FpML - Enumerations 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 Simple Types

1.1 AveragingInOutEnum

1.1.1 Description:

The type of averaging used in an Asian option.

1.1.2 Contents:

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

Value	Source	Description
In	http://www.FpML.org	The average price is used to derive the strike price. Also known as "Asian strike" style option.
Out	http://www.FpML.org	The average price is used to derive the expiration price. Also known as "Asian price" style option.
Both	http://www.FpML.org	The average price is used to derive both the strike and the expiration price.

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Schema Fragment:

```
<xsd:simpleType name="AveragingInOutEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     The type of averaging used in an Asian option.
    </xsd:documentation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="de">
     Art der Durchschnittsberechnung.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="In">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The average price is used to derive the strike price. Also
         known as "Asian strike" style option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Out">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The average price is used to derive the expiration price.
         Also known as "Asian price" style option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Both">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The average price is used to derive both the strike and the
         expiration price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.2 AveragingMethodEnum

1.2.1 Description:

The method of calculation to be used when averaging rates. Per ISDA 2000 Definitions, Section 6.2. Certain Definitions Relating to Floating Amounts.

1.2.2 Contents:

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

Value	Source	Description
Unweighted	http://www.FpML.org	The arithmetic mean of the relevant rates for each reset date.
Weighted	http://www.FpML.org	The arithmetic mean of the relevant rates in effect for each day in a calculation period calculated by multiplying each relevant rate by the number of days such relevant rate is in effect, determining the sum of such products and dividing such sum by the number of days in the calculation period.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Schema Fragment:

```
<xsd:simpleType name="AveragingMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method of calculation to be used when averaging rates. Per
      ISDA 2000 Definitions, Section 6.2. Certain Definitions Relating
      to Floating Amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Unweighted">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The arithmetic mean of the relevant rates for each reset
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Weighted">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The arithmetic mean of the relevant rates in effect for each
          day in a calculation period calculated by multiplying each
          relevant rate by the number of days such relevant rate is in
          effect, determining the sum of such products and dividing
          such sum by the number of days in the calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.3 BusinessDayConventionEnum

1.3.1 Description:

The convention for adjusting any relevant date if it would otherwise fall on a day that is not a valid business day. Note that FRN is included here as a type of business day convention although it does not strictly fall within ISDA's definition of a Business Day Convention and does not conform to the simple definition given above.

1.3.2 Contents:

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

Value	Source	Description
FOLLOWING	http://www.FpML.org	The non-business date will be adjusted to the first following day that is a business day
FRN	http://www.FpML.org	Per 2000 ISDA Definitions, Section 4.11. FRN Convention; Eurodollar Convention.
MODFOLLOWING	http://www.FpML.org	The non-business date will be adjusted to the first following day that is a business day unless that day falls in the next calendar month, in which case that date will be the first preceding day that is a business day.
PRECEDING	http://www.FpML.org	The non-business day will be adjusted to the first preceding day that is a business day.
MODPRECEDING	http://www.FpML.org	The non-business date will be adjusted to the first preceding day that is a business day unless that day falls in the previous calendar month, in which case that date will be the first following day that us a business day.
NONE	http://www.FpML.org	The date will not be adjusted if it falls on a day that is not a business day.
NotApplicable	http://www.FpML.org	The date adjustments conventions are defined elsewhere, so it is not required to specify them here.

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Schema Fragment:

```
<xsd:simpleType name="BusinessDayConventionEnum">
```

```xml
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The convention for adjusting any relevant date if it would
            otherwise fall on a day that is not a valid business day. Note
            that FRN is included here as a type of business day convention
            although it does not strictly fall within ISDA's definition of a
            Business Day Convention and does not conform to the simple
            definition given above.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="FOLLOWING">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The non-business date will be adjusted to the first following
                day that is a business day
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="FRN">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Per 2000 ISDA Definitions, Section 4.11. FRN Convention;
                Eurodollar Convention.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="MODFOLLOWING">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The non-business date will be adjusted to the first following
                day that is a business day unless that day falls in the next
                calendar month, in which case that date will be the first
                preceding day that is a business day.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="PRECEDING">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The non-business day will be adjusted to the first preceding
                day that is a business day.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="MODPRECEDING">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The non-business date will be adjusted to the first preceding
                day that is a business day unless that day falls in the
                previous calendar month, in which case that date will be the
                first following day that us a business day.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="NONE">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The date will not be adjusted if it falls on a day that is
                not a business day.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="NotApplicable">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The date adjustments conventions are defined elsewhere, so it
                is not required to specify them here.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
```

1.4 CalculationAgentPartyEnum

1.4.1 Description:

The specification of how a calculation agent will be determined.

