FpML 4.0 - Shared Component Definitions

Version: 4.2

This Version:

http://www.fpml.org/spec/2006/lcwd-fpml-4-2-2006-03-15

Latest Version:

http://www.fpml.org/spec/2006/lcwd-fpml-4-2-2006-03-15

Previous Version:

http://www.fpml.org/spec/2006/wd-fpml-4-2-2006-02-15/

Errata For This Version:

http://www.fpml.org/spec/errata/lcwd-fpml-4-2-2006-03-15-errata.html

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1 Global Elements

1.1 americanExercise

1.1.1 Description:

The parameters for defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.

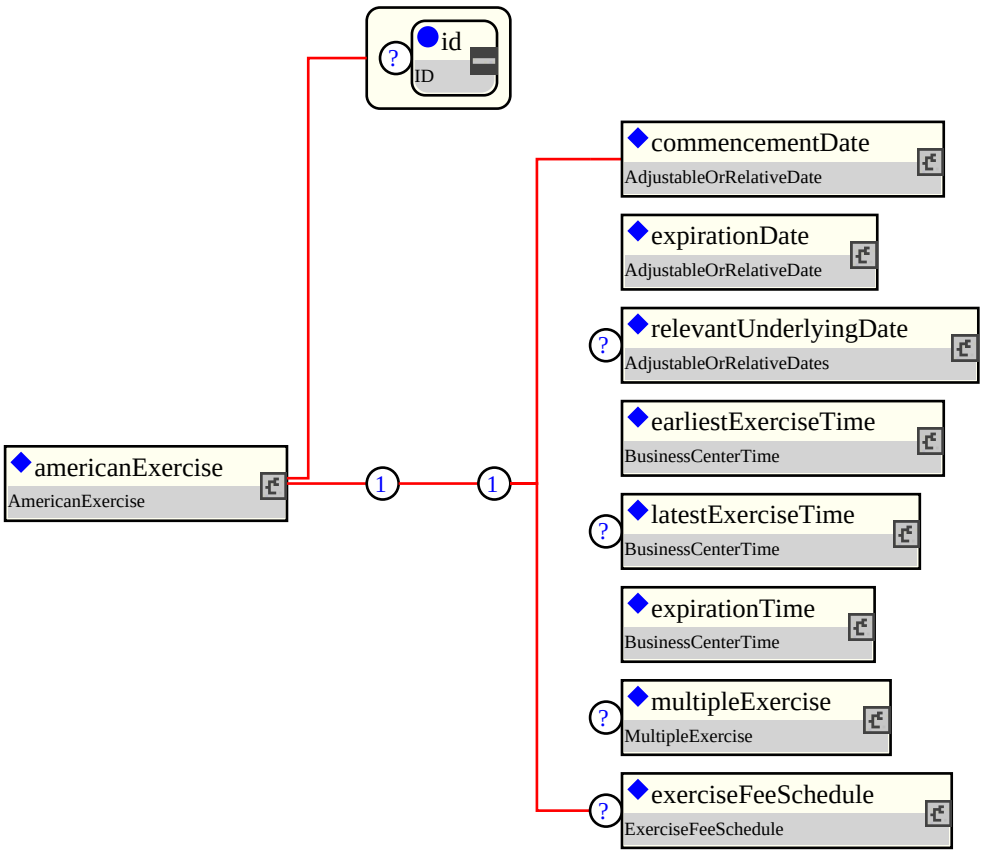
1.1.2 Contents:

Element americanExercise is defined by the complex type AmericanExercise

1.1.3 Used by:

1.1.4 Substituted by:

1.1.5 Figure:



1.1.6 Schema Fragment:

```
<xsd:element name="americanExercise" type="AmericanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for an American
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
```

```
  </xsd:annotation>
</xsd:element>
```

1.2 bermudaExercise

1.2.1 Description:

The parameters for defining the exercise period for a Bermuda style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.

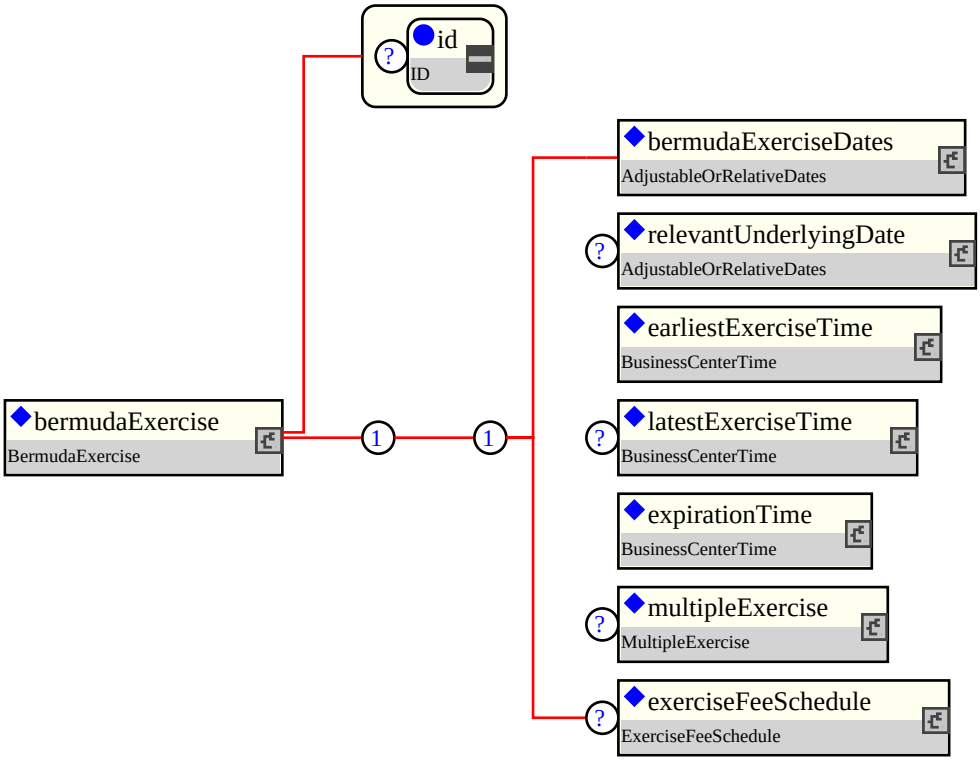
1.2.2 Contents:

Element bermudaExercise is defined by the complex type BermudaExercise

1.2.3 Used by:

1.2.4 Substituted by:

1.2.5 Figure:



1.2.6 Schema Fragment:

```
<xsd:element name="bermudaExercise" type="BermudaExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for a Bermuda
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

1.3 europeanExercise

1.3.1 Description:

The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.

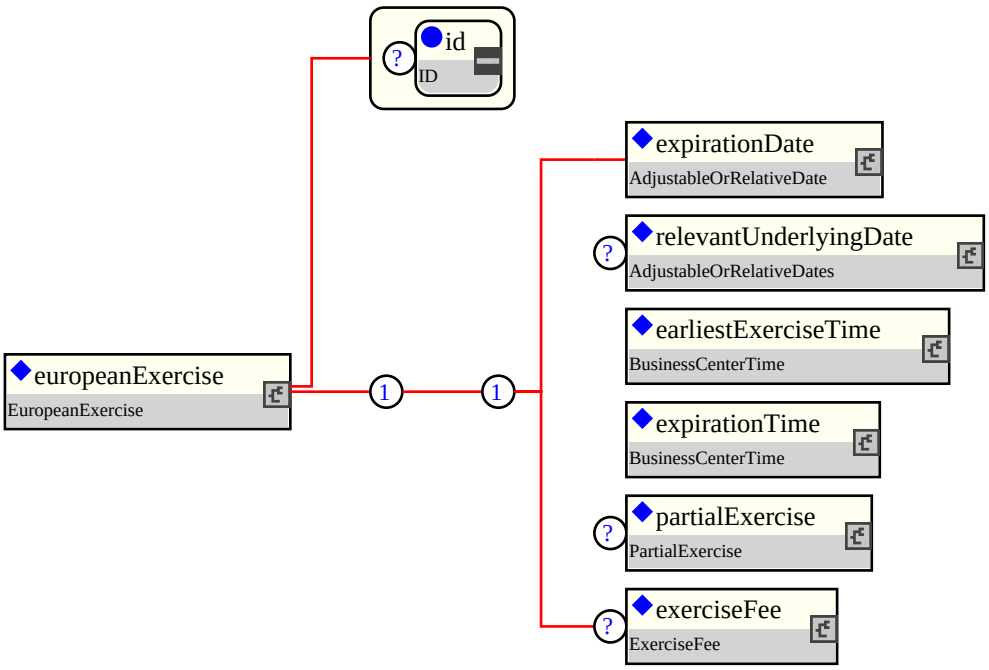
1.3.2 Contents:

Element europeanExercise is defined by the complex type EuropeanExercise

1.3.3 Used by:

1.3.4 Substituted by:

1.3.5 Figure:



1.3.6 Schema Fragment:

```
<xsd:element name="europeanExercise" type="EuropeanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for a European
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

1.4 exercise

1.4.1 Description:

An placeholder for the actual option exercise definitions.

1.4.2 Contents:

Element exercise is defined by the complex type Exercise

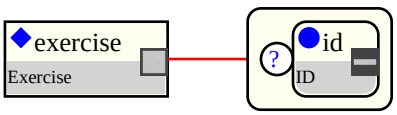
1.4.3 Used by:

- Complex type: CancelableProvision
- Complex type: ExtendibleProvision
- Complex type: OptionalEarlyTermination
- Complex type: Swaption

1.4.4 Substituted by:

- Element: americanExercise
- Element: bermudaExercise
- Element: europeanExercise

1.4.5 Figure:



1.4.6 Schema Fragment:

```
<xsd:element name="exercise" type="Exercise" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual option exercise definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

1.5 product

1.5.1 Description:

An abstract element used as a place holder for the substituting product elements.

1.5.2 Contents:

Element product is defined by the complex type Product

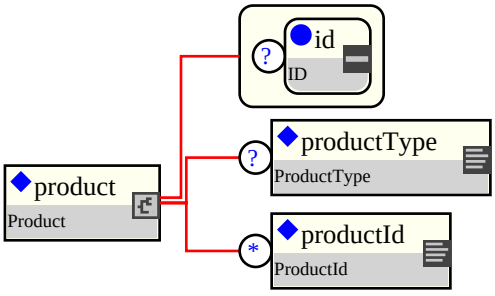
1.5.3 Used by:

- Complex type: RequestQuoteResponse
- Complex type: Strategy
- Complex type: Trade

1.5.4 Substituted by:

- Element: brokerEquityOption
- Element: bulletPayment
- Element: capFloor
- Element: creditDefaultSwap
- Element: equityForward
- Element: equityOption
- Element: equityOptionTransactionSupplement
- Element: equitySwap
- Element: equitySwapTransactionSupplement
- Element: fra
- Element: fxAverageRateOption
- Element: fxBarrierOption
- Element: fxDigitalOption
- Element: fxSimpleOption
- Element: fxSingleLeg
- Element: fxSwap
- Element: returnSwap
- Element: strategy
- Element: swap
- Element: swaption
- Element: termDeposit

1.5.5 Figure:



1.5.6 Schema Fragment:

```
<xsd:element name="product" type="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract element used as a place holder for the substituting
      product elements.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2 Global Complex Types

2.1 Address

2.1.1 Description:

A type that represents a physical postal address.

2.1.2 Contents:

streetAddress (zero or one occurrence; of the type StreetAddress) The set of street and building number information that identifies a postal address within a city.

city (zero or one occurrence; of the type xsd:string) The city component of a postal address.

state (zero or one occurrence; of the type xsd:string) A country subdivision used in postal addresses in some countries. For example, US states, Canadian provinces, Swiss cantons.

country (zero or one occurrence; of the type Country) The ISO 3166 standard code for the country within which the postal address is located.

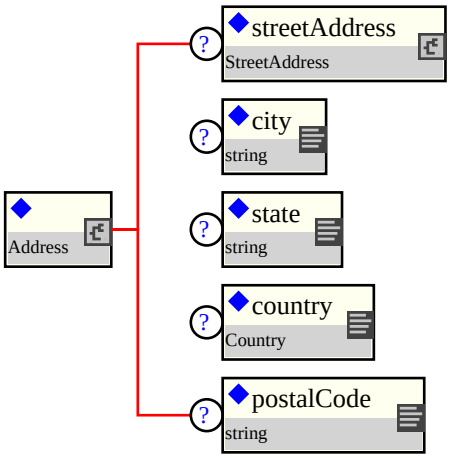
postalCode (zero or one occurrence; of the type xsd:string) The code, required for computerised mail sorting systems, that is allocated to a physical address by a national postal authority.

2.1.3 Used by:

- Complex type: RoutingExplicitDetails
- Complex type: RoutingIdsAndExplicitDetails

2.1.4 Derived Types:

2.1.5 Figure:



2.1.6 Schema Fragment:

```
<xsd:complexType name="Address">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents a physical postal address.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetAddress" type="StreetAddress" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The set of street and building number information that
          identifies a postal address within a city.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="city" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city component of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="state" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A country subdivision used in postal addresses in some
          countries. For example, US states, Canadian provinces, Swiss
          cantons.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="country" type="Country" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISO 3166 standard code for the country within which the
          postal address is located.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="postalCode" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The code, required for computerised mail sorting systems,
          that is allocated to a physical address by a national postal
          authority.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.2 AdjustableDate

2.2.1 Description:

A type for defining a date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

2.2.2 Contents:

unadjustedDate (exactly one occurrence; of the type IdentifiedDate) A date subject to adjustment.

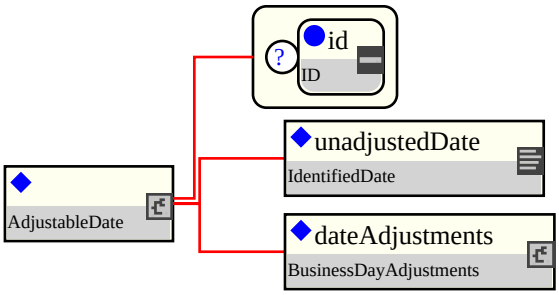
dateAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.

2.2.3 Used by:

- Complex type: AdjustableOrRelativeDate
- Complex type: CalculationPeriodDates
- Complex type: DividendPaymentDate
- Complex type: EquityOptionTermination
- Complex type: EquityPremium
- Complex type: EquityValuationDate
- Complex type: Fra
- Complex type: MandatoryEarlyTermination
- Complex type: Payment
- Complex type: PrePayment
- Complex type: QuotablePayment
- Complex type: StartingDate

2.2.4 Derived Types:

2.2.5 Figure:



2.2.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a date that shall be subject to adjustment if
      it would otherwise fall on a day that is not a business day in
      the specified business centers, together with the convention for
      adjusting the date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention and financial business centers
          used for adjusting the date if it would otherwise fall on a
          day that is not a business date in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.3 AdjustableDate2

2.3.1 Description:

A type that is different from AdjustableDate in two regards. First, date adjustments can be specified with either a dateAdjustments element or a reference to an existing dateAdjustments element. Second, it does not require the specification of date adjustments.

2.3.2 Contents:

unadjustedDate (exactly one occurrence; of the type IdentifiedDate) A date subject to adjustment.

Either

dateAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business dat in the specified business centers.

Or

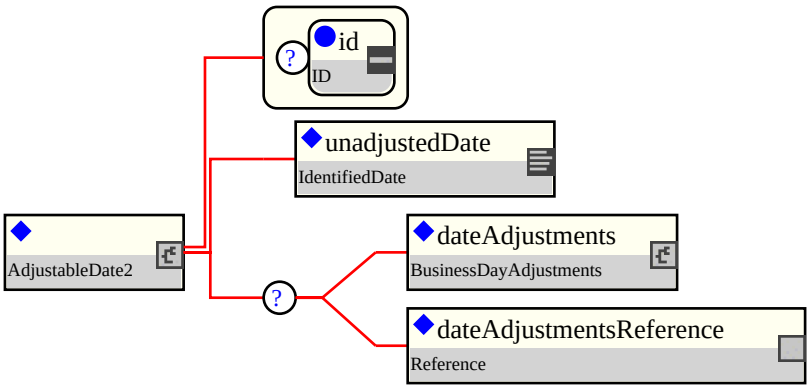
dateAdjustmentsReference (exactly one occurrence; of the type Reference) A pointer style reference to date adjustments defined elsewhere in the document.

2.3.3 Used by:

- Complex type: GeneralTerms
- Complex type: PaymentDetail
- Complex type: ScheduledTerminationDate
- Complex type: TradeDetails

2.3.4 Derived Types:

2.3.5 Figure:



2.3.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDate2">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is different from AdjustableDate in two regards.
      First, date adjustments can be specified with either a
      dateAdjustments element or a reference to an existing
      dateAdjustments element. Second, it does not require the
      specification of date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The business day convention and financial business centers
            used for adjusting the date if it would otherwise fall on a
            day that is not a business dat in the specified business
            centers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dateAdjustmentsReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A pointer style reference to date adjustments defined
            elsewhere in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.4 AdjustableDates

2.4.1 Description:

A type for defining a series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the dates.

2.4.2 Contents:

unadjustedDate (one or more occurrences; of the type IdentifiedDate) A date subject to adjustment.

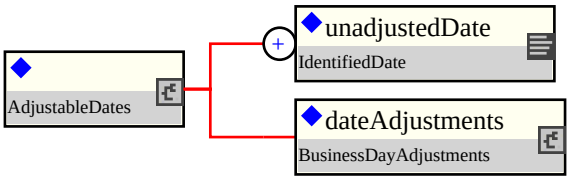
dateAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business dat in the specified business centers.

2.4.3 Used by:

- Complex type: AdjustableOrRelativeDates
- Complex type: AdjustableRelativeOrPeriodicDates
- Complex type: CashSettlementPaymentDate

2.4.4 Derived Types:

2.4.5 Figure:



2.4.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a series of dates that shall be subject to
      adjustment if they would otherwise fall on a day that is not a
      business day in the specified business centers, together with the
      convention for adjusting the dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention and financial business centers
          used for adjusting the date if it would otherwise fall on a
          day that is not a business dat in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.5 AdjustableOrRelativeDate

2.5.1 Description:

A type giving the choice between defining a date as an explicit date together with applicable adjustments or as relative to some other (anchor) date.

2.5.2 Contents:

Either

adjustableDate (exactly one occurrence; of the type AdjustableDate) A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

Or

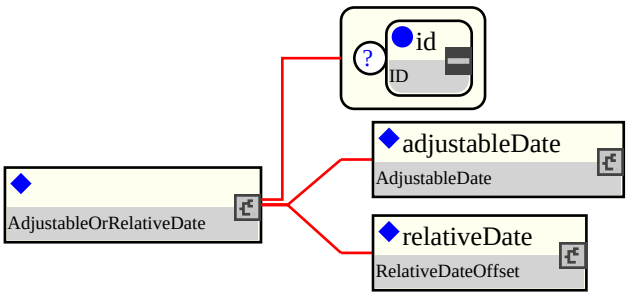
relativeDate (exactly one occurrence; of the type RelativeDateOffset) A date specified as some offset to another date (the anchor date).

2.5.3 Used by:

- Complex type: AmericanExercise
- Complex type: CalendarSpread
- Complex type: DeprecatedEquityLeg
- Complex type: DeprecatedEquityPaymentDates
- Complex type: EquityEuropeanExercise
- Complex type: EquityExercise
- Complex type: EuropeanExercise
- Complex type: ExchangeTradedContract
- Complex type: FeaturePayment
- Complex type: InterestLegCalculationPeriodDates
- Complex type: PeriodicDates
- Complex type: PrincipalExchangeDescriptions
- Complex type: ReturnLeg
- Complex type: ReturnSwapAdditionalPayment
- Complex type: ReturnSwapPaymentDates
- Complex type: SharedAmericanExercise
- Complex type: Stub
- Complex type: VarianceAmount

2.5.4 Derived Types:

2.5.5 Figure:



2.5.6 Schema Fragment:

```
<xsd:complexType name="AdjustableOrRelativeDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a date as an explicit
      date together with applicable adjustments or as relative to some
      other (anchor) date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention for
          adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.6 AdjustableOrRelativeDates

2.6.1 Description:

A type giving the choice between defining a series of dates as an explicit list of dates together with applicable adjustments or as relative to some other series of (anchor) dates.

2.6.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type AdjustableDates) A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

Or

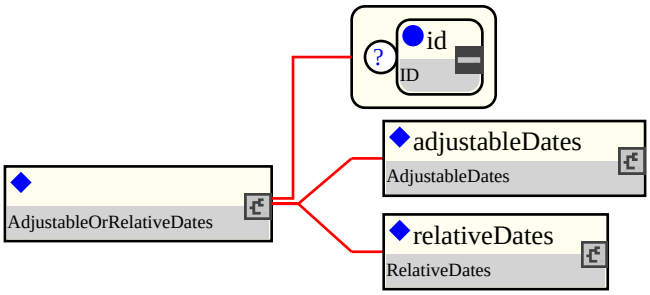
relativeDates (exactly one occurrence; of the type RelativeDates) A series of dates specified as some offset to another series of dates (the anchor dates).

2.6.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: DeprecatedEquityPaymentDates
- Complex type: EuropeanExercise
- Complex type: InterestLegCalculationPeriodDates
- Complex type: ReturnSwapPaymentDates

2.6.4 Derived Types:

2.6.5 Figure:



2.6.6 Schema Fragment:

```
<xsd:complexType name="AdjustableOrRelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a series of dates as an
      explicit list of dates together with applicable adjustments or as
      relative to some other series of (anchor) dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates that shall be subject to adjustment if they
          would otherwise fall on a day that is not a business day in
          the specified business centers, together with the convention
          for adjusting the date.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDates" type="RelativeDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to another series
          of dates (the anchor dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.7 AdjustableRelativeOrPeriodicDates

2.7.1 Description:

2.7.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type AdjustableDates) A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

Or

relativeDateSequence (exactly one occurrence; of the type RelativeDateSequence) A series of dates specified as some offset to other dates (the anchor dates) which can

Or

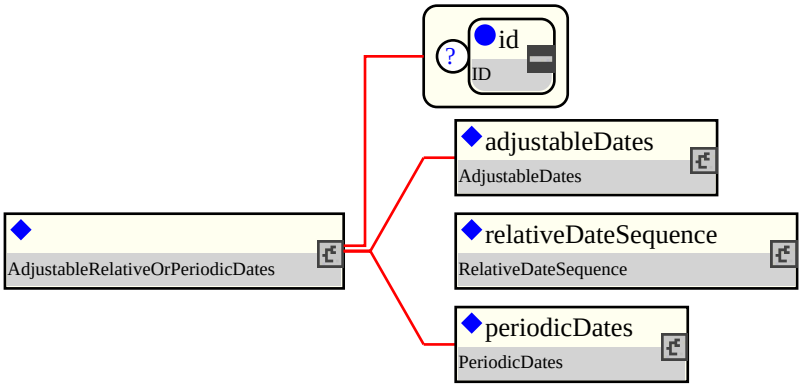
periodicDates (exactly one occurrence; of the type PeriodicDates)

2.7.3 Used by:

- Complex type: EquityValuation
- Complex type: LegAmount

2.7.4 Derived Types:

2.7.5 Figure:



2.7.6 Schema Fragment:

```
<xsd:complexType name="AdjustableRelativeOrPeriodicDates">
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates that shall be subject to adjustment if they
          would otherwise fall on a day that is not a business day in
          the specified business centers, together with the convention
          for adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to other dates
          (the anchor dates) which can
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="periodicDates" type="PeriodicDates"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.8 AdjustedRelativeDateOffset

2.8.1 Description:

A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date) plus optional date adjustments.

2.8.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RelativeDateOffset)

- A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date my simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the businessDayConvention specifies any required adjustment to the unadjusted derived date. A negative or positive value in the periodMultiplier indicates whether the unadjusted derived precedes or follows the anchor date. The businessDayConvention should contain a value NONE if the day type element contains a value of Business (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

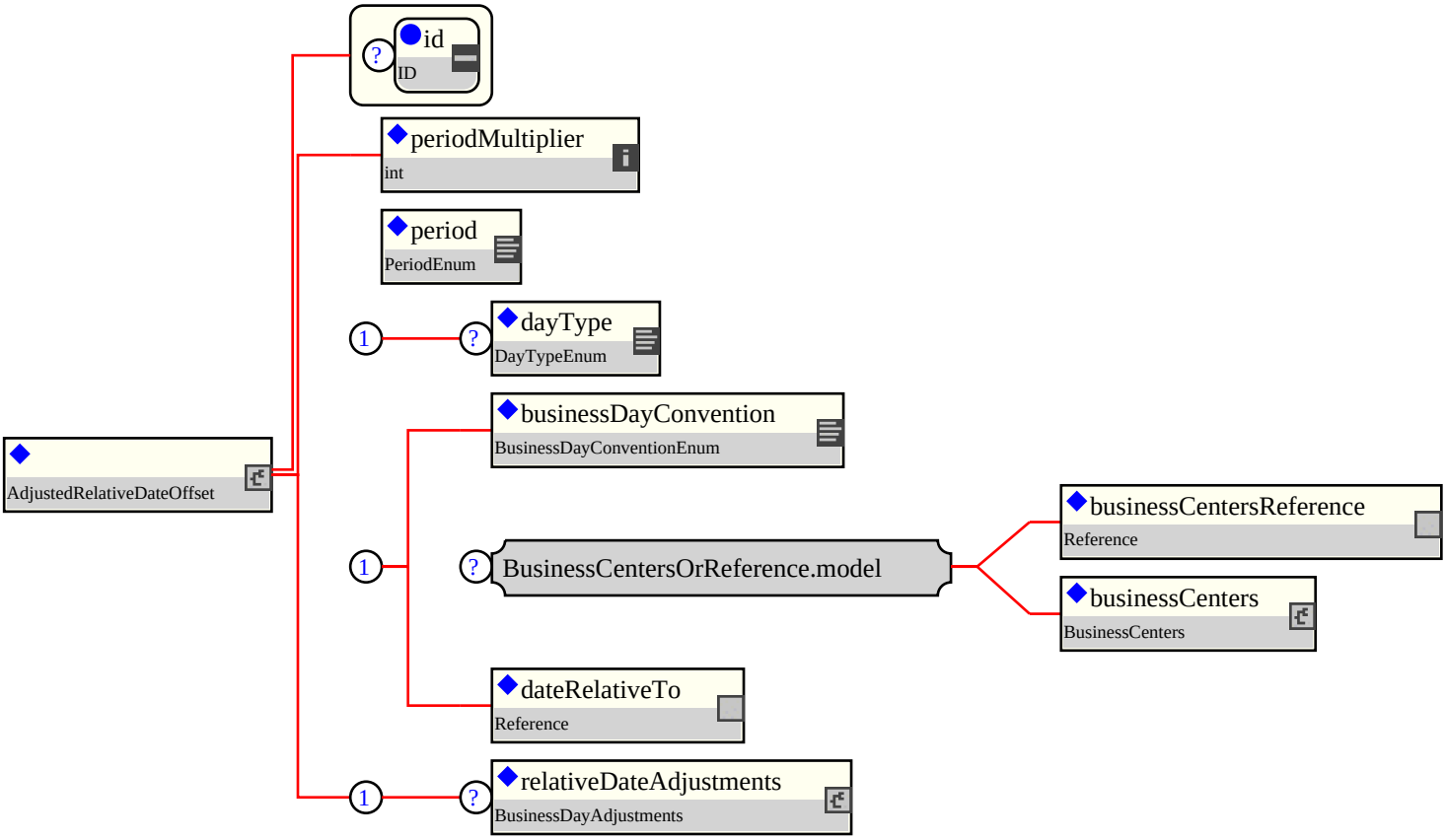
relativeDateAdjustments (zero or one occurrence; of the type BusinessDayAdjustments) The business day convention and financial business centers used for adjusting the relative date if it would otherwise fall on a day that is not a business date in the specified business centers.

2.8.3 Used by:

- Complex type: CalculationPeriodDates

2.8.4 Derived Types:

2.8.5 Figure:



2.8.6 Schema Fragment:

```
<xsd:complexType name="AdjustedRelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date) plus optional date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="relativeDateAdjustments" type="BusinessDayAdjustments" minOccurs="0'
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The business day convention and financial business
              centers used for adjusting the relative date if it would
              otherwise fall on a day that is not a business date in
              the specified business centers.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.9 AmericanExercise

2.9.1 Description:

A type defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.

2.9.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

commencementDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The first day of the exercise period for an American style option.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The daye on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type BusinessCenterTime) The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date , in the case of an American option.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

multipleExercise (zero or one occurrence; of the type MultipleExercise) As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more that the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an intergral multiple of, the integral multiple amount.

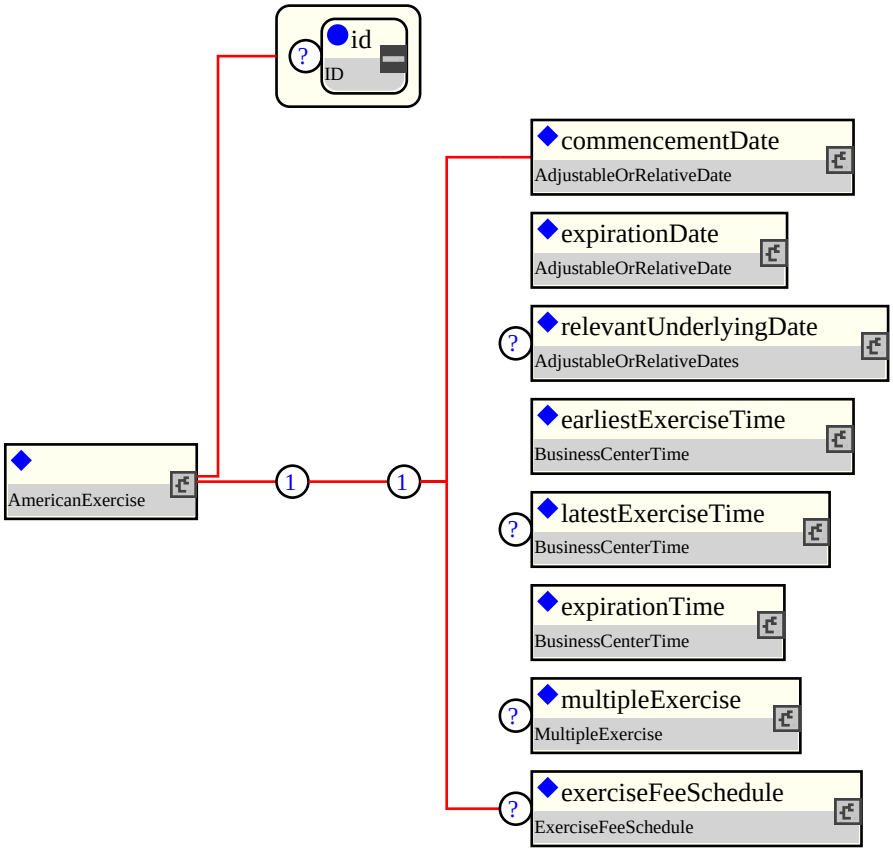
exerciseFeeSchedule (zero or one occurrence; of the type ExerciseFeeSchedule) The fees associated with an exercise date. The fees are conditional on the exercise occuring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised.

2.9.3 Used by:

- Element: americanExercise

2.9.4 Derived Types:

2.9.5 Figure:



2.9.6 Schema Fragment:

```
<xsd:complexType name="AmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the exercise period for an American style option
      together with any rules governing the notional amount of the
      underlying which can be exercised on any given exercise date and
      any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the only
              day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g. in
              a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
```

```
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The earliest time at which notice of exercise can be
            given by the buyer to the seller (or seller's agent) i)
            on the expriation date, in the case of a European style
            option, (ii) on each bermuda option exercise date and the
            expiration date, in the case of a Bermuda style option
            the commencement date to, and including, the expiration
            date , in the case of an American option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            For a Bermuda or American style option, the latest time
            on an exercise business day (excluding the expiration
            date) within the exercise period that notice can be given
            by the buyer to the seller or seller's agent. Notice of
            exercise given after this time will be deemed to have
            been given on the next exercise business day.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="expirationTime" type="BusinessCenterTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The latest time for exercise on expirationDate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            As defined in the 2000 ISDA Definitions, Section 12.4.
            Multiple Exercise, the buyer of the option has the right
            to exercise all or less than all the unexercised notional
            amount of the underlying swap on one or more days in the
            exercise period, but on any such day may not exercise
            less than the minimum notional amount or more that the
            maximum notional amount, and if an integral multiple
            amount is specified, the notional amount exercised must
            be equal to, or be an intergral multiple of, the integral
            multiple amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fees associated with an exercise date. The fees are
            conditional on the exercise occuring. The fees can be
            specified as actual currency amounts or as percentages of
            the notional amount being exercised.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.10 AmountSchedule

2.10.1 Description:

A type defining a currency amount or a currency amount schedule.

