



Financial products Markup Language

FpML - Asset Component Definitions

Version: 4.3

This Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-3-2007-02-05>

Latest Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-3-2007-02-05>

Previous Version:

<http://www.fpml.org/spec/2006/tr-fpml-4-2-2006-12-15/>

Errata For This Version:

<http://www.fpml.org/spec/errata/wd-fpml-4-3-2007-02-05-errata.html>

Document built

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1 Global Complex Types

1.1 ActualPrice

1.1.1 Description:

1.1.2 Contents:

currency (zero or one occurrence; of the type Currency) Specifies the currency associated with the net price. This element is not present if the price is expressed in percentage terms (as specified through the priceExpression element).

amount (exactly one occurrence; of the type xsd:decimal) Specifies the net price amount. In the case of a fixed income security or a convertible bond, this price includes the accrued interests.

priceExpression (exactly one occurrence; of the type PriceExpressionEnum) Specifies whether the price is expressed in absolute or relative terms.

1.1.3 Used by:

- Complex type: Price

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="ActualPrice">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the currency associated with the net price. This
          element is not present if the price is expressed in
          percentage terms (as specified through the priceExpression
          element).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the net price amount. In the case of a fixed income
          security or a convertible bond, this price includes the
          accrued interests.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="priceExpression" type="PriceExpressionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies whether the price is expressed in absolute or
          relative terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 Asset

1.2.1 Description:

A generic type describing the basic components of an asset.

1.2.2 Contents:

instrumentId (one or more occurrences; of the type InstrumentId)

description (zero or one occurrence; of the type xsd:string) The long name of a security.

1.2.3 Used by:

- Element: underlyingAsset
- Complex type: Cash
- Complex type: UnderlyingAsset

1.2.4 Derived Types:

- Complex type: Cash
- Complex type: UnderlyingAsset

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="Asset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic type describing the basic components of an asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="instrumentId" type="InstrumentId" maxOccurs="unbounded"/>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The long name of a security.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Vollständige Wertpapierbezeichnung.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.3 AssetPool

1.3.1 Description:

Characterise the asset pool behind an asset backed bond.

1.3.2 Contents:

version (exactly one occurrence; of the type xsd:nonNegativeInteger) The version number

effectiveDate (zero or one occurrence; of the type IdentifiedDate) Optionally it is possible to specify a version effective date when a versionId is supplied.

initialFactor (exactly one occurrence; of the type xsd:decimal) The part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding, 0.8 means that 20% has been repaid.

currentFactor (zero or one occurrence; of the type xsd:decimal) The part of the mortgage that is currently outstanding. It is expressed similarly to the initial factor, as factor multiplier to the mortgage. This term is formally defined as part of the "ISDA Standard Terms Supplement for use with credit derivatives transactions on mortgage-backed security with pas-as-you-go or physical settlement".

1.3.3 Used by:

- Complex type: Mortgage

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AssetPool">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Characterise the asset pool behind an asset backed bond.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="VersionHistory.model" minOccurs="0"/>
    <xsd:element name="initialFactor" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The part of the mortgage that is outstanding on trade
          inception, i.e. has not been repaid yet as principal. It is
          expressed as a multiplier factor to the mortgage: 1 means that
          the whole mortgage amount is outstanding, 0.8 means that 20%
          has been repaid.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currentFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The part of the mortgage that is currently outstanding. It is
          expressed similarly to the initial factor, as factor
          multiplier to the mortgage. This term is formally defined as
          part of the "ISDA Standard Terms Supplement for use with
          credit derivatives transactions on mortgage-backed security
          with pas-as-you-go or physical settlement".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.4 Basket

1.4.1 Description:

A type describing the underlying features of a basket swap. Each of the basket constituents are described through an embedded component, the basketConstituentsType.

1.4.2 Contents:

openUnits (zero or one occurrence; of the type xsd:decimal) The number of units (index or securities) that constitute the underlying of the swap. In the case of a basket swap, this element is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

basketConstituent (one or more occurrences; of the type BasketConstituent) Describes each of the components of the basket.

basketDivisor (zero or one occurrence; of the type xsd:decimal) Specifies the basket divisor amount. This value is normally used to adjust the constituent weight for pricing or to adjust for dividends, or other corporate actions.

basketCurrency (zero or one occurrence; of the type Currency) Specifies the currency for this basket.

1.4.3 Used by:

- Complex type: Underlyer

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="Basket">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the underlying features of a basket swap. Each
      of the basket constituents are described through an embedded
      component, the basketConstituentsType.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute the
          underlying of the swap. In the case of a basket swap, this
          element is used to reference both the number of basket units,
          and the number of each asset components of the basket when
          these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketConstituent" type="BasketConstituent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes each of the components of the basket.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketDivisor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the basket divisor amount. This value is normally
          used to adjust the constituent weight for pricing or to
          adjust for dividends, or other corporate actions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BasketIdentifier.model" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reuses the group that specifies a name and an identifier for
          a given basket.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</complexType>
```

```
</xsd:annotation>
</xsd:group>
<xsd:element name="basketCurrency" type="Currency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the currency for this basket.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

1.5 BasketConstituent

1.5.1 Description:

A type describing each of the constituents of a basket swap.

1.5.2 Contents:

underlyingAsset (exactly one occurrence; of the type Asset) Define the underlying asset when it is a listed security.

constituentWeight (zero or one occurrence; of the type ConstituentWeight) Specifies the weight of each of the underlyer constituent within the basket, either in absolute or relative terms. This is an optional component, as certain swaps do not specify a specific weight for each of their basket constituents.

dividendPayout (zero or one occurrence; of the type DividendPayout) Specifies the dividend payout ratio associated with an equity underlyer. A basket swap can have different payout ratios across the various underlying constituents. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified.

underlyerPrice (zero or one occurrence; of the type Price) Specifies the price that is associated with each of the basket constituents. This component is optional, as it is not absolutely required to accurately describe the economics of the trade, considering the price that characterizes the equity swap is associated to the leg of the trade.

underlyerNotional (zero or one occurrence; of the type Money) Specifies the notional (i.e. price * quantity) that is associated with each of the basket constituents. This component is optional, as it is not absolutely required to accurately describe the economics of the trade, considering the notional that characterizes the equity swap is associated to the leg of the trade.

underlyerSpread (zero or one occurrence; of the type SpreadScheduleReference) Provides a link to the spread schedule used for this underlyer.

couponPayment (zero or one occurrence; of the type PendingPayment) The next upcoming coupon payment.

1.5.3 Used by:

- Complex type: Basket

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="BasketConstituent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing each of the constituents of a basket swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="underlyingAsset"/>
    <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the weight of each of the underlyer constituent
          within the basket, either in absolute or relative terms. This
          is an optional component, as certain swaps do not specify a
          specific weight for each of their basket constituents.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the dividend payout ratio associated with an equity
          underlyer. A basket swap can have different payout ratios
          across the various underlying constituents. In certain cases
          the actual ratio is not known on trade inception, and only
          general conditions are then specified.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:element>
<xsd:element name="underlyerPrice" type="Price" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the price that is associated with each of the
      basket constituents. This component is optional, as it is not
      absolutely required to accurately describe the economics of
      the trade, considering the price that characterizes the
      equity swap is associated to the leg of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerNotional" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional (i.e. price * quantity) that is
      associated with each of the basket constituents. This
      component is optional, as it is not absolutely required to
      accurately describe the economics of the trade, considering
      the notional that characterizes the equity swap is associated
      to the leg of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerSpread" type="SpreadScheduleReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provides a link to the spread schedule used for this
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The next upcoming coupon payment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```

1.6 BasketId

1.6.1 Description:

1.6.2 Contents:

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

• 1.6.3 Used by:

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

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

1.7 BasketName

1.7.1 Description:

1.7.2 Contents:

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

• 1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

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

1.8 Bond

1.8.1 Description:

1.8.2 Contents:

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

•
Either

issuerName (exactly one occurrence; of the type xsd:string)

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

seniority (zero or one occurrence; of the type CreditSeniority) The repayment precedence of a debt instrument.

couponType (zero or one occurrence; of the type CouponType) Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.

couponRate (zero or one occurrence; of the type xsd:decimal) Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.

maturity (zero or one occurrence; of the type xsd:date) The date when the principal amount of a security becomes due and payable.

parValue (zero or one occurrence; of the type xsd:decimal) Specifies the nominal amount of a fixed income security or convertible bond.

faceAmount (zero or one occurrence; of the type xsd:decimal) Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the bond pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the bond.