1.4.2 Contents:

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

Value	Source	Description
ExercisingParty	http://www.FpML.org	The party that gives notice of exercise. Per 2000 ISDA Definitions, Section 11.1. Parties, paragraph (d).
NonExercisingParty	http://www.FpML.org	The party that is given notice of exercise. Per 2000 ISDA Definitions, Section 11.1. Parties, paragraph (e).
AsSpecifiedInMasterAgreement	http://www.FpML.org	The Calculation Agent is determined by reference to the relevant master agreement.

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Schema Fragment:

```
<xsd:simpleType name="CalculationAgentPartyEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how a calculation agent will be determined.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ExercisingParty">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party that gives notice of exercise. Per 2000 ISDA
          Definitions, Section 11.1. Parties, paragraph (d).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NonExercisingParty">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party that is given notice of exercise. Per 2000 ISDA
          Definitions, Section 11.1. Parties, paragraph (e).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AsSpecifiedInMasterAgreement">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Calculation Agent is determined by reference to the
          relevant master agreement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.5 CommissionDenominationEnum

1.5.1 Description:

The unit in which a commission is denominated.

1.5.2 Contents:

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

Value	Source	Description
BPS	http://www.FpML.org	The commission is expressed in basis points, in reference to the price referenced in the document.
Percentage	http://www.FpML.org	The commission is expressed as a percentage of the gross price referenced in the document.
CentsPerShare	http://www.FpML.org	The commission is expressed in cents per share.
FixedAmount	http://www.FpML.org	The commission is expressed as a absolute amount.

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Schema Fragment:

```xml
<xsd:simpleType name="CommissionDenominationEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The unit in which a commission is denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="BPS">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed in basis points, in reference to
          the price referenced in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Percentage">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed as a percentage of the gross
          price referenced in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CentsPerShare">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed in cents per share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FixedAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed as a absolute amount.
        </xsd:documentation>
      </xsd:annotation>
```

```
            </xsd:enumeration>
        </xsd:restriction>
    </xsd:simpleType>
```

1.6 CompoundingMethodEnum

1.6.1 Description:

The compounding calculation method

1.6.2 Contents:

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

Value	Source	Description
Flat	http://www.FpML.org	Flat compounding. Compounding excludes the spread. Note that the first compounding period has it's interest calculated including any spread then subsequent periods compound this at a rate excluding the spread.
None	http://www.FpML.org	No compounding is to be applied.
Straight	http://www.FpML.org	Straight compounding. Compounding includes the spread.

1.6.3 Used by:

1.6.4 Derived Types:

1.6.5 Schema Fragment:

```
<xsd:simpleType name="CompoundingMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The compounding calculation method
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Flat">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Flat compounding. Compounding excludes the spread. Note that
          the first compounding period has it's interest calculated
          including any spread then subsequent periods compound this at
          a rate excluding the spread.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="None">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          No compounding is to be applied.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Straight">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Straight compounding. Compounding includes the spread.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.7 DayTypeEnum

1.7.1 Description:

A day type classification used in counting the number of days between two dates.

1.7.2 Contents:

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

Value	Source	Description
Business	http://www.FpML.org	When calculating the number of days between two dates the count includes only business days.
Calendar	http://www.FpML.org	When calculating the number of days between two dates the count includes all calendar days.
CurrencyBusiness	http://www.FpML.org	When calculating the number of days between two dates the count includes only currency business days.
ExchangeBusiness	http://www.FpML.org	When calculating the number of days between two dates the count includes only stock exchange business days.
ScheduledTradingDay	http://www.FpML.org	When calculating the number of days between two dates the count includes only scheduled trading days.

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Schema Fragment:

```
<xsd:simpleType name="DayTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A day type classification used in counting the number of days
      between two dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Business">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          When calculating the number of days between two dates the
          count includes only business days.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Calendar">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          When calculating the number of days between two dates the
          count includes all calendar days.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CurrencyBusiness">
```

```
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            When calculating the number of days between two dates the
            count includes only currency business days.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="ExchangeBusiness">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            When calculating the number of days between two dates the
            count includes only stock exchange business days.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="ScheduledTradingDay">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            When calculating the number of days between two dates the
            count includes only scheduled trading days.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
```

1.8 DifferenceSeverityEnum

1.8.1 Description:

The ISDA defined value indicating the severity of a difference.