2.10.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

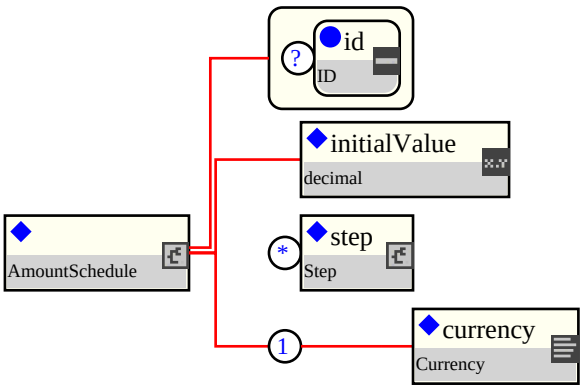
currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

2.10.3 Used by:

- Complex type: CalculationPeriodAmount
- Complex type: ExerciseFeeSchedule
- Complex type: Notional

2.10.4 Derived Types:

2.10.5 Figure:



2.10.6 Schema Fragment:

```
<xsd:complexType name="AmountSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount or a currency amount schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
```

```
  </xsd:complexContent>
</xsd:complexType>
```

2.11 AutomaticExercise

2.11.1 Description:

A type to define automatic exercise of a swaption. With automatic exercise the option is deemed to have exercised if it is in the money by more than the threshold amount on the exercise date.

2.11.2 Contents:

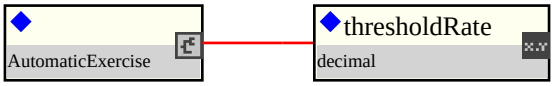
thresholdRate (exactly one occurrence; of the type xsd:decimal) A threshold rate. The threshold of 0.10% would be represented as 0.001

2.11.3 Used by:

- Complex type: ExerciseProcedure

2.11.4 Derived Types:

2.11.5 Figure:



2.11.6 Schema Fragment:

```
<xsd:complexType name="AutomaticExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define automatic exercise of a swaption. With automatic
      exercise the option is deemed to have exercised if it is in the
      money by more than the threshold amount on the exercise date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="thresholdRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A threshold rate. The threshold of 0.10% would be represented
          as 0.001
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.12 BermudaExercise

2.12.1 Description:

A type defining the Bermuda option exercise dates and the expiration date together with any rules govenerning the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fee.

2.12.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

bermudaExerciseDates (exactly one occurrence; of the type AdjustableOrRelativeDates) The dates the define the Bermuda option exercise dates and the expiration date. The last specified date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The daye on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type BusinessCenterTime) The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date , in the case of an American option.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

multipleExercise (zero or one occurrence; of the type MultipleExercise) As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more that the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an intergral multiple of, the integral multiple amount.

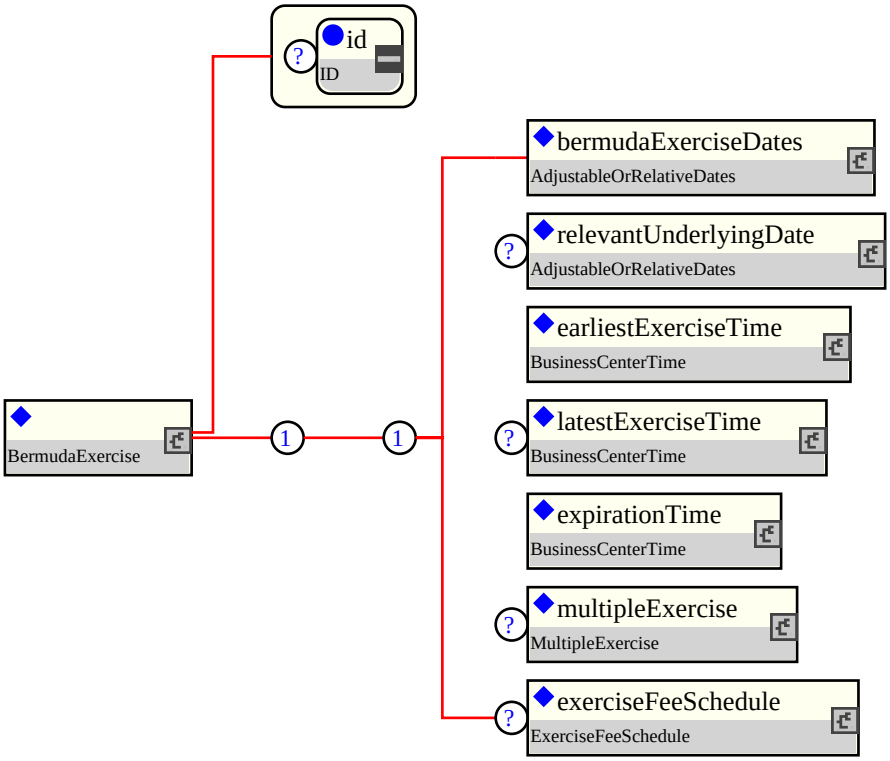
exerciseFeeSchedule (zero or one occurrence; of the type ExerciseFeeSchedule) The fees associated with an exercise date. The fees are conditional on the exercise occuring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised.

2.12.3 Used by:

- Element: bermudaExercise

2.12.4 Derived Types:

2.12.5 Figure:



2.12.6 Schema Fragment:

```
<xsd:complexType name="BermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the Bermuda option exercise dates and the
      expiration date together with any rules govenerning the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="AdjustableOrRelativeDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The dates the define the Bermuda option exercise dates
              and the expiration date. The last specified date is
              assumed to be the expiration date. The dates can either
              be specified as a series of explicit dates and associated
              adjustments or as a series of dates defined relative to
              another schedule of dates, for example, the calculation
              period start dates. Where a relative series of dates are
              defined the first and last possible exercise dates can be
              separately specified.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs='
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g. in
              a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The earliest time at which notice of exercise can be
```

```
            given by the buyer to the seller (or seller's agent) i)
            on the expriation date, in the case of a European style
            option, (ii) on each bermuda option exercise date and the
            expiration date, in the case of a Bermuda style option
            the commencement date to, and including, the expiration
            date , in the case of an American option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            For a Bermuda or American style option, the latest time
            on an exercise business day (excluding the expiration
            date) within the exercise period that notice can be given
            by the buyer to the seller or seller's agent. Notice of
            exercise given after this time will be deemed to have
            been given on the next exercise business day.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="expirationTime" type="BusinessCenterTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The latest time for exercise on expirationDate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            As defined in the 2000 ISDA Definitions, Section 12.4.
            Multiple Exercise, the buyer of the option has the right
            to exercise all or less than all the unexercised notional
            amount of the underlying swap on one or more days in the
            exercise period, but on any such day may not exercise
            less than the minimum notional amount or more that the
            maximum notional amount, and if an integral multiple
            amount is specified, the notional amount exercised must
            be equal to, or be an intergral multiple of, the integral
            multiple amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fees associated with an exercise date. The fees are
            conditional on the exercise occuring. The fees can be
            specified as actual currency amounts or as percentages of
            the notional amount being exercised.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.13 BrokerConfirmation

2.13.1 Description:

An entity for details on the broker confirm.

2.13.2 Contents:

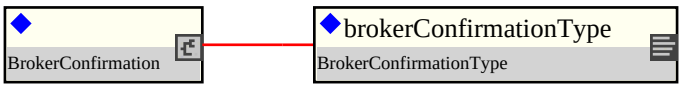
brokerConfirmationType (exactly one occurrence; of the type BrokerConfirmationType) The type of broker confirmation executed between the parties.

2.13.3 Used by:

- Complex type: Documentation

2.13.4 Derived Types:

2.13.5 Figure:



2.13.6 Schema Fragment:

```
<xsd:complexType name="BrokerConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for details on the broker confirm.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="brokerConfirmationType" type="BrokerConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of broker confirmation executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.14 BrokerConfirmationType

2.14.1 Description:

2.14.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

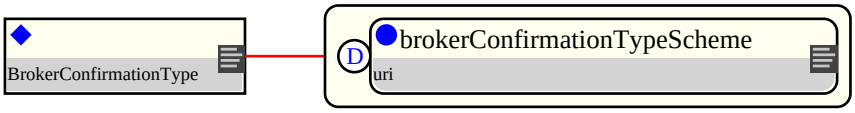
•

2.14.3 Used by:

- Complex type: BrokerConfirmation

2.14.4 Derived Types:

2.14.5 Figure:



2.14.6 Schema Fragment:

```
<xsd:complexType name="BrokerConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="brokerConfirmationTypeScheme" type="xsd:anyURI" default="http://www.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.15 BusinessCenter

2.15.1 Description:

A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.

2.15.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

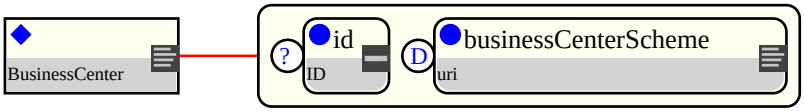
•

2.15.3 Used by:

- Complex type: BusinessCenters
- Complex type: BusinessCenterTime
- Complex type: CreditEventNotice
- Complex type: ExerciseNotice
- Complex type: Trade

2.15.4 Derived Types:

2.15.5 Figure:



2.15.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A code identifying a financial business center location. A
      business center is drawn from the list identified by the business
      center scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="businessCenterScheme" type="xsd:anyURI" default="http://www.fpml.org
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.16 BusinessCenters

2.16.1 Description:

A type for defining financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.

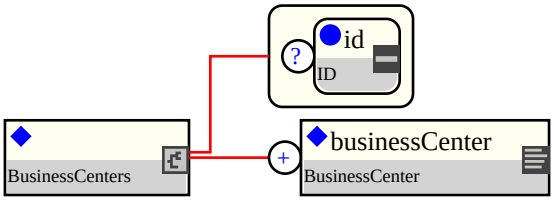
2.16.2 Contents:

businessCenter (one or more occurrences; of the type BusinessCenter)

2.16.3 Used by:

2.16.4 Derived Types:

2.16.5 Figure:



2.16.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenters">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining financial business centers used in
      determining whether a day is a business day or not. A list of
      business centers may be ordered in the document alphabetically
      based on business center code. An FpML document containing an
      unordered business center list is still regarded as a conformant
      document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessCenter" type="BusinessCenter" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.17 BusinessCenterTime

2.17.1 Description:

A type for defining a time with respect to a business center location. For example, 11:00am London time.

2.17.2 Contents:

hourMinuteTime (exactly one occurrence; of the type HourMinuteTime) A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00.

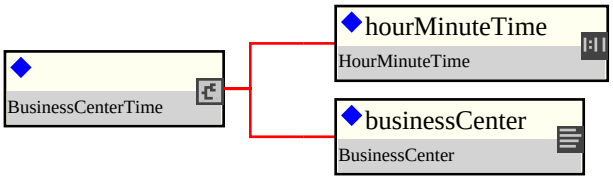
businessCenter (exactly one occurrence; of the type BusinessCenter)

2.17.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: CashSettlement
- Complex type: CashSettlementTerms
- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EquityValuation
- Complex type: EuropeanExercise
- Complex type: ExpiryDateTime
- Complex type: FxAverageRateOption
- Complex type: FxSpotRateSource
- Complex type: SharedAmericanExercise

2.17.4 Derived Types:

2.17.5 Figure:



2.17.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a time with respect to a business center
      location. For example, 11:00am London time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="hourMinuteTime" type="HourMinuteTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time specified in hh:mm:ss format where the second
          component must be '00', e.g. 11am would be represented as
          11:00:00.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
```

```
  </xsd:sequence>
</xsd:complexType>
```

2.18 BusinessDateRange

2.18.1 Description:

A type defining a range of contiguous business days by defining an unadjusted first date, an unadjusted last date and a business day convention and business centers for adjusting the first and last dates if they would otherwise fall on a non business day in the specified business centers. The days between the first and last date must also be good business days in the specified centers to be counted in the range.

2.18.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type DateRange)

- A type defining a contiguous series of calendar dates. The date range is defined as all the dates between and including the first and the last date. The first date must fall before the last date.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type Reference) A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.

Or

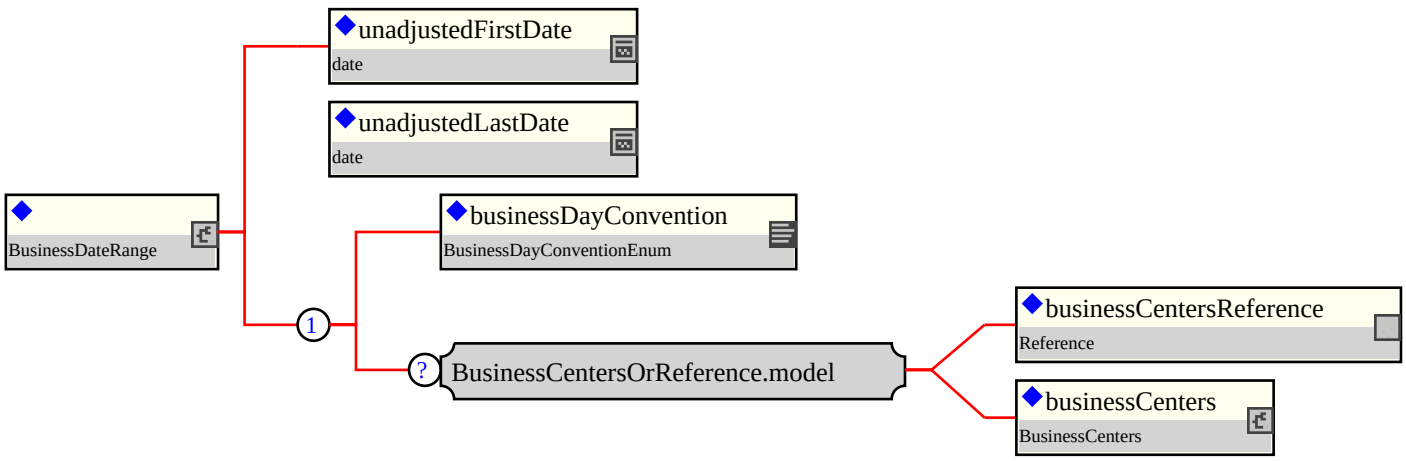
businessCenters (exactly one occurrence; of the type BusinessCenters)

2.18.3 Used by:

- Complex type: CashSettlementPaymentDate

2.18.4 Derived Types:

2.18.5 Figure:



2.18.6 Schema Fragment:

```
<xsd:complexType name="BusinessDateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a range of contiguous business days by defining
      an unadjusted first date, an unadjusted last date and a business
      day convention and business centers for adjusting the first and
```

```
      last dates if they would otherwise fall on a non business day in
      the specified business centers. The days between the first and
      last date must also be good business days in the specified
      centers to be counted in the range.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DateRange">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.19 BusinessDayAdjustments

2.19.1 Description:

A type defining the business day convention and financial business centers used for adjusting any relevant date if it would otherwise fall on a day that is not a business day in the specified business centers.

2.19.2 Contents:

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type Reference) A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.

Or

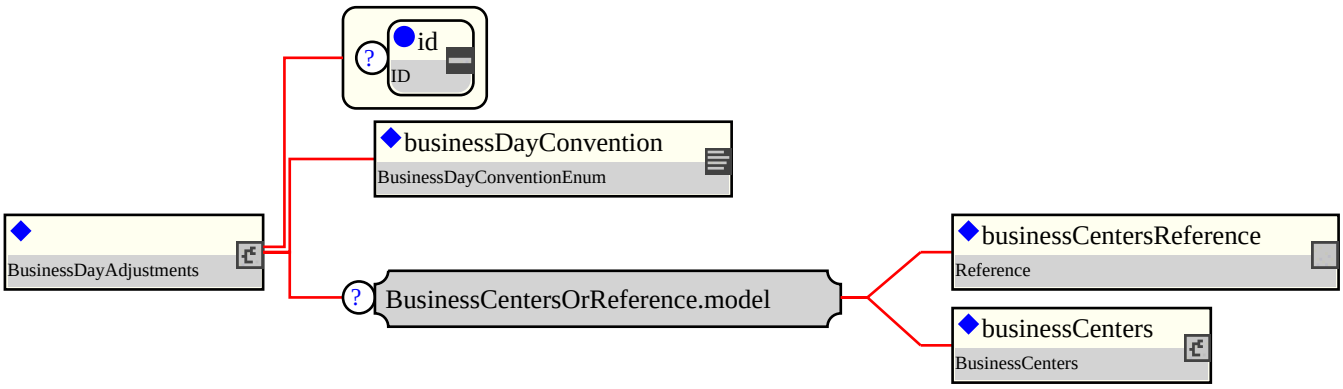
businessCenters (exactly one occurrence; of the type BusinessCenters)

2.19.3 Used by:

- Complex type: AdjustableDate
- Complex type: AdjustableDate2
- Complex type: AdjustableDates
- Complex type: AdjustedRelativeDateOffset
- Complex type: CalculationPeriodDates
- Complex type: GeneralTerms
- Complex type: PaymentDates
- Complex type: PeriodicDates
- Complex type: ResetDates

2.19.4 Derived Types:

2.19.5 Figure:



2.19.6 Schema Fragment:

```
<xsd:complexType name="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the business day convention and financial
      business centers used for adjusting any relevant date if it would
```

```
      otherwise fall on a day that is not a business day in the
      specified business centers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The convention for adjusting a date if it would otherwise
          fall on a day that is not a business day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.20 CalculationAgent

2.20.1 Description:

A type defining the ISDA calcuation agent responsible for performing duties as defined in the applicable product definitions.

2.20.2 Contents:

Either

calculationAgentPartyReference (one or more occurrences; of the type Reference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint reponsibility.

Or

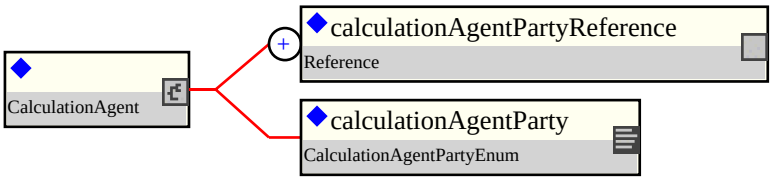
calculationAgentParty (exactly one occurrence; of the type CalculationAgentPartyEnum) The ISDA Calculation Agent where the actual party responsible for performing the duties associated with an optional early termination provision will be determined at exercise. For example, the Calculation Agent may be defined as being the Non-exercising Party.

2.20.3 Used by:

- Complex type: MandatoryEarlyTermination
- Complex type: OptionalEarlyTermination
- Complex type: Swaption
- Complex type: Trade

2.20.4 Derived Types:

2.20.5 Figure:



2.20.6 Schema Fragment:

```
<xsd:complexType name="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the ISDA calcuation agent responsible for
      performing duties as defined in the applicable product
      definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="calculationAgentPartyReference" type="Reference" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced is the ISDA
          Calculation Agent for the trade. If more than one party is
          referenced then the parties are assumed to be co-calculation
          agents, i.e. they have joint reponsibility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentParty" type="CalculationAgentPartyEnum">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent where the actual party responsible
          for performing the duties associated with an optional early
          termination provision will be determined at exercise. For
          example, the Calculation Agent may be defined as being the
          Non-exercising Party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.21 CalculationPeriodFrequency

2.21.1 Description:

A type defining the frequency at which calculation period end dates occur within the regular part of the calculation period schedule and thier roll date convention.

2.21.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

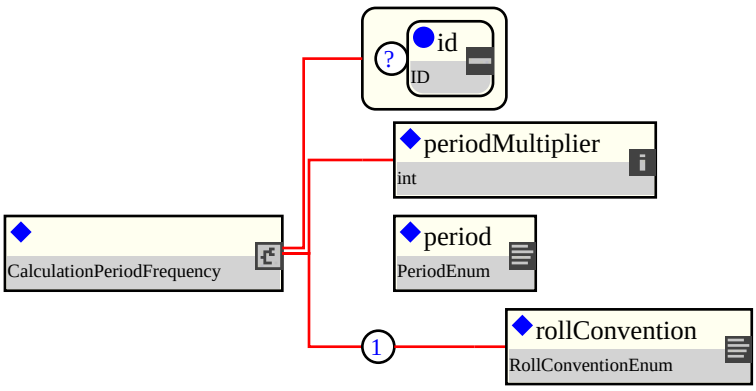
rollConvention (exactly one occurrence; of the type RollConventionEnum) Used in conjunction with a frequency and the regular period start date of a calculation period, determines each calculation period end date within the regular part of a calculation period schedule.

2.21.3 Used by:

- Complex type: CalculationPeriodDates
- Complex type: FxAverageRateObservationSchedule
- Complex type: PeriodicDates

2.21.4 Derived Types:

2.21.5 Figure:



2.21.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriodFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the frequency at which calculation period end
      dates occur within the regular part of the calculation period
      schedule and thier roll date convention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="rollConvention" type="RollConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used in conjunction with a frequency and the regular
              period start date of a calculation period, determines
```

```
              each calculation period end date within the regular part
              of a calculation period schedule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.22 CashflowType

2.22.1 Description:

A coding scheme used to describe the type or purpose of a cash flow or cash flow component.

2.22.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

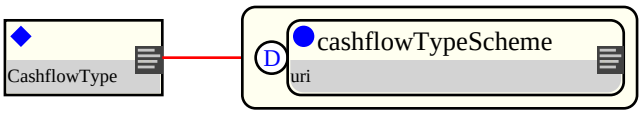
•

2.22.3 Used by:

- Complex type: GrossCashflow

2.22.4 Derived Types:

2.22.5 Figure:



2.22.6 Schema Fragment:

```
<xsd:complexType name="CashflowType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A coding scheme used to describe the type or purpose of a cash
      flow or cash flow component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="cashflowTypeScheme" default="http://www.fpml.org/coding-scheme/cashf
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.23 ClearanceSystem

2.23.1 Description:

Unless otherwise specified, the principal clearance system customarily used for settling trades in the relevant underlying.

2.23.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

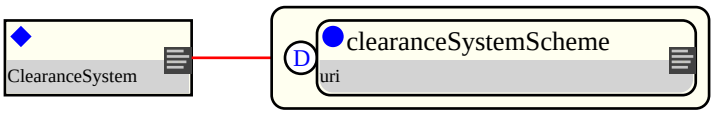
•

2.23.3 Used by:

- Complex type: Equity
- Complex type: UnderlyingAsset

2.23.4 Derived Types:

2.23.5 Figure:



2.23.6 Schema Fragment:

```
<xsd:complexType name="ClearanceSystem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Unless otherwise specified, the principal clearance system
      customarily used for settling trades in the relevant underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Sofern nicht anderweitig festgelegt, das Haupt-Clearingsystem,
      das Ã¼blicherweise fÃ¼r die Regulierung von GeschÃ¤ften im
      entsprechenden Basiswert verwendet wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="clearanceSystemScheme" type="xsd:anyURI" default="http://www.fpml.or
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.24 ContractualDefinitions

2.24.1 Description:

2.24.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

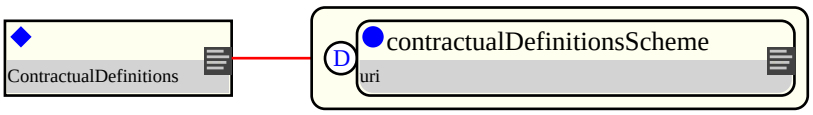
•

2.24.3 Used by:

- Complex type: Documentation

2.24.4 Derived Types:

2.24.5 Figure:



2.24.6 Schema Fragment:

```
<xsd:complexType name="ContractualDefinitions">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualDefinitionsScheme" type="xsd:anyURI" default="http://www.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.25 ContractualMatrix

2.25.1 Description:

2.25.2 Contents:

matrixType (exactly one occurrence; of the type MatrixType) Identifies the form of applicable matrix.

publicationDate (zero or one occurrence; of the type xsd:date) Specifies the publication date of the applicable version of the matrix. When this element is omitted, the ISDA supplemental language for incorporation of the relevant matrix will generally define rules for which version of the matrix is applicable.

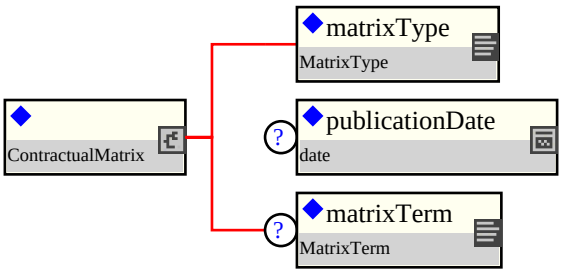
matrixTerm (zero or one occurrence; of the type MatrixTerm) Defines any applicable “key” into the relevant matrix. For example, the Transaction Type would be the single term required for the Credit Derivatives Physical Settlement Matrix. This element should be omitted in the case of the 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions.

2.25.3 Used by:

- Complex type: Documentation

2.25.4 Derived Types:

2.25.5 Figure:



2.25.6 Schema Fragment:

```
<xsd:complexType name="ContractualMatrix">
  <xsd:sequence>
    <xsd:element name="matrixType" type="MatrixType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable matrix.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the matrix. When this element is omitted, the ISDA
          supplemental language for incorporation of the relevant
          matrix will generally define rules for which version of the
          matrix is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="matrixTerm" type="MatrixTerm" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines any applicable “key” into the relevant matrix. For
          example, the Transaction Type would be the single term
          required for the Credit Derivatives Physical Settlement
          Matrix. This element should be omitted in the case of the
          2000 ISDA Definitions Settlement Matrix for Early Termination
```

```
          and Swaptions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.26 ContractualSupplement

2.26.1 Description:

2.26.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

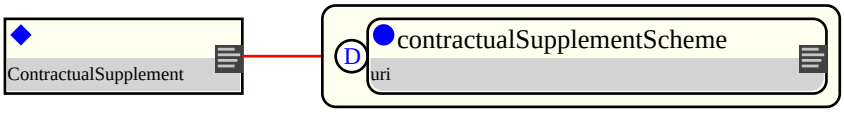
•

2.26.3 Used by:

- Complex type: ContractualTermsSupplement
- Complex type: Documentation

2.26.4 Derived Types:

2.26.5 Figure:



2.26.6 Schema Fragment:

```
<xsd:complexType name="ContractualSupplement">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualSupplementScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.27 ContractualTermsSupplement

2.27.1 Description:

2.27.2 Contents:

type (exactly one occurrence; of the type ContractualSupplement) Identifies the form of applicable contractual supplement.

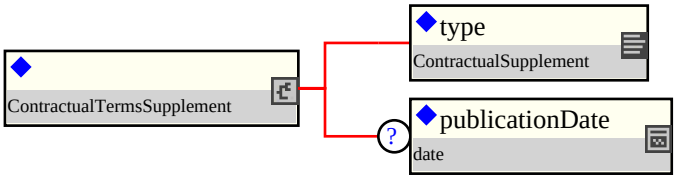
publicationDate (zero or one occurrence; of the type xsd:date) Specifies the publication date of the applicable version of the contractual supplement.

2.27.3 Used by:

- Complex type: Documentation

2.27.4 Derived Types:

2.27.5 Figure:



2.27.6 Schema Fragment:

```
<xsd:complexType name="ContractualTermsSupplement">
  <xsd:sequence>
    <xsd:element name="type" type="ContractualSupplement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.28 Country

2.28.1 Description:

2.28.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

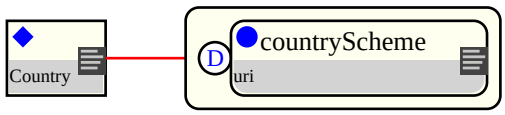
•

2.28.3 Used by:

- Complex type: Address

2.28.4 Derived Types:

2.28.5 Figure:



2.28.6 Schema Fragment:

```
<xsd:complexType name="Country">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="countryScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/is
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.29 CreditSeniority

2.29.1 Description:

The repayment precedence of a debt instrument.

2.29.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

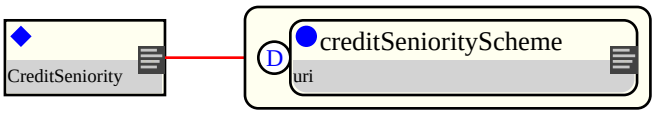
•

2.29.3 Used by:

- Complex type: Bond

2.29.4 Derived Types:

2.29.5 Figure:



2.29.6 Schema Fragment:

```
<xsd:complexType name="CreditSeniority">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The repayment precedence of a debt instrument.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="creditSeniorityScheme" type="xsd:anyURI" default="http://www.fpml.or
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.30 Currency

2.30.1 Description:

2.30.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

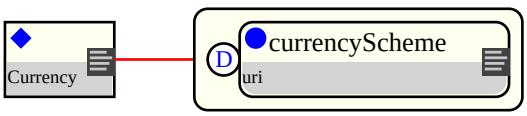
2.30.3 Used by:

- Complex type: IdentifiedCurrency
- Complex type: ActualPrice
- Complex type: AmountSchedule
- Complex type: Basket
- Complex type: Cash
- Complex type: CashflowNotional
- Complex type: CashPriceMethod
- Complex type: Commission
- Complex type: Equity
- Complex type: EquityExercise
- Complex type: EquityStrike
- Complex type: FeaturePayment
- Complex type: FxAverageRateOption
- Complex type: FxCashSettlement
- Complex type: Money
- Complex type: NonDeliverableSettlement
- Complex type: NotDomesticCurrency
- Complex type: PaymentCurrency
- Complex type: PricingStructure
- Complex type: QuotedAs
- Complex type: QuotedCurrencyPair
- Complex type: SettlementProvision
- Complex type: SettlementTerms
- Complex type: SideRate
- Complex type: SideRates
- Complex type: SpecifiedCurrency
- Complex type: UnderlyingAsset

2.30.4 Derived Types:

- Complex type: IdentifiedCurrency

2.30.5 Figure:



2.30.6 Schema Fragment:

```
<xsd:complexType name="Currency">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="currencyScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/i
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.31 DateList

2.31.1 Description:

List of Dates

2.31.2 Contents:

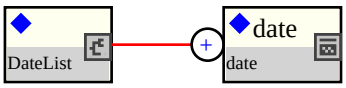
date (one or more occurrences; of the type xsd:date)

2.31.3 Used by:

- Complex type: EquityBermudaExercise
- Complex type: TriggerEvent

2.31.4 Derived Types:

2.31.5 Figure:



2.31.6 Schema Fragment:

```
<xsd:complexType name="DateList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of Dates
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Liste von Daten.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="date" type="xsd:date" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.32 DateOffset

2.32.1 Description:

2.32.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Offset)

- A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

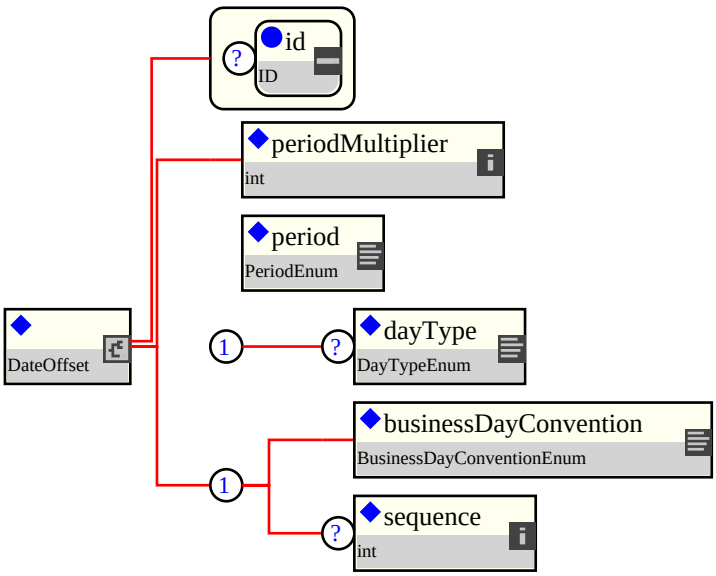
sequence (zero or one occurrence; of the type xsd:integer) Sequence in which the reference to the time period multiplier should be applied.

2.32.3 Used by:

- Complex type: RelativeDateSequence

2.32.4 Derived Types:

2.32.5 Figure:



2.32.6 Schema Fragment:

```
<xsd:complexType name="DateOffset">
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sequence" type="xsd:integer" minOccurs="0">
```

```
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Sequence in which the reference to the time period
              multiplier should be applied.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.33 DateRange

2.33.1 Description:

A type defining a contiguous series of calendar dates. The date range is defined as all the dates between and including the first and the last date. The first date must fall before the last date.

2.33.2 Contents:

unadjustedFirstDate (exactly one occurrence; of the type xsd:date) The first date of a date range.

unadjustedLastDate (exactly one occurrence; of the type xsd:date) The last date of a date range.

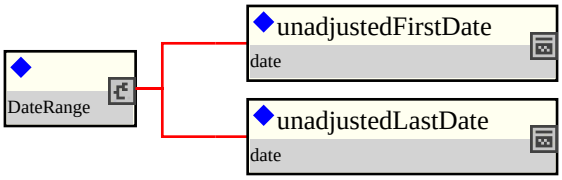
2.33.3 Used by:

- Complex type: BusinessDateRange
- Complex type: RelativeDates

2.33.4 Derived Types:

- Complex type: BusinessDateRange

2.33.5 Figure:



2.33.6 Schema Fragment:

```
<xsd:complexType name="DateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contiguous series of calendar dates. The date
      range is defined as all the dates between and including the first
      and the last date. The first date must fall before the last date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedFirstDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="unadjustedLastDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.34 DateTimeList

2.34.1 Description:

List of DateTimes

2.34.2 Contents:

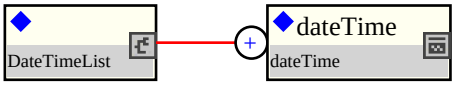
dateTime (one or more occurrences; of the type xsd:dateTime)

2.34.3 Used by:

- Complex type: EquityAveragingPeriod

2.34.4 Derived Types:

2.34.5 Figure:



2.34.6 Schema Fragment:

```
<xsd:complexType name="DateTimeList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of DateTimes
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Liste von Daten und Zeitpunkten.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateTime" type="xsd:dateTime" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.35 DayCountFraction

2.35.1 Description:

The specification for how the number of days between two dates is calculated for purposes of calculation of a fixed or floating payment amount and the basis for how many days are assumed to be in a year. Day Count Fraction is an ISDA term. The equivalent AFB (Association Francaise de Banques) term is Calculation Basis.

2.35.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

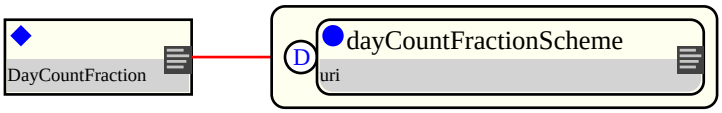
•

2.35.3 Used by:

- Complex type: Bond
- Complex type: Calculation
- Complex type: CashflowCalculationPeriod
- Complex type: Deposit
- Complex type: Discounting
- Complex type: FixedAmountCalculation
- Complex type: Fra
- Complex type: InterestCalculation
- Complex type: RateIndex
- Complex type: SimpleFra
- Complex type: SimpleIRSwap
- Complex type: TermDeposit

2.35.4 Derived Types:

2.35.5 Figure:



2.35.6 Schema Fragment:

```
<xsd:complexType name="DayCountFraction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specification for how the number of days between two dates is
      calculated for purposes of calculation of a fixed or floating
      payment amount and the basis for how many days are assumed to be
      in a year. Day Count Fraction is an ISDA term. The equivalent AFB
      (Association Francaise de Banques) term is Calculation Basis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="dayCountFractionScheme" type="xsd:anyURI" default="http://www.fpml.o
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.36 DividendConditions

2.36.1 Description:

A type describing the conditions governing the payment of dividends to the receiver of the equity return. With the exception of the dividend payout ratio, which is defined for each of the underlying components.