1.8.3 Used by:

- Element: bond
- Complex type: ConvertibleBond

1.8.4 Derived Types:

- Complex type: ConvertibleBond

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="Bond">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:group ref="BondContent.model"/>
        <xsd:element name="parValue" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the nominal amount of a fixed income security
              or convertible bond.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="faceAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the total amount of the issue. Corresponds to
              the par value multiplied by the number of issued
              security.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        <xsd:group ref="BondCalculation.model" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 Cash

1.9.1 Description:

1.9.2 Contents:

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

- A generic type describing the basic components of an asset.

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

1.9.3 Used by:

- Element: cash

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="Cash">
  <xsd:complexContent>
    <xsd:extension base="Asset">
      <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>
```

1.10 Commission

1.10.1 Description:

A type describing the commission that will be charged for each of the hedge transactions.

1.10.2 Contents:

commissionDenomination (exactly one occurrence; of the type CommissionDenominationEnum) The type of units used to express a commission.

commissionAmount (exactly one occurrence; of the type xsd:decimal) The commission amount, expressed in the way indicated by the commissionType element.

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

commissionPerTrade (zero or one occurrence; of the type xsd:decimal) The total commission per trade.

fxRate (zero or more occurrences; of the type FxRate) FX Rates that have been used to convert commissions to a single currency.

1.10.3 Used by:

- Complex type: Price

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="Commission">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the commission that will be charged for each of
      the hedge transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="commissionDenomination" type="CommissionDenominationEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of units used to express a commission.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="commissionAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The commission amount, expressed in the way indicated by the
          commissionType element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="commissionPerTrade" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The total commission per trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          FX Rates that have been used to convert commissions to a
          single currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</complexType>
```

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

1.11 ConstituentWeight

1.11.1 Description:

A type describing the weight of each of the underlying constituent within the basket, either in absolute or relative terms.

1.11.2 Contents:

Either

openUnits (exactly one occurrence; of the type `xsd:decimal`) The number of units (index or securities) that constitute the underlying of the swap. In the case of a basket swap, this element is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

Or

basketPercentage (exactly one occurrence; of the type `RestrictedPercentage`) The relative weight of each respective basket constituent, expressed in percentage. A basket percentage of 5% would be represented as 0.05.

Or

basketAmount (exactly one occurrence; of the type `Money`) The relative weight of each respective basket constituent, expressed as a monetary amount.

1.11.3 Used by:

- Complex type: `BasketConstituent`
- Complex type: `ReferencePoolItem`

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="ConstituentWeight">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the weight of each of the underlying constituent
      within the basket, either in absolute or relative terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="openUnits" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute the
          underlying of the swap. In the case of a basket swap, this
          element is used to reference both the number of basket units,
          and the number of each asset components of the basket when
          these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketPercentage" type="RestrictedPercentage">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The relative weight of each respective basket constituent,
          expressed in percentage. A basket percentage of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The relative weight of each respective basket constituent,
          expressed as a monetary amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

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

1.12 ConvertibleBond

1.12.1 Description:

1.12.2 Contents:

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

• **underlyingEquity** (exactly one occurrence; of the type UnderlyingAsset) Specifies the equity in which the convertible bond can be converted.

1.12.3 Used by:

- Element: convertibleBond

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="ConvertibleBond">
  <xsd:complexContent>
    <xsd:extension base="Bond">
      <xsd:sequence>
        <xsd:element name="underlyingEquity" type="UnderlyingAsset">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the equity in which the convertible bond can
              be converted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.13 CouponType

1.13.1 Description:

Defines a scheme of values for specifying if the bond has a variable coupon, step-up/down coupon or a zero-coupon.

1.13.2 Contents:

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

• 1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="CouponType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a scheme of values for specifying if the bond has a
      variable coupon, step-up/down coupon or a zero-coupon.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="couponTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/coo
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.14 Deposit

1.14.1 Description:

1.14.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

term (exactly one occurrence; of the type Interval) Specifies the term of the deposit, e.g. 5Y.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the deposit pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the deposit.

1.14.3 Used by:

- Element: deposit

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="Deposit">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the deposit, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the deposit pays, e.g.
              6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the deposit.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.15 DividendPayout

1.15.1 Description:

A type describing the dividend payout ratio associated with an equity underlyer. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified.

1.15.2 Contents:

Either

dividendPayoutRatio (exactly one occurrence; of the type xsd:decimal) Specifies the actual dividend payout ratio associated with the equity underlyer.

Or

dividendPayoutConditions (exactly one occurrence; of the type xsd:string) Specifies the dividend payout conditions that will be applied in the case where the actual ratio is not known, typically because of regulatory or legal uncertainties.

dividendPayment (zero or more occurrences; of the type PendingPayment) The next upcoming dividend payment or payments.

1.15.3 Used by:

- Complex type: BasketConstituent
- Complex type: SingleUnderlyer

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="DividendPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend payout ratio associated with an
      equity underlyer. In certain cases the actual ratio is not known
      on trade inception, and only general conditions are then
      specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="dividendPayoutRatio" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the actual dividend payout ratio associated with
            the equity underlyer.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dividendPayoutConditions" type="xsd:string">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the dividend payout conditions that will be
            applied in the case where the actual ratio is not known,
            typically because of regulatory or legal uncertainties.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="dividendPayment" type="PendingPayment" minOccurs="0" maxOccurs="unbound">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The next upcoming dividend payment or payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.16 EquityAsset

1.16.1 Description:

1.16.2 Contents:

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

•

1.16.3 Used by:

- Element: equity

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="EquityAsset">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded" />
  </xsd:complexContent>
</xsd:complexType>
```

1.17 ExchangeTraded

1.17.1 Description:

1.17.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

relatedExchangeld (zero or more occurrences; of the type Exchangeld) A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

optionsExchangeld (zero or more occurrences; of the type Exchangeld) A short form unique identifier for an exchange on which the reference option contract is listed. This is to address the case where the reference exchange for the future is different than the one for the option. The options Exchange is referenced on share options when Merger Elections are selected as Options Exchange Adjustment.

1.17.3 Used by:

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

1.17.4 Derived Types:

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

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="ExchangeTraded" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="ExchangeIdentifier.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 ExchangeTradedContract

1.18.1 Description:

A type an Exchange Traded Contract

1.18.2 Contents:

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

- **multiplier** (zero or one occurrence; of the type xsd:integer) Specifies the contract multiplier that can be associated with the number of units.

contractReference (zero or one occurrence; of the type xsd:string) Specifies the contract that can be referenced, besides the undelyer type.

expirationDate (zero or one occurrence; of the type AdjustableOrRelativeDate) The date when the contract expires.

1.18.3 Used by:

- Complex type: Variance

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="ExchangeTradedContract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type an Exchange Traded Contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:integer" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be associated
              with the number of units.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="contractReference" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract that can be referenced, besides
              the undelyer type.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date when the contract expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.19 ExchangeTradedFund

1.19.1 Description:

1.19.2 Contents:

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

fundManager (zero or one occurrence; of the type xsd:string) Specifies the fund manager that is in charge of the fund.

1.19.3 Used by:

- Element: exchangeTradedFund

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="ExchangeTradedFund">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fund manager that is in charge of the fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.20 FacilityType

1.20.1 Description:

A type describing the type of loan facility.

1.20.2 Contents:

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

•

1.20.3 Used by:

- Complex type: Loan

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="FacilityType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the type of loan facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="facilityTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.21 Future

1.21.1 Description:

1.21.2 Contents:

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

• **multiplier** (zero or one occurrence; of the type xsd:integer) Specifies the contract multiplier that can be associated with the number of units.

futureContractReference (zero or one occurrence; of the type xsd:string) Specifies the future contract that can be referenced, besides the equity or index reference defined as part of the UnderlyerAsset type.

maturity (zero or one occurrence; of the type xsd:date) The date when the future contract expires.

1.21.3 Used by:

- Element: future

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="Future">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:integer" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be associated
              with the number of units.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="futureContractReference" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the future contract that can be referenced,
              besides the equity or index reference defined as part of
              the UnderlyerAsset type.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="maturity" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date when the future contract expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.22 FutureId

1.22.1 Description:

A type defining a short form unique identifier for a future contract.

1.22.2 Contents:

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

•

1.22.3 Used by:

- Complex type: Index

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="FutureId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a short form unique identifier for a future
      contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="futureIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.23 FxConversion

1.23.1 Description:

1.23.2 Contents:

Either

amountRelativeTo (exactly one occurrence; of the type AmountReference)

Or

fxRate (one or more occurrences; of the type FxRate) Specifies a currency conversion rate.

1.23.3 Used by:

- Complex type: Price

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="FxConversion">
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
    <xsd:element name="fxRate" type="FxRate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.24 FxRateAsset

1.24.1 Description:

1.24.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

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

rateSource (zero or one occurrence; of the type FxSpotRateSource) Defines the source of the FX rate.

1.24.3 Used by:

- Element: fxRate

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="FxRateAsset">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <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="rateSource" type="FxSpotRateSource" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the source of the FX rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.25 Index

1.25.1 Description:

1.25.2 Contents:

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

futureId (zero or one occurrence; of the type FutureId) A short form unique identifier for the reference future contract in the case of an index underlyer.

1.25.3 Used by:

- Element: index

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="Index">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="futureId" type="FutureId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A short form unique identifier for the reference future
              contract in the case of an index underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.26 Lien

1.26.1 Description:

A type describing the liens associated with a loan facility.

1.26.2 Contents:

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

•

1.26.3 Used by:

- Complex type: Loan
- Complex type: Obligations

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="Lien">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the liens associated with a loan facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="lienScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-s<
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.27 Loan

1.27.1 Description:

A type describing a loan underlying asset.

1.27.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

Either

borrower (exactly one occurrence; of the type LegalEntity)

Or

borrowerReference (exactly one occurrence; of the type LegalEntityReference)

lien (zero or one occurrence; of the type Lien) Specifies the seniority level of the lien.

facilityType (zero or one occurrence; of the type FacilityType) The type of loan facility (letter of credit, revolving, ...).

maturity (zero or one occurrence; of the type xsd:date) The date when the principal amount of the loan becomes due and payable.

creditAgreementDate (zero or one occurrence; of the type xsd:date) The credit agreement date is the closing date (the date where the agreement has been signed) for the loans in the credit agreement. Funding of the facilities occurs on (or sometimes a little after) the Credit Agreement date. This underlyer attribute is used to help identify which of the company's outstanding loans are being referenced by knowing to which credit agreement it belongs. ISDA Standards Terms Supplement term: Date of Original Credit Agreement.

tranche (zero or one occurrence; of the type UnderlyingAssetTranche) The loan tranche that is subject to the derivative transaction. It will typically be referenced as the Bloomberg tranche number. ISDA Standards Terms Supplement term: Bloomberg Tranche Number.

1.27.3 Used by:

- Element: loan

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="Loan">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a loan underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the borrower. There can be more than one
              borrower. It is meant to be used in the event that there
              is no Bloomberg Id or the Secured List isn't applicable.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:element name="borrower" type="LegalEntity"/>
          <xsd:element name="borrowerReference" type="LegalEntityReference"/>
        </xsd:choice>
        <xsd:element name="lien" type="Lien" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the seniority level of the lien.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

</xsd:element>
<xsd:element name="facilityType" type="FacilityType" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type of loan facility (letter of credit, revolving,
      ...).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturity" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date when the principal amount of the loan becomes
      due and payable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The credit agreement date is the closing date (the date
      where the agreement has been signed) for the loans in the
      credit agreement. Funding of the facilities occurs on (or
      sometimes a little after) the Credit Agreement date. This
      underlying attribute is used to help identify which of the
      company's outstanding loans are being referenced by
      knowing to which credit agreement it belongs. ISDA
      Standards Terms Supplement term: Date of Original Credit
      Agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tranche" type="UnderlyingAssetTranche" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The loan tranche that is subject to the derivative
      transaction. It will typically be referenced as the
      Bloomberg tranche number. ISDA Standards Terms Supplement
      term: Bloomberg Tranche Number.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.28 Mortgage

1.28.1 Description:

A type describing a mortgage asset.

1.28.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

Either

issuerName (exactly one occurrence; of the type xsd:string)

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

seniority (zero or one occurrence; of the type CreditSeniority) The repayment precedence of a debt instrument.

couponType (zero or one occurrence; of the type CouponType) Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.

couponRate (zero or one occurrence; of the type xsd:decimal) Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.

maturity (zero or one occurrence; of the type xsd:date) The date when the principal amount of a security becomes due and payable.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the bond pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the bond.

originalPrincipalAmount (zero or one occurrence; of the type xsd:decimal) The initial issued amount of the mortgage obligation.

pool (zero or one occurrence; of the type AssetPool) The mortgage pool that is underneath the mortgage obligation.

sector (zero or one occurrence; of the type MortgageSector) The sector classification of the mortgage obligation.

tranche (zero or one occurrence; of the type xsd:token) The mortgage obligation tranche that is subject to the derivative transaction.

1.28.3 Used by:

- Element: mortgage

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="Mortgage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a mortgage asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <xsd:choice minOccurs="0">
            <xsd:annotation>
              <xsd:documentation>
                Applicable to the case of default swaps on MBS terms.
                For specifying the insurer name, when applicable (when
```

```

        the element is not present, it signifies that the
        insurer is Not Applicable)
    </xsd:documentation>
</xsd:annotation>
<xsd:element name="insurer" type="LegalEntity"/>
<xsd:element name="insurerReference" type="LegalEntityReference"/>
</xsd:choice>
</xsd:choice>
<xsd:group ref="BondContent.model"/>
<xsd:group ref="BondCalculation.model"/>
<xsd:element name="originalPrincipalAmount" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The initial issued amount of the mortgage obligation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="pool" type="AssetPool" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The morgage pool that is underneath the mortgage
            obligation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="sector" type="MortgageSector" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The sector classification of the mortgage obligation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="tranche" type="xsd:token" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The mortgage obligation tranche that is subject to the
            derivative transaction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.29 MortgageSector

1.29.1 Description:

A type describing the typology of mortgage obligations.

1.29.2 Contents:

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

•

1.29.3 Used by:

- Complex type: Mortgage

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="MortgageSector">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the typology of mortgage obligations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mortgageSectorScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.30 MutualFund

1.30.1 Description:

1.30.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

openEndedFund (zero or one occurrence; of the type xsd:boolean) Boolean indicator to specify whether the mutual fund is an open-ended mutual fund.

fundManager (zero or one occurrence; of the type xsd:string) Specifies the fund manager that is in charge of the fund.

1.30.3 Used by:

- Element: mutualFund

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="MutualFund">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="openEndedFund" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Boolean indicator to specify whether the mutual fund is
              an open-ended mutual fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fund manager that is in charge of the fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.31 PendingPayment

1.31.1 Description:

1.31.2 Contents:

paymentDate (exactly one occurrence; of the type xsd:date) The date that the dividend or coupon is due.

amount (exactly one occurrence; of the type Money) The amount of the dividend or coupon payment. Value of dividends or coupon between ex and pay date. Stock: if we are between ex-date and pay-date and the dividend is payable under the swap, then this should be the ex-div amount * # of securities. Bond: regardless of where we are vis-a-vis resets: (coupon % * face of bonds on swap * (bond day count fraction using days last coupon pay date of the bond through today).

accruedInterest (zero or one occurrence; of the type Money) Accrued interest on the dividend or coupon payment. When the TRS is structured to pay a dividend or coupon on reset after payable date, you may earn interest on these amounts. This field indicates the interest accrued on dividend/coupon from pay date to statement date. This will only apply to a handful of agreements where dividendss are held to the next reset AND you receive/pay interest on unpaid amounts.

1.31.3 Used by:

- Complex type: BasketConstituent
- Complex type: DividendPayout
- Complex type: SingleUnderlyer

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="PendingPayment">
  <xsd:annotation>
    <xsd:documentation>
      A structure representing a pending dividend or coupon payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that the dividend or coupon is due.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of the dividend or coupon payment. Value of
          dividends or coupon between ex and pay date. Stock: if we are
          between ex-date and pay-date and the dividend is payable
          under the swap, then this should be the ex-div amount * # of
          securities. Bond: regardless of where we are vis-a-vis
          resets: (coupon % * face of bonds on swap * (bond day count
          fraction using days last coupon pay date of the bond through
          today).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accruedInterest" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accrued interest on the dividend or coupon payment. When the
          TRS is structured to pay a dividend or coupon on reset after
          payable date, you may earn interest on these amounts. This
          field indicates the interest accrued on dividend/coupon from
          pay date to statement date. This will only apply to a handful
          of agreements where dividendss are held to the next reset AND
          you receive/pay interest on unpaid amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.32 Price

1.32.1 Description:

A type describing the strike price.

1.32.2 Contents:

commission (zero or one occurrence; of the type Commission) This optional component specifies the commission to be charged for executing the hedge transactions.

Either

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

Or

amountRelativeTo (exactly one occurrence; of the type AmountReference) The href attribute value will be a pointer style reference to the element or component elsewhere in the document where the anchor amount is defined.

cleanNetPrice (zero or one occurrence; of the type xsd:decimal) The net price excluding accrued interest. The "Dirty Price" for bonds is put in the "netPrice" element, which includes accrued interest. Thus netPrice - cleanNetPrice = accruedInterest. The currency and price expression for this field are the same as those for the (dirty) netPrice.

quotationCharacteristics (zero or one occurrence; of the type QuotationCharacteristics)

1.32.3 Used by:

- Complex type: DeprecatedEquityLegValuationPrice
- Complex type: ReturnLegValuationPrice
- Complex type: BasketConstituent

1.32.4 Derived Types:

- Complex type: DeprecatedEquityLegValuationPrice
- Complex type: ReturnLegValuationPrice

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="Price">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the strike price.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="commission" type="Commission" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This optional component specifies the commission to be
          charged for executing the hedge transactions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="determinationMethod" type="DeterminationMethod">
        <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:element name="amountRelativeTo" type="AmountReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The href attribute value will be a pointer style reference
            to the element or component elsewhere in the document where
```

```

        the anchor amount is defined.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="grossPrice" type="ActualPrice" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the price of the underlying, before commissions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="netPrice" type="ActualPrice">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the price of the underlying, net of commissions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="accruedInterestPrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the accrued interest that are part of the dirty
            price in the case of a fixed income security or a
            convertible bond. Expressed in percentage of the
            notional.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxConversion" type="FxConversion" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the currency conversion rate that applies to an
            amount. This rate can either be defined elsewhere in the
            document (case of a quanto swap), or explicitly described
            through this component.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:choice>
<xsd:element name="cleanNetPrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The net price excluding accrued interest. The "Dirty Price"
            for bonds is put in the "netPrice" element, which includes
            accrued interest. Thus netPrice - cleanNetPrice =
            accruedInterest. The currency and price expression for this
            field are the same as those for the (dirty) netPrice.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation>
            Allows information about how the price was quoted to be
            provided.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.33 RateIndex

1.33.1 Description:

1.33.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

term (exactly one occurrence; of the type Interval) Specifies the term of the simple swap, e.g. 5Y.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the index pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the index.

1.33.3 Used by:

- Element: rateIndex

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="RateIndex">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the index pays, e.g. 6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the index.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.34 SimpleCreditDefaultSwap

1.34.1 Description:

1.34.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

Either

referenceEntity (exactly one occurrence; of the type LegalEntity) The entity for which this is defined.

Or

creditEntityReference (exactly one occurrence; of the type LegalEntityReference) An XML reference a credit entity defined elsewhere in the document.

term (exactly one occurrence; of the type Interval) Specifies the term of the simple CD swap, e.g. 5Y.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the swap pays, e.g. 6M.

1.34.3 Used by:

- Element: simpleCreditDefaultSwap

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="SimpleCreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="CreditEntity.model">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The reference entity, index, etc. upon which the CDS is
              based.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:group>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple CD swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the swap pays, e.g. 6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.35 SimpleFra

1.35.1 Description:

1.35.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

startTerm (exactly one occurrence; of the type Interval) Specifies the start term of the simple fra, e.g. 3M.

endTerm (exactly one occurrence; of the type Interval) Specifies the end term of the simple fra, e.g. 9M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the FRA.

1.35.3 Used by:

- Element: simpleFra

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="SimpleFra">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="startTerm" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the start term of the simple fra, e.g. 3M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="endTerm" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the end term of the simple fra, e.g. 9M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the FRA.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.36 SimpleIRSwap

1.36.1 Description:

1.36.2 Contents:

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

- A type describing the basic components of a security of index underlyer.

term (exactly one occurrence; of the type Interval) Specifies the term of the simple swap, e.g. 5Y.

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the swap pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the swap.

1.36.3 Used by:

- Element: simpleIrSwap

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