2.36.2 Contents:

dividendReinvestment (zero or one occurrence; of the type xsd:boolean) Boolean element that defines whether the dividend will be reinvested or not.

dividendEntitlement (zero or one occurrence; of the type DividendEntitlementEnum) Defines the date on which the receiver on the equity return is entitled to the dividend.

dividendAmount (zero or one occurrence; of the type DividendAmountTypeEnum)

dividendPaymentDate (zero or one occurrence; of the type DividendPaymentDate) Specifies when the dividend will be paid to the receiver of the equity return. Has the meaning as defined in the ISDA 2002 Equity Derivatives Definitions. Is not applicable in the case of a dividend reinvestment election.

Either

dividendPeriod (exactly one occurrence; of the type DividendPeriodEnum) Defines the First Period or the Second Period, as defined in the 2002 ISDA Equity Derivatives Definitions.

extraOrdinaryDividends (zero or one occurrence; of the type Reference) Reference to the party which determines if dividends are extraordinary in relation to normal levels.

excessDividendAmount (zero or one occurrence; of the type DividendAmountTypeEnum) Determination of Gross Cash Dividend per Share

paymentCurrency (zero or one occurrence; of the type PaymentCurrency) Currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

dividendFxTriggerDate (zero or one occurrence; of the type DividendPaymentDate) Specifies the date on which the FX rate will be considered in the case of a Composite FX swap.

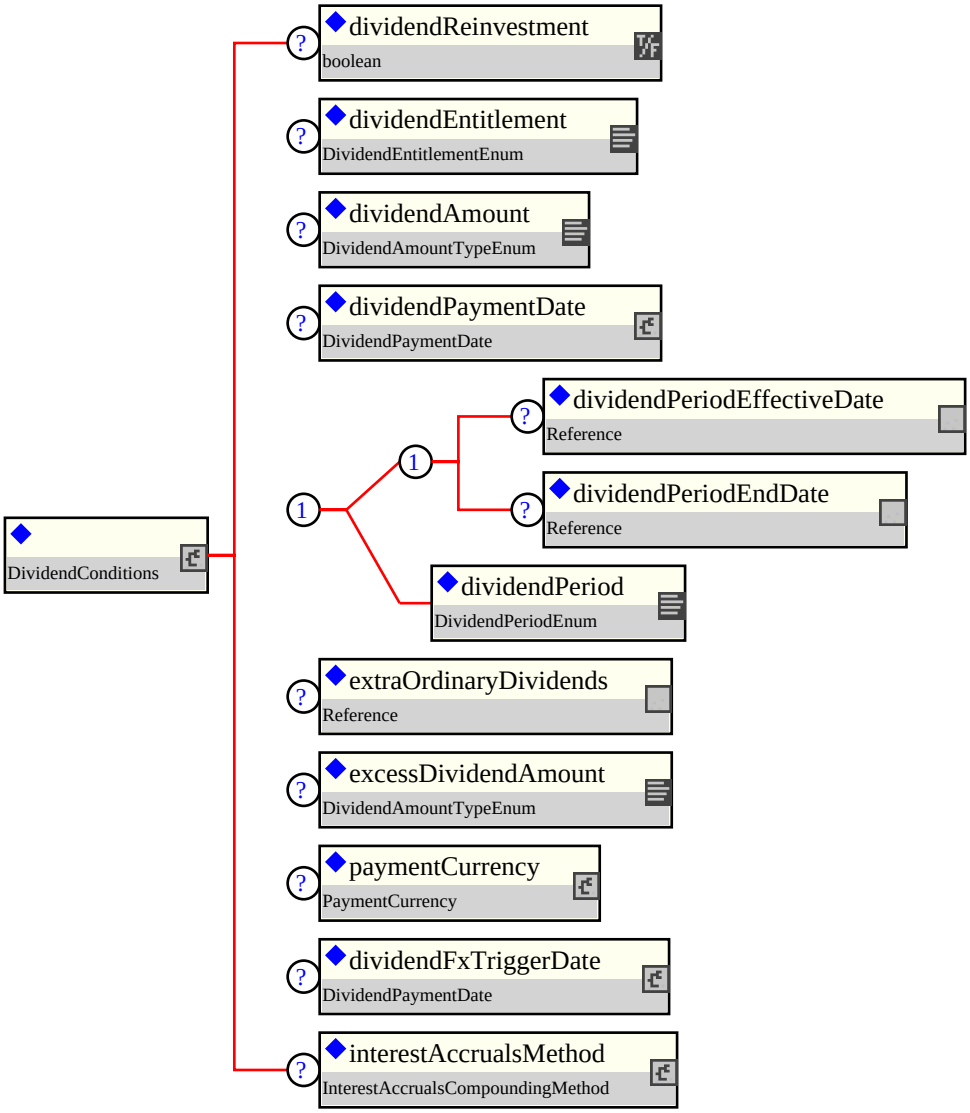
interestAccrualsMethod (zero or one occurrence; of the type InterestAccrualsCompoundingMethod) Defines the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method.

2.36.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: Return

2.36.4 Derived Types:

2.36.5 Figure:



2.36.6 Schema Fragment:

```
<xsd:complexType name="DividendConditions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the conditions governing the payment of
      dividends to the receiver of the equity return. With the
      exception of the dividend payout ratio, which is defined for each
      of the underlying components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dividendReinvestment" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Boolean element that defines whether the dividend will be
          reinvested or not.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendEntitlement" type="DividendEntitlementEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the date on which the receiver on the equity return
          is entitled to the dividend.
        </xsd:documentation>
      </xsd:annotation>
```

```
</xsd:element>
<xsd:element name="dividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
<xsd:element name="dividendPaymentDate" type="DividendPaymentDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies when the dividend will be paid to the receiver of
      the equity return. Has the meaning as defined in the ISDA
      2002 Equity Derivatives Definitions. Is not applicable in the
      case of a dividend reinvestment election.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:sequence>
    <xsd:element name="dividendPeriodEffectiveDate" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dividend period has the meaning as defined in the ISDA
          2002 Equity Derivatives Definitions. This element
          specifies the date on which the dividend period will
          commence.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPeriodEndDate" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dividend period has the meaning as defined in the ISDA
          2002 Equity Derivatives Definitions. This element
          specifies the date on which the dividend period will end.
          It includes a boolean attribute for defining whether this
          end date is included or excluded from the dividend
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="dividendPeriod" type="DividendPeriodEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines the First Period or the Second Period, as defined
        in the 2002 ISDA Equity Derivatives Definitions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="extraOrdinaryDividends" type="Reference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the party which determines if dividends are
      extraordinary in relation to normal levels.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="excessDividendAmount" type="DividendAmountTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determination of Gross Cash Dividend per Share
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Currency in which the payment relating to the leg amount
      (equity amount or interest amount) or the dividend will be
      denominated.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dividendFxTriggerDate" type="DividendPaymentDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date on which the FX rate will be considered in
      the case of a Composite FX swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="interestAccrualsMethod" type="InterestAccrualsCompoundingMethod" minOccu
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the
```

```
          compounding method.
        </xsd:documentation>
        <xsd:documentation xml:lang="en">
          FpML entity
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.37 DividendPaymentDate

2.37.1 Description:

A type describing the date on which the dividend will be paid/received. This type is also used to specify the date on which the FX rate will be determined, when applicable.

2.37.2 Contents:

Either

dividendDateReference (exactly one occurrence; of the type DividendDateReferenceEnum) Reference to a dividend date, either the pay date, the ex date or the record date.

Or

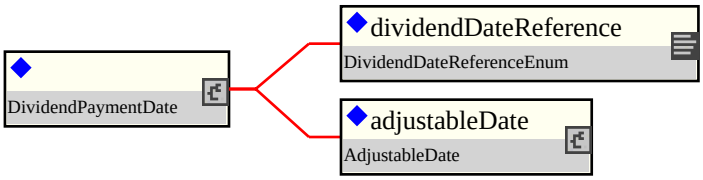
adjustableDate (exactly one occurrence; of the type AdjustableDate) A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

2.37.3 Used by:

- Complex type: DividendConditions

2.37.4 Derived Types:

2.37.5 Figure:



2.37.6 Schema Fragment:

```
<xsd:complexType name="DividendPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date on which the dividend will be
      paid/received. This type is also used to specify the date on
      which the FX rate will be determined, when applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="dividendDateReference" type="DividendDateReferenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a dividend date, either the pay date, the ex
          date or the record date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention for
          adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.38 Documentation

2.38.1 Description:

An entity for defining the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master agreement) and the date it was signed.

2.38.2 Contents:

masterAgreement (zero or one occurrence; of the type MasterAgreement) The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

Either

masterConfirmation (exactly one occurrence; of the type MasterConfirmation) The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

Or

brokerConfirmation (exactly one occurrence; of the type BrokerConfirmation) Specifies the deails for a broker confirm.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) published by ISDA that will define the terms of the trade.

Either

contractualSupplement (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

Or

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

contractualMatrix (zero or more occurrences; of the type ContractualMatrix) A reference to a contractual matrix of elected terms/values (such as those published by ISDA) that shall be deemed to apply to the trade. The applicable matrix is identified by reference to a name and optionally a publication date. Depending on the structure of the matrix, an additional term (specified in the matrixTerm element) may be required to further identify a subset of applicable terms/values within the matrix.

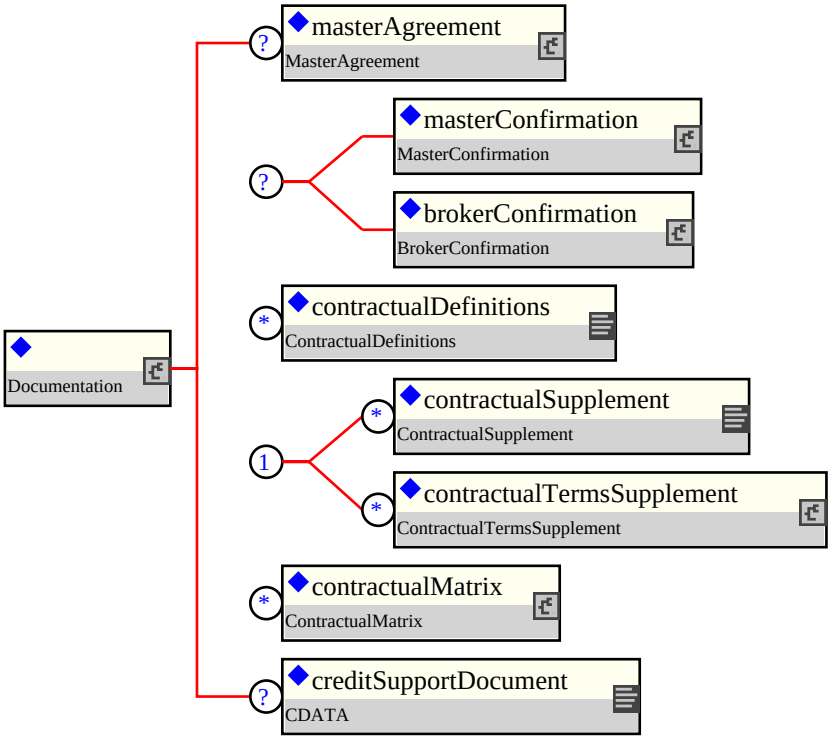
creditSupportDocument (zero or one occurrence; of the type xsd:normalizedString) The agreement executed between the parties and intended to govern collateral arrangement for all OTC derivatives transactions between those parties.

2.38.3 Used by:

- Complex type: Trade

2.38.4 Derived Types:

2.38.5 Figure:



2.38.6 Schema Fragment:

```
<xsd:complexType name="Documentation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the definitions that govern the document
      and should include the year and type of definitions referenced,
      along with any relevant documentation (such as master agreement)
      and the date it was signed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreement" type="MasterAgreement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern all OTC derivatives transactions between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="masterConfirmation" type="MasterConfirmation">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The agreement executed between the parties and intended to
            govern all OTC derivatives transactions between those
            parties.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="brokerConfirmation" type="BrokerConfirmation">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the deails for a broker confirm.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxO
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The definitions (such as those published by ISDA) published
          by ISDA that will define the terms of the trade.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxO
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            DEPRECATED - This element will be removed in the next major
            version of FpML. The element contractualTermsSupplement
            should be used instead. Definition: A contractual
            supplement (such as those published by ISDA) that will
            apply to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccur
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contractual supplement (such as those published by ISDA)
            that will apply to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="contractualMatrix" type="ContractualMatrix" minOccurs="0" maxOccurs="unb
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a contractual matrix of elected terms/values
          (such as those published by ISDA) that shall be deemed to
          apply to the trade. The applicable matrix is identified by
          reference to a name and optionally a publication date.
          Depending on the structure of the matrix, an additional term
          (specified in the matrixTerm element) may be required to
          further identify a subset of applicable terms/values within
          the matrix.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditSupportDocument" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern collateral arrangement for all OTC derivatives
          transactions between those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.39 Empty

2.39.1 Description:

A special type meant to be used for elements with no content and not attributes.

2.39.2 Contents:

2.39.3 Used by:

- Complex type: CreditEvents
- Complex type: DeliverableObligations
- Complex type: GeneralTerms
- Complex type: Obligations
- Complex type: PCDeliverableObligationCharac
- Complex type: PhysicalSettlementPeriod
- Complex type: PubliclyAvailableInformation
- Complex type: ReferenceInformation
- Complex type: ReferencePair
- Complex type: Restructuring

2.39.4 Derived Types:

2.39.5 Figure:

2.39.6 Schema Fragment:

```
<xsd:complexType name="Empty">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A special type meant to be used for elements with no content and
      not attributes.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.40 EntityId

2.40.1 Description:

2.40.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

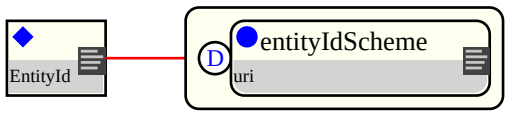
•

2.40.3 Used by:

- Complex type: LegalEntity

2.40.4 Derived Types:

2.40.5 Figure:



2.40.6 Schema Fragment:

```
<xsd:complexType name="EntityId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.41 EntityName

2.41.1 Description:

2.41.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

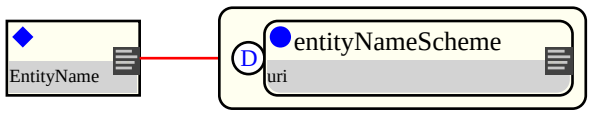
•

2.41.3 Used by:

- Complex type: LegalEntity

2.41.4 Derived Types:

2.41.5 Figure:



2.41.6 Schema Fragment:

```
<xsd:complexType name="EntityName">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityNameScheme" type="xsd:anyURI" default="http://www.fpml.org/spe
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.42 EuropeanExercise

2.42.1 Description:

A type defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.

2.42.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The daye on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type BusinessCenterTime) The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expriation date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option the commencement date to, and including, the expiration date , in the case of an American option.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

partialExercise (zero or one occurrence; of the type PartialExercise) As defined in the 2000 ISDA Definitions, Section 12.3. Partial Exercise, the buyer of the option has the right to exercise all or less than all the notional amount of the underlying swap on the expiration date, but may not exercise less than the minimum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.

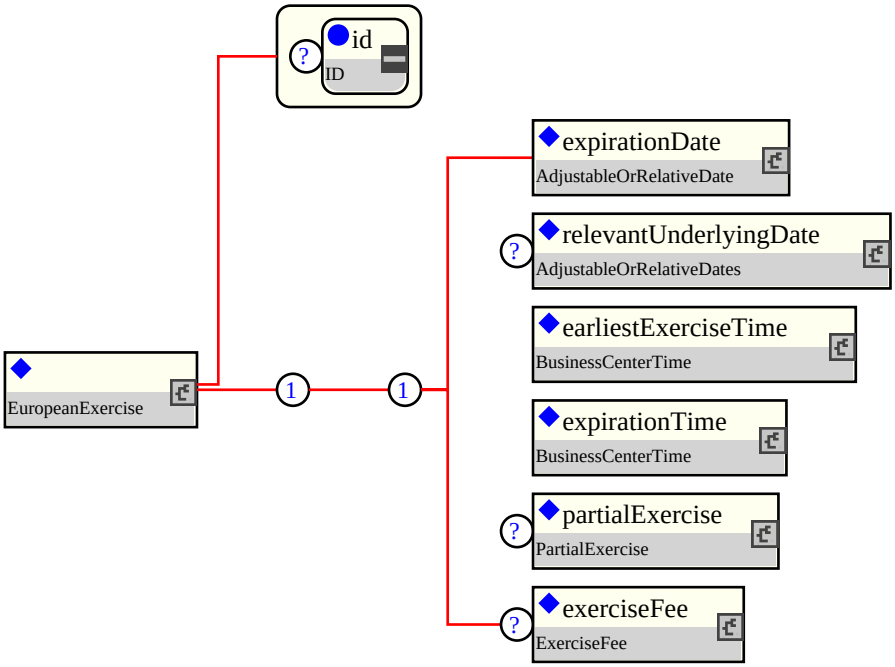
exerciseFee (zero or one occurrence; of the type ExerciseFee) A fee to be paid on exercise. This could be represented as an amount or a rate and notional reference on which to apply the rate.

2.42.3 Used by:

- Element: europeanExercise

2.42.4 Derived Types:

2.42.5 Figure:



2.42.6 Schema Fragment:

```
<xsd:complexType name="EuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the exercise period for a European style option
      together with any rules governing the notional amount of the
      underlying which can be exercised on any given exercise date and
      any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the only
              day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs='
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g. in
              a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The earliest time at which notice of exercise can be
              given by the buyer to the seller (or seller's agent) i)
              on the expriation date, in the case of a European style
              option, (ii) on each bermuda option exercise date and the
              expiration date, in the case of a Bermuda style option
              the commencement date to, and including, the expiration
              date , in the case of an American option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationTime" type="BusinessCenterTime">
```

```
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time for exercise on expirationDate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partialExercise" type="PartialExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              As defined in the 2000 ISDA Definitions, Section 12.3.
              Partial Exercise, the buyer of the option has the right
              to exercise all or less than all the notional amount of
              the underlying swap on the expiration date, but may not
              exercise less than the minimum notional amount, and if an
              integral multiple amount is specified, the notional
              amount exercised must be equal to, or be an integral
              multiple of, the integral multiple amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exerciseFee" type="ExerciseFee" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fee to be paid on exercise. This could be represented
              as an amount or a rate and notional reference on which to
              apply the rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.43 ExchangeId

2.43.1 Description:

A short form unique identifier for an exchange. If the element is not present then the exchange shall be the primary exchange on which the underlying is listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

2.43.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

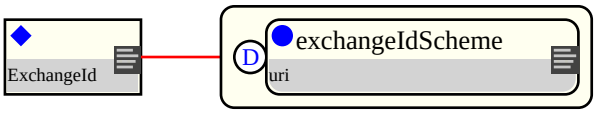
•

2.43.3 Used by:

- Complex type: Bond
- Complex type: Equity
- Complex type: EquityAsset
- Complex type: ExchangeTradedContract
- Complex type: ExchangeTradedFund
- Complex type: Future
- Complex type: Index
- Complex type: UnderlyingAsset

2.43.4 Derived Types:

2.43.5 Figure:



2.43.6 Schema Fragment:

```
<xsd:complexType name="ExchangeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for an exchange. If the element is
      not present then the exchange shall be the primary exchange on
      which the underlying is listed. The term "Exchange" is assumed to
      have the meaning as defined in the ISDA 2002 Equity Derivatives
      Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Eindeutiges BÃ¶rsenkÃ¼rzel. Fehlt dieses Element, gilt die
      HauptbÃ¶rse, an der der Basiswert notiert ist, als "BÃ¶rse" im
      Sinne der ISDA-Definitionen zu Aktienderivaten von 2002.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="exchangeIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spe
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.44 Exercise

2.44.1 Description:

The abstract base class for all types which define way in which options may be exercised.

2.44.2 Contents:

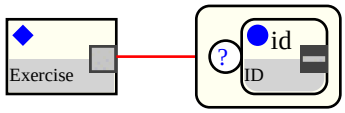
2.44.3 Used by:

- Element: exercise
- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EuropeanExercise
- Complex type: SharedAmericanExercise

2.44.4 Derived Types:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EuropeanExercise
- Complex type: SharedAmericanExercise

2.44.5 Figure:



2.44.6 Schema Fragment:

```
<xsd:complexType name="Exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define way in which
      options may be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.45 ExerciseFee

2.45.1 Description:

A type defining the fee payable on exercise of an option. This fee may be defined as an amount or a percentage of the notional exercised.

2.45.2 Contents:

payerPartyReference (exactly one occurrence; of the type Reference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type Reference) A reference to the party that receives the payments corresponding to this structure.

notionalReference (exactly one occurrence; of the type Reference) A pointer style reference to the associated notional schedule defined elsewhere in the document.

Either

feeAmount (exactly one occurrence; of the type xsd:decimal) The amount of fee to be paid on exercise. The fee currency is that of the referenced notional.

Or

feeRate (exactly one occurrence; of the type xsd:decimal) A fee represented as a percentage of some referenced notional. A percentage of 5% would be represented as 0.05.

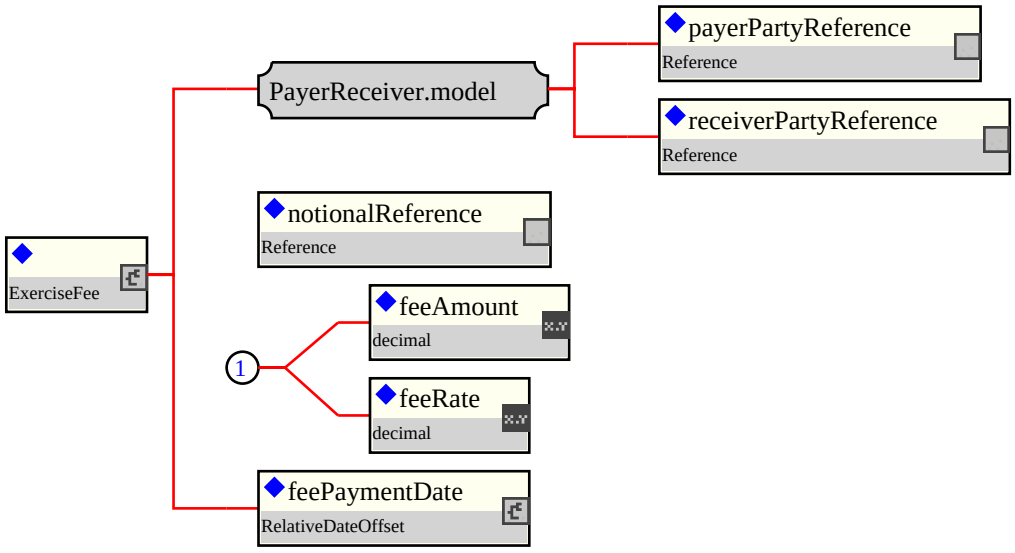
feePaymentDate (exactly one occurrence; of the type RelativeDateOffset) The date on which exercise fee(s) will be paid. It is specified as a relative date.

2.45.3 Used by:

- Complex type: EuropeanExercise

2.45.4 Derived Types:

2.45.5 Figure:



2.45.6 Schema Fragment:

```
<xsd:complexType name="ExerciseFee">
```

```
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the fee payable on exercise of an option. This
      fee may be defined as an amount or a percentage of the notional
      exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The amount of fee to be paid on exercise. The fee currency
            is that of the referenced notional.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fee represented as a percentage of some referenced
            notional. A percentage of 5% would be represented as 0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="feePaymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which exercise fee(s) will be paid. It is
          specified as a relative date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.46 ExerciseFeeSchedule

2.46.1 Description:

A type to define a fee or schedule of fees to be payable on the exercise of an option. This fee may be defined as an amount or a percentage of the notional exercised.

2.46.2 Contents:

payerPartyReference (exactly one occurrence; of the type Reference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type Reference) A reference to the party that receives the payments corresponding to this structure.

notionalReference (exactly one occurrence; of the type Reference) A pointer style reference to the associated notional schedule defined elsewhere in the document.

Either

feeAmountSchedule (exactly one occurrence; of the type AmountSchedule) The exercise fee amount schedule. The fees are expressed as currency amounts. The currency of the fee is assumed to be that of the notional schedule referenced.

Or

feeRateSchedule (exactly one occurrence; of the type Schedule) The exercise free rate schedule. The fees are expressed as percentage rates of the notional being exercised. The currency of the fee is assumed to be that of the notional schedule referenced.

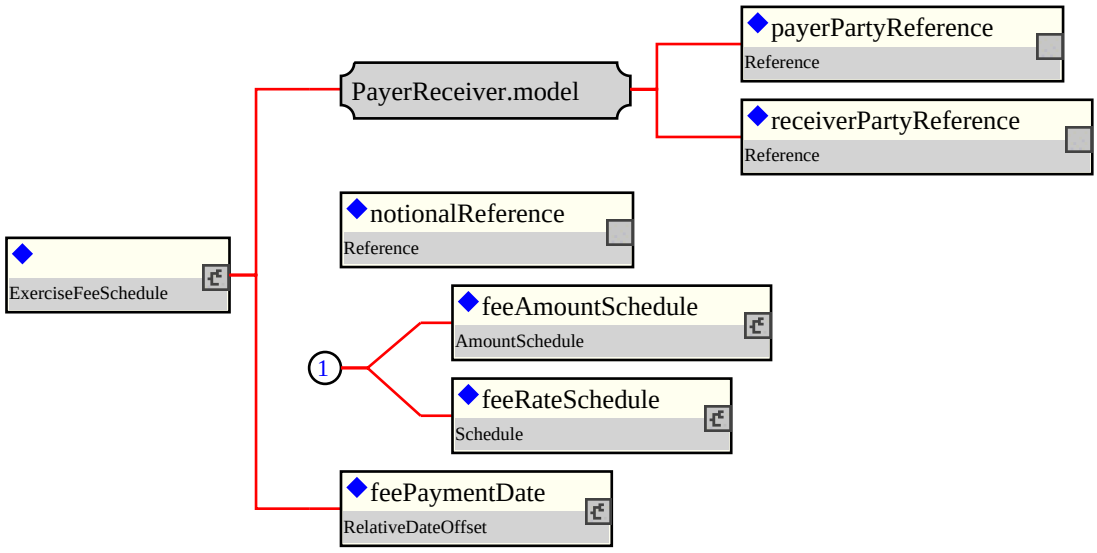
feePaymentDate (exactly one occurrence; of the type RelativeDateOffset) The date on which exercise fee(s) will be paid. It is specified as a relative date.

2.46.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise

2.46.4 Derived Types:

2.46.5 Figure:



2.46.6 Schema Fragment:

```
<xsd:complexType name="ExerciseFeeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define a fee or schedule of fees to be payable on the
      exercise of an option. This fee may be defined as an amount or a
      percentage of the notional exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmountSchedule" type="AmountSchedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise fee amount schedule. The fees are expressed as
            currency amounts. The currency of the fee is assumed to be
            that of the notional schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRateSchedule" type="Schedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise free rate schedule. The fees are expressed as
            percentage rates of the notional being exercised. The
            currency of the fee is assumed to be that of the notional
            schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="feePaymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which exercise fee(s) will be paid. It is
          specified as a relative date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.47 ExerciseNotice

2.47.1 Description:

A type defining to whom and where notice of execution should be given. The partyReference refers to one of the principal parties of the trade. If present the exerciseNoticePartyReference refers to a party, other than the principal party, to whome notice should be given.

2.47.2 Contents:

partyReference (exactly one occurrence; of the type Reference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.

exerciseNoticePartyReference (zero or one occurrence; of the type Reference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the party to which notice of exercise should be given by the buyer.

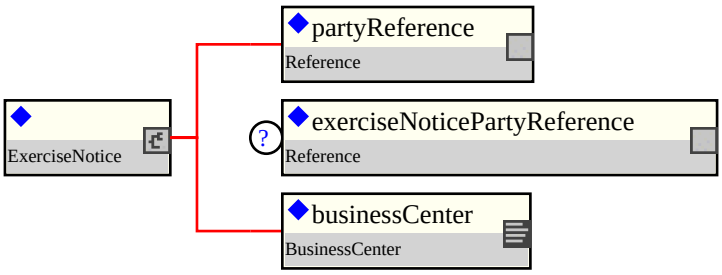
businessCenter (exactly one occurrence; of the type BusinessCenter)

2.47.3 Used by:

- Complex type: CancelableProvision
- Complex type: ExtendibleProvision
- Complex type: ManualExercise
- Complex type: OptionalEarlyTermination

2.47.4 Derived Types:

2.47.5 Figure:



2.47.6 Schema Fragment:

```
<xsd:complexType name="ExerciseNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining to whom and where notice of execution should be
      given. The partyReference refers to one of the principal parties
      of the trade. If present the exerciseNoticePartyReference refers
      to a party, other than the principal party, to whome notice
      should be given.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseNoticePartyReference" type="Reference" minOccurs="0">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced is the party
          to which notice of exercise should be given by the buyer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
```

2.48 ExerciseProcedure

2.48.1 Description:

A type describing how notice of exercise should be given. This can be either manual or automatic.

2.48.2 Contents:

Either

manualExercise (exactly one occurrence; of the type ManualExercise) Specifies that the notice of exercise must be given by the buyer to the seller or seller's agent.

Or

automaticExercise (exactly one occurrence; of the type AutomaticExercise) If automatic is specified then the notional amount of the underlying swap, not previously exercised under the swaption will be automatically exercised at the expriration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than the specified threshold rate. The term in-the-money is assumed to have the meaning defining in the 2000 ISDA Definitions, Section 17.4 In-the-money.

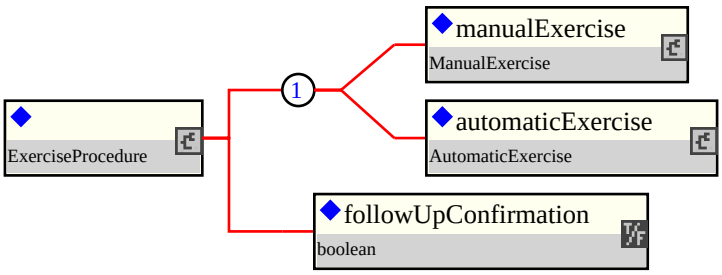
followUpConfirmation (exactly one occurrence; of the type xsd:boolean) A flag to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.

2.48.3 Used by:

- Complex type: Swaption

2.48.4 Derived Types:

2.48.5 Figure:



2.48.6 Schema Fragment:

```
<xsd:complexType name="ExerciseProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing how notice of exercise should be given. This
      can be either manual or automatic.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="manualExercise" type="ManualExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies that the notice of exercise must be given by the
            buyer to the seller or seller's agent.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="automaticExercise" type="AutomaticExercise">
        <xsd:annotation>
```

```
          <xsd:documentation xml:lang="en">
            If automatic is specified then the notional amount of the
            underlying swap, not previously exercised under the
            swaption will be automatically exercised at the expriration
            time on the expiration date if at such time the buyer is
            in-the-money, provided that the difference between the
            settlement rate and the fixed rate under the relevant
            underlying swap is not less than the specified threshold
            rate. The term in-the-money is assumed to have the meaning
            defining in the 2000 ISDA Definitions, Section 17.4
            In-the-money.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A flag to indicate whether follow-up confirmation of exercise
          (written or electronic) is required following telephonic
          notice by the buyer to the seller or seller's agent.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.49 FloatingRate

2.49.1 Description:

A type defining a floating rate.