```
<xsd:complexType name="SimpleIRSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the swap pays, e.g. 6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.37 SingleUnderlyer

1.37.1 Description:

A type describing the single underlyer of a swap.

1.37.2 Contents:

underlyingAsset (exactly one occurrence; of the type Asset) Define the underlying asset when it is a listed security.

openUnits (zero or one occurrence; of the type xsd:decimal) The number of units (index or securities) that constitute the underlyer of the swap. In the case of a basket swap, this element is used to reference both the number of basket units, and the number of each asset components of the basket when these are expressed in absolute terms.

dividendPayout (zero or one occurrence; of the type DividendPayout) Specifies the dividend payout ratio associated with an equity underlyer. A basket swap can have different payout ratios across the various underlying constituents. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified.

couponPayment (zero or one occurrence; of the type PendingPayment) The next upcoming coupon payment.

1.37.3 Used by:

- Complex type: Underlyer

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="SingleUnderlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the single underlyer of a swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="underlyingAsset"/>
    <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute the
          underlyer of the swap. In the case of a basket swap, this
          element is used to reference both the number of basket units,
          and the number of each asset components of the basket when
          these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the dividend payout ratio associated with an equity
          underlyer. A basket swap can have different payout ratios
          across the various underlying constituents. In certain cases
          the actual ratio is not known on trade inception, and only
          general conditions are then specified.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The next upcoming coupon payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.38 Underlyer

1.38.1 Description:

A type describing the whole set of possible underlyers: single underlyers or multiple underlyers, each of these having either security or index components.

1.38.2 Contents:

Either

singleUnderlyer (exactly one occurrence; of the type SingleUnderlyer) Describes the swap's underlyer when it has only one asset component.

Or

basket (exactly one occurrence; of the type Basket) Describes the swap's underlyer when it has multiple asset components.