2.49.2 Contents:

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (zero or one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

floatingRateMultiplierSchedule (zero or one occurrence; of the type Schedule) A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal. This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.

spreadSchedule (zero or more occurrences; of the type SpreadSchedule) The ISDA Spread or a Spread schedule expressed as explicit spreads and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.

rateTreatment (zero or one occurrence; of the type RateTreatmentEnum) The specification of any rate conversion which needs to be applied to the observed rate before being used in any calculations. The two common conversions are for securities quoted on a bank discount basis which will need to be converted to either a Money Market Yield or Bond Equivalent Yield. See the Annex to the 2000 ISDA Definitions, Section 7.3. Certain General Definitions Relating to Floating Rate Options, paragraphs (g) and (h) for definitions of these terms.

capRateSchedule (zero or more occurrences; of the type StrikeSchedule) The cap rate or cap rate schedule, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. A cap rate schedule is expressed as explicit cap rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.

floorRateSchedule (zero or more occurrences; of the type StrikeSchedule) The floor rate or floor rate schedule, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. A floor rate schedule is expressed as explicit floor rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.

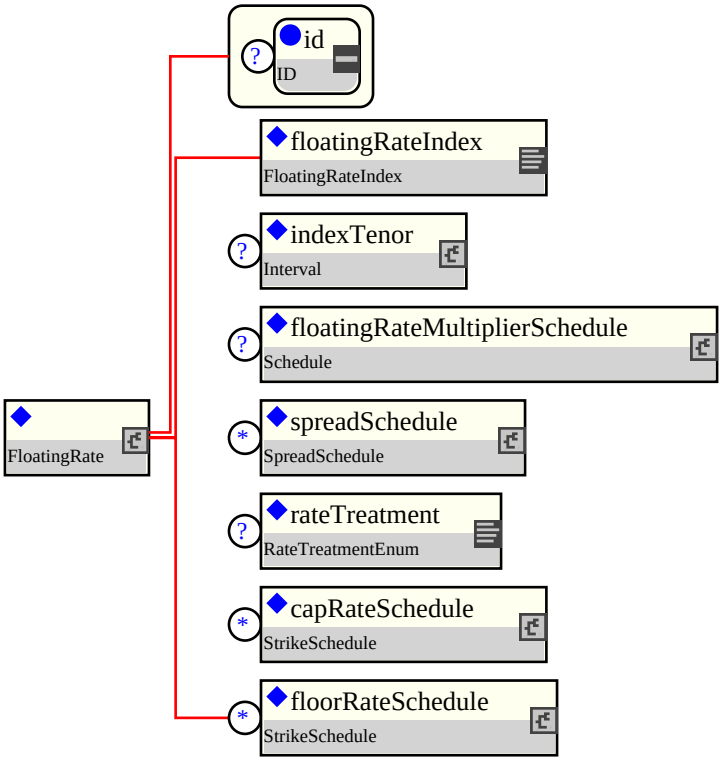
2.49.3 Used by:

- Complex type: FloatingRateCalculation
- Complex type: Stub
- Complex type: TradeUnderlyer

2.49.4 Derived Types:

- Complex type: FloatingRateCalculation

2.49.5 Figure:



2.49.6 Schema Fragment:

```
<xsd:complexType name="FloatingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a floating rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
    <xsd:element name="indexTenor" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the floating
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floatingRateMultiplierSchedule" type="Schedule" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A rate multiplier or multiplier schedule to apply to the
          floating rate. A multiplier schedule is expressed as explicit
          multipliers and dates. In the case of a schedule, the step
          dates may be subject to adjustment in accordance with any
          adjustments specified in the
          calculationPeriodDatesAdjustments. The multiplier can be a
          positive or negative decimal. This element should only be
          included if the multiplier is not equal to 1 (one) for the
          term of the stream.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="spreadSchedule" type="SpreadSchedule" minOccurs="0" maxOccurs="unbounded
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Spread or a Spread schedule expressed as explicit
          spreads and dates. In the case of a schedule, the step dates
          may be subject to adjustment in accordance with any
          adjustments specified in calculationPeriodDatesAdjustments.
          The spread is a per annum rate, expressed as a decimal. For
          purposes of determining a calculation period amount, if
          positive the spread will be added to the floating rate and if
          negative the spread will be subtracted from the floating
```

```
          rate. A positive 10 basis point (0.1%) spread would be
          represented as 0.001.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateTreatment" type="RateTreatmentEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specification of any rate conversion which needs to be
          applied to the observed rate before being used in any
          calculations. The two common conversions are for securities
          quoted on a bank discount basis which will need to be
          converted to either a Money Market Yield or Bond Equivalent
          Yield. See the Annex to the 2000 ISDA Definitions, Section
          7.3. Certain General Definitions Relating to Floating Rate
          Options, paragraphs (g) and (h) for definitions of these
          terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="capRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbounde
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The cap rate or cap rate schedule, if any, which applies to
          the floating rate. The cap rate (strike) is only required
          where the floating rate on a swap stream is capped at a
          certain level. A cap rate schedule is expressed as explicit
          cap rates and dates and the step dates may be subject to
          adjustment in accordance with any adjustments specified in
          calculationPeriodDatesAdjustments. The cap rate is assumed to
          be exclusive of any spread and is a per annum rate, expressed
          as a decimal. A cap rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floorRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbour
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floor rate or floor rate schedule, if any, which applies
          to the floating rate. The floor rate (strike) is only
          required where the floating rate on a swap stream is floored
          at a certain strike level. A floor rate schedule is expressed
          as explicit floor rates and dates and the step dates may be
          subject to adjustment in accordance with any adjustments
          specified in calculationPeriodDatesAdjustments. The floor
          rate is assumed to be exclusive of any spread and is a per
          annum rate, expressed as a decimal. A floor rate of 5% would
          be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.50 FloatingRateCalculation

2.50.1 Description:

A type defining the floating rate and definitions relating to the calculation of floating rate amounts.

2.50.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type FloatingRate)

- A type defining a floating rate.

initialRate (zero or one occurrence; of the type xsd:decimal) The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.

finalRateRounding (zero or one occurrence; of the type Rounding) The rounding convention to apply to the final rate used in determination of a calculation period amount.

averagingMethod (zero or one occurrence; of the type AveragingMethodEnum) If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies.

negativeInterestRateTreatment (zero or one occurrence; of the type NegativeInterestRateTreatmentEnum) The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

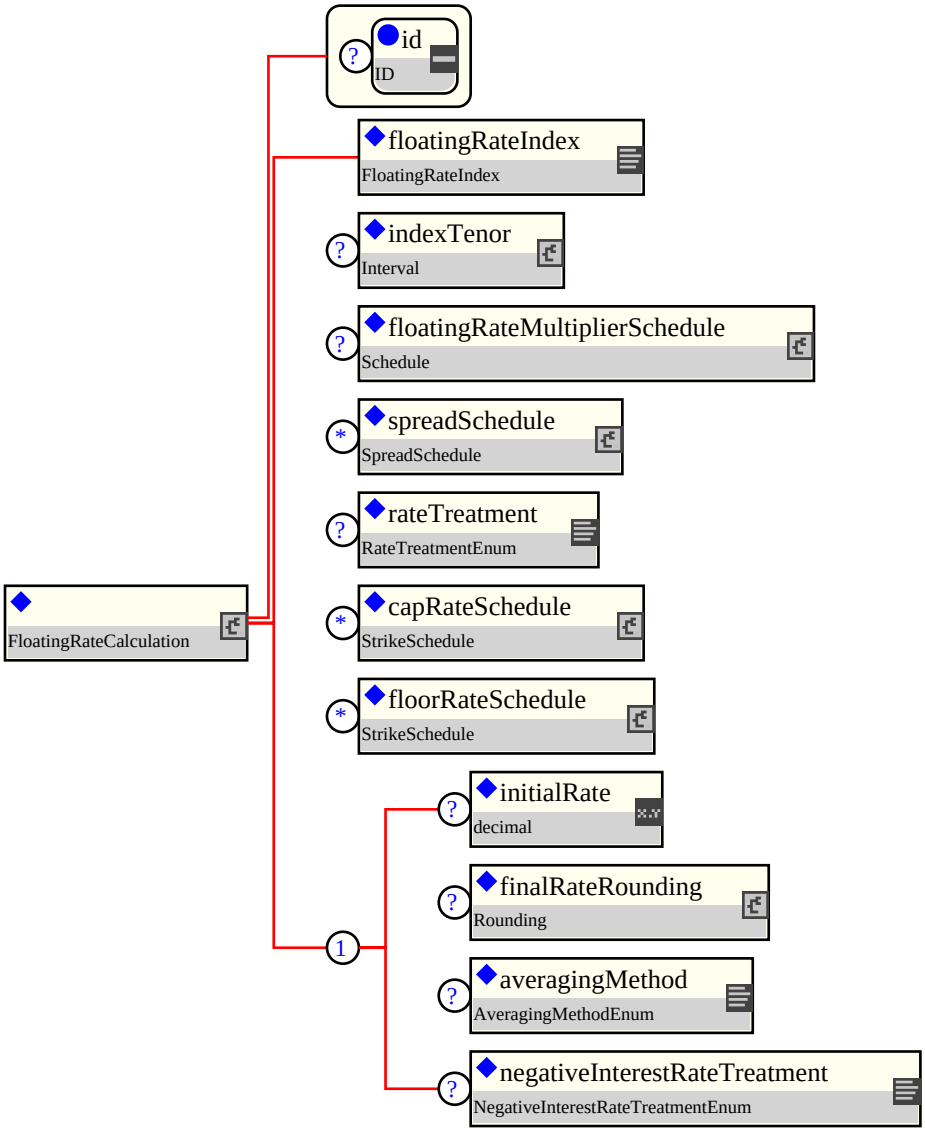
2.50.3 Used by:

- Element: floatingRateCalculation
- Element: rateCalculation
- Complex type: InflationRateCalculation
- Complex type: InterestAccrualsMethod

2.50.4 Derived Types:

- Complex type: InflationRateCalculation

2.50.5 Figure:



2.50.6 Schema Fragment:

```
<xsd:complexType name="FloatingRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the floating rate and definitions relating to the
      calculation of floating rate amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FloatingRate">
      <xsd:sequence>
        <xsd:element name="initialRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The initial floating rate reset agreed between the
              principal parties involved in the trade. This is assumed
              to be the first required reset rate for the first regular
              calculation period. It should only be included when the
              rate is not equal to the rate published on the source
              implied by the floating rate index. An initial rate of 5%
              would be represented as 0.05.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="finalRateRounding" type="Rounding" minOccurs="0">
```

```
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The rounding convention to apply to the final rate used
              in determination of a calculation period amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="averagingMethod" type="AveragingMethodEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If averaging is applicable, this component specifies
              whether a weighted or unweighted average method of
              calculation is to be used. The component must only be
              included when averaging applies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="negativeInterestRateTreatment" type="NegativeInterestRateTreatmentEn
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specification of any provisions for calculating
              payment obligations when a floating rate is negative
              (either due to a quoted negative floating rate or by
              operation of a spread that is subtracted from the
              floating rate).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.51 FloatingRateIndex

2.51.1 Description:

The ISDA Floating Rate Option, i.e. the floating rate index.

2.51.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

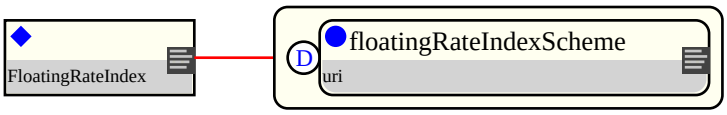
•

2.51.3 Used by:

- Complex type: FloatingRate
- Complex type: ForecastRateIndex
- Complex type: Fra
- Complex type: RateIndex

2.51.4 Derived Types:

2.51.5 Figure:



2.51.6 Schema Fragment:

```
<xsd:complexType name="FloatingRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Floating Rate Option, i.e. the floating rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="floatingRateIndexScheme" type="xsd:anyURI" default="http://www.fpml.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.52 ForecastRateIndex

2.52.1 Description:

A type defining a rate index.

2.52.2 Contents:

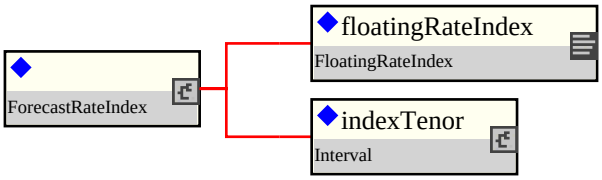
floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex) The ISDA Floating Rate Option, i.e. the floating rate index.

indexTenor (exactly one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

2.52.3 Used by:

2.52.4 Derived Types:

2.52.5 Figure:



2.52.6 Schema Fragment:

```
<xsd:complexType name="ForecastRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Floating Rate Option, i.e. the floating rate index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexTenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the floating
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.53 Formula

2.53.1 Description:

A type describing a financial formula, with its description and components.

2.53.2 Contents:

formulaDescription (zero or one occurrence; of the type xsd:string) Text description of the formula

math (zero or one occurrence; of the type Math) An element for containing an XML representation of the formula. Defined using xsd:any currently for flexibility in choice of language (MathML, OpenMath)

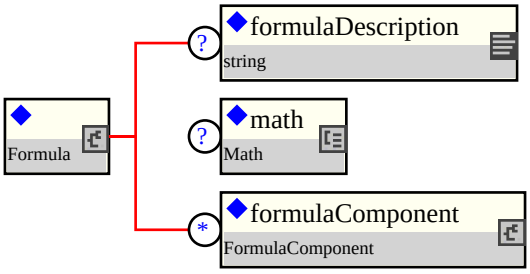
formulaComponent (zero or more occurrences; of the type FormulaComponent) Elements describing the components of the formula. The name attribute points to a value used in the math element. The href attribute points to a value elsewhere in the document

2.53.3 Used by:

- Complex type: AdditionalPaymentAmount
- Complex type: FormulaComponent
- Complex type: InterestRateStream
- Complex type: LegAmount

2.53.4 Derived Types:

2.53.5 Figure:



2.53.6 Schema Fragment:

```
<xsd:complexType name="Formula">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a financial formula, with its description and
      components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="formulaDescription" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the formula
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="math" type="Math" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element for containing an XML representation of the
          formula. Defined using xsd:any currently for flexibility in
          choice of language (MathML, OpenMath)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

```
    <xsd:element name="formulaComponent" type="FormulaComponent" minOccurs="0" maxOccurs="unbou
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Elements describing the components of the formula. The name
          attribute points to a value used in the math element. The
          href attribute points to a value elsewhere in the document
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.54 FormulaComponent

2.54.1 Description:

Elements describing the components of the formula. The name attribute points to a value used in the math element. The href attribute points to a value elsewhere in the document

2.54.2 Contents:

componentDescription (exactly one occurrence; of the type xsd:string) Text description of the component

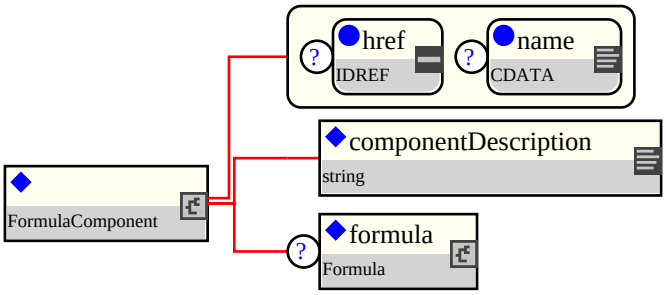
formula (zero or one occurrence; of the type Formula) Additional formulas required to describe this component

2.54.3 Used by:

- Complex type: Formula

2.54.4 Derived Types:

2.54.5 Figure:



2.54.6 Schema Fragment:

```
<xsd:complexType name="FormulaComponent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Elements describing the components of the formula. The name
      attribute points to a value used in the math element. The href
      attribute points to a value elsewhere in the document
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="componentDescription" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional formulas required to describe this component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="name" type="xsd:normalizedString"/>
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
```

2.55 FxCashSettlement

2.55.1 Description:

A type that is used for describing cash settlement of an option / non deliverable forward. It includes the currency to settle into together with the fixings required to calculate the currency amount.

2.55.2 Contents:

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

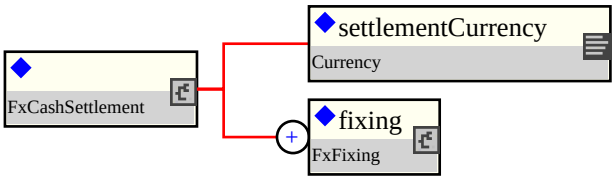
fixing (one or more occurrences; of the type FxFixing) Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.

2.55.3 Used by:

- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: QuotableFxLeg

2.55.4 Derived Types:

2.55.5 Figure:



2.55.6 Schema Fragment:

```
<xsd:complexType name="FxCashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing cash settlement of an option /
      non deliverable forward. It includes the currency to settle into
      together with the fixings required to calculate the currency
      amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which a cash settlement for non-deliverable
          forward and non-deliverable options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixing" type="FxFixing" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the source for and timing of a fixing of an
          exchange rate. This is used in the agreement of
          non-deliverable forward trades as well as various types of FX
          OTC options that require observations against a particular
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.56 FxFixing

2.56.1 Description:

A type that specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.

2.56.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type FxSpotRateSource)

- A type defining the source and time for an fx rate.

quotedCurrencyPair (exactly one occurrence; of the type QuotedCurrencyPair) Defines the two currencies for an FX trade and the quotation relationship between the two currencies.

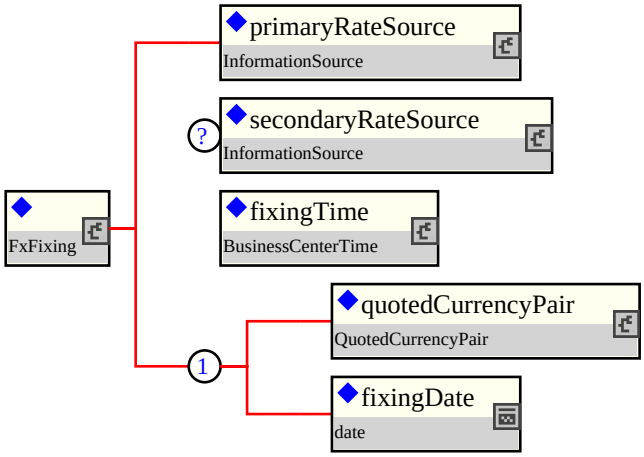
fixingDate (exactly one occurrence; of the type xsd:date) Describes the specific date when a non-deliverable forward or non-deliverable option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement.

2.56.3 Used by:

- Complex type: FxCashSettlement

2.56.4 Derived Types:

2.56.5 Figure:



2.56.6 Schema Fragment:

```
<xsd:complexType name="FxFixing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that specifies the source for and timing of a fixing of an
      exchange rate. This is used in the agreement of non-deliverable
      forward trades as well as various types of FX OTC options that
      require observations against a particular rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxSpotRateSource">
      <xsd:sequence>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

```
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixingDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Describes the specific date when a non-deliverable
              forward or non-deliverable option will "fix" against a
              particular rate, which will be used to compute the
              ultimate cash settlement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.57 FxRate

2.57.1 Description:

A type describing the rate of a currency conversion: pair of currency, quotation mode and exchange rate.

2.57.2 Contents:

quotedCurrencyPair (exactly one occurrence; of the type QuotedCurrencyPair) Defines the two currencies for an FX trade and the quotation relationship between the two currencies.

rate (exactly one occurrence; of the type xsd:decimal) The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.

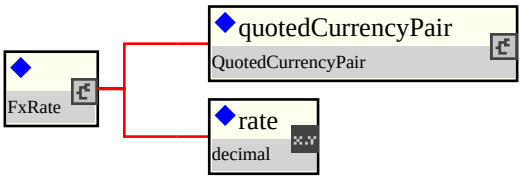
2.57.3 Used by:

- Complex type: ExchangeRate
- Complex type: AssetValuation
- Complex type: Commission
- Complex type: FxConversion
- Complex type: Quanto

2.57.4 Derived Types:

- Complex type: ExchangeRate

2.57.5 Figure:



2.57.6 Schema Fragment:

```
<xsd:complexType name="FxRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the rate of a currency conversion: pair of
      currency, quotation mode and exchange rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg of
          a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.58 FxSpotRateSource

2.58.1 Description:

A type defining the source and time for an fx rate.

2.58.2 Contents:

primaryRateSource (exactly one occurrence; of the type InformationSource) The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.

secondaryRateSource (zero or one occurrence; of the type InformationSource) An alternative, or secondary, source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.

fixingTime (exactly one occurrence; of the type BusinessCenterTime) The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.

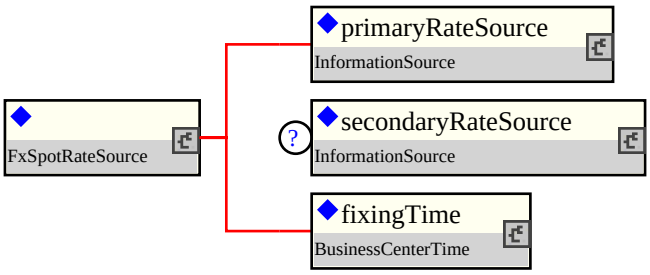
2.58.3 Used by:

- Complex type: FxFixing
- Complex type: Composite
- Complex type: FxLinkedNotionalSchedule
- Complex type: FxRateAsset
- Complex type: Quanto

2.58.4 Derived Types:

- Complex type: FxFixing

2.58.5 Figure:



2.58.6 Schema Fragment:

```
<xsd:complexType name="FxSpotRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source and time for an fx rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="primaryRateSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The primary source for where the rate observation will occur.
          Will typically be either a page or a reference bank published
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          An alternative, or secondary, source for where the rate
          observation will occur. Will typically be either a page or a
          reference bank published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixingTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time at which the spot currency exchange rate will be
          observed. It is specified as a time in a specific business
          center, e.g. 11:00am London time.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.59 GoverningLaw

2.59.1 Description:

2.59.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

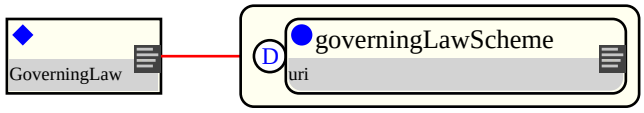
•

2.59.3 Used by:

- Complex type: Trade

2.59.4 Derived Types:

2.59.5 Figure:



2.59.6 Schema Fragment:

```
<xsd:complexType name="GoverningLaw">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="governingLawScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.60 IdentifiedCurrency

2.60.1 Description:

Specifies Currency with ID attribute.

2.60.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Currency)

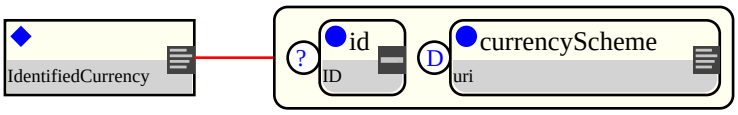
•

2.60.3 Used by:

- Complex type: FxFeature

2.60.4 Derived Types:

2.60.5 Figure:



2.60.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies Currency with ID attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="Currency">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.61 IdentifiedDate

2.61.1 Description:

A date which can be referenced elsewhere.

2.61.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:date)

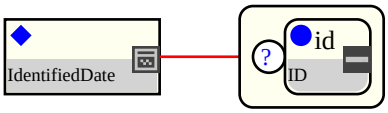
•

2.61.3 Used by:

- Complex type: AdjustableDate
- Complex type: AdjustableDate2
- Complex type: AdjustableDates
- Complex type: DerivedValuationScenario
- Complex type: Payment
- Complex type: PositionReport
- Complex type: TradeDetails
- Complex type: TradeHeader
- Complex type: ValuationScenario

2.61.4 Derived Types:

2.61.5 Figure:



2.61.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date which can be referenced elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.62 IdentifiedPayerReceiver

2.62.1 Description:

A type extending the PayerReceiverEnum type wih an id attribute.

2.62.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PayerReceiverEnum)

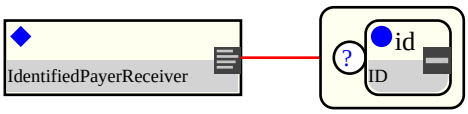
•

2.62.3 Used by:

- Complex type: Strike
- Complex type: StrikeSchedule

2.62.4 Derived Types:

2.62.5 Figure:



2.62.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedPayerReceiver">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type extending the PayerReceiverEnum type wih an id attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="PayerReceiverEnum">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.63 InformationProvider

2.63.1 Description:

2.63.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

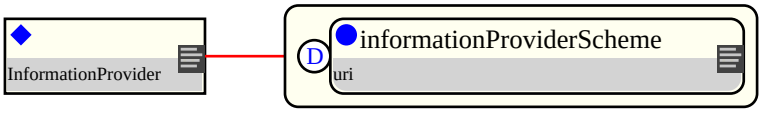
•

2.63.3 Used by:

- Complex type: InformationSource

2.63.4 Derived Types:

2.63.5 Figure:



2.63.6 Schema Fragment:

```
<xsd:complexType name="InformationProvider">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="informationProviderScheme" type="xsd:anyURI" default="http://www.fpm
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.64 InformationSource

2.64.1 Description:

A type defining the source for a piece of information (e.g. a rate refix or an fx fixing).

2.64.2 Contents:

rateSource (exactly one occurrence; of the type InformationProvider) An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.

rateSourcePage (zero or one occurrence; of the type RateSourcePage) A specific page for the rate source for obtaining a market rate.

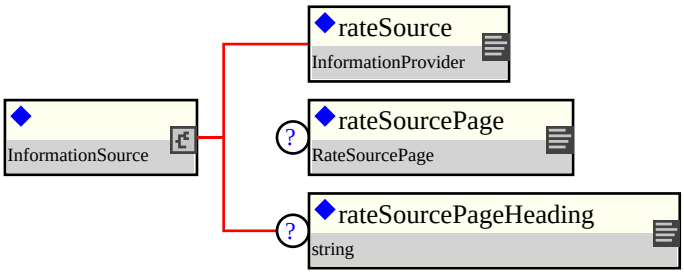
rateSourcePageHeading (zero or one occurrence; of the type xsd:string) The heading for the rate source on a given rate source page.

2.64.3 Used by:

- Complex type: FxAmericanTrigger
- Complex type: FxAverageRateOption
- Complex type: FxBarrier
- Complex type: FxEuropeanTrigger
- Complex type: FxSpotRateSource
- Complex type: SettlementRateSource

2.64.4 Derived Types:

2.64.5 Figure:



2.64.6 Schema Fragment:

```
<xsd:complexType name="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source for a piece of information (e.g. a
      rate refix or an fx fixing).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateSource" type="InformationProvider">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An information source for obtaining a market rate. For
          example Bloomberg, Reuters, Telerate etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePage" type="RateSourcePage" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific page for the rate source for obtaining a market
          rate.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePageHeading" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The heading for the rate source on a given rate source page.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.65 InstrumentId

2.65.1 Description:

A short form unique identifier for a security.

2.65.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

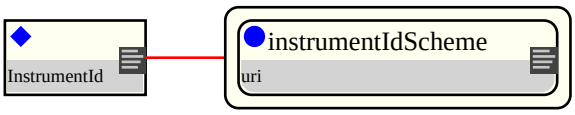
•

2.65.3 Used by:

- Complex type: Cash
- Complex type: Equity
- Complex type: UnderlyingAsset

2.65.4 Derived Types:

2.65.5 Figure:



2.65.6 Schema Fragment:

```
<xsd:complexType name="InstrumentId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for a security.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Eindeutiges WertpapierkA¼rzel.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="instrumentIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.66 InterestAccrualsCompoundingMethod

2.66.1 Description:

A type defining the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method.

2.66.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type InterestAccrualsMethod)

- A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

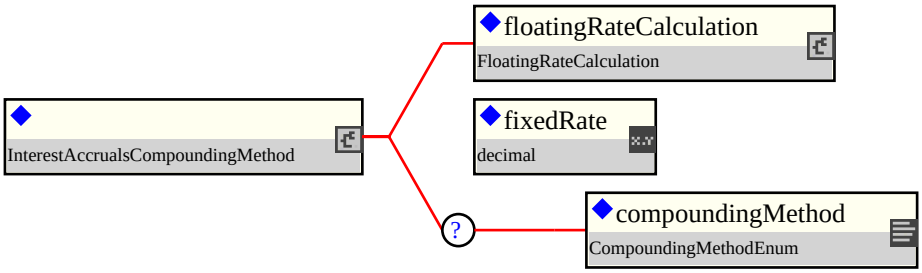
compoundingMethod (exactly one occurrence; of the type CompoundingMethodEnum) If more that one calculation period contributes to a single payment amount this element specifies whether compounding is applicable, and if so, what compounding method is to be used. This element must only be included when more that one calculation period contributes to a single payment amount.

2.66.3 Used by:

- Complex type: DividendConditions

2.66.4 Derived Types:

2.66.5 Figure:



2.66.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualsCompoundingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the compounding
      method.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence minOccurs="0">
        <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If more that one calculation period contributes to a
              single payment amount this element specifies whether
              compounding is applicable, and if so, what compounding
              method is to be used. This element must only be included
              when more that one calculation period contributes to a
              single payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
```

```
  </xsd:complexContent>
</xsd:complexType>
```

2.67 InterestAccrualsMethod

2.67.1 Description:

A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

2.67.2 Contents:

Either

floatingRateCalculation (exactly one occurrence; of the type FloatingRateCalculation) The floating rate calculation definitions

Or

fixedRate (exactly one occurrence; of the type xsd:decimal) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

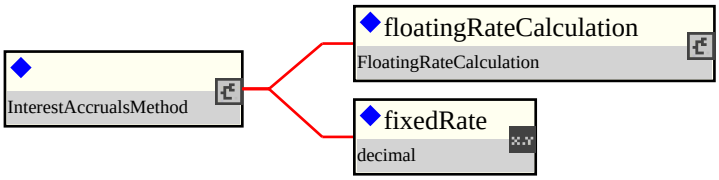
2.67.3 Used by:

- Complex type: InterestAccrualsCompoundingMethod
- Complex type: InterestCalculation
- Complex type: CompoundingRate

2.67.4 Derived Types:

- Complex type: InterestAccrualsCompoundingMethod
- Complex type: InterestCalculation

2.67.5 Figure:



2.67.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualsMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for accruing interests on dividends.
      Can be either a fixed rate reference or a floating rate
      reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="floatingRateCalculation" type="FloatingRateCalculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floating rate calculation definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

```
  </xsd:choice>
</xsd:complexType>
```

2.68 IntermediaryInformation

2.68.1 Description:

A type that describes the information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.

2.68.2 Contents:

Either

routingIds (exactly one occurrence; of the type RoutingIds) A set of unique identifiers for a party, eachone identifying the party within a payment system. The assumption is that each party will not have more than one identifier within the same payment system.

Or

routingExplicitDetails (exactly one occurrence; of the type RoutingExplicitDetails) A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

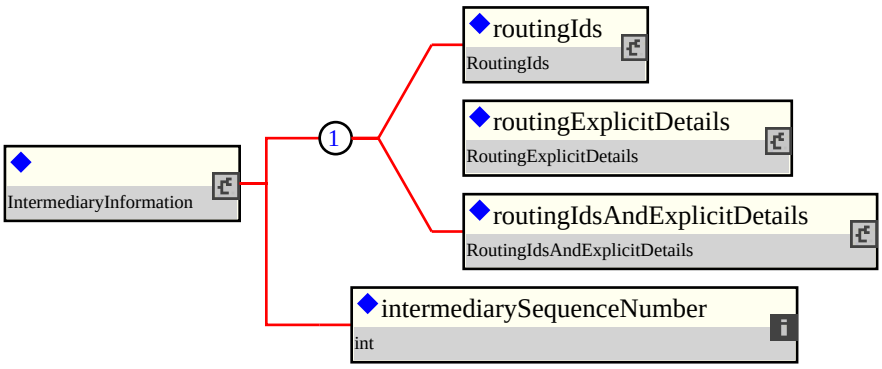
intermediarySequenceNumber (exactly one occurrence; of the type xsd:integer) A sequence number that gives the position of the current intermediary in the chain of payment intermediaries. The assumed domain value set is an ascending sequence of integers starting from 1.