1.38.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: EquityDerivativeBase
- Complex type: ReturnLeg
- Complex type: VarianceLeg

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="Underlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the whole set of possible underlyers: single
      underlyers or multiple underlyers, each of these having either
      security or index components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="singleUnderlyer" type="SingleUnderlyer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has only one asset
          component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basket" type="Basket">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has multiple asset
          components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.39 UnderlyingAsset

1.39.1 Description:

A type describing the basic components of a security of index underlyer.

1.39.2 Contents:

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

- A generic type describing the basic components of an asset.

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

exchangeld (zero or one occurrence; of the type Exchangeld)

clearanceSystem (zero or one occurrence; of the type ClearanceSystem)

definition (zero or one occurrence; of the type ProductReference) An optional reference to a full FpML product that defines the simple product in greater detail. In case of inconsistency between the terms of the simple product and those of the detailed definition, the values in the simple product override those in the detailed definition.

1.39.3 Used by:

- Complex type: Deposit
- Complex type: ExchangeTraded
- Complex type: FxRateAsset
- Complex type: Loan
- Complex type: Mortgage
- Complex type: MutualFund
- Complex type: RateIndex
- Complex type: SimpleCreditDefaultSwap
- Complex type: SimpleFra
- Complex type: SimpleIRSwap
- Complex type: ConvertibleBond

1.39.4 Derived Types:

- Complex type: Deposit
- Complex type: ExchangeTraded
- Complex type: FxRateAsset
- Complex type: Loan
- Complex type: Mortgage
- Complex type: MutualFund
- Complex type: RateIndex
- Complex type: SimpleCreditDefaultSwap
- Complex type: SimpleFra
- Complex type: SimpleIRSwap

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="UnderlyingAsset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the basic components of a security of index
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
```

```
<xsd:extension base="Asset">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exchangeId" type="ExchangeId" minOccurs="0"/>
    <xsd:element name="clearanceSystem" type="ClearanceSystem" minOccurs="0"/>
    <xsd:element name="definition" type="ProductReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional reference to a full FpML product that defines
          the simple product in greater detail. In case of
          inconsistency between the terms of the simple product and
          those of the detailed definition, the values in the
          simple product override those in the detailed definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.40 UnderlyingAssetTranche

1.40.1 Description:

1.40.2 Contents:

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

•

1.40.3 Used by:

- Complex type: Loan

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

```
<xsd:complexType name="UnderlyingAssetTranche">
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="loanTrancheScheme" type="xsd:anyURI" default="http://www.fpml.org/co
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2 Global Elements

2.1 bond

2.1.1 Description:

Defines the underlying asset when it is a bond.

2.1.2 Contents:

Element bond is defined by the complex type Bond

2.1.3 Used by:

- Complex type: BondReference
- Complex type: ReferenceObligation

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="bond" type="Bond" substitutionGroup="underlyingAsset">  
  <xsd:annotation>  
    <xsd:documentation xml:lang="en">  
      Defines the underlying asset when it is a bond.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>
```

2.2 cash

2.2.1 Description:

Defines a simple underlying asset type that is a cash payment. Used for specifying discounting factors for future cash flows in the pricing and risk model.

2.2.2 Contents:

Element cash is defined by the complex type Cash

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="cash" type="Cash" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset type that is a cash payment.
      Used for specifying discounting factors for future cash flows in
      the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 convertibleBond

2.3.1 Description:

Defines the underlying asset when it is a convertible bond.

2.3.2 Contents:

Element convertibleBond is defined by the complex type ConvertibleBond

2.3.3 Used by:

- Complex type: ReferenceObligation

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="convertibleBond" type="ConvertibleBond" substitutionGroup="underlyingAsset">  
  <xsd:annotation>  
    <xsd:documentation xml:lang="en">  
      Defines the underlying asset when it is a convertible bond.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>
```

2.4 deposit

2.4.1 Description:

Defines a simple underlying asset that is a term deposit.

2.4.2 Contents:

Element deposit is defined by the complex type Deposit

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="deposit" type="Deposit" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a term deposit.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.5 equity

2.5.1 Description:

Defines the underlying asset when it is a listed equity.

2.5.2 Contents:

Element equity is defined by the complex type EquityAsset

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="equity" type="EquityAsset" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a listed equity.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.6 exchangeTradedFund

2.6.1 Description:

Defines the underlying asset when it is an exchange-traded fund.

2.6.2 Contents:

Element exchangeTradedFund is defined by the complex type ExchangeTradedFund

2.6.3 Used by:

2.6.4 Substituted by:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:element name="exchangeTradedFund" type="ExchangeTradedFund" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is an exchange-traded fund.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.7 future

2.7.1 Description:

Defines the underlying asset when it is a listed future contract.

2.7.2 Contents:

Element future is defined by the complex type Future

2.7.3 Used by:

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:element name="future" type="Future" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a listed future contract.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.8 fxRate

2.8.1 Description:

Defines a simple underlying asset type that is an FX rate. Used for specifying FX rates in the pricing and risk model.

2.8.2 Contents:

Element fxRate is defined by the complex type FxRateAsset

2.8.3 Used by:

2.8.4 Substituted by:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:element name="fxRate" type="FxRateAsset" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset type that is an FX rate. Used
      for specifying FX rates in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.9 index

2.9.1 Description:

Defines the underlying asset when it is a financial index.

2.9.2 Contents:

Element index is defined by the complex type Index

2.9.3 Used by:

2.9.4 Substituted by:

2.9.5 Figure:

2.9.6 Schema Fragment:

```
<xsd:element name="index" type="Index" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a financial index.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.10 loan

2.10.1 Description:

Defines a simple underlying asset that is a loan.

2.10.2 Contents:

Element loan is defined by the complex type Loan

2.10.3 Used by:

- Complex type: ReferenceObligation

2.10.4 Substituted by:

2.10.5 Figure:

2.10.6 Schema Fragment:

```
<xsd:element name="loan" type="Loan" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a loan.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.11 mortgage

2.11.1 Description:

Defines an underlying asset that is a mortgage.

2.11.2 Contents:

Element mortgage is defined by the complex type Mortgage

2.11.3 Used by:

- Complex type: ReferenceObligation

2.11.4 Substituted by:

2.11.5 Figure:

2.11.6 Schema Fragment:

```
<xsd:element name="mortgage" type="Mortgage" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines an underlying asset that is a mortgage.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.12 mutualFund

2.12.1 Description:

Defines the underlying asset when it is a mutual fund.

2.12.2 Contents:

Element mutualFund is defined by the complex type MutualFund

2.12.3 Used by:

2.12.4 Substituted by:

2.12.5 Figure:

2.12.6 Schema Fragment:

```
<xsd:element name="mutualFund" type="MutualFund" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a mutual fund.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.13 rateIndex

2.13.1 Description:

Defines a simple underlying asset that is an interest rate index. Used for specifying benchmark assets in the market environment in the pricing and risk model.

2.13.2 Contents:

Element rateIndex is defined by the complex type RateIndex

2.13.3 Used by:

2.13.4 Substituted by:

2.13.5 Figure:

2.13.6 Schema Fragment:

```
<xsd:element name="rateIndex" type="RateIndex" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is an interest rate index.
      Used for specifying benchmark assets in the market environment in
      the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.14 simpleCreditDefaultSwap

2.14.1 Description:

Defines a simple underlying asset that is a credit default swap.

2.14.2 Contents:

Element simpleCreditDefaultSwap is defined by the complex type SimpleCreditDefaultSwap

2.14.3 Used by:

2.14.4 Substituted by:

2.14.5 Figure:

2.14.6 Schema Fragment:

```
<xsd:element name="simpleCreditDefaultSwap" type="SimpleCreditDefaultSwap" substitutionGroup="u"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a credit default swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.15 simpleFra

2.15.1 Description:

Defines a simple underlying asset that is a forward rate agreement.

2.15.2 Contents:

Element simpleFra is defined by the complex type SimpleFra

2.15.3 Used by:

2.15.4 Substituted by:

2.15.5 Figure:

2.15.6 Schema Fragment:

```
<xsd:element name="simpleFra" type="SimpleFra" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a forward rate
      agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.16 simpleIrSwap

2.16.1 Description:

Defines a simple underlying asset that is a swap.

2.16.2 Contents:

Element simpleIrSwap is defined by the complex type SimpleIRSwap

2.16.3 Used by:

2.16.4 Substituted by:

2.16.5 Figure:

2.16.6 Schema Fragment:

```
<xsd:element name="simpleIrSwap" type="SimpleIRSwap" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.17 underlyingAsset

2.17.1 Description:

Define the underlying asset when it is a listed security.

2.17.2 Contents:

Element underlyingAsset is defined by the complex type Asset

2.17.3 Used by:

- Complex type: BasketConstituent
- Complex type: CashflowObservation
- Complex type: InstrumentSet
- Complex type: SingleUnderlyer
- Complex type: TradeUnderlyer

2.17.4 Substituted by:

- Element: bond
- Element: cash
- Element: convertibleBond
- Element: deposit
- Element: equity
- Element: exchangeTradedFund
- Element: future
- Element: fxRate
- Element: index
- Element: loan
- Element: mortgage
- Element: mutualFund
- Element: rateIndex
- Element: simpleCreditDefaultSwap
- Element: simpleFra
- Element: simpleIrSwap

2.17.5 Figure:

2.17.6 Schema Fragment:

```
<xsd:element name="underlyingAsset" type="Asset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Define the underlying asset when it is a listed security.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Groups

3.1 BasketIdentifier.model

3.1.1 Description:

A group that specifies a name and an identifier for a given basket.

3.1.2 Contents:

3.1.3 Used by:

- Complex type: Basket
- Complex type: BasketReferenceInformation

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="BasketIdentifier.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies a name and an identifier for a given
      basket.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="basketName" type="BasketName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the basket expressed as a free format string.
            FpML does not define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="basketId" type="BasketId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A CDS basket identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:sequence>
      <xsd:element name="basketId" type="BasketId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A CDS basket identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
```

3.2 BondCalculation.model

3.2.1 Description:

A group that specifies Bond Calculation elements

3.2.2 Contents:

paymentFrequency (zero or one occurrence; of the type Interval) Specifies the frequency at which the bond pays, e.g. 6M.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count basis for the bond.

3.2.3 Used by:

- Complex type: Bond
- Complex type: Mortgage

3.2.4 Figure:

3.2.5 Schema Fragment:

```
<xsd:group name="BondCalculation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Calculation elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the frequency at which the bond pays, e.g. 6M.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count basis for the bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.3 BondContent.model

3.3.1 Description:

A group that specifies Bond Content elements

3.3.2 Contents:

Either

issuerName (exactly one occurrence; of the type xsd:string)

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

seniority (zero or one occurrence; of the type CreditSeniority) The repayment precedence of a debt instrument.

couponType (zero or one occurrence; of the type CouponType) Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.

couponRate (zero or one occurrence; of the type xsd:decimal) Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.

maturity (zero or one occurrence; of the type xsd:date) The date when the principal amount of a security becomes due and payable.

3.3.3 Used by:

- Complex type: Bond
- Complex type: Mortgage

3.3.4 Figure:

3.3.5 Schema Fragment:

```
<xsd:group name="BondContent.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Content elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the issuer name of a fixed income security or
          convertible bond. This name can either be explicitly stated,
          or specified as an href into another element of the document,
          such as the obligor
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="issuerName" type="xsd:string"/>
      <xsd:element name="issuerPartyReference" type="PartyReference"/>
    </xsd:choice>
    <xsd:element name="seniority" type="CreditSeniority" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The repayment precedence of a debt instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponType" type="CouponType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies if the bond has a variable coupon, step-up/down
          coupon or a zero-coupon.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the coupon rate (expressed in percentage) of a
          fixed income security or convertible bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

```
</xsd:annotation>
</xsd:element>
<xsd:element name="maturity" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date when the principal amount of a security becomes due
      and payable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
```

3.4 CreditEntity.model

3.4.1 Description:

An item which has credit characteristics that can be modeled, e.g. a firm, index, or region

3.4.2 Contents:

Either

referenceEntity (exactly one occurrence; of the type LegalEntity) The entity for which this is defined.

Or

creditEntityReference (exactly one occurrence; of the type LegalEntityReference) An XML reference a credit entity defined elsewhere in the document.

3.4.3 Used by:

- Complex type: SimpleCreditDefaultSwap

3.4.4 Figure:

3.4.5 Schema Fragment:

```
<xsd:group name="CreditEntity.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An item which has credit characteristics that can be modeled,
      e.g. a firm, index, or region
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="referenceEntity" type="LegalEntity">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The entity for which this is defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditEntityReference" type="LegalEntityReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An XML reference a credit entity defined elsewhere in the
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.5 ExchangeIdentifier.model

3.5.1 Description:

3.5.2 Contents:

relatedExchangeId (zero or more occurrences; of the type ExchangeId) A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

optionsExchangeId (zero or more occurrences; of the type ExchangeId) A short form unique identifier for an exchange on which the reference option contract is listed. This is to address the case where the reference exchange for the future is different than the one for the option. The options Exchange is referenced on share options when Merger Elections are selected as Options Exchange Adjustment.

3.5.3 Used by:

- Complex type: ExchangeTraded

3.5.4 Figure:

3.5.5 Schema Fragment:

```
<xsd:group name="ExchangeIdentifier.model">
  <xsd:sequence>
    <xsd:element name="relatedExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A short form unique identifier for a related exchange. If the
          element is not present then the exchange shall be the primary
          exchange on which listed futures and options on the
          underlying are 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 Kürzel einer relevanten Börse. Fehlt dieses
          Element, gilt die Hauptbörse, an der börsengehandelte
          Futures- und Optionskontrakte auf den Basiswert notiert sind,
          als "Börse" im Sinne der ISDA-Definitionen zu Aktienderivaten
          von 2002.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="optionsExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A short form unique identifier for an exchange on which the
          reference option contract is listed. This is to address the
          case where the reference exchange for the future is different
          than the one for the option. The options Exchange is
          referenced on share options when Merger Elections are
          selected as Options Exchange Adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/XMLSchema" >
  <xsd:include schemaLocation="fpml-shared-4-3.xsd"/>
  <xsd:include schemaLocation="fpml-valuation-base-4-3.xsd"/>
  <xsd:complexType name="ActualPrice">
    <xsd:sequence>
      <xsd:element name="currency" type="Currency" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the currency associated with the net price. This element is not present if the price is expressed in percentage terms (as specified through the priceExpression element).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="amount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the net price amount. In the case of a fixed income security or a convertible bond, this price includes the accrued interests.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="priceExpression" type="PriceExpressionEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies whether the price is expressed in absolute or relative terms.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="Asset" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A generic type describing the basic components of an asset.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="instrumentId" type="InstrumentId" maxOccurs="unbounded"/>
      <xsd:element name="description" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The long name of a security.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Vollständige Wertpapierbezeichnung.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
  <xsd:complexType name="AssetPool">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Characterise the asset pool behind an asset backed bond.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:group ref="VersionHistory.model" minOccurs="0"/>
      <xsd:element name="initialFactor" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The part of the mortgage that is outstanding on trade inception, i.e. has not been repaid yet as principal. It is expressed as a multiplier factor to the mortgage: 1 means that the whole mortgage amount is outstanding, 0.8 means that 20% has been repaid.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="currentFactor" type="xsd:decimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The part of the mortgage that is currently outstanding. It is expressed similarly to the initial factor, as factor
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
</xsd:schema>
```

```

        multiplier to the mortgage. This term is formally defined
        as part of the "ISDA Standard Terms Supplement for use with
        credit derivatives transactions on mortgage-backed security
        with pas-as-you-go or physical settlement".
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Basket">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the underlying features of a basket swap. Each
            of the basket constituents are described through an embedded
            component, the basketConstituentsType.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The number of units (index or securities) that constitute
                    the underlying of the swap. In the case of a basket swap,
                    this element is used to reference both the number of basket
                    units, and the number of each asset components of the
                    basket when these are expressed in absolute terms.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="basketConstituent" type="BasketConstituent" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Describes each of the components of the basket.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="basketDivisor" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the basket divisor amount. This value is normally
                    used to adjust the constituent weight for pricing or to
                    adjust for dividends, or other corporate actions.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BasketIdentifier.model" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reuses the group that specifies a name and an identifier
                    for a given basket.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:group>
        <xsd:element name="basketCurrency" type="Currency" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the currency for this basket.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="BasketConstituent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing each of the constituents of a basket swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element ref="underlyingAsset"/>
        <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the weight of each of the underlying constituent
                    within the basket, either in absolute or relative terms.
                    This is an optional component, as certain swaps do not
                    specify a specific weight for each of their basket
                    constituents.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies the dividend payout ratio associated with an
    equity underlyer. A basket swap can have different payout
    ratios across the various underlying constituents. In
    certain cases the actual ratio is not known on trade
    inception, and only general conditions are then specified.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="underlyerPrice" type="Price" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the price that is associated with each of the
      basket constituents. This component is optional, as it is
      not absolutely required to accurately describe the
      economics of the trade, considering the price that
      characterizes the equity swap is associated to the leg of
      the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerNotional" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional (i.e. price * quantity) that is
      associated with each of the basket constituents. This
      component is optional, as it is not absolutely required to
      accurately describe the economics of the trade, considering
      the notional that characterizes the equity swap is
      associated to the leg of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerSpread" type="SpreadScheduleReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provides a link to the spread schedule used for this
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The next upcoming coupon payment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="BasketId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="basketIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BasketName">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="basketNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Bond">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:group ref="BondContent.model"/>
        <xsd:element name="parValue" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the nominal amount of a fixed income security
              or convertible bond.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="faceAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the total amount of the issue. Corresponds to