2.68.3 Used by:

- Complex type: SettlementInstruction

2.68.4 Derived Types:

2.68.5 Figure:



2.68.6 Schema Fragment:

```
<xsd:complexType name="IntermediaryInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify an intermediary
      through which payment will be made by the correspondent bank to
      the ultimate beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
```

```
    <xsd:choice>
      <xsd:element name="routingIds" type="RoutingIds">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A set of unique identifiers for a party, eachone
            identifying the party within a payment system. The
            assumption is that each party will not have more than one
            identifier within the same payment system.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A set of details that is used to identify a party involved
            in the routing of a payment when the party does not have a
            code that identifies it within one of the recognized
            payment systems.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A combination of coded payment system identifiers and
            details for physical addressing for a party involved in the
            routing of a payment.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="intermediarySequenceNumber" type="xsd:integer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A sequence number that gives the position of the current
          intermediary in the chain of payment intermediaries. The
          assumed domain value set is an ascending sequence of integers
          starting from 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.69 Interval

2.69.1 Description:

A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

2.69.2 Contents:

periodMultiplier (exactly one occurrence; of the type xsd:integer) A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1.

period (exactly one occurrence; of the type PeriodEnum) A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).

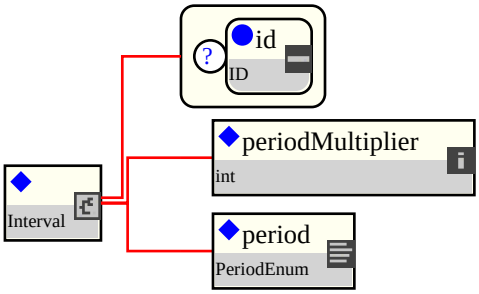
2.69.3 Used by:

- Complex type: CalculationPeriodFrequency
- Complex type: Offset
- Complex type: ResetFrequency
- Complex type: Bond
- Complex type: DeliverableObligations
- Complex type: Deposit
- Complex type: EarlyTerminationProvision
- Complex type: ExercisePeriod
- Complex type: FloatingRate
- Complex type: ForecastRateIndex
- Complex type: Fra
- Complex type: NotionalStepRule
- Complex type: PaymentDates
- Complex type: PeriodicPayment
- Complex type: QuotedAs
- Complex type: RateIndex
- Complex type: ReturnSwapLeg
- Complex type: ScheduledTerminationDate
- Complex type: SimpleCreditDefaultSwap
- Complex type: SimpleFra
- Complex type: SimpleIRSwap
- Complex type: TimeDimension

2.69.4 Derived Types:

- Complex type: CalculationPeriodFrequency
- Complex type: Offset
- Complex type: ResetFrequency

2.69.5 Figure:



2.69.6 Schema Fragment:

```
<xsd:complexType name="Interval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a time interval or offset, e.g. one day, three
      months. Used for specifying frequencies at which events occur,
      the tenor of a floating rate or an offset relative to another
      date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="periodMultiplier" type="xsd:integer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time period multiplier, e.g. 1, 2 or 3 etc. A negative
          value can be used when specifying an offset relative to
          another date, e.g. -2 days. If the period value is T (Term)
          then periodMultiplier must contain the value 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="period" type="PeriodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time period, e.g. a day, week, month, year or term of the
          stream. If the periodMultiplier value is 0 (zero) then period
          must contain the value D (day).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.70 LegalEntity

2.70.1 Description:

A type defining a legal entity.

2.70.2 Contents:

Either

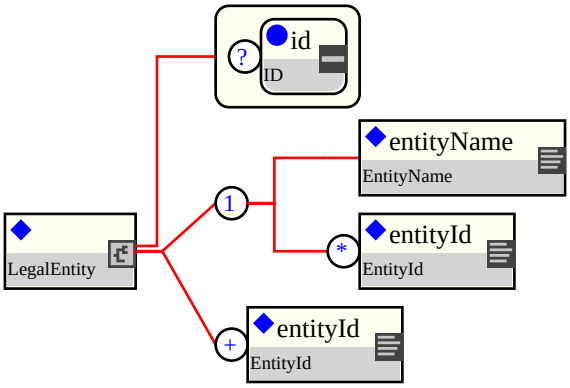
entityId (one or more occurrences; of the type EntityId) A legal entity identifier (e.g. RED entity code)..

2.70.3 Used by:

- Complex type: CreditEventNoticeDocument
- Complex type: IndexReferenceInformation
- Complex type: ReferenceInformation
- Complex type: ReferenceObligation
- Complex type: ReferencePair
- Complex type: TradeUnderlyer

2.70.4 Derived Types:

2.70.5 Figure:



2.70.6 Schema Fragment:

```
<xsd:complexType name="LegalEntity">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a legal entity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="entityName" type="EntityName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the party. A free format string. FpML does not
            define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="entityId" type="EntityId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A legal entity identifier (e.g. RED entity code)..
          </xsd:documentation>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="entityId" type="EntityId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A legal entity identifier (e.g. RED entity code)..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.71 ManualExercise

2.71.1 Description:

A type defining manual exercise, i.e. that the option buyer counterparty must give notice to the option seller of exercise.

2.71.2 Contents:

exerciseNotice (zero or one occurrence; of the type ExerciseNotice) Definition of the party to whom notice of exercise should be given.

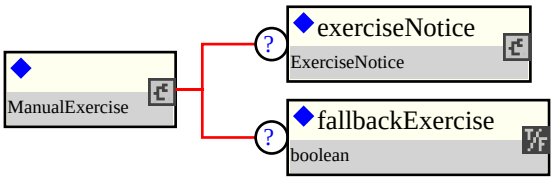
fallbackExercise (zero or one occurrence; of the type xsd:boolean) If fallback exercise is specified then the notional amount of the underlying swap, not previously exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001). The term in-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money.

2.71.3 Used by:

- Complex type: ExerciseProcedure

2.71.4 Derived Types:

2.71.5 Figure:



2.71.6 Schema Fragment:

```
<xsd:complexType name="ManualExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining manual exercise, i.e. that the option buyer
      counterparty must give notice to the option seller of exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should be
          given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackExercise" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If fallback exercise is specified then the notional amount of
          the underlying swap, not previously exercised under the
          swaption, will be automatically exercised at the expiration
          time on the expiration date if at such time the buyer is
          in-the-money, provided that the difference between the
          settlement rate and the fixed rate under the relevant
          underlying swap is not less than one tenth of a percentage
          point (0.10% or 0.001). The term in-the-money is assumed to
          have the meaning defined in the 2000 ISDA Definitions,
          Section 17.4. In-the-money.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.72 MasterAgreement

2.72.1 Description:

An entity for defining the agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

2.72.2 Contents:

masterAgreementType (exactly one occurrence; of the type MasterAgreementType) The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties.

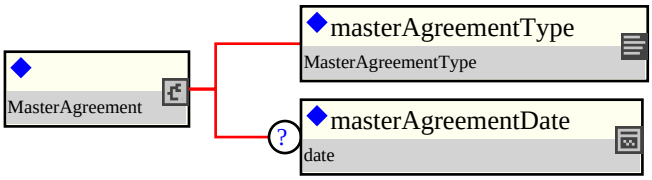
masterAgreementDate (zero or one occurrence; of the type xsd:date) The date on which the master agreement was signed.

2.72.3 Used by:

- Complex type: Documentation

2.72.4 Derived Types:

2.72.5 Figure:



2.72.6 Schema Fragment:

```
<xsd:complexType name="MasterAgreement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the agreement executed between the parties
      and intended to govern all OTC derivatives transactions between
      those parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreementType" type="MasterAgreementType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern product-specific derivatives transactions between
          those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterAgreementDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the master agreement was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.73 MasterAgreementType

2.73.1 Description:

2.73.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

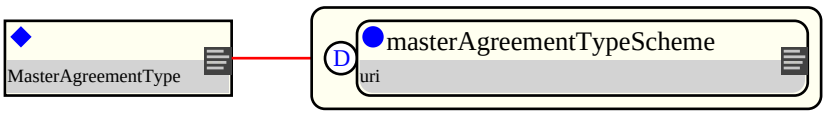
•

2.73.3 Used by:

- Complex type: MasterAgreement

2.73.4 Derived Types:

2.73.5 Figure:



2.73.6 Schema Fragment:

```
<xsd:complexType name="MasterAgreementType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterAgreementTypeScheme" type="xsd:anyURI" default="http://www.fpm
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.74 MasterConfirmation

2.74.1 Description:

An entity for defining the master confirmation agreement executed between the parties.

2.74.2 Contents:

masterConfirmationType (exactly one occurrence; of the type MasterConfirmationType) The type of master confirmation executed between the parties.

masterConfirmationDate (exactly one occurrence; of the type xsd:date) The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.

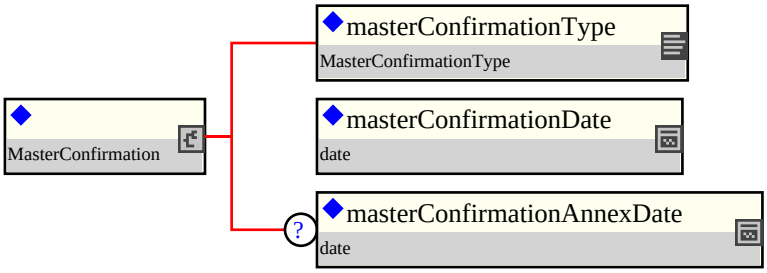
masterConfirmationAnnexDate (zero or one occurrence; of the type xsd:date) The date that an annex to the master confirmation was executed between the parties.

2.74.3 Used by:

- Complex type: Documentation

2.74.4 Derived Types:

2.74.5 Figure:



2.74.6 Schema Fragment:

```
<xsd:complexType name="MasterConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the master confirmation agreement executed
      between the parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterConfirmationType" type="MasterConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of master confirmation executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties and
          intended to govern all relevant transactions between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationAnnexDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that an annex to the master confirmation was
          executed between the parties.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.75 MasterConfirmationType

2.75.1 Description:

2.75.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

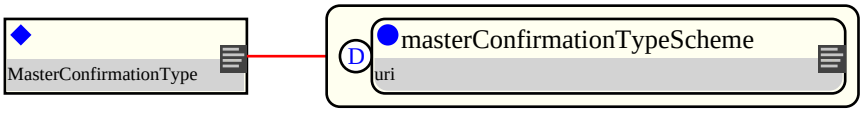
•

2.75.3 Used by:

- Complex type: MasterConfirmation

2.75.4 Derived Types:

2.75.5 Figure:



2.75.6 Schema Fragment:

```
<xsd:complexType name="MasterConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterConfirmationTypeScheme" type="xsd:anyURI" default="http://www.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.76 Math

2.76.1 Description:

A type defining a mathematical expression.

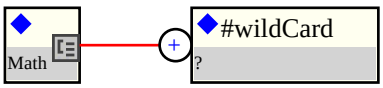
2.76.2 Contents:

2.76.3 Used by:

- Complex type: Formula

2.76.4 Derived Types:

2.76.5 Figure:



2.76.6 Schema Fragment:

```
<xsd:complexType name="Math" mixed="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a mathematical expression.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:any namespace="##any" processContents="skip" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.77 MatrixTerm

2.77.1 Description:

2.77.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

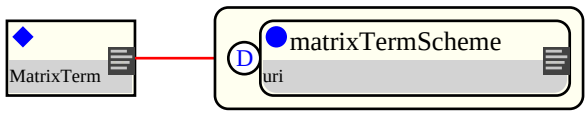
•

2.77.3 Used by:

- Complex type: ContractualMatrix

2.77.4 Derived Types:

2.77.5 Figure:



2.77.6 Schema Fragment:

```
<xsd:complexType name="MatrixTerm">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTermScheme" type="xsd:anyURI" default="http://www.fpml.org/coo
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.78 MatrixType

2.78.1 Description:

2.78.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

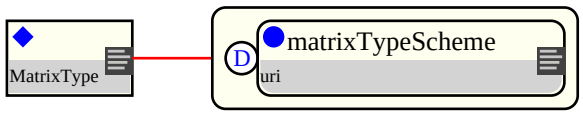
•

2.78.3 Used by:

- Complex type: ContractualMatrix

2.78.4 Derived Types:

2.78.5 Figure:



2.78.6 Schema Fragment:

```
<xsd:complexType name="MatrixType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/coo
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.79 Money

2.79.1 Description:

A type defining a currency amount.

2.79.2 Contents:

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.
amount (exactly one occurrence; of the type xsd:decimal) The monetary quantity in currency units.

2.79.3 Used by:

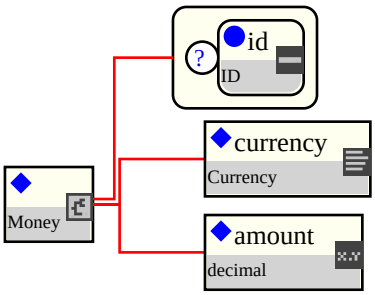
- Complex type: FxOptionPayout
- Complex type: AdditionalPaymentAmount
- Complex type: AdjustedPaymentDates
- Complex type: Allocation
- Complex type: BasketConstituent
- Complex type: BrokerEquityOption
- Complex type: CalculationPeriod
- Complex type: CashSettlementTerms
- Complex type: ConstituentWeight
- Complex type: CreditEvents
- Complex type: EquityDerivativeBase
- Complex type: EquityForward
- Complex type: EquityOptionTermination
- Complex type: EquityPremium
- Complex type: FailureToPay
- Complex type: FixedAmountCalculation
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxOptionLeg
- Complex type: FxOptionPremium
- Complex type: GrossCashflow
- Complex type: InitialPayment
- Complex type: PartialTerminationAmount
- Complex type: Payment
- Complex type: PaymentCalculationPeriod
- Complex type: PaymentDetail
- Complex type: PaymentMatching
- Complex type: PendingPayment
- Complex type: PeriodicPayment
- Complex type: PrePayment
- Complex type: PrincipalExchange
- Complex type: PrincipalExchangeAmount
- Complex type: ProtectionTerms
- Complex type: QuotablePayment
- Complex type: RestructuringEvent
- Complex type: ReturnSwapNotional
- Complex type: SinglePayment
- Complex type: SplitSettlement
- Complex type: Stub

- Complex type: TermDeposit
- Complex type: Variance

2.79.4 Derived Types:

- Complex type: FxOptionPayout

2.79.5 Figure:



2.79.6 Schema Fragment:

```
<xsd:complexType name="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.80 MultipleExercise

2.80.1 Description:

A type definint multiple exercise. As defining in the 200 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more than the maximum notional amount, and if an integral multiple amount is specified, the notional exercised must be equal to or, be an integral multiple of, the integral multiple amount.

2.80.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PartialExercise)

- A type defining partial exercise. As defined in the 2000 ISDA Definitions, Section 12.3 Partial Exercise, the buyer of the option may exercise all or less than all the notional amount of the underlying swap but may not be less than the minimum notional amount (if specified) and must be an integral multiple of the integral multiple amount if specified.

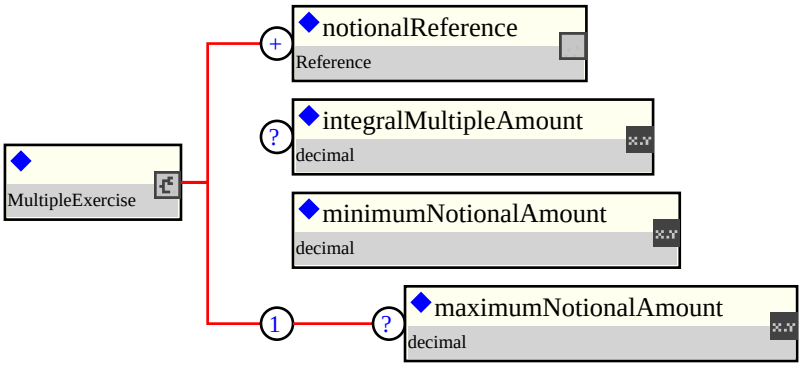
maximumNotionalAmount (zero or one occurrence; of the type xsd:decimal) The maximum notional amount that can be exercised on a given exercise date.

2.80.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise

2.80.4 Derived Types:

2.80.5 Figure:



2.80.6 Schema Fragment:

```
<xsd:complexType name="MultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type definint multiple exercise. As defining in the 200 ISDA
      Definitions, Section 12.4. Multiple Exercise, the buyer of the
      option has the right to exercise all or less than all the
      unexercised notional amount of the underlying swap on one or more
      days in the exercise period, but on any such day may not exercise
      less than the minimum notional amount or more than the maximum
      notional amount, and if an integral multiple amount is specified,
      the notional exercised must be equal to or, be an integral
      multiple of, the integral multiple amount.
    </xsd:documentation>
  </xsd:annotation>
```

```
  <xsd:complexContent>
    <xsd:extension base="PartialExercise">
      <xsd:sequence>
        <xsd:element name="maximumNotionalAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The maximum notional amount that can be exercised on a
              given exercise date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.81 Offset

2.81.1 Description:

A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

2.81.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

dayType (zero or one occurrence; of the type DayTypeEnum) In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.

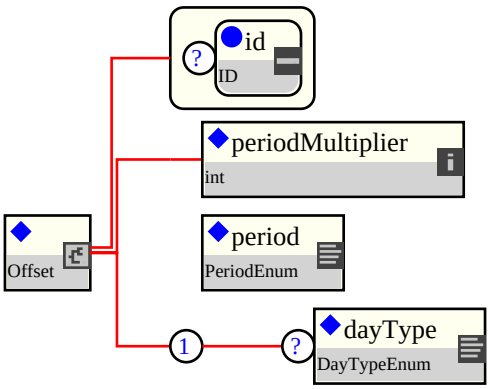
2.81.3 Used by:

- Complex type: DateOffset
- Complex type: FxFixingDate
- Complex type: RelativeDateOffset
- Complex type: GracePeriodExtension
- Complex type: InflationRateCalculation
- Complex type: PaymentDates
- Complex type: ResetDates

2.81.4 Derived Types:

- Complex type: DateOffset
- Complex type: FxFixingDate
- Complex type: RelativeDateOffset

2.81.5 Figure:



2.81.6 Schema Fragment:

```
<xsd:complexType name="Offset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a new date relative
      to a reference date. Currently, the only offsets defined are
      expected to be expressed as either calendar or business day
      offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="dayType" type="DayTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              In the case of an offset specified as a number of days,
              this element defines whether consideration is given as to
              whether a day is a good business day or not. If a day
              type of business days is specified then non-business days
              are ignored when calculating the offset. The financial
              business centers to use for determination of business
              days are implied by the context in which this element is
              used. This element must only be included when the offset
              is specified as a number of days. If the offset is zero
              days then the dayType element should not be included.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.82 PartialExercise

2.82.1 Description:

A type defining partial exercise. As defined in the 2000 ISDA Definitions, Section 12.3 Partial Exercise, the buyer of the option may exercise all or less than all the notional amount of the underlying swap but may not be less than the minimum notional amount (if specified) and must be an integral multiple of the integral multiple amount if specified.

2.82.2 Contents:

notionalReference (one or more occurrences; of the type Reference) A pointer style reference to the associated notional schedule defined elsewhere in the document.

integralMultipleAmount (zero or one occurrence; of the type xsd:decimal) A notional amount which restricts the amount of notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.

minimumNotionalAmount (exactly one occurrence; of the type xsd:decimal) The minimum notional amount that can be exercised on a given exercise date. See multipleExercise.

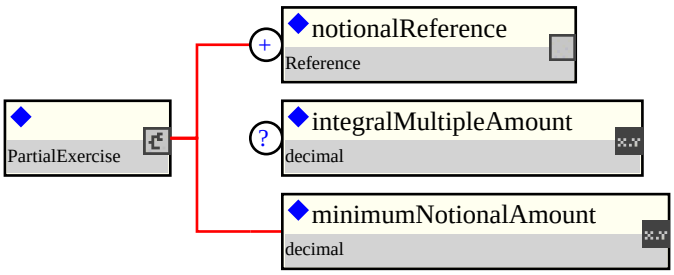
2.82.3 Used by:

- Complex type: MultipleExercise
- Complex type: EuropeanExercise

2.82.4 Derived Types:

- Complex type: MultipleExercise

2.82.5 Figure:



2.82.6 Schema Fragment:

```
<xsd:complexType name="PartialExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining partial exercise. As defined in the 2000 ISDA
      Definitions, Section 12.3 Partial Exercise, the buyer of the
      option may exercise all or less than all the notional amount of
      the underlying swap but may not be less than the minimum notional
      amount (if specified) and must be an integral multiple of the
      integral multiple amount if specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="notionalReference" type="Reference" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
```

```
    </xsd:element>
    <xsd:element name="integralMultipleAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A notional amount which restricts the amount of notional that
          can be exercised when partial exercise or multiple exercise
          is applicable. The integral multiple amount defines a lower
          limit of notional that can be exercised and also defines a
          unit multiple of notional that can be exercised, i.e. only
          integer multiples of this amount can be exercised.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNotionalAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The minimum notional amount that can be exercised on a given
          exercise date. See multipleExercise.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.83 Payment

2.83.1 Description:

A type for defining payments

2.83.2 Contents:

payerPartyReference (exactly one occurrence; of the type Reference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type Reference) A reference to the party that receives the payments corresponding to this structure.

paymentAmount (exactly one occurrence; of the type Money) The currency amount of the payment.

paymentDate (zero or one occurrence; of the type AdjustableDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

adjustedPaymentDate (zero or one occurrence; of the type IdentifiedDate) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but my be specified to allow the fee structure to also serve as a cashflow type component (all dates the the Cashflows type are adjusted payment dates).

paymentType (zero or one occurrence; of the type PaymentType) A classification of the type of fee or additional payment, e.g. brokerage, upfront fee etc. FpML does not define domain values for this element.

settlementInformation (zero or one occurrence; of the type SettlementInformation) The information required to settle a currency payment that results from a trade.

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the cash flow.

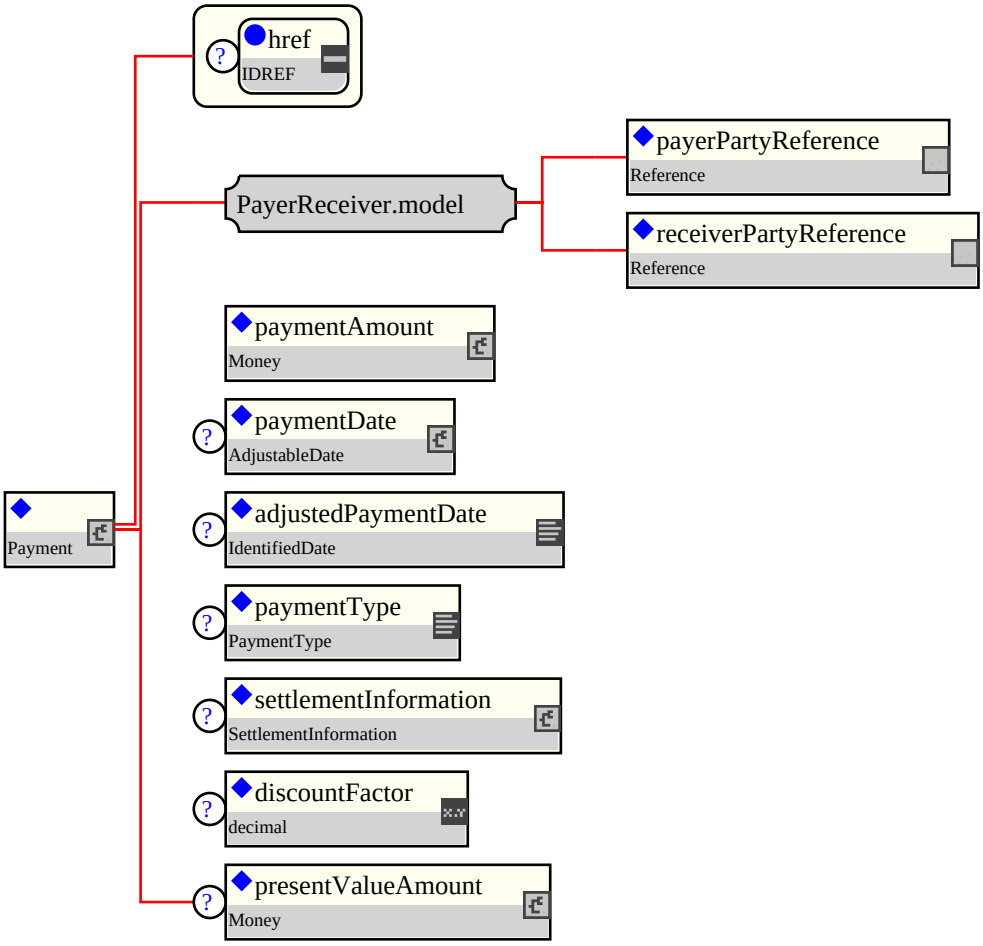
presentValueAmount (zero or one occurrence; of the type Money) The amount representing the present value of the forecast payment.

2.83.3 Used by:

- Complex type: AllegedNovationAgreement
- Complex type: Amendment
- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: ConfirmedNovationAgreement
- Complex type: ConsentGrantedNovationAgreement
- Complex type: FxLeg
- Complex type: Increase
- Complex type: MatchedNovationAgreement
- Complex type: NovateTradeNovationAgreement
- Complex type: Novation
- Complex type: RequestConfirmationNovationAgreement
- Complex type: StatusNotificationNovationAgreement
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit
- Complex type: Termination
- Complex type: Trade

2.83.4 Derived Types:

2.83.5 Figure:



2.83.6 Schema Fragment:

```
<xsd:complexType name="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining payments
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          my be specified to allow the fee structure to also serve as a
          cashflow type component (all dates the the Cashflows type are
          adjusted payment dates).
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A classification of the type of fee or additional payment,
          e.g. brokerage, upfront fee etc. FpML does not define domain
          values for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to settle a currency payment that
          results from a trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to calculate
          the present value of the cash flow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the forecast
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="href" type="xsd:IDREF">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Can be used to reference the yield curve used to estimate the
        discount factor
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```

2.84 PaymentCurrency

2.84.1 Description:

A type describing the currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

2.84.2 Contents:

Either

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

Or

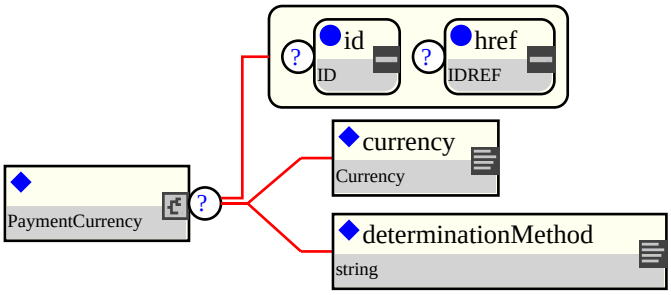
determinationMethod (exactly one occurrence; of the type xsd:string) Specifies the method according to which an amount or a date is determined.

2.84.3 Used by:

- Complex type: DividendConditions
- Complex type: LegAmount

2.84.4 Derived Types:

2.84.5 Figure:



2.84.6 Schema Fragment:

```
<xsd:complexType name="PaymentCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the currency in which the payment relating to
      the leg amount (equity amount or interest amount) or the dividend
      will be denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
```

```
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
```

2.85 PaymentType

2.85.1 Description:

2.85.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

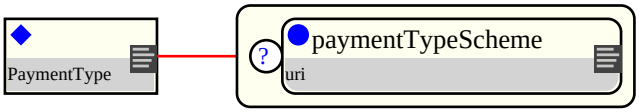
•

2.85.3 Used by:

- Complex type: Payment
- Complex type: ReturnSwapAdditionalPayment

2.85.4 Derived Types:

2.85.5 Figure:



2.85.6 Schema Fragment:

```
<xsd:complexType name="PaymentType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="paymentTypeScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.86 PeriodicDates

2.86.1 Description:

2.86.2 Contents:

calculationStartDate (exactly one occurrence; of the type AdjustableOrRelativeDate)

calculationEndDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

calculationPeriodFrequency (exactly one occurrence; of the type CalculationPeriodFrequency) The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.

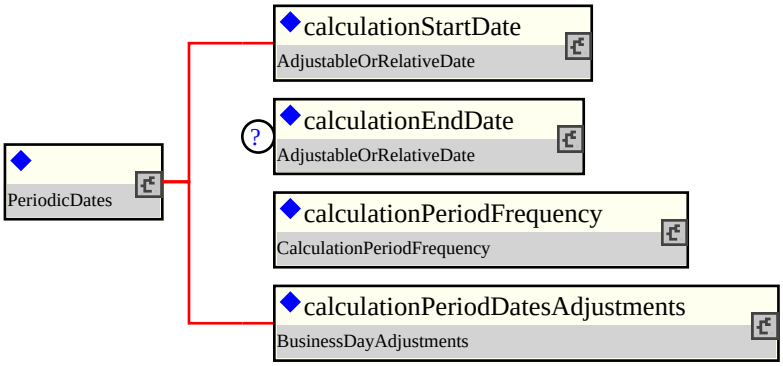
calculationPeriodDatesAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers.

2.86.3 Used by:

- Complex type: AdjustableRelativeOrPeriodicDates

2.86.4 Derived Types:

2.86.5 Figure:



2.86.6 Schema Fragment:

```
<xsd:complexType name="PeriodicDates">
  <xsd:sequence>
    <xsd:element name="calculationStartDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="calculationEndDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which calculation period end dates occur
          with the regular part of the calculation period schedule and
          their roll date convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention to apply to each calculation
          period end date if it would otherwise fall on a day that is
          not a business day in the specified financial business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

```
  </xsd:sequence>
</xsd:complexType>
```

2.87 PrincipalExchanges

2.87.1 Description:

A type defining which principal exchanges occur for the stream.

2.87.2 Contents:

initialExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there is an initial exchange of principal on the effective date.

finalExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there is a final exchange of principal on the termination date.

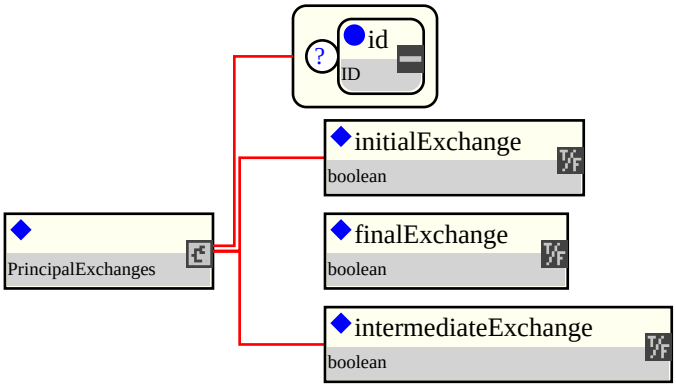
intermediateExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there are intermediate or interim exchanges of principal during the term of the swap.

2.87.3 Used by:

- Complex type: InterestRateStream
- Complex type: PrincipalExchangeFeatures

2.87.4 Derived Types:

2.87.5 Figure:



2.87.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchanges">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining which principal exchanges occur for the stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is an initial
          exchange of principal on the effective date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="finalExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is a final
          exchange of principal on the termination date.
        </xsd:documentation>
      </xsd:annotation>
```

```
    </xsd:element>
    <xsd:element name="intermediateExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there are intermediate
          or interim exchanges of principal during the term of the
          swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

2.88 Product

2.88.1 Description:

The base type which all FpML products extend.

2.88.2 Contents:

productType (zero or one occurrence; of the type ProductType) A classification of the type of product. FpML does not define domain values for this element.

productId (zero or more occurrences; of the type ProductId) A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.

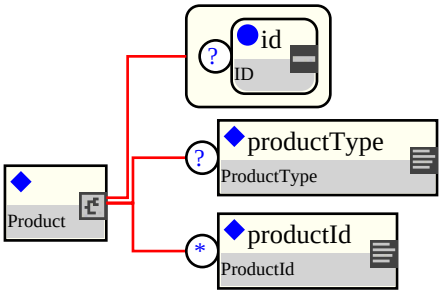
2.88.3 Used by:

- Element: product
- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: CreditDefaultSwap
- Complex type: EquityDerivativeBase
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: FxSwap
- Complex type: ReturnSwapBase
- Complex type: Strategy
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit

2.88.4 Derived Types:

- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: CreditDefaultSwap
- Complex type: EquityDerivativeBase
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: FxSwap
- Complex type: ReturnSwapBase
- Complex type: Strategy
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit

2.88.5 Figure:



2.88.6 Schema Fragment:

```
<xsd:complexType name="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base type which all FpML products extend.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="productType" type="ProductType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A classification of the type of product. FpML does not define
          domain values for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="productId" type="ProductId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A product reference identifier allocated by a party. FpML
          does not define the domain values associated with this
          element. Note that the domain values for this element are not
          strictly an enumerated list.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.89 ProductId

2.89.1 Description:

2.89.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

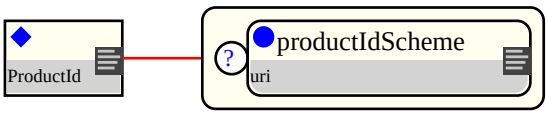
•

2.89.3 Used by:

- Complex type: Product
- Complex type: QuotableProduct

2.89.4 Derived Types:

2.89.5 Figure:



2.89.6 Schema Fragment:

```
<xsd:complexType name="ProductId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.90 ProductType

2.90.1 Description:

2.90.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

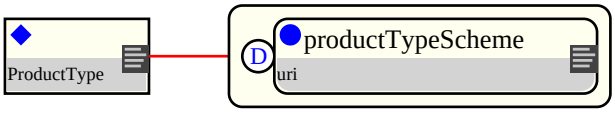
•

2.90.3 Used by:

- Complex type: Product
- Complex type: QuotableProduct
- Complex type: TradeDetails

2.90.4 Derived Types:

2.90.5 Figure:



2.90.6 Schema Fragment:

```
<xsd:complexType name="ProductType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/co
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.91 QuotedCurrencyPair

2.91.1 Description:

A type that describes the composition of a rate that has been quoted or is to be quoted. This includes the two currencies and the quotation relationship between the two currencies and is used as a building block throughout the FX specification.

2.91.2 Contents:

currency1 (exactly one occurrence; of the type Currency) The first currency specified when a pair of currencies is to be evaluated.

currency2 (exactly one occurrence; of the type Currency) The second currency specified when a pair of currencies is to be evaluated.

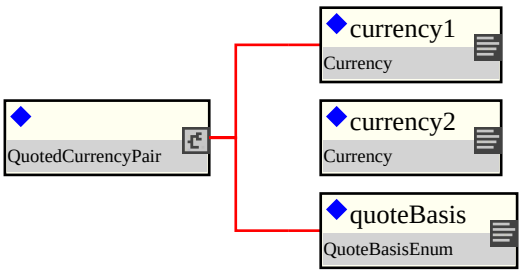
quoteBasis (exactly one occurrence; of the type QuoteBasisEnum) The method by which the exchange rate is quoted.

2.91.3 Used by:

- Complex type: FxAmericanTrigger
- Complex type: FxBarrier
- Complex type: FxDigitalOption
- Complex type: FxEuropeanTrigger
- Complex type: FxFixing
- Complex type: FxRate
- Complex type: FxRateAsset
- Complex type: QuotableFxRate

2.91.4 Derived Types:

2.91.5 Figure:



2.91.6 Schema Fragment:

```
<xsd:complexType name="QuotedCurrencyPair">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the composition of a rate that has been
      quoted or is to be quoted. This includes the two currencies and
      the quotation relationship between the two currencies and is used
      as a building block throughout the FX specification.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency1" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first currency specified when a pair of currencies is to
          be evaluated.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The second currency specified when a pair of currencies is to
          be evaluated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quoteBasis" type="QuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the exchange rate is quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.92 RateObservation

2.92.1 Description:

A type defining parameters associated with an individual observation or fixing. This type forms part of the cashflow representation of a stream.

2.92.2 Contents:

resetDate (zero or one occurrence; of the type xsd:date) The reset date.

adjustedFixingDate (zero or one occurrence; of the type xsd:date) The adjusted fixing date, i.e. the actual date the rate is observed. The date should already be adjusted for any applicable business day convention.

observedRate (zero or one occurrence; of the type xsd:decimal) The actual observed rate before any required rate treatment is applied, e.g. before converting a rate quoted on a discount basis to an equivalent yield. An observed rate of 5% would be represented as 0.05.

treatedRate (zero or one occurrence; of the type xsd:decimal) The observed rate after any required rate treatment is applied. A treated rate of 5% would be represented as 0.05.

observationWeight (exactly one occurrence; of the type xsd:positiveInteger) The number of days weighting to be associated with the rate observation, i.e. the number of days such rate is in effect. This is applicable in the case of a weighted average method of calculation where more than one reset date is established for a single calculation period.

rateReference (zero or one occurrence; of the type Reference) A pointer style reference to a floating rate component defined as part of a stub calculation period amount component. It is only required when it is necessary to distinguish two rate observations for the same fixing date which could occur when linear interpolation of two different rates occurs for a stub calculation period.

forecastRate (zero or one occurrence; of the type xsd:decimal) The value representing the forecast rate used to calculate the forecast future value of the accrual period.A value of 1% should be represented as 0.01

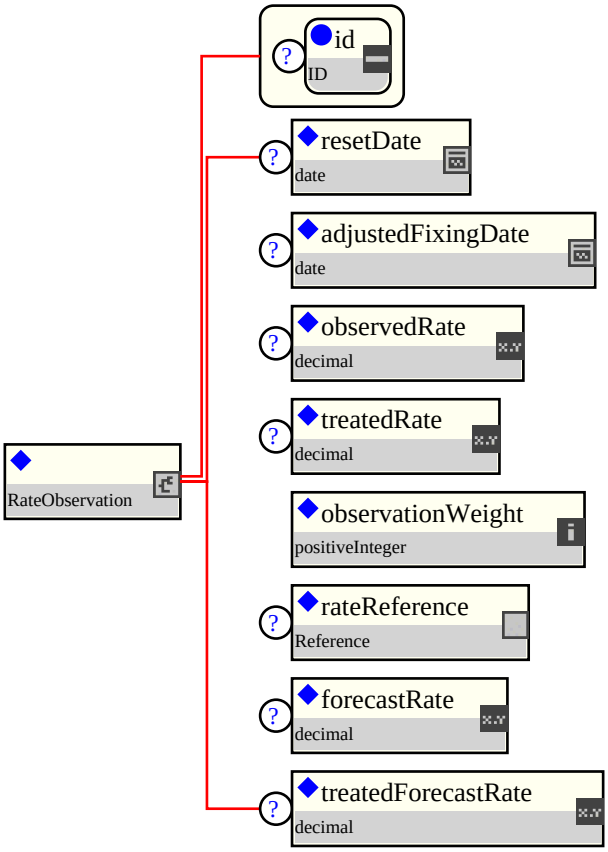
treatedForecastRate (zero or one occurrence; of the type xsd:decimal) The value representing the forecast rate after applying rate treatment rules. A value of 1% should be represented as 0.01

2.92.3 Used by:

- Complex type: FloatingRateDefinition

2.92.4 Derived Types:

2.92.5 Figure:



2.92.6 Schema Fragment:

```
<xsd:complexType name="RateObservation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters associated with an individual
      observation or fixing. This type forms part of the cashflow
      representation of a stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The reset date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedFixingDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted fixing date, i.e. the actual date the rate is
          observed. The date should already be adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The actual observed rate before any required rate treatment
          is applied, e.g. before converting a rate quoted on a
          discount basis to an equivalent yield. An observed rate of 5%
          would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="treatedRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          The observed rate after any required rate treatment is
          applied. A treated rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationWeight" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of days weighting to be associated with the rate
          observation, i.e. the number of days such rate is in effect.
          This is applicable in the case of a weighted average method
          of calculation where more than one reset date is established
          for a single calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateReference" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a floating rate component
          defined as part of a stub calculation period amount
          component. It is only required when it is necessary to
          distinguish two rate observations for the same fixing date
          which could occur when linear interpolation of two different
          rates occurs for a stub calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the forecast rate used to calculate
          the forecast future value of the accrual period.A value of 1%
          should be represented as 0.01
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="treatedForecastRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the forecast rate after applying rate
          treatment rules. A value of 1% should be represented as 0.01
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.93 RateSourcePage

2.93.1 Description:

2.93.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

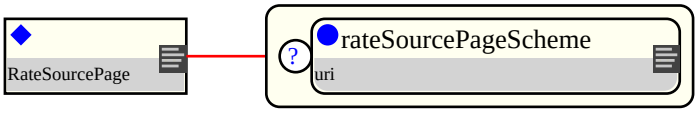
•

2.93.3 Used by:

- Complex type: InflationRateCalculation
- Complex type: InformationSource

2.93.4 Derived Types:

2.93.5 Figure:



2.93.6 Schema Fragment:

```
<xsd:complexType name="RateSourcePage">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="rateSourcePageScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.94 Reference

2.94.1 Description:

Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor is defined.

2.94.2 Contents:

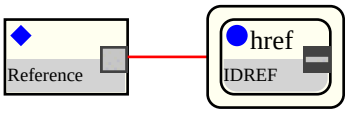
2.94.3 Used by:

- Complex type: Account
- Complex type: AdditionalDisruptionEvents
- Complex type: AdjustableDate2
- Complex type: Allocation
- Complex type: BasketConstituent
- Complex type: CalculationAgent
- Complex type: CashflowCalculationPeriod
- Complex type: CashflowFixing
- Complex type: CashflowObservation
- Complex type: CompoundingRate
- Complex type: CreditEventNoticeDocument
- Complex type: DateRelativeToPaymentDates
- Complex type: DefaultProbabilityCurve
- Complex type: DerivedValuationScenario
- Complex type: DividendConditions
- Complex type: EquityExercise
- Complex type: ExerciseFee
- Complex type: ExerciseFeeSchedule
- Complex type: ExerciseNotice
- Complex type: FormulaTerm
- Complex type: FxConversion
- Complex type: FxCurveValuation
- Complex type: FxLeg
- Complex type: FxLinkedNotionalSchedule
- Complex type: GeneralTerms
- Complex type: InterestLegResetDates
- Complex type: NotifyingParty
- Complex type: NotionalStepRule
- Complex type: PartialExercise
- Complex type: PartyMessageInformation
- Complex type: PartyPortfolioName
- Complex type: PartyRole
- Complex type: PartyTradeInformation
- Complex type: PassThroughItem
- Complex type: PaymentDates
- Complex type: PercentageRule
- Complex type: Price
- Complex type: PricingInputReplacement
- Complex type: PricingMethod
- Complex type: PricingParameterDerivative
- Complex type: PricingParameterShift

- Complex type: PrincipalExchangeAmount
- Complex type: RateObservation
- Complex type: ReferenceObligation
- Complex type: ReferencePoolItem
- Complex type: RelativeDateOffset
- Complex type: RelativeDateSequence
- Complex type: ReportingRoles
- Complex type: ResetDates
- Complex type: ReturnSwapEarlyTermination
- Complex type: ReturnSwapNotional
- Complex type: ScheduledDate
- Complex type: SensitivityDefinition
- Complex type: SensitivitySet
- Complex type: SensitivitySetDefinition
- Complex type: StartingDate
- Complex type: Strategy
- Complex type: StubCalculationPeriodAmount
- Complex type: TermDeposit
- Complex type: Trade
- Complex type: TradeIdentifier
- Complex type: UnderlyerReferenceUnits
- Complex type: UnderlyingAsset
- Complex type: Valuation
- Complex type: ValuationScenario
- Complex type: ValuationSet
- Complex type: WeightedPartialDerivative

2.94.4 Derived Types:

2.94.5 Figure:



2.94.6 Schema Fragment:

```
<xsd:complexType name="Reference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the anchor as an href attribute. The href attribute
      value is a pointer style reference to the element or component
      elsewhere in the document where the anchor is defined.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
</xsd:complexType>
```

2.95 ReferenceAmount

2.95.1 Description:

Specifies the reference amount using a scheme.

2.95.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

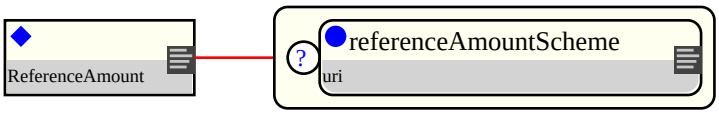
•

2.95.3 Used by:

- Complex type: LegAmount

2.95.4 Derived Types:

2.95.5 Figure:



2.95.6 Schema Fragment:

```
<xsd:complexType name="ReferenceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the reference amount using a scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceAmountScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.96 ReferenceBank

2.96.1 Description:

A type to describe an institution (party) identified by means of a coding scheme and an optional name.

2.96.2 Contents:

referenceBankId (exactly one occurrence; of the type ReferenceBankId) An institution (party) identifier, e.g. a bank identifier code (BIC).

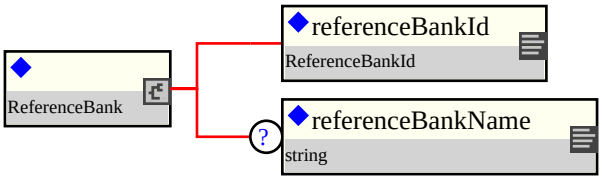
referenceBankName (zero or one occurrence; of the type xsd:string) The name of the institution (party). A free format string. FpML does not define usage rules for the element.

2.96.3 Used by:

- Complex type: CashSettlementReferenceBanks

2.96.4 Derived Types:

2.96.5 Figure:



2.96.6 Schema Fragment:

```
<xsd:complexType name="ReferenceBank">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe an institution (party) identified by means of
      a coding scheme and an optional name.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBankId" type="ReferenceBankId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identifier, e.g. a bank identifier
          code (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referenceBankName" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the institution (party). A free format string.
          FpML does not define usage rules for the element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.97 ReferenceBankId

2.97.1 Description:

2.97.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

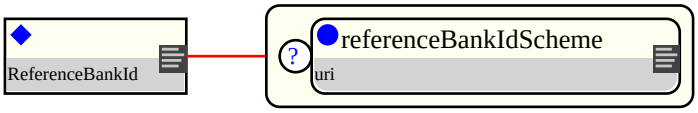
•

2.97.3 Used by:

- Complex type: ReferenceBank

2.97.4 Derived Types:

2.97.5 Figure:



2.97.6 Schema Fragment:

```
<xsd:complexType name="ReferenceBankId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceBankIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.98 RelativeDateOffset

2.98.1 Description:

A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date my simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the businessDayConvention specifies any required adjustment to the unadjusted derived date. A negative or positive value in the periodMultiplier indicates whether the unadjusted derived precedes or follows the anchor date. The businessDayConvention should contain a value NONE if the day type element contains a value of Business (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

2.98.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Offset)

- A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type Reference) A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

dateRelativeTo (exactly one occurrence; of the type Reference) Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.

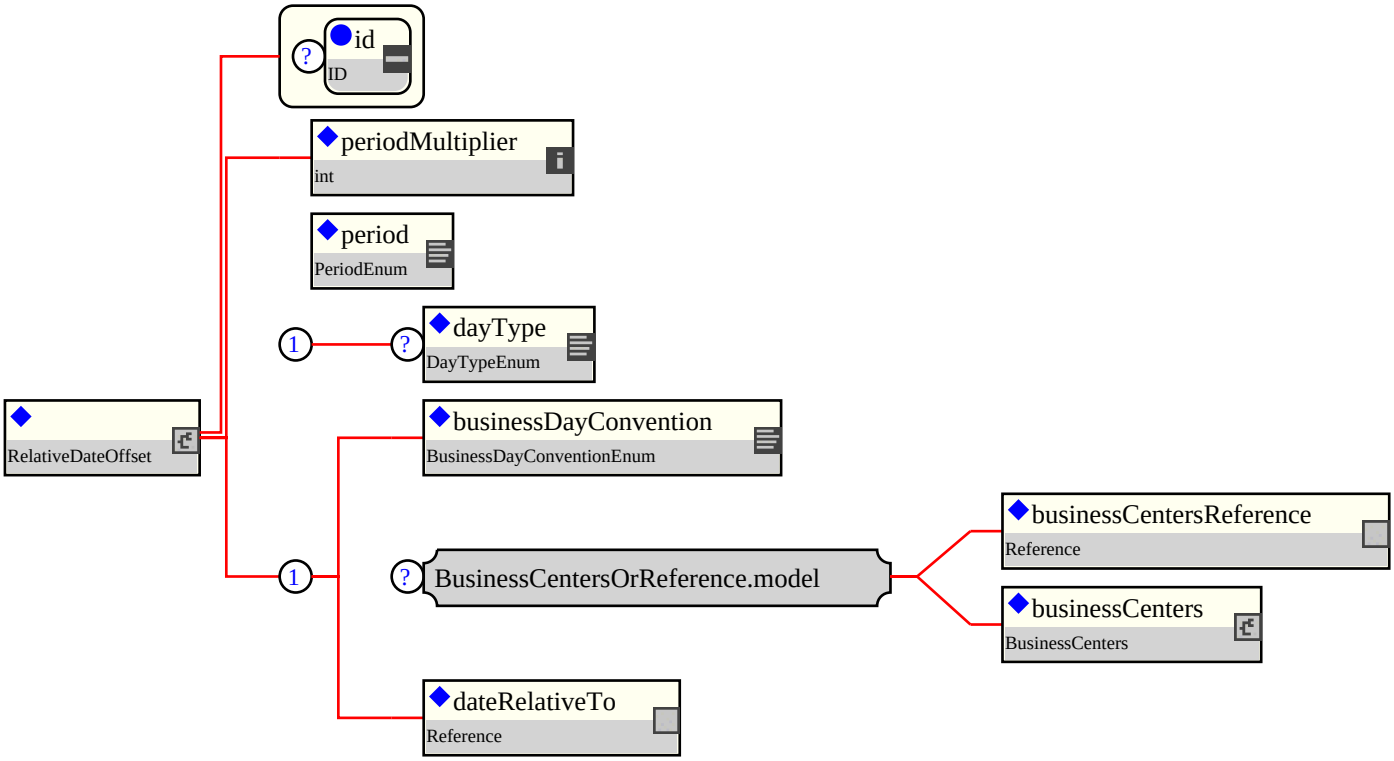
2.98.3 Used by:

- Complex type: AdjustedRelativeDateOffset
- Complex type: RelativeDates
- Complex type: AdjustableOrRelativeDate
- Complex type: CalculationPeriodDates
- Complex type: CashSettlement
- Complex type: CashSettlementPaymentDate
- Complex type: Composite
- Complex type: ExerciseFee
- Complex type: ExerciseFeeSchedule
- Complex type: Fra
- Complex type: FxLinkedNotionalSchedule
- Complex type: ResetDates

2.98.4 Derived Types:

- Complex type: AdjustedRelativeDateOffset
- Complex type: RelativeDates

2.98.5 Figure:



2.98.6 Schema Fragment:

```
<xsd:complexType name="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date). If the anchor date is itself an adjustable date then the
      offset is assumed to be calculated from the adjusted anchor date.
      A number of different scenarios can be supported, namely; 1) the
      derived date my simply be a number of calendar periods (days,
      weeks, months or years) preceding or following the anchor date;
      2) the unadjusted derived date may be a number of calendar
      periods(days, weeks, months or years) preceding or following the
      anchor date with the resulting unadjusted derived date subject to
      adjustment in accordance with a specified business day
      convention, i.e. the derived date must fall on a good business
      day; 3) the derived date may be a number of business days
      preceding or following the anchor date. Note that the
      businessDayConvention specifies any required adjustment to the
      unadjusted derived date. A negative or positive value in the
      periodMultiplier indicates whether the unadjusted derived
      precedes or follows the anchor date. The businessDayConvention
      should contain a value NONE if the day type element contains a
      value of Business (since specifying a negative or positive
      business days offset would already guarantee that the derived
      date would fall on a good business day in the specified business
      centers).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
        <xsd:element name="dateRelativeTo" type="Reference">
          <xsd:annotation>
```

```
            <xsd:documentation xml:lang="en">
              Specifies the anchor as an href attribute. The href
              attribute value is a pointer style reference to the
              element or component elsewhere in the document where the
              anchor date is defined.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.99 RelativeDates

2.99.1 Description:

A type describing a set of dates defined as relative to another set of dates.

2.99.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RelativeDateOffset)

- A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date my simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the businessDayConvention specifies any required adjustment to the unadjusted derived date. A negative or positive value in the periodMultiplier indicates whether the unadjusted derived precedes or follows the anchor date. The businessDayConvention should contain a value NONE if the day type element contains a value of Business (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

periodSkip (zero or one occurrence; of the type xsd:positiveInteger) The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.

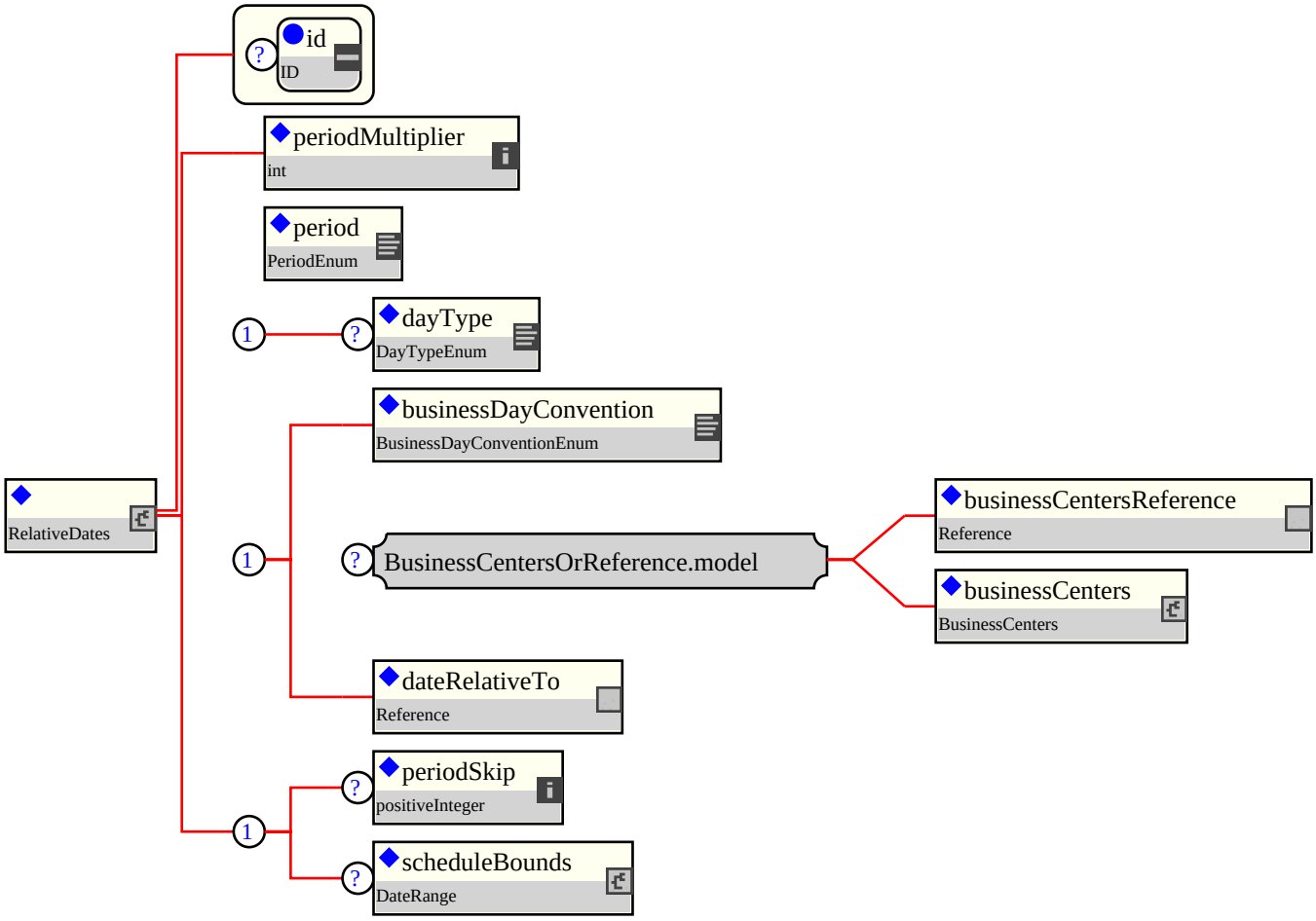
scheduleBounds (zero or one occurrence; of the type DateRange) The first and last dates of a schedule. This can be used to restrict the range of values in a reference series of dates.

2.99.3 Used by:

- Complex type: AdjustableOrRelativeDates

2.99.4 Derived Types:

2.99.5 Figure:



2.99.6 Schema Fragment:

```
<xsd:complexType name="RelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a set of dates defined as relative to another
      set of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="periodSkip" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of periods in the referenced date schedule
              that are between each date in the relative date schedule.
              Thus a skip of 2 would mean that dates are relative to
              every second date in the referenced schedule. If present
              this should have a value greater than 1.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="scheduleBounds" type="DateRange" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first and last dates of a schedule. This can be used
              to restrict the range of values in a reference series of
              dates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
```

```
</xsd:complexType>
```

2.100 RelativeDateSequence

2.100.1 Description:

A type describing a date when this date is defined in reference to another date through one or several date offsets.

2.100.2 Contents:

dateRelativeTo (exactly one occurrence; of the type Reference) Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.

dateOffset (one or more occurrences; of the type DateOffset)

Either

businessCentersReference (exactly one occurrence; of the type Reference) A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.

Or

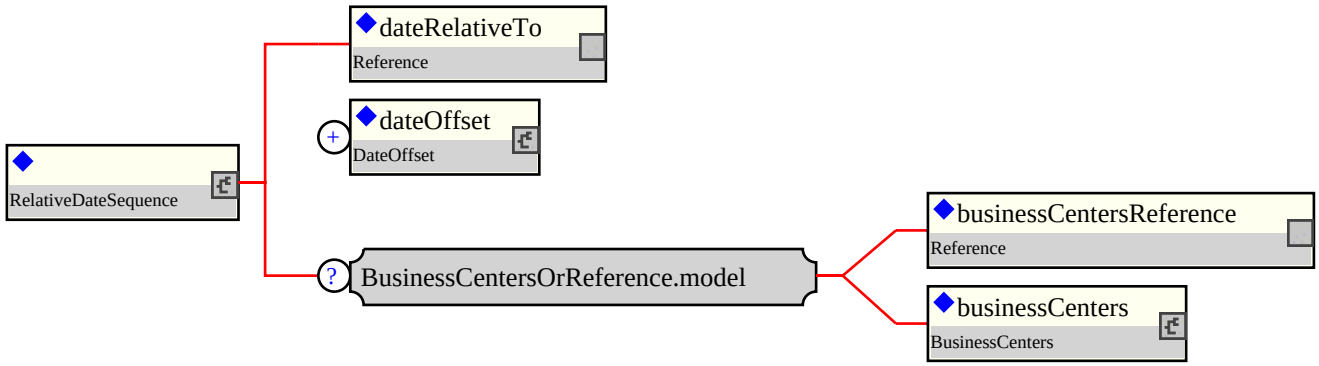
businessCenters (exactly one occurrence; of the type BusinessCenters)

2.100.3 Used by:

- Complex type: AdjustableRelativeOrPeriodicDates
- Complex type: EquityValuationDate

2.100.4 Derived Types:

2.100.5 Figure:



2.100.6 Schema Fragment:

```
<xsd:complexType name="RelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date when this date is defined in reference
      to another date through one or several date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateRelativeTo" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the anchor as an href attribute. The href attribute
          value is a pointer style reference to the element or
          component elsewhere in the document where the anchor date is
          defined.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateOffset" type="DateOffset" maxOccurs="unbounded"/>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

2.101 RequiredIdentifierDate

2.101.1 Description:

A date with a required identifier which can be referenced elsewhere.

2.101.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:date)

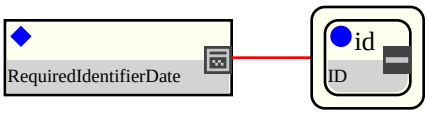
•

2.101.3 Used by:

- Complex type: Fra

2.101.4 Derived Types:

2.101.5 Figure:



2.101.6 Schema Fragment:

```
<xsd:complexType name="RequiredIdentifierDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date with a required identifier which can be referenced
      elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.102 ResetFrequency

2.102.1 Description:

A type defining the reset frequency. In the case of a weekly reset, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency the this implies that more or more reset dates is established for each calculation period and some form of rate averaginhg is applicable. The specific averaging method of calculation is specified in FloatingRateCalculation.

2.102.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

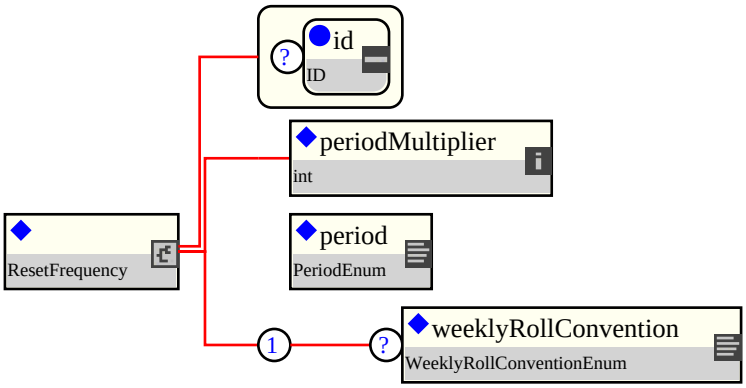
weeklyRollConvention (zero or one occurrence; of the type WeeklyRollConventionEnum) The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly and not otherwise.

2.102.3 Used by:

- Complex type: InterestLegResetDates
- Complex type: ResetDates

2.102.4 Derived Types:

2.102.5 Figure:



2.102.6 Schema Fragment:

```
<xsd:complexType name="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the reset frequency. In the case of a weekly
      reset, also specifies the day of the week that the reset occurs.
      If the reset frequency is greater than the calculation period
      frequency the this implies that more or more reset dates is
      established for each calculation period and some form of rate
      averaginhg is applicable. The specific averaging method of
      calculation is specified in FloatingRateCalculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
```

```
        <xsd:element name="weeklyRollConvention" type="WeeklyRollConventionEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day of the week on which a weekly reset date occurs.
              This element must be included if the reset frequency is
              defined as weekly and not otherwise.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.103 Rounding

2.103.1 Description:

A type defining a rounding direction and precision to be used in the rounding of a rate.

2.103.2 Contents:

roundingDirection (exactly one occurrence; of the type RoundingDirectionEnum) Specifies the rounding direction.

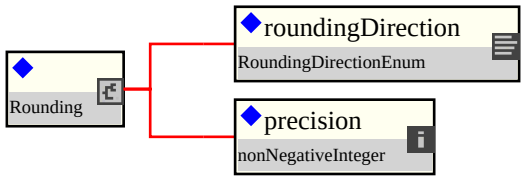
precision (exactly one occurrence; of the type xsd:nonNegativeInteger) Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).

2.103.3 Used by:

- Complex type: FloatingRateCalculation

2.103.4 Derived Types:

2.103.5 Figure:



2.103.6 Schema Fragment:

```
<xsd:complexType name="Rounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rounding direction and precision to be used in
      the rounding of a rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="roundingDirection" type="RoundingDirectionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding direction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="precision" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding precision in terms of a number of
          decimal places. Note how a percentage rate rounding of 5
          decimal places is expressed as a rounding precision of 7 in
          the FpML document since the percentage is expressed as a
          decimal, e.g. 9.876543% (or 0.09876543) being rounded to the
          nearest 5 decimal places is 9.87654% (or 0.0987654).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.104 Routing

2.104.1 Description:

A type that provides three alternative ways of identifying a party involved in the routing of a payment. The identification may use payment system identifiers only; actual name, address and other reference information; or a combination of both.

2.104.2 Contents:

Either

routingIds (exactly one occurrence; of the type RoutingIds) A set of unique identifiers for a party, eachone identifying the party within a payment system. The assumption is that each party will not have more than one identifier within the same payment system.

Or

routingExplicitDetails (exactly one occurrence; of the type RoutingExplicitDetails) A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems.

Or

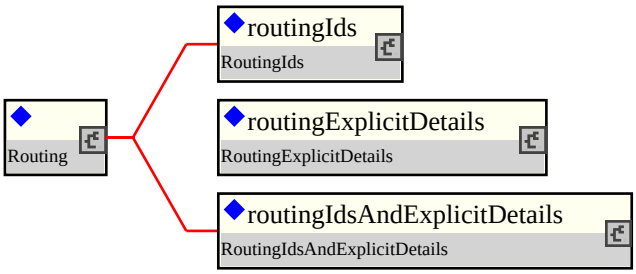
routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

2.104.3 Used by:

- Complex type: SettlementInstruction
- Complex type: SplitSettlement

2.104.4 Derived Types:

2.104.5 Figure:



2.104.6 Schema Fragment:

```
<xsd:complexType name="Routing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides three alternative ways of identifying a
      party involved in the routing of a payment. The identification
      may use payment system identifiers only; actual name, address and
      other reference information; or a combination of both.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="routingIds" type="RoutingIds">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone identifying
          the party within a payment system. The assumption is that
```

```
          each party will not have more than one identifier within the
          same payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of details that is used to identify a party involved in
          the routing of a payment when the party does not have a code
          that identifies it within one of the recognized payment
          systems.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A combination of coded payment system identifiers and details
          for physical addressing for a party involved in the routing
          of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.105 RoutingExplicitDetails

2.105.1 Description:

A type that models name, address and supplementary textual information for the purposes of identifying a party involved in the routing of a payment.

2.105.2 Contents:

routingName (exactly one occurrence; of the type xsd:string) A real name that is used to identify a party involved in the routing of a payment.

routingAddress (zero or one occurrence; of the type Address) A physical postal address via which a payment can be routed.

routingAccountNumber (zero or one occurrence; of the type xsd:string) An account number via which a payment can be routed.

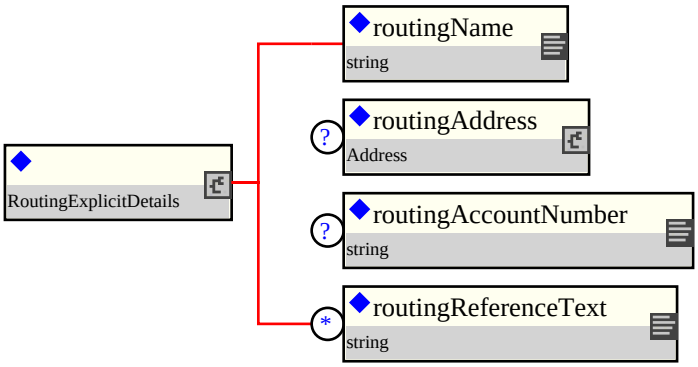
routingReferenceText (zero or more occurrences; of the type xsd:string) A piece of free-format text used to assist the identification of a party involved in the routing of a payment.

2.105.3 Used by:

- Complex type: IntermediaryInformation
- Complex type: Routing

2.105.4 Derived Types:

2.105.5 Figure:



2.105.6 Schema Fragment:

```
<xsd:complexType name="RoutingExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models name, address and supplementary textual
      information for the purposes of identifying a party involved in
      the routing of a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in the
          routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the identification
          of a party involved in the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.106 RoutingId

2.106.1 Description:

2.106.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

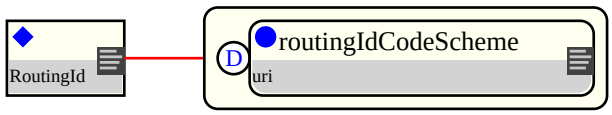
•

2.106.3 Used by:

- Complex type: RoutingIds

2.106.4 Derived Types:

2.106.5 Figure:



2.106.6 Schema Fragment:

```
<xsd:complexType name="RoutingId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="routingIdCodeScheme" type="xsd:anyURI" default="http://www.fpml.org/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.107 RoutingIds

2.107.1 Description:

A type that provides for identifying a party involved in the routing of a payment by means of one or more standard identification codes. For example, both a SWIFT BIC code and a national bank identifier may be required.

2.107.2 Contents:

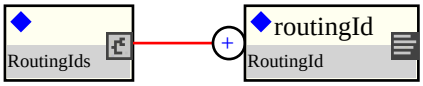
routingId (one or more occurrences; of the type RoutingId) A unique identifier for party that is a participant in a recognized payment system.

2.107.3 Used by:

- Complex type: IntermediaryInformation
- Complex type: Routing
- Complex type: RoutingIdsAndExplicitDetails

2.107.4 Derived Types:

2.107.5 Figure:



2.107.6 Schema Fragment:

```
<xsd:complexType name="RoutingIds">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides for identifying a party involved in the
      routing of a payment by means of one or more standard
      identification codes. For example, both a SWIFT BIC code and a
      national bank identifier may be required.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingId" type="RoutingId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier for party that is a participant in a
          recognized payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.108 RoutingIdsAndExplicitDetails

2.108.1 Description:

A type that provides a combination of payment system identification codes with physical postal address details, for the purposes of identifying a party involved in the routing of a payment.