```



```

    <xsd:documentation xml:lang="en">
      The number of units (index or securities) that constitute
      the underlyer of the swap. In the case of a basket swap,
      this element is used to reference both the number of basket
      units, and the number of each asset components of the
      basket when these are expressed in absolute terms.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="basketPercentage" type="RestrictedPercentage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The relative weight of each respective basket constituent,
      expressed in percentage. A basket percentage of 5% would be
      represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="basketAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The relative weight of each respective basket constituent,
      expressed as a monetary amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="ConvertibleBond">
  <xsd:complexContent>
    <xsd:extension base="Bond">
      <xsd:sequence>
        <xsd:element name="underlyingEquity" type="UnderlyingAsset">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the equity in which the convertible bond can
              be converted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CouponType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a scheme of values for specifying if the bond has a
      variable coupon, step-up/down coupon or a zero-coupon.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="couponTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Deposit">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the deposit, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the deposit pays, e.g.
              6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the deposit.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DividendPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend payout ratio associated with an
      equity underlyer. In certain cases the actual ratio is not
      known on trade inception, and only general conditions are then
      specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="dividendPayoutRatio" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the actual dividend payout ratio associated
            with the equity underlyer.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dividendPayoutConditions" type="xsd:string">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the dividend payout conditions that will be
            applied in the case where the actual ratio is not known,
            typically because of regulatory or legal uncertainties.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="dividendPayment" type="PendingPayment" minOccurs="0" maxOccurs="unbound">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The next upcoming dividend payment or payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityAsset">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTraded" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="ExchangeIdentifier.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTradedContract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type an Exchange Traded Contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:integer" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be
              associated with the number of units.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="contractReference" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract that can be referenced, besides
              the undelyer type.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            The date when the contract expires.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTradedFund">
    <xsd:complexContent>
        <xsd:extension base="ExchangeTraded">
            <xsd:sequence>
                <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the fund manager that is in charge of the
                            fund.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FacilityType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the type of loan facility.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:token">
            <xsd:attribute name="facilityTypeScheme" type="xsd:anyURI" default="http://www.fpml.org">
            </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="Future">
    <xsd:complexContent>
        <xsd:extension base="ExchangeTraded">
            <xsd:sequence>
                <xsd:element name="multiplier" type="xsd:integer" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the contract multiplier that can be
                            associated with the number of units.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="futureContractReference" type="xsd:string" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the future contract that can be referenced,
                            besides the equity or index reference defined as part
                            of the UnderlyerAsset type.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="maturity" type="xsd:date" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The date when the future contract expires.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FutureId">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a short form unique identifier for a future
            contract.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="futureIdScheme" type="xsd:anyURI" />
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FxConversion">