2.108.2 Contents:

routingIds (one or more occurrences; of the type RoutingIds) A set of unique identifiers for a party, eachone identifying the party within a payment system. The assumption is that each party will not have more than one identifier within the same payment system.

routingName (exactly one occurrence; of the type xsd:string) A real name that is used to identify a party involved in the routing of a payment.

routingAddress (zero or one occurrence; of the type Address) A physical postal address via which a payment can be routed.

routingAccountNumber (zero or one occurrence; of the type xsd:string) An account number via which a payment can be routed.

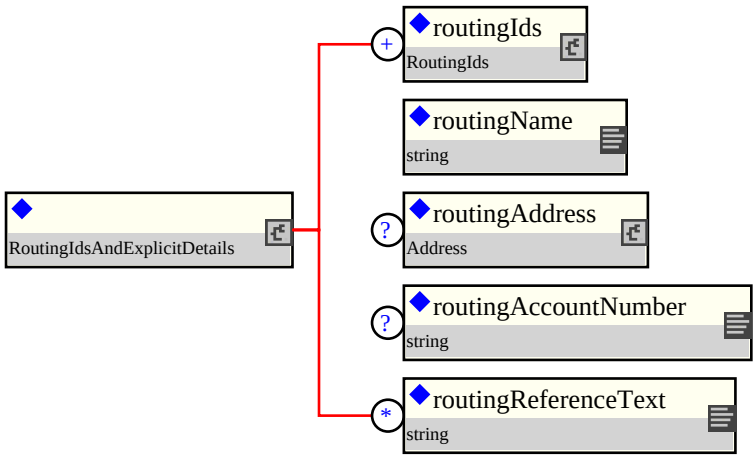
routingReferenceText (zero or more occurrences; of the type xsd:string) A piece of free-format text used to assist the identification of a party involved in the routing of a payment.

2.108.3 Used by:

- Complex type: IntermediaryInformation
- Complex type: Routing

2.108.4 Derived Types:

2.108.5 Figure:



2.108.6 Schema Fragment:

```
<xsd:complexType name="RoutingIdsAndExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides a combination of payment system
      identification codes with physical postal address details, for
      the purposes of identifying a party involved in the routing of a
      payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
```

```
    <xsd:element name="routingIds" type="RoutingIds" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone identifying
          the party within a payment system. The assumption is that
          each party will not have more than one identifier within the
          same payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in the
          routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the identification
          of a party involved in the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.109 Schedule

2.109.1 Description:

A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

2.109.2 Contents:

initialValue (exactly one occurrence; of the type xsd:decimal) The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.

step (zero or more occurrences; of the type Step) The schedule of step date and value pairs. On each step date the associated step value becomes effective A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.

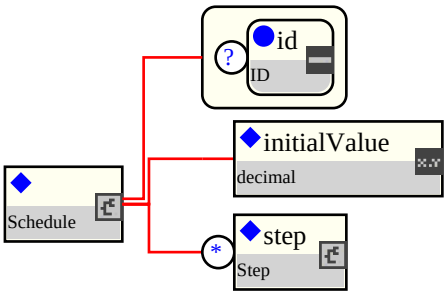
2.109.3 Used by:

- Complex type: AmountSchedule
- Complex type: SpreadSchedule
- Complex type: StrikeSchedule
- Complex type: Calculation
- Complex type: ExerciseFeeSchedule
- Complex type: FloatingRate
- Complex type: TradeUnderlyer

2.109.4 Derived Types:

- Complex type: AmountSchedule
- Complex type: SpreadSchedule
- Complex type: StrikeSchedule

2.109.5 Figure:



2.109.6 Schema Fragment:

```
<xsd:complexType name="Schedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a schedule of rates or amounts in terms of an
      initial value and then a series of step date and value pairs. On
      each step date the rate or amount changes to the new step value.
      The series of step date and value pairs are optional. If not
      specified, this implies that the initial value remains unchanged
      over time.
    </xsd:documentation>
  </xsd:annotation>
```

```
  <xsd:sequence>
    <xsd:element name="initialValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The initial rate or amount, as the case may be. An initial
          rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule of step date and value pairs. On each step date
          the associated step value becomes effective A list of steps
          may be ordered in the document by ascending step date. An
          FpML document containing an unordered list of steps is still
          regarded as a conformant document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.110 SettlementInformation

2.110.1 Description:

A type that represents the choice of methods for settling a potential currency payment resulting from a trade: by means of a standard settlement instruction, by netting it out with other payments, or with an explicit settlement instruction.

2.110.2 Contents:

Either

standardSettlementStyle (exactly one occurrence; of the type StandardSettlementStyleEnum) An optional element used to describe how a trade will settle. This defines a scheme and is used for identifying trades that are identified as settling standard and/or flagged for settlement netting.

Or

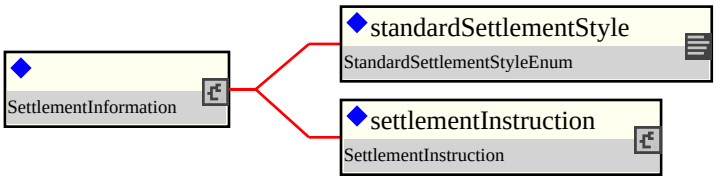
settlementInstruction (exactly one occurrence; of the type SettlementInstruction) An explicit specification of how a currency payment is to be made, when the payment is not netted and the route is other than the recipient's standard settlement instruction.

2.110.3 Used by:

- Complex type: FxOptionPayout
- Complex type: FxOptionPremium
- Complex type: Payment

2.110.4 Derived Types:

2.110.5 Figure:



2.110.6 Schema Fragment:

```
<xsd:complexType name="SettlementInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents the choice of methods for settling a
      potential currency payment resulting from a trade: by means of a
      standard settlement instruction, by netting it out with other
      payments, or with an explicit settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="standardSettlementStyle" type="StandardSettlementStyleEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional element used to describe how a trade will settle.
          This defines a scheme and is used for identifying trades that
          are identified as settling standard and/or flagged for
          settlement netting.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInstruction" type="SettlementInstruction">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit specification of how a currency payment is to be
```

```
            made, when the payment is not netted and the route is other
            than the recipient's standard settlement instruction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:complexType>
```

2.111 SettlementInstruction

2.111.1 Description:

A type that models a complete instruction for settling a currency payment, including the settlement method to be used, the correspondent bank, any intermediary banks and the ultimate beneficary.

2.111.2 Contents:

settlementMethod (zero or one occurrence; of the type SettlementMethod) The mechanism by which settlement is to be made. The scheme of domain values will include standard mechanisms such as CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA.

correspondentInformation (zero or one occurrence; of the type Routing) The information required to identify the correspondent bank that will make delivery of the funds on the paying bank's behalf in the country where the payment is to be made

intermediaryInformation (zero or more occurrences; of the type IntermediaryInformation) Information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.

beneficiaryBank (zero or one occurrence; of the type Routing) The bank that acts for the ultimate beneficiary of the funds in receiving payments.

beneficiary (exactly one occurrence; of the type Routing) The ultimate beneficiary of the funds. The beneficiary can be identified either by an account at the beneficiaryBank (qv) or by explicit routingInformation. This element provides for the latter.

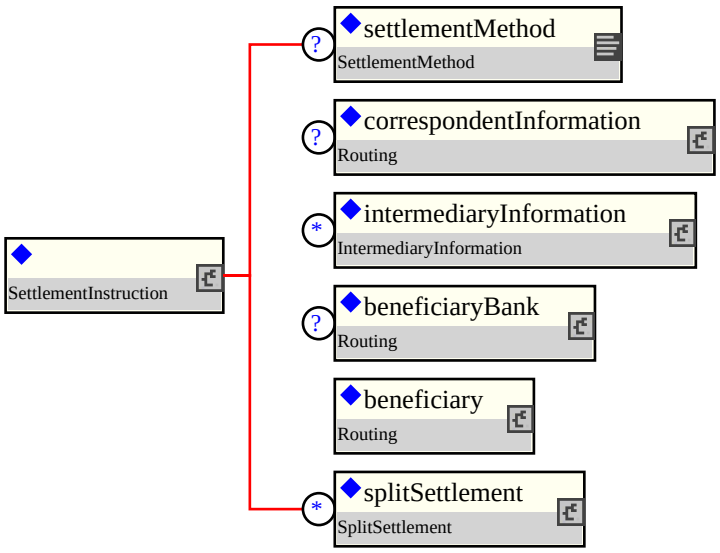
splitSettlement (zero or more occurrences; of the type SplitSettlement) The set of individual payments that are to be made when a currency payment settling a trade needs to be split between a number of ultimate beneficiaries. Each split payment may need to have its own routing information.

2.111.3 Used by:

- Complex type: SettlementInformation

2.111.4 Derived Types:

2.111.5 Figure:



2.111.6 Schema Fragment:

```
<xsd:complexType name="SettlementInstruction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models a complete instruction for settling a currency
      payment, including the settlement method to be used, the
      correspondent bank, any intermediary banks and the ultimate
      beneficary.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementMethod" type="SettlementMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The mechanism by which settlement is to be made. The scheme
          of domain values will include standard mechanisms such as
          CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="correspondentInformation" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to identify the correspondent bank
          that will make delivery of the funds on the paying bank's
          behalf in the country where the payment is to be made
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediaryInformation" type="IntermediaryInformation" minOccurs="0" ma
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information to identify an intermediary through which payment
          will be made by the correspondent bank to the ultimate
          beneficiary of the funds.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the funds
          in receiving payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="Routing">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ultimate beneficiary of the funds. The beneficiary can be
          identified either by an account at the beneficiaryBank (qv)
          or by explicit routingInformation. This element provides for
          the latter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="splitSettlement" type="SplitSettlement" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The set of individual payments that are to be made when a
          currency payment settling a trade needs to be split between a
          number of ultimate beneficiaries. Each split payment may need
          to have its own routing information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.112 SettlementMethod

2.112.1 Description:

2.112.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

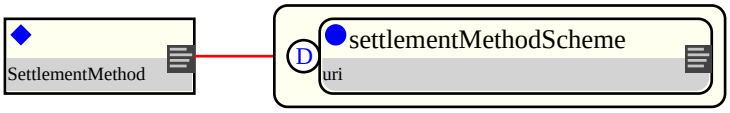
•

2.112.3 Used by:

- Complex type: SettlementInstruction

2.112.4 Derived Types:

2.112.5 Figure:



2.112.6 Schema Fragment:

```
<xsd:complexType name="SettlementMethod">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementMethodScheme" type="xsd:anyURI" default="http://www.fpml.o
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.113 SettlementPriceSource

2.113.1 Description:

The source from which the settlement price is to be obtained, e.g. a Reuters page, Prezzo di Riferimento, etc.

2.113.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

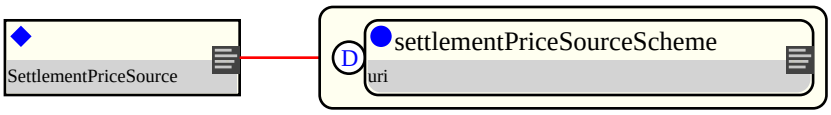
•

2.113.3 Used by:

- Complex type: EquityExercise

2.113.4 Derived Types:

2.113.5 Figure:



2.113.6 Schema Fragment:

```
<xsd:complexType name="SettlementPriceSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The source from which the settlement price is to be obtained,
      e.g. a Reuters page, Prezzo di Riferimento, etc.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Quelle fÃ¼r den Abrechnungspreis (z.B. eine Reuters-Seite, Prezzo
      di Riferimento, usw.).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementPriceSourceScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.114 SharedAmericanExercise

2.114.1 Description:

TBA

2.114.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

commencementDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The first day of the exercise period for an American style option.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.

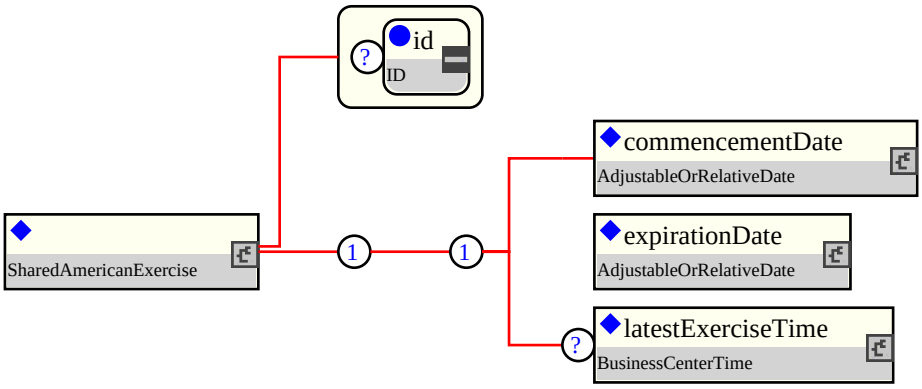
2.114.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

2.114.4 Derived Types:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

2.114.5 Figure:



2.114.6 Schema Fragment:

```
<xsd:complexType name="SharedAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
```

```
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the only
              day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be given
              by the buyer to the seller or seller's agent. Notice of
              exercise given after this time will be deemed to have
              been given on the next exercise business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.115 SplitSettlement

2.115.1 Description:

A type that supports the division of a gross settlement amount into a number of split settlements, each requiring its own settlement instruction.

2.115.2 Contents:

splitSettlementAmount (exactly one occurrence; of the type Money) One of the monetary amounts in a split settlement payment.

beneficiaryBank (zero or one occurrence; of the type Routing) The bank that acts for the ultimate beneficiary of the funds in receiving payments.

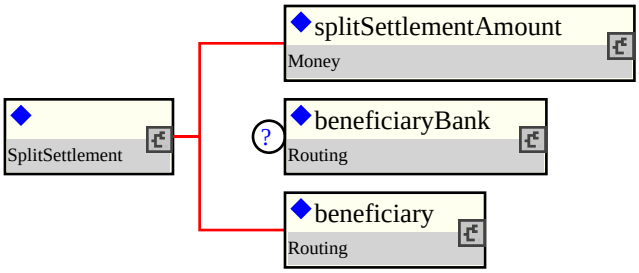
beneficiary (exactly one occurrence; of the type Routing) The ultimate beneficiary of the funds. The beneficiary can be identified either by an account at the beneficiaryBank (qv) or by explicit routingInformation. This element provides for the latter.

2.115.3 Used by:

- Complex type: SettlementInstruction

2.115.4 Derived Types:

2.115.5 Figure:



2.115.6 Schema Fragment:

```
<xsd:complexType name="SplitSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that supports the division of a gross settlement amount
      into a number of split settlements, each requiring its own
      settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="splitSettlementAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One of the monetary amounts in a split settlement payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the funds
          in receiving payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="Routing">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
          The ultimate beneficiary of the funds. The beneficiary can be
          identified either by an account at the beneficiaryBank (qv)
          or by explicit routingInformation. This element provides for
          the latter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.116 SpreadSchedule

2.116.1 Description:

Adds an optional spread type element to the Schedule to identify a long or short spread value.

2.116.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

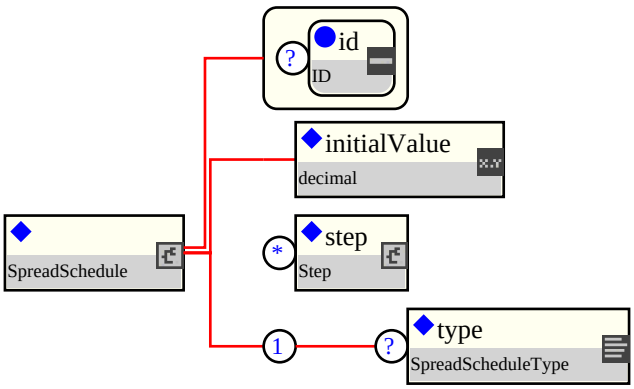
type (zero or one occurrence; of the type SpreadScheduleType)

2.116.3 Used by:

- Complex type: FloatingRate

2.116.4 Derived Types:

2.116.5 Figure:



2.116.6 Schema Fragment:

```
<xsd:complexType name="SpreadSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Adds an optional spread type element to the Schedule to identify
      a long or short spread value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="type" type="SpreadScheduleType" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.117 SpreadScheduleType

2.117.1 Description:

Defines a Spread Type Scheme to identify a long or short spread value.

2.117.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

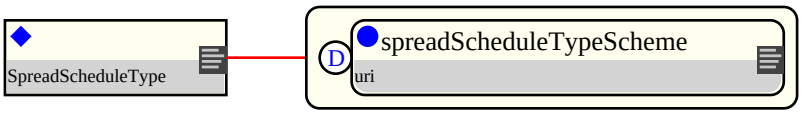
•

2.117.3 Used by:

- Complex type: SpreadSchedule

2.117.4 Derived Types:

2.117.5 Figure:



2.117.6 Schema Fragment:

```
<xsd:complexType name="SpreadScheduleType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a Spread Type Scheme to identify a long or short spread
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="spreadScheduleTypeScheme" type="xsd:anyURI" default="http://www.fpml
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.118 Step

2.118.1 Description:

A type defining a step date and step value pair. This step definitions are used to define varying rate or amount schedules, e.g. a notional amortization or a step-up coupon schedule.

2.118.2 Contents:

stepDate (exactly one occurrence; of the type xsd:date) The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention.

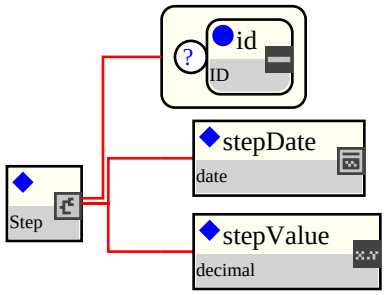
stepValue (exactly one occurrence; of the type xsd:decimal) The rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05.

2.118.3 Used by:

- Complex type: Schedule

2.118.4 Derived Types:

2.118.5 Figure:



2.118.6 Schema Fragment:

```
<xsd:complexType name="Step">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a step date and step value pair. This step
      definitions are used to define varying rate or amount schedules,
      e.g. a notional amortization or a step-up coupon schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="stepDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the associated stepValue becomes effective.
          This day may be subject to adjustment in accordance with a
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate or amount which becomes effective on the associated
          stepDate. A rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.119 StreetAddress

2.119.1 Description:

A type that describes the set of street and building number information that identifies a postal address within a city.

2.119.2 Contents:

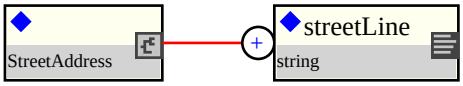
streetLine (one or more occurrences; of the type xsd:string) An individual line of street and building number information, forming part of a postal address.

2.119.3 Used by:

- Complex type: Address

2.119.4 Derived Types:

2.119.5 Figure:



2.119.6 Schema Fragment:

```
<xsd:complexType name="StreetAddress">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the set of street and building number
      information that identifies a postal address within a city.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetLine" type="xsd:string" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An individual line of street and building number information,
          forming part of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.120 Strike

2.120.1 Description:

A type describing a single cap or floor rate.

2.120.2 Contents:

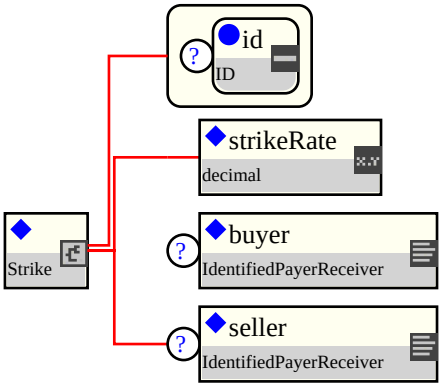
strikeRate (exactly one occurrence; of the type xsd:decimal) The rate for a cap or floor.
buyer (zero or one occurrence; of the type IdentifiedPayerReceiver) The buyer of the option
seller (zero or one occurrence; of the type IdentifiedPayerReceiver) The party that has sold.

2.120.3 Used by:

- Complex type: CashflowFixing
- Complex type: FloatingRateDefinition

2.120.4 Derived Types:

2.120.5 Figure:



2.120.6 Schema Fragment:

```
<xsd:complexType name="Strike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a single cap or floor rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="strikeRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate for a cap or floor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The buyer of the option
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that has sold.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.121 StrikeSchedule

2.121.1 Description:

A type describing a schedule of cap or floor rates.

2.121.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

buyer (zero or one occurrence; of the type IdentifiedPayerReceiver) The buyer of the option

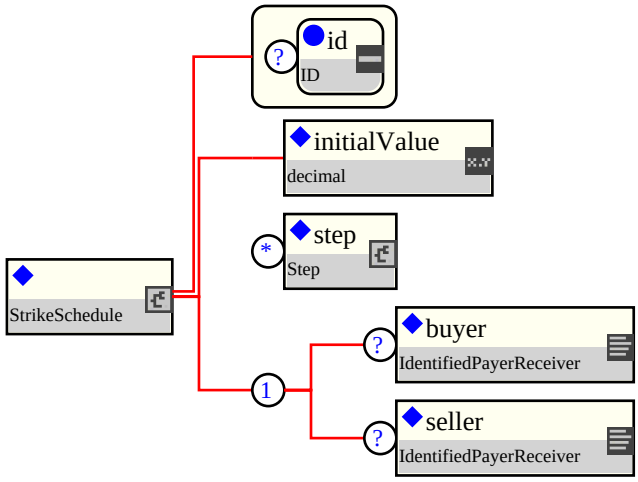
seller (zero or one occurrence; of the type IdentifiedPayerReceiver) The party that has sold.

2.121.3 Used by:

- Complex type: FloatingRate

2.121.4 Derived Types:

2.121.5 Figure:



2.121.6 Schema Fragment:

```
<xsd:complexType name="StrikeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a schedule of cap or floor rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The buyer of the option
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The party that has sold.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

3 Global Simple Types

3.1 HourMinuteTime

3.1.1 Description:

A type defining a ime specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00.

3.1.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:time)

3.1.3 Used by:

3.1.4 Derived Types:

3.1.5 Schema Fragment:

```
<xsd:simpleType name="HourMinuteTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a ime specified in hh:mm:ss format where the
      second component must be '00', e.g. 11am would be represented as
      11:00:00.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:time">
    <xsd:pattern value="[0-2][0-9]:[0-5][0-9]:00"/>
  </xsd:restriction>
</xsd:simpleType>
```

4 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-enum-4-2.xsd"/>
  <xsd:simpleType name="HourMinuteTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a ime specified in hh:mm:ss format where the
        second component must be '00', e.g. 11am would be represented
        as 11:00:00.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:time">
      <xsd:pattern value="[0-2][0-9]:[0-5][0-9]:00"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:complexType name="Address">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type that represents a physical postal address.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="streetAddress" type="StreetAddress" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The set of street and building number information that
            identifies a postal address within a city.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="city" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The city component of a postal address.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="state" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A country subdivision used in postal addresses in some
            countries. For example, US states, Canadian provinces,
            Swiss cantons.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="country" type="Country" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The ISO 3166 standard code for the country within which the
            postal address is located.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="postalCode" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The code, required for computerised mail sorting systems,
            that is allocated to a physical address by a national
            postal authority.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdjustableDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining a date that shall be subject to adjustment
        if it would otherwise fall on a day that is not a business day
        in the specified business centers, together with the convention
        for adjusting the date.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="unadjustedDate" type="IdentifiedDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A date subject to adjustment.
          </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention and financial business centers
          used for adjusting the date if it would otherwise fall on a
          day that is not a business date in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableDate2">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is different from AdjustableDate in two regards.
      First, date adjustments can be specified with either a
      dateAdjustments element or a reference to an existing
      dateAdjustments element. Second, it does not require the
      specification of date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The business day convention and financial business
            centers used for adjusting the date if it would otherwise
            fall on a day that is not a business dat in the specified
            business centers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dateAdjustmentsReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A pointer style reference to date adjustments defined
            elsewhere in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a series of dates that shall be subject to
      adjustment if they would otherwise fall on a day that is not a
      business day in the specified business centers, together with
      the convention for adjusting the dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention and financial business centers
          used for adjusting the date if it would otherwise fall on a
          day that is not a business dat in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

```
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AdjustableOrRelativeDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a date as an explicit
      date together with applicable adjustments or as relative to
      some other (anchor) date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention
          for adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableOrRelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a series of dates as
      an explicit list of dates together with applicable adjustments
      or as relative to some other series of (anchor) dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates that shall be subject to adjustment if
          they would otherwise fall on a day that is not a business
          day in the specified business centers, together with the
          convention for adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDates" type="RelativeDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to another
          series of dates (the anchor dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableRelativeOrPeriodicDates">
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates that shall be subject to adjustment if
          they would otherwise fall on a day that is not a business
          day in the specified business centers, together with the
          convention for adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to other dates
          (the anchor dates) which can
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="periodicDates" type="PeriodicDates"/>
```

```
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustedRelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date) plus optional date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="relativeDateAdjustments" type="BusinessDayAdjustments" minOccurs="
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The business day convention and financial business
              centers used for adjusting the relative date if it
              would otherwise fall on a day that is not a business
              date in the specified business centers.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the exercise period for an American style
      option together with any rules governing the notional amount of
      the underlying which can be exercised on any given exercise
      date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the
              only day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g.
              in a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The earliest time at which notice of exercise can be
              given by the buyer to the seller (or seller's agent) i)
              on the expriation date, in the case of a European style
              option, (ii) on each bermuda option exercise date and
              the expiration date, in the case of a Bermuda style
              option the commencement date to, and including, the
              expiration date , in the case of an American option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
```

```
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be
              given by the buyer to the seller or seller's agent.
              Notice of exercise given after this time will be deemed
              to have been given on the next exercise business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time for exercise on expirationDate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              As defined in the 2000 ISDA Definitions, Section 12.4.
              Multiple Exercise, the buyer of the option has the
              right to exercise all or less than all the unexercised
              notional amount of the underlying swap on one or more
              days in the exercise period, but on any such day may
              not exercise less than the minimum notional amount or
              more that the maximum notional amount, and if an
              integral multiple amount is specified, the notional
              amount exercised must be equal to, or be an intergral
              multiple of, the integral multiple amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The fees associated with an exercise date. The fees are
              conditional on the exercise occuring. The fees can be
              specified as actual currency amounts or as percentages
              of the notional amount being exercised.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AmountSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount or a currency amount
      schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AutomaticExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define automatic exercise of a swaption. With
      automatic exercise the option is deemed to have exercised if it
      is in the money by more than the threshold amount on the
      exercise date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="thresholdRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A threshold rate. The threshold of 0.10% would be
          represented as 0.001
```

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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the Bermuda option exercise dates and the
      expiration date together with any rules govenerning the
      notional amount of the underlying which can be exercised on any
      given exercise date and any associated exercise fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="AdjustableOrRelativeDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The dates the define the Bermuda option exercise dates
              and the expiration date. The last specified date is
              assumed to be the expiration date. The dates can either
              be specified as a series of explicit dates and
              associated adjustments or as a series of dates defined
              relative to another schedule of dates, for example, the
              calculation period start dates. Where a relative series
              of dates are defined the first and last possible
              exercise dates can be separately specified.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g.
              in a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The earliest time at which notice of exercise can be
              given by the buyer to the seller (or seller's agent) i)
              on the expriation date, in the case of a European style
              option, (ii) on each bermuda option exercise date and
              the expiration date, in the case of a Bermuda style
              option the commencement date to, and including, the
              expiration date , in the case of an American option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be
              given by the buyer to the seller or seller's agent.
              Notice of exercise given after this time will be deemed
              to have been given on the next exercise business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time for exercise on expirationDate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              As defined in the 2000 ISDA Definitions, Section 12.4.
              Multiple Exercise, the buyer of the option has the
              right to exercise all or less than all the unexercised
              notional amount of the underlying swap on one or more
              days in the exercise period, but on any such day may
```

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            not exercise less than the minimum notional amount or
            more that the maximum notional amount, and if an
            integral multiple amount is specified, the notional
            amount exercised must be equal to, or be an intergral
            multiple of, the integral multiple amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fees associated with an exercise date. The fees are
            conditional on the exercise occuring. The fees can be
            specified as actual currency amounts or as percentages
            of the notional amount being exercised.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BrokerConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for details on the broker confirm.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="brokerConfirmationType" type="BrokerConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of broker confirmation executed between the
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BrokerConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="brokerConfirmationTypeScheme" type="xsd:anyURI" default="http://ww
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BusinessCenter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A code identifying a financial business center location. A
      business center is drawn from the list identified by the
      business center scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="businessCenterScheme" type="xsd:anyURI" default="http://www.fpml.o
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BusinessCenters">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining financial business centers used in
      determining whether a day is a business day or not. A list of
      business centers may be ordered in the document alphabetically
      based on business center code. An FpML document containing an
      unordered business center list is still regarded as a
      conformant document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessCenter" type="BusinessCenter" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a time with respect to a business center
      location. For example, 11:00am London time.
    </xsd:documentation>
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  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="hourMinuteTime" type="HourMinuteTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time specified in hh:mm:ss format where the second
          component must be '00', e.g. 11am would be represented as
          11:00:00.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BusinessDateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a range of contiguous business days by defining
      an unadjusted first date, an unadjusted last date and a
      business day convention and business centers for adjusting the
      first and last dates if they would otherwise fall on a non
      business day in the specified business centers. The days
      between the first and last date must also be good business days
      in the specified centers to be counted in the range.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DateRange">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would
              otherwise fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the business day convention and financial
      business centers used for adjusting any relevant date if it
      would otherwise fall on a day that is not a business day in the
      specified business centers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The convention for adjusting a date if it would otherwise
          fall on a day that is not a business day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the ISDA calcuation agent responsible for
      performing duties as defined in the applicable product
      definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="calculationAgentPartyReference" type="Reference" maxOccurs="unbounded"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced is the ISDA
          Calculation Agent for the trade. If more than one party is
          referenced then the parties are assumed to be
          co-calculation agents, i.e. they have joint reponsibility.
        </xsd:documentation>
      </xsd:annotation>
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    </xsd:element>
    <xsd:element name="calculationAgentParty" type="CalculationAgentPartyEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent where the actual party
          responsible for performing the duties associated with an
          optional early termination provision will be determined at
          exercise. For example, the Calculation Agent may be defined
          as being the Non-exercising Party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="CalculationPeriodFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the frequency at which calculation period end
      dates occur within the regular part of the calculation period
      schedule and thier roll date convention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="rollConvention" type="RollConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used in conjunction with a frequency and the regular
              period start date of a calculation period, determines
              each calculation period end date within the regular
              part of a calculation period schedule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CashflowType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A coding scheme used to describe the type or purpose of a cash
      flow or cash flow component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="cashflowTypeScheme" default="http://www.fpml.org/coding-scheme/cas
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ClearanceSystem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Unless otherwise specified, the principal clearance system
      customarily used for settling trades in the relevant
      underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Sofern nicht anderweitig festgelegt, das Haupt-Clearingsystem,
      das Ã¼blicherweise fÃ¼r die Regulierung von GeschÃ¤ften im
      entsprechenden Basiswert verwendet wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="clearanceSystemScheme" type="xsd:anyURI" default="http://www.fpml.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ContractualDefinitions">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualDefinitionsScheme" type="xsd:anyURI" default="http://ww
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ContractualMatrix">
  <xsd:sequence>
    <xsd:element name="matrixType" type="MatrixType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
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          Identifies the form of applicable matrix.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the matrix. When this element is omitted, the ISDA
          supplemental language for incorporation of the relevant
          matrix will generally define rules for which version of the
          matrix is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="matrixTerm" type="MatrixTerm" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines any applicable “key” into the relevant matrix. For
          example, the Transaction Type would be the single term
          required for the Credit Derivatives Physical Settlement
          Matrix. This element should be omitted in the case of the
          2000 ISDA Definitions Settlement Matrix for Early
          Termination and Swaptions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractualSupplement">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualSupplementScheme" type="xsd:anyURI" default="http://www
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ContractualTermsSupplement">
  <xsd:sequence>
    <xsd:element name="type" type="ContractualSupplement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Country">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="countryScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="CreditSeniority">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The repayment precedence of a debt instrument.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="creditSeniorityScheme" type="xsd:anyURI" default="http://www.fpml.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Currency">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="currencyScheme" type="xsd:anyURI" default="http://www.fpml.org/ext
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="DateList">
  <xsd:annotation>
```

```
    <xsd:documentation xml:lang="en">
      List of Dates
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Liste von Daten.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="date" type="xsd:date" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DateOffset">
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would
              otherwise fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sequence" type="xsd:integer" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Sequence in which the reference to the time period
              multiplier should be applied.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contiguous series of calendar dates. The date
      range is defined as all the dates between and including the
      first and the last date. The first date must fall before the
      last date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedFirstDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="unadjustedLastDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DateTimeList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of DateTimes
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Liste von Daten und Zeitpunkten.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateTime" type="xsd:dateTime" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DayCountFraction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specification for how the number of days between two dates
      is calculated for purposes of calculation of a fixed or
      floating payment amount and the basis for how many days are
      assumed to be in a year. Day Count Fraction is an ISDA term.
      The equivalent AFB (Association Francaise de Banques) term is
      Calculation Basis.
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    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="dayCountFractionScheme" type="xsd:anyURI" default="http://www.fpml
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="DividendConditions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the conditions governing the payment of
      dividends to the receiver of the equity return. With the
      exception of the dividend payout ratio, which is defined for
      each of the underlying components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dividendReinvestment" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Boolean element that defines whether the dividend will be
          reinvested or not.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendEntitlement" type="DividendEntitlementEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the date on which the receiver on the equity return
          is entitled to the dividend.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
    <xsd:element name="dividendPaymentDate" type="DividendPaymentDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies when the dividend will be paid to the receiver of
          the equity return. Has the meaning as defined in the ISDA
          2002 Equity Derivatives Definitions. Is not applicable in
          the case of a dividend reinvestment election.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendPeriodEffectiveDate" type="Reference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period has the meaning as defined in the ISDA
              2002 Equity Derivatives Definitions. This element
              specifies the date on which the dividend period will
              commence.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPeriodEndDate" type="Reference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period has the meaning as defined in the ISDA
              2002 Equity Derivatives Definitions. This element
              specifies the date on which the dividend period will
              end. It includes a boolean attribute for defining
              whether this end date is included or excluded from the
              dividend period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:element name="dividendPeriod" type="DividendPeriodEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the First Period or the Second Period, as defined
            in the 2002 ISDA Equity Derivatives Definitions.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="extraOrdinaryDividends" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party which determines if dividends are
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          extraordinary in relation to normal levels.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="excessDividendAmount" type="DividendAmountTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Determination of Gross Cash Dividend per Share
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Currency in which the payment relating to the leg amount
          (equity amount or interest amount) or the dividend will be
          denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendFxTriggerDate" type="DividendPaymentDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the date on which the FX rate will be considered
          in the case of a Composite FX swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestAccrualsMethod" type="InterestAccrualsCompoundingMethod" minOc
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the way in which interests are accrued: the
          applicable rate (fixed or floating reference) and the
          compounding method.
        </xsd:documentation>
        <xsd:documentation xml:lang="en">
          FpML entity
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DividendPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date on which the dividend will be
      paid/received. This type is also used to specify the date on
      which the FX rate will be determined, when applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="dividendDateReference" type="DividendDateReferenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a dividend date, either the pay date, the ex
          date or the record date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention
          for adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="Documentation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the definitions that govern the document
      and should include the year and type of definitions referenced,
      along with any relevant documentation (such as master
      agreement) and the date it was signed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreement" type="MasterAgreement" minOccurs="0">
      <xsd:annotation>
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        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern all OTC derivatives transactions between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="masterConfirmation" type="MasterConfirmation">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The agreement executed between the parties and intended
            to govern all OTC derivatives transactions between those
            parties.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="brokerConfirmation" type="BrokerConfirmation">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the deails for a broker confirm.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" ma
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The definitions (such as those published by ISDA) published
          by ISDA that will define the terms of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" ma
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            DEPRECATED - This element will be removed in the next
            major version of FpML. The element
            contractualTermsSupplement should be used instead.
            Definition: A contractual supplement (such as those
            published by ISDA) that will apply to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOcc
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contractual supplement (such as those published by
            ISDA) that will apply to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="contractualMatrix" type="ContractualMatrix" minOccurs="0" maxOccurs="u
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a contractual matrix of elected terms/values
          (such as those published by ISDA) that shall be deemed to
          apply to the trade. The applicable matrix is identified by
          reference to a name and optionally a publication date.
          Depending on the structure of the matrix, an additional
          term (specified in the matrixTerm element) may be required
          to further identify a subset of applicable terms/values
          within the matrix.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditSupportDocument" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern collateral arrangement for all OTC derivatives
          transactions between those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Empty">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A special type meant to be used for elements with no content
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      and not attributes.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="EntityId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spe
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="EntityName">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityNameScheme" type="xsd:anyURI" default="http://www.fpml.org/s
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="EuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the exercise period for a European style option
      together with any rules governing the notional amount of the
      underlying which can be exercised on any given exercise date
      and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the
              only day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The daye on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g.
              in a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The earliest time at which notice of exercise can be
              given by the buyer to the seller (or seller's agent) i)
              on the expriation date, in the case of a European style
              option, (ii) on each bermuda option exercise date and
              the expiration date, in the case of a Bermuda style
              option the commencement date to, and including, the
              expiration date , in the case of an American option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time for exercise on expirationDate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partialExercise" type="PartialExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              As defined in the 2000 ISDA Definitions, Section 12.3.
              Partial Exercise, the buyer of the option has the right
              to exercise all or less than all the notional amount of
              the underlying swap on the expiration date, but may not
              exercise less than the minimum notional amount, and if
              an integral multiple amount is specified, the notional
              amount exercised must be equal to, or be an integral
              multiple of, the integral multiple amount.
            </xsd:documentation>
          </xsd:annotation>
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        </xsd:element>
        <xsd:element name="exerciseFee" type="ExerciseFee" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fee to be paid on exercise. This could be represented
              as an amount or a rate and notional reference on which
              to apply the rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for an exchange. If the element
      is not present then the exchange shall be the primary exchange
      on which the underlying is listed. The term "Exchange" is
      assumed to have the meaning as defined in the ISDA 2002 Equity
      Derivatives Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Eindeutiges BÃ¶rsenkÃ¼rzel. Fehlt dieses Element, gilt die
      HauptbÃ¶rse, an der der Basiswert notiert ist, als "BÃ¶rse" im
      Sinne der ISDA-Definitionen zu Aktienderivaten von 2002.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="exchangeIdScheme" type="xsd:anyURI" default="http://www.fpml.org/s
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define way in which
      options may be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExerciseFee">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the fee payable on exercise of an option. This
      fee may be defined as an amount or a percentage of the notional
      exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional
          schedule defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The amount of fee to be paid on exercise. The fee
            currency is that of the referenced notional.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fee represented as a percentage of some referenced
            notional. A percentage of 5% would be represented as
            0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="feePaymentDate" type="RelativeDateOffset">
      <xsd:annotation>
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        <xsd:documentation xml:lang="en">
          The date on which exercise fee(s) will be paid. It is
          specified as a relative date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseFeeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define a fee or schedule of fees to be payable on the
      exercise of an option. This fee may be defined as an amount or
      a percentage of the notional exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional
          schedule defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmountSchedule" type="AmountSchedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise fee amount schedule. The fees are expressed
            as currency amounts. The currency of the fee is assumed
            to be that of the notional schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRateSchedule" type="Schedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise free rate schedule. The fees are expressed
            as percentage rates of the notional being exercised. The
            currency of the fee is assumed to be that of the notional
            schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="feePaymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which exercise fee(s) will be paid. It is
          specified as a relative date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining to whom and where notice of execution should be
      given. The partyReference refers to one of the principal
      parties of the trade. If present the
      exerciseNoticePartyReference refers to a party, other than the
      principal party, to whome notice should be given.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseNoticePartyReference" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced is the
          party to which notice of exercise should be given by the
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          buyer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing how notice of exercise should be given. This
      can be either manual or automatic.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="manualExercise" type="ManualExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies that the notice of exercise must be given by
            the buyer to the seller or seller's agent.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="automaticExercise" type="AutomaticExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If automatic is specified then the notional amount of the
            underlying swap, not previously exercised under the
            swaption will be automatically exercised at the
            expiration time on the expiration date if at such time
            the buyer is in-the-money, provided that the difference
            between the settlement rate and the fixed rate under the
            relevant underlying swap is not less than the specified
            threshold rate. The term in-the-money is assumed to have
            the meaning defining in the 2000 ISDA Definitions,
            Section 17.4 In-the-money.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A flag to indicate whether follow-up confirmation of
          exercise (written or electronic) is required following
          telephonic notice by the buyer to the seller or seller's
          agent.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FloatingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a floating rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
    <xsd:element name="indexTenor" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the
          floating rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floatingRateMultiplierSchedule" type="Schedule" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A rate multiplier or multiplier schedule to apply to the
          floating rate. A multiplier schedule is expressed as
          explicit multipliers and dates. In the case of a schedule,
          the step dates may be subject to adjustment in accordance
          with any adjustments specified in the
          calculationPeriodDatesAdjustments. The multiplier can be a
          positive or negative decimal. This element should only be
          included if the multiplier is not equal to 1 (one) for the
          term of the stream.
        </xsd:documentation>
      </xsd:annotation>
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    </xsd:element>
    <xsd:element name="spreadSchedule" type="SpreadSchedule" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Spread or a Spread schedule expressed as explicit
          spreads and dates. In the case of a schedule, the step
          dates may be subject to adjustment in accordance with any
          adjustments specified in calculationPeriodDatesAdjustments.
          The spread is a per annum rate, expressed as a decimal. For
          purposes of determining a calculation period amount, if
          positive the spread will be added to the floating rate and
          if negative the spread will be subtracted from the floating
          rate. A positive 10 basis point (0.1%) spread would be
          represented as 0.001.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateTreatment" type="RateTreatmentEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specification of any rate conversion which needs to be
          applied to the observed rate before being used in any
          calculations. The two common conversions are for securities
          quoted on a bank discount basis which will need to be
          converted to either a Money Market Yield or Bond Equivalent
          Yield. See the Annex to the 2000 ISDA Definitions, Section
          7.3. Certain General Definitions Relating to Floating Rate
          Options, paragraphs (g) and (h) for definitions of these
          terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="capRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbour
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The cap rate or cap rate schedule, if any, which applies to
          the floating rate. The cap rate (strike) is only required
          where the floating rate on a swap stream is capped at a
          certain level. A cap rate schedule is expressed as explicit
          cap rates and dates and the step dates may be subject to
          adjustment in accordance with any adjustments specified in
          calculationPeriodDatesAdjustments. The cap rate is assumed
          to be exclusive of any spread and is a per annum rate,
          expressed as a decimal. A cap rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floorRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbo
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floor rate or floor rate schedule, if any, which
          applies to the floating rate. The floor rate (strike) is
          only required where the floating rate on a swap stream is
          floored at a certain strike level. A floor rate schedule is
          expressed as explicit floor rates and dates and the step
          dates may be subject to adjustment in accordance with any
          adjustments specified in calculationPeriodDatesAdjustments.
          The floor rate is assumed to be exclusive of any spread and
          is a per annum rate, expressed as a decimal. A floor rate
          of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="FloatingRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the floating rate and definitions relating to
      the calculation of floating rate amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FloatingRate">
      <xsd:sequence>
        <xsd:element name="initialRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The initial floating rate reset agreed between the
              principal parties involved in the trade. This is
              assumed to be the first required reset rate for the
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            first regular calculation period. It should only be
            included when the rate is not equal to the rate
            published on the source implied by the floating rate
            index. An initial rate of 5% would be represented as
            0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="finalRateRounding" type="Rounding" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The rounding convention to apply to the final rate used
            in determination of a calculation period amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="averagingMethod" type="AveragingMethodEnum" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If averaging is applicable, this component specifies
            whether a weighted or unweighted average method of
            calculation is to be used. The component must only be
            included when averaging applies.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="negativeInterestRateTreatment" type="NegativeInterestRateTreatment
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specification of any provisions for calculating
            payment obligations when a floating rate is negative
            (either due to a quoted negative floating rate or by
            operation of a spread that is subtracted from the
            floating rate).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FloatingRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Floating Rate Option, i.e. the floating rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="floatingRateIndexScheme" type="xsd:anyURI" default="http://www.fpm
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ForecastRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Floating Rate Option, i.e. the floating rate
          index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexTenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the
          floating rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Formula">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a financial formula, with its description and
      components.
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    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="formulaDescription" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the formula
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="math" type="Math" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element for containing an XML representation of the
          formula. Defined using xsd:any currently for flexibility in
          choice of language (MathML, OpenMath)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formulaComponent" type="FormulaComponent" minOccurs="0" maxOccurs="unb
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Elements describing the components of the formula. The name
          attribute points to a value used in the math element. The
          href attribute points to a value elsewhere in the document
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FormulaComponent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Elements describing the components of the formula. The name
      attribute points to a value used in the math element. The href
      attribute points to a value elsewhere in the document
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="componentDescription" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional formulas required to describe this component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="name" type="xsd:normalizedString"/>
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
<xsd:complexType name="FxCashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing cash settlement of an option
      / non deliverable forward. It includes the currency to settle
      into together with the fixings required to calculate the
      currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which a cash settlement for non-deliverable
          forward and non-deliverable options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixing" type="FxFixing" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the source for and timing of a fixing of an
          exchange rate. This is used in the agreement of
          non-deliverable forward trades as well as various types of
          FX OTC options that require observations against a
          particular rate.
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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxFixing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that specifies the source for and timing of a fixing of
      an exchange rate. This is used in the agreement of
      non-deliverable forward trades as well as various types of FX
      OTC options that require observations against a particular
      rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxSpotRateSource">
      <xsd:sequence>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixingDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Describes the specific date when a non-deliverable
              forward or non-deliverable option will "fix" against a
              particular rate, which will be used to compute the
              ultimate cash settlement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the rate of a currency conversion: pair of
      currency, quotation mode and exchange rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the
          quotation relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg
          of a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxSpotRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source and time for an fx rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="primaryRateSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The primary source for where the rate observation will
          occur. Will typically be either a page or a reference bank
          published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
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      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An alternative, or secondary, source for where the rate
          observation will occur. Will typically be either a page or
          a reference bank published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixingTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time at which the spot currency exchange rate will be
          observed. It is specified as a time in a specific business
          center, e.g. 11:00am London time.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GoverningLaw">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="governingLawScheme" type="xsd:anyURI" default="http://www.fpml.org
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies Currency with ID attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="Currency">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date which can be referenced elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedPayerReceiver">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type extending the PayerReceiverEnum type wih an id
      attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="PayerReceiverEnum">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InformationProvider">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="informationProviderScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source for a piece of information (e.g. a
      rate refix or an fx fixing).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateSource" type="InformationProvider">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An information source for obtaining a market rate. For
          example Bloomberg, Reuters, Telerate etc.
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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePage" type="RateSourcePage" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific page for the rate source for obtaining a market
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePageHeading" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The heading for the rate source on a given rate source
          page.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InstrumentId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for a security.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Eindeutiges WertpapierkÃ¼rzel.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="instrumentIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InterestAccrualsCompoundingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the
      compounding method.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence minOccurs="0">
        <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If more that one calculation period contributes to a
              single payment amount this element specifies whether
              compounding is applicable, and if so, what compounding
              method is to be used. This element must only be
              included when more that one calculation period
              contributes to a single payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestAccrualsMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for accruing interests on
      dividends. Can be either a fixed rate reference or a floating
      rate reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="floatingRateCalculation" type="FloatingRateCalculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floating rate calculation definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
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          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="IntermediaryInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify an
      intermediary through which payment will be made by the
      correspondent bank to the ultimate beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="routingIds" type="RoutingIds">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A set of unique identifiers for a party, eachone
            identifying the party within a payment system. The
            assumption is that each party will not have more than one
            identifier within the same payment system.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A set of details that is used to identify a party
            involved in the routing of a payment when the party does
            not have a code that identifies it within one of the
            recognized payment systems.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A combination of coded payment system identifiers and
            details for physical addressing for a party involved in
            the routing of a payment.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="intermediarySequenceNumber" type="xsd:integer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A sequence number that gives the position of the current
          intermediary in the chain of payment intermediaries. The
          assumed domain value set is an ascending sequence of
          integers starting from 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Interval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a time interval or offset, e.g. one day, three
      months. Used for specifying frequencies at which events occur,
      the tenor of a floating rate or an offset relative to another
      date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="periodMultiplier" type="xsd:integer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time period multiplier, e.g. 1, 2 or 3 etc. A negative
          value can be used when specifying an offset relative to
          another date, e.g. -2 days. If the period value is T (Term)
          then periodMultiplier must contain the value 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="period" type="PeriodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time period, e.g. a day, week, month, year or term of the
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          stream. If the periodMultiplier value is 0 (zero) then
          period must contain the value D (day).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="LegalEntity">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a legal entity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="entityName" type="EntityName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the party. A free format string. FpML does
            not define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="entityId" type="EntityId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A legal entity identifier (e.g. RED entity code)..
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="entityId" type="EntityId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A legal entity identifier (e.g. RED entity code)..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ManualExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining manual exercise, i.e. that the option buyer
      counterparty must give notice to the option seller of exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should
          be given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackExercise" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If fallback exercise is specified then the notional amount
          of the underlying swap, not previously exercised under the
          swaption, will be automatically exercised at the expiration
          time on the expiration date if at such time the buyer is
          in-the-money, provided that the difference between the
          settlement rate and the fixed rate under the relevant
          underlying swap is not less than one tenth of a percentage
          point (0.10% or 0.001). The term in-the-money is assumed to
          have the meaning defined in the 2000 ISDA Definitions,
          Section 17.4. In-the-money.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterAgreement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the agreement executed between the
      parties and intended to govern all OTC derivatives transactions
      between those parties.
    </xsd:documentation>
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  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreementType" type="MasterAgreementType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern product-specific derivatives transactions between
          those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterAgreementDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the master agreement was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterAgreementType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterAgreementTypeScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MasterConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the master confirmation agreement
      executed between the parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterConfirmationType" type="MasterConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of master confirmation executed between the
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties
          and intended to govern all relevant transactions between
          those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationAnnexDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that an annex to the master confirmation was
          executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterConfirmationTypeScheme" type="xsd:anyURI" default="http://ww
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Math" mixed="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a mathematical expression.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:any namespace="##any" processContents="skip" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MatrixType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/c
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    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MatrixTerm">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTermScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="MultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type definint multiple exercise. As defining in the 200 ISDA
      Definitions, Section 12.4. Multiple Exercise, the buyer of the
      option has the right to exercise all or less than all the
      unexercised notional amount of the underlying swap on one or
      more days in the exercise period, but on any such day may not
      exercise less than the minimum notional amount or more than the
      maximum notional amount, and if an integral multiple amount is
      specified, the notional exercised must be equal to or, be an
      integral multiple of, the integral multiple amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartialExercise">
      <xsd:sequence>
        <xsd:element name="maximumNotionalAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The maximum notional amount that can be exercised on a
              given exercise date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Offset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a new date
      relative to a reference date. Currently, the only offsets
      defined are expected to be expressed as either calendar or
      business day offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="dayType" type="DayTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              In the case of an offset specified as a number of days,
              this element defines whether consideration is given as
              to whether a day is a good business day or not. If a
              day type of business days is specified then
              non-business days are ignored when calculating the
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              offset. The financial business centers to use for
              determination of business days are implied by the
              context in which this element is used. This element
              must only be included when the offset is specified as a
              number of days. If the offset is zero days then the
              dayType element should not be included.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartialExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining partial exercise. As defined in the 2000 ISDA
      Definitions, Section 12.3 Partial Exercise, the buyer of the
      option may exercise all or less than all the notional amount of
      the underlying swap but may not be less than the minimum
      notional amount (if specified) and must be an integral multiple
      of the integral multiple amount if specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="notionalReference" type="Reference" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional
          schedule defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="integralMultipleAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A notional amount which restricts the amount of notional
          that can be exercised when partial exercise or multiple
          exercise is applicable. The integral multiple amount
          defines a lower limit of notional that can be exercised and
          also defines a unit multiple of notional that can be
          exercised, i.e. only integer multiples of this amount can
          be exercised.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNotionalAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The minimum notional amount that can be exercised on a
          given exercise date. See multipleExercise.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining payments
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
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          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          my be specified to allow the fee structure to also serve as
          a cashflow type component (all dates the the Cashflows type
          are adjusted payment dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A classification of the type of fee or additional payment,
          e.g. brokerage, upfront fee etc. FpML does not define
          domain values for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to settle a currency payment that
          results from a trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to
          calculate the present value of the cash flow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the forecast
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="href" type="xsd:IDREF">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Can be used to reference the yield curve used to estimate the
        discount factor
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
<xsd:complexType name="PaymentCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the currency in which the payment relating to
      the leg amount (equity amount or interest amount) or the
      dividend will be denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
<xsd:complexType name="PaymentType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="paymentTypeScheme" type="xsd:anyURI"/>
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    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PeriodicDates">
  <xsd:sequence>
    <xsd:element name="calculationStartDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="calculationEndDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which calculation period end dates occur
          with the regular part of the calculation period schedule
          and their roll date convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention to apply to each calculation
          period end date if it would otherwise fall on a day that is
          not a business day in the specified financial business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchanges">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining which principal exchanges occur for the stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is an initial
          exchange of principal on the effective date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="finalExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is a final
          exchange of principal on the termination date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediateExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there are
          intermediate or interim exchanges of principal during the
          term of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base type which all FpML products extend.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="productType" type="ProductType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A classification of the type of product. FpML does not
          define domain values for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="productId" type="ProductId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A product reference identifier allocated by a party. FpML
          does not define the domain values associated with this
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          element. Note that the domain values for this element are
          not strictly an enumerated list.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ProductId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ProductType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QuotedCurrencyPair">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the composition of a rate that has been
      quoted or is to be quoted. This includes the two currencies and
      the quotation relationship between the two currencies and is
      used as a building block throughout the FX specification.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency1" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first currency specified when a pair of currencies is
          to be evaluated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The second currency specified when a pair of currencies is
          to be evaluated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quoteBasis" type="QuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the exchange rate is quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RateObservation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters associated with an individual
      observation or fixing. This type forms part of the cashflow
      representation of a stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The reset date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedFixingDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted fixing date, i.e. the actual date the rate is
          observed. The date should already be adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedRate" type="xsd:decimal" minOccurs="0">
```

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      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The actual observed rate before any required rate treatment
          is applied, e.g. before converting a rate quoted on a
          discount basis to an equivalent yield. An observed rate of
          5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="treatedRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The observed rate after any required rate treatment is
          applied. A treated rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationWeight" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of days weighting to be associated with the rate
          observation, i.e. the number of days such rate is in
          effect. This is applicable in the case of a weighted
          average method of calculation where more than one reset
          date is established for a single calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateReference" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a floating rate component
          defined as part of a stub calculation period amount
          component. It is only required when it is necessary to
          distinguish two rate observations for the same fixing date
          which could occur when linear interpolation of two
          different rates occurs for a stub calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the forecast rate used to calculate
          the forecast future value of the accrual period.A value of
          1% should be represented as 0.01
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="treatedForecastRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the forecast rate after applying
          rate treatment rules. A value of 1% should be represented
          as 0.01
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="RateSourcePage">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="rateSourcePageScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Reference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the anchor as an href attribute. The href attribute
      value is a pointer style reference to the element or component
      elsewhere in the document where the anchor is defined.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
</xsd:complexType>
<xsd:complexType name="ReferenceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the reference amount using a scheme.
    </xsd:documentation>
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  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceAmountScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ReferenceBank">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe an institution (party) identified by means
      of a coding scheme and an optional name.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBankId" type="ReferenceBankId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identifier, e.g. a bank identifier
          code (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referenceBankName" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the institution (party). A free format string.
          FpML does not define usage rules for the element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferenceBankId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceBankIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date). If the anchor date is itself an adjustable date then the
      offset is assumed to be calculated from the adjusted anchor
      date. A number of different scenarios can be supported, namely;
      1) the derived date my simply be a number of calendar periods
      (days, weeks, months or years) preceding or following the
      anchor date; 2) the unadjusted derived date may be a number of
      calendar periods(days, weeks, months or years) preceding or
      following the anchor date with the resulting unadjusted derived
      date subject to adjustment in accordance with a specified
      business day convention, i.e. the derived date must fall on a
      good business day; 3) the derived date may be a number of
      business days preceding or following the anchor date. Note that
      the businessDayConvention specifies any required adjustment to
      the unadjusted derived date. A negative or positive value in
      the periodMultiplier indicates whether the unadjusted derived
      precedes or follows the anchor date. The businessDayConvention
      should contain a value NONE if the day type element contains a
      value of Business (since specifying a negative or positive
      business days offset would already guarantee that the derived
      date would fall on a good business day in the specified
      business centers).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would
              otherwise fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
        <xsd:element name="dateRelativeTo" type="Reference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

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              Specifies the anchor as an href attribute. The href
              attribute value is a pointer style reference to the
              element or component elsewhere in the document where
              the anchor date is defined.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a set of dates defined as relative to another
      set of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="periodSkip" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of periods in the referenced date schedule
              that are between each date in the relative date
              schedule. Thus a skip of 2 would mean that dates are
              relative to every second date in the referenced
              schedule. If present this should have a value greater
              than 1.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="scheduleBounds" type="DateRange" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first and last dates of a schedule. This can be
              used to restrict the range of values in a reference
              series of dates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date when this date is defined in reference
      to another date through one or several date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateRelativeTo" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the anchor as an href attribute. The href
          attribute value is a pointer style reference to the element
          or component elsewhere in the document where the anchor
          date is defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateOffset" type="DateOffset" maxOccurs="unbounded"/>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RequiredIdentifierDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date with a required identifier which can be referenced
      elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ResetFrequency">
  <xsd:annotation>
```

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    <xsd:documentation xml:lang="en">
      A type defining the reset frequency. In the case of a weekly
      reset, also specifies the day of the week that the reset
      occurs. If the reset frequency is greater than the calculation
      period frequency the this implies that more or more reset dates
      is established for each calculation period and some form of
      rate averaginhg is applicable. The specific averaging method of
      calculation is specified in FloatingRateCalculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="weeklyRollConvention" type="WeeklyRollConventionEnum" minOccurs="0
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day of the week on which a weekly reset date
              occurs. This element must be included if the reset
              frequency is defined as weekly and not otherwise.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Rounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rounding direction and precision to be used
      in the rounding of a rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="roundingDirection" type="RoundingDirectionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding direction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="precision" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding precision in terms of a number of
          decimal places. Note how a percentage rate rounding of 5
          decimal places is expressed as a rounding precision of 7 in
          the FpML document since the percentage is expressed as a
          decimal, e.g. 9.876543% (or 0.09876543) being rounded to
          the nearest 5 decimal places is 9.87654% (or 0.0987654).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Routing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides three alternative ways of identifying a
      party involved in the routing of a payment. The identification
      may use payment system identifiers only; actual name, address
      and other reference information; or a combination of both.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="routingIds" type="RoutingIds">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone
          identifying the party within a payment system. The
          assumption is that each party will not have more than one
          identifier within the same payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of details that is used to identify a party involved
          in the routing of a payment when the party does not have a
          code that identifies it within one of the recognized
          payment systems.
        </xsd:documentation>
```

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      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A combination of coded payment system identifiers and
          details for physical addressing for a party involved in the
          routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="RoutingExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models name, address and supplementary textual
      information for the purposes of identifying a party involved in
      the routing of a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in
          the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be
          routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbou
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the
          identification of a party involved in the routing of a
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RoutingId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="routingIdCodeScheme" type="xsd:anyURI" default="http://www.fpml.or
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RoutingIds">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides for identifying a party involved in the
      routing of a payment by means of one or more standard
      identification codes. For example, both a SWIFT BIC code and a
      national bank identifier may be required.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingId" type="RoutingId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier for party that is a participant in a
          recognized payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
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<xsd:complexType name="RoutingIdsAndExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides a combination of payment system
      identification codes with physical postal address details, for
      the purposes of identifying a party involved in the routing of
      a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingIds" type="RoutingIds" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone
          identifying the party within a payment system. The
          assumption is that each party will not have more than one
          identifier within the same payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in
          the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be
          routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbou
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the
          identification of a party involved in the routing of a
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Schedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a schedule of rates or amounts in terms of an
      initial value and then a series of step date and value pairs.
      On each step date the rate or amount changes to the new step
      value. The series of step date and value pairs are optional. If
      not specified, this implies that the initial value remains
      unchanged over time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The initial rate or amount, as the case may be. An initial
          rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule of step date and value pairs. On each step
          date the associated step value becomes effective A list of
          steps may be ordered in the document by ascending step
          date. An FpML document containing an unordered list of
          steps is still regarded as a conformant document.
        </xsd:documentation>
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      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="SettlementInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents the choice of methods for settling a
      potential currency payment resulting from a trade: by means of
      a standard settlement instruction, by netting it out with other
      payments, or with an explicit settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="standardSettlementStyle" type="StandardSettlementStyleEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional element used to describe how a trade will
          settle. This defines a scheme and is used for identifying
          trades that are identified as settling standard and/or
          flagged for settlement netting.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInstruction" type="SettlementInstruction">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit specification of how a currency payment is to
          be made, when the payment is not netted and the route is
          other than the recipient's standard settlement instruction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="SettlementInstruction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models a complete instruction for settling a
      currency payment, including the settlement method to be used,
      the correspondent bank, any intermediary banks and the ultimate
      beneficary.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementMethod" type="SettlementMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The mechanism by which settlement is to be made. The scheme
          of domain values will include standard mechanisms such as
          CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="correspondentInformation" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to identify the correspondent bank
          that will make delivery of the funds on the paying bank's
          behalf in the country where the payment is to be made
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediaryInformation" type="IntermediaryInformation" minOccurs="0"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information to identify an intermediary through which
          payment will be made by the correspondent bank to the
          ultimate beneficiary of the funds.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the
          funds in receiving payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="Routing">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          The ultimate beneficiary of the funds. The beneficiary can
          be identified either by an account at the beneficiaryBank
          (qv) or by explicit routingInformation. This element
          provides for the latter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="splitSettlement" type="SplitSettlement" minOccurs="0" maxOccurs="unbou
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The set of individual payments that are to be made when a
          currency payment settling a trade needs to be split between
          a number of ultimate beneficiaries. Each split payment may
          need to have its own routing information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SettlementMethod">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementMethodScheme" type="xsd:anyURI" default="http://www.fpml
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="SettlementPriceSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The source from which the settlement price is to be obtained,
      e.g. a Reuters page, Prezzo di Riferimento, etc.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Quelle fÃ¼r den Abrechnungspreis (z.B. eine Reuters-Seite,
      Prezzo di Riferimento, usw.).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementPriceSourceScheme" type="xsd:anyURI" default="http://www
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="SharedAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the
              only day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be
              given by the buyer to the seller or seller's agent.
              Notice of exercise given after this time will be deemed
              to have been given on the next exercise business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
```

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    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SplitSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that supports the division of a gross settlement amount
      into a number of split settlements, each requiring its own
      settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="splitSettlementAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One of the monetary amounts in a split settlement payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the
          funds in receiving payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="Routing">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ultimate beneficiary of the funds. The beneficiary can
          be identified either by an account at the beneficiaryBank
          (qv) or by explicit routingInformation. This element
          provides for the latter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SpreadSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Adds an optional spread type element to the Schedule to
      identify a long or short spread value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="type" type="SpreadScheduleType" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SpreadScheduleType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a Spread Type Scheme to identify a long or short spread
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="spreadScheduleTypeScheme" type="xsd:anyURI" default="http://www.fp
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Step">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a step date and step value pair. This step
      definitions are used to define varying rate or amount
      schedules, e.g. a notional amortization or a step-up coupon
      schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="stepDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the associated stepValue becomes
          effective. This day may be subject to adjustment in
          accordance with a business day convention.
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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate or amount which becomes effective on the
          associated stepDate. A rate of 5% would be represented as
          0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StreetAddress">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the set of street and building number
      information that identifies a postal address within a city.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetLine" type="xsd:string" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An individual line of street and building number
          information, forming part of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Strike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a single cap or floor rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="strikeRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate for a cap or floor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The buyer of the option
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that has sold.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StrikeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a schedule of cap or floor rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The buyer of the option
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

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              The party that has sold.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:element name="americanExercise" type="AmericanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for an American
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="bermudaExercise" type="BermudaExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for a Bermuda
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="europeanExercise" type="EuropeanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining the exercise period for a European
      style option together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fees.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exercise" type="Exercise" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual option exercise definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="product" type="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract element used as a place holder for the substituting
      product elements.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="BusinessCentersOrReference.model">
  <xsd:choice>
    <xsd:element name="businessCentersReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a set of financial business
          centers defined elsewhere in the document. This set of
          business centers is used to determine whether a particular
          day is a business day or not.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenters" type="BusinessCenters"/>
  </xsd:choice>
</xsd:group>
<xsd:group name="BuyerSeller.model">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that buys this instrument, ie.
          pays for this instrument and receives the rights defined by
          it. See 2000 ISDA definitions Article 11.1 (b). In the case
          of FRAs this the fixed rate payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sellerPartyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

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            A reference to the party that sells ("writes") this
            instrument, i.e. that grants the rights defined by this
            instrument and in return receives a payment for it. See
            2000 ISDA definitions Article 11.1 (a). In the case of FRAs
            this is the floating rate payer.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:group>
  <xsd:group name="PayerReceiver.model">
    <xsd:sequence>
      <xsd:element name="payerPartyReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the party responsible for making the
            payments defined by this structure.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="receiverPartyReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the party that receives the payments
            corresponding to this structure.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:group>
</xsd:schema>
```