```

```

<xsd:choice>
  <xsd:element name="amountRelativeTo" type="AmountReference"/>
  <xsd:element name="fxRate" type="FxRate" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies a currency conversion rate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="FxRateAsset">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <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="rateSource" type="FxSpotRateSource" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the source of the FX rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Index">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="futureId" type="FutureId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A short form unique identifier for the reference future
              contract in the case of an index underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Lien">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the liens associated with a loan facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="lienScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Loan">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a loan underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the borrower. There can be more than one
              borrower. It is meant to be used in the event that
              there is no Bloomberg Id or the Secured List isn't
              applicable.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:element name="borrower" type="LegalEntity"/>
          <xsd:element name="borrowerReference" type="LegalEntityReference"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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<xsd:element name="lien" type="Lien" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the seniority level of the lien.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="facilityType" type="FacilityType" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type of loan facility (letter of credit, revolving,
      ...).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturity" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date when the principal amount of the loan becomes
      due and payable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The credit agreement date is the closing date (the date
      where the agreement has been signed) for the loans in
      the credit agreement. Funding of the facilities occurs
      on (or sometimes a little after) the Credit Agreement
      date. This underlying attribute is used to help identify
      which of the company's outstanding loans are being
      referenced by knowing to which credit agreement it
      belongs. ISDA Standards Terms Supplement term: Date of
      Original Credit Agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tranche" type="UnderlyingAssetTranche" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The loan tranche that is subject to the derivative
      transaction. It will typically be referenced as the
      Bloomberg tranche number. ISDA Standards Terms
      Supplement term: Bloomberg Tranche Number.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Mortgage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a mortgage asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <xsd:choice minOccurs="0">
            <xsd:annotation>
              <xsd:documentation>
                Applicable to the case of default swaps on MBS terms.
                For specifying the insurer name, when applicable
                (when the element is not present, it signifies that
                the insurer is Not Applicable)
              </xsd:documentation>
            </xsd:annotation>
            <xsd:element name="insurer" type="LegalEntity"/>
            <xsd:element name="insurerReference" type="LegalEntityReference"/>
          </xsd:choice>
        </xsd:choice>
        <xsd:group ref="BondContent.model"/>
        <xsd:group ref="BondCalculation.model"/>
        <xsd:element name="originalPrincipalAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The initial issued amount of the mortgage obligation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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</xsd:element>
<xsd:element name="pool" type="AssetPool" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The mortgage pool that is underneath the mortgage
      obligation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="sector" type="MortgageSector" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The sector classification of the mortgage obligation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tranche" type="xsd:token" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The mortgage obligation tranche that is subject to the
      derivative transaction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MortgageSector">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the typology of mortgage obligations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mortgageSectorScheme" type="xsd:anyURI" default="http://www.fpml.o
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MutualFund">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="openEndedFund" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Boolean indicator to specify whether the mutual fund is
              an open-ended mutual fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fund manager that is in charge of the
              fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PendingPayment">
  <xsd:annotation>
    <xsd:documentation>
      A structure representing a pending dividend or coupon payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that the dividend or coupon is due.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of the dividend or coupon payment. Value of
          dividends or coupon between ex and pay date. Stock: if we

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are between ex-date and pay-date and the dividend is
payable under the swap, then this should be the ex-div
amount * # of securities. Bond: regardless of where we are
vis-a-vis resets: (coupon % * face of bonds on swap * (bond
day count fraction using days last coupon pay date of the
bond through today).
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="accruedInterest" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Accrued interest on the dividend or coupon payment. When
      the TRS is structured to pay a dividend or coupon on reset
      after payable date, you may earn interest on these amounts.
      This field indicates the interest accrued on
      dividend/coupon from pay date to statement date. This will
      only apply to a handful of agreements where dividendss are
      held to the next reset AND you receive/pay interest on
      unpaid amounts.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Price">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the strike price.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:element name="commission" type="Commission" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This optional component specifies the commission to be
      charged for executing the hedge transactions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="determinationMethod" type="DeterminationMethod">
    <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:element name="amountRelativeTo" type="AmountReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The href attribute value will be a pointer style
        reference to the element or component elsewhere in the
        document where the anchor amount is defined.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
  <xsd:element name="grossPrice" type="ActualPrice" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the price of the underlying, before
        commissions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="netPrice" type="ActualPrice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the price of the underlying, net of
        commissions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
  <xsd:element name="accruedInterestPrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the accrued interest that are part of the
        dirty price in the case of a fixed income security or a
        convertible bond. Expressed in percentage of the
        notional.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxConversion" type="FxConversion" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the currency conversion rate that applies to
        an amount. This rate can either be defined elsewhere in
        the document (case of a quanto swap), or explicitly
        described through this component.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
<xsd:element name="cleanNetPrice" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The net price excluding accrued interest. The "Dirty Price"
      for bonds is put in the "netPrice" element, which includes
      accrued interest. Thus netPrice - cleanNetPrice =
      accruedInterest. The currency and price expression for this
      field are the same as those for the (dirty) netPrice.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation>
      Allows information about how the price was quoted to be
      provided.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RateIndex">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the index pays, e.g.
              6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the index.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SimpleCreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="CreditEntity.model">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The reference entity, index, etc. upon which the CDS is
              based.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:group>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple CD swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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        </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the frequency at which the swap pays, e.g.
                6M.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SimpleFra">
    <xsd:complexContent>
        <xsd:extension base="UnderlyingAsset">
            <xsd:sequence>
                <xsd:element name="startTerm" type="Interval">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the start term of the simple fra, e.g. 3M.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="endTerm" type="Interval">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the end term of the simple fra, e.g. 9M.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The day count basis for the FRA.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SimpleIRSwap">
    <xsd:complexContent>
        <xsd:extension base="UnderlyingAsset">
            <xsd:sequence>
                <xsd:element name="term" type="Interval">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the term of the simple swap, e.g. 5Y.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the frequency at which the swap pays, e.g.
                            6M.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The day count basis for the swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SingleUnderlyer">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the single underlyer of a swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element ref="underlyingAsset"/>
        <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>

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    <xsd:documentation xml:lang="en">
      The number of units (index or securities) that constitute
      the underlyer of the swap. In the case of a basket swap,
      this element is used to reference both the number of basket
      units, and the number of each asset components of the
      basket when these are expressed in absolute terms.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the dividend payout ratio associated with an
      equity underlyer. A basket swap can have different payout
      ratios across the various underlying constituents. In
      certain cases the actual ratio is not known on trade
      inception, and only general conditions are then specified.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The next upcoming coupon payment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Underlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the whole set of possible underlyers: single
      underlyers or multiple underlyers, each of these having either
      security or index components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="singleUnderlyer" type="SingleUnderlyer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has only one asset
          component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basket" type="Basket">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has multiple asset
          components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="UnderlyingAsset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the basic components of a security of index
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Asset">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangeId" type="ExchangeId" minOccurs="0"/>
        <xsd:element name="clearanceSystem" type="ClearanceSystem" minOccurs="0"/>
        <xsd:element name="definition" type="ProductReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An optional reference to a full FpML product that
              defines the simple product in greater detail. In case
              of inconsistency between the terms of the simple
              product and those of the detailed definition, the
              values in the simple product override those in the
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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        detailed definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="UnderlyingAssetTranche">
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="loanTrancheScheme" type="xsd:anyURI" default="http://www.fpml.org">
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:element name="bond" type="Bond" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a bond.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cash" type="Cash" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset type that is a cash payment.
      Used for specifying discounting factors for future cash flows
      in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="convertibleBond" type="ConvertibleBond" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a convertible bond.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="deposit" type="Deposit" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a term deposit.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equity" type="EquityAsset" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a listed equity.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedFund" type="ExchangeTradedFund" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is an exchange-traded
      fund.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="future" type="Future" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a listed future
      contract.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxRate" type="FxRateAsset" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset type that is an FX rate. Used
      for specifying FX rates in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="index" type="Index" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a financial index.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

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<xsd:element name="loan" type="Loan" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a loan.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mortgage" type="Mortgage" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines an underlying asset that is a mortgage.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mutualFund" type="MutualFund" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a mutual fund.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="rateIndex" type="RateIndex" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is an interest rate
      index. Used for specifying benchmark assets in the market
      environment in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleCreditDefaultSwap" type="SimpleCreditDefaultSwap" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a credit default
      swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleFra" type="SimpleFra" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a forward rate
      agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleIrSwap" type="SimpleIRSwap" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyingAsset" type="Asset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Define the underlying asset when it is a listed security.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="BasketIdentifier.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies a name and an identifier for a given
      basket.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="basketName" type="BasketName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the basket expressed as a free format string.
            FpML does not define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="basketId" type="BasketId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A CDS basket identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>

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    </xsd:element>
  </xsd:sequence>
<xsd:sequence>
  <xsd:element name="basketId" type="BasketId" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS basket identifier
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:group>
<xsd:group name="BondCalculation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Calculation elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the frequency at which the bond pays, e.g. 6M.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count basis for the bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="BondContent.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Content elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the issuer name of a fixed income security or
          convertible bond. This name can either be explicitly
          stated, or specified as an href into another element of the
          document, such as the obligor
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="issuerName" type="xsd:string"/>
      <xsd:element name="issuerPartyReference" type="PartyReference"/>
    </xsd:choice>
    <xsd:element name="seniority" type="CreditSeniority" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The repayment precedence of a debt instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponType" type="CouponType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies if the bond has a variable coupon, step-up/down
          coupon or a zero-coupon.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the coupon rate (expressed in percentage) of a
          fixed income security or convertible bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maturity" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date when the principal amount of a security becomes
          due and payable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="CreditEntity.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An item which has credit characteristics that can be modeled,
            e.g. a firm, index, or region
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="referenceEntity" type="LegalEntity">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The entity for which this is defined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="creditEntityReference" type="LegalEntityReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An XML reference a credit entity defined elsewhere in the
                    document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="ExchangeIdentifier.model">
    <xsd:sequence>
        <xsd:element name="relatedExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbound">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A short form unique identifier for a related exchange. If
                    the element is not present then the exchange shall be the
                    primary exchange on which listed futures and options on the
                    underlying are 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 Kürzel einer relevanten Börse. Fehlt dieses
                    Element, gilt die Hauptbörse, an der börsengehandelte
                    Futures- und Optionskontrakte auf den Basiswert notiert
                    sind, als "Börse" im Sinne der ISDA-Definitionen zu
                    Aktienderivaten von 2002.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionsExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbound">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A short form unique identifier for an exchange on which the
                    reference option contract is listed. This is to address the
                    case where the reference exchange for the future is
                    different than the one for the option. The options Exchange
                    is referenced on share options when Merger Elections are
                    selected as Options Exchange Adjustment.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

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