1.8.2 Contents:

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

Value	Source	Description
Warning		
Error		

1.8.3 Used by:

1.8.4 Derived Types:

1.8.5 Schema Fragment:

```
<xsd:simpleType name="DifferenceSeverityEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The ISDA defined value indicating the severity of a difference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Warning"/>
    <xsd:enumeration value="Error"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.9 DifferenceTypeEnum

1.9.1 Description:

The ISDA defined value indicating the nature of a difference.

1.9.2 Contents:

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

Value	Source	Description
Value		
Reference		
Structure		
Scheme		

1.9.3 Used by:

1.9.4 Derived Types:

1.9.5 Schema Fragment:

```
<xsd:simpleType name="DifferenceTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The ISDA defined value indicating the nature of a difference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Value"/>
    <xsd:enumeration value="Reference"/>
    <xsd:enumeration value="Structure"/>
    <xsd:enumeration value="Scheme"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.10 DiscountingTypeEnum

1.10.1 Description:

The method of calculating discounted payment amounts

1.10.2 Contents:

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

Value	Source	Description
Standard	http://www.FpML.org	Per ISDA 2000 Definitions, Section 8.4. Discounting, paragraph (a)
FRA	http://www.FpML.org	Per ISDA 2000 Definitions, Section 8.4. Discounting, paragraph (b)

1.10.3 Used by:

1.10.4 Derived Types:

1.10.5 Schema Fragment:

```
<xsd:simpleType name="DiscountingTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method of calculating discounted payment amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Standard">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Per ISDA 2000 Definitions, Section 8.4. Discounting,
          paragraph (a)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRA">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Per ISDA 2000 Definitions, Section 8.4. Discounting,
          paragraph (b)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.11 DividendAmountTypeEnum

1.11.1 Description:

Refers to one on the 3 Amounts

1.11.2 Contents:

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

Value	Source	Description
RecordAmount	http://www.FpML.org	100% of the gross cash dividend per Share paid over record date during relevant Dividend Period
ExAmount	http://www.FpML.org	100% of gross cash dividend per Share paid after the Ex Div date during relevant Dividend Period.
PaidAmount	http://www.FpML.org	100% of gross cash dividend per Share paid during relevant Dividend Period.
AsSpecifiedInMasterConfirmation	http://www.FpML.org	The Amount is determined as provided in the relevant Master Confirmation.

1.11.3 Used by:

1.11.4 Derived Types:

1.11.5 Schema Fragment:

```
<xsd:simpleType name="DividendAmountTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Refers to one on the 3 Amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="RecordAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of the gross cash dividend per Share paid over record
          date during relevant Dividend Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ExAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of gross cash dividend per Share paid after the Ex Div
          date during relevant Dividend Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of gross cash dividend per Share paid during relevant
          Dividend Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AsSpecifiedInMasterConfirmation">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Amount is determined as provided in the relevant Master
          Confirmation.
```

```xml
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
</xsd:simpleType>
```

1.12 DividendDateReferenceEnum

1.12.1 Description:

The reference to a dividend date.

1.12.2 Contents:

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

Value	Source	Description
ExDate	http://www.FpML.org	Date on which a holder of the security is entitled to the dividend.
DividendPaymentDate	http://www.FpML.org	Date on which the dividend will be paid by the issuer.
RecordDate	http://www.FpML.org	Date on which the dividend will be recorded in the books of the paying agent.
TerminationDate	http://www.FpML.org	Termination date of the swap.
EquityPaymentDate	http://www.FpML.org	Equity payment date of the swap.
FollowingPaymentDate	http://www.FpML.org	The next payment date of the swap.
AdHocDate	http://www.FpML.org	The dividend date will be specified ad hoc by the parties, typically on the dividend ex-date
CumulativeEquityPaid	http://www.FpML.org	Total of paid dividends, paid on next following Cash Settlement Payment Date, which is immediately following the Dividend Period during which the dividend is paid by the Issuer to the holders of record of a Share.
CumulativeLiborPaid	http://www.FpML.org	Total of paid dividends, paid on next following Payment Date, which is immediately following the Dividend Period during which the dividend is paid by the Issuer to the holders of record of a Share.
CumulativeEquityExDiv	http://www.FpML.org	Total of dividends which go ex, paid on next following Cash Settlement Payment Date, which is immediately following the Dividend Period during which the Shares commence trading ex-dividend on the Exchange
CumulativeLiborExDiv	http://www.FpML.org	Total of dividends which

		go ex, paid on next following Payment Date, which is immediately following the Dividend Period during which the Shares commence trading ex-dividend on the Exchange, or where the date on which the Shares commence trading ex-dividend is a Payment Date, such Payment Date.

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Schema Fragment:

```
<xsd:simpleType name="DividendDateReferenceEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     The reference to a dividend date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ExDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Date on which a holder of the security is entitled to the
         dividend.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="DividendPaymentDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Date on which the dividend will be paid by the issuer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="RecordDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Date on which the dividend will be recorded in the books of
         the paying agent.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="TerminationDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Termination date of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="EquityPaymentDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Equity payment date of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FollowingPaymentDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The next payment date of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AdHocDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The dividend date will be specified ad hoc by the parties,
         typically on the dividend ex-date
```

```xml
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CumulativeEquityPaid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Total of paid dividends, paid on next following Cash
            Settlement Payment Date, which is immediately following the
            Dividend Period during which the dividend is paid by the
            Issuer to the holders of record of a Share.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CumulativeLiborPaid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Total of paid dividends, paid on next following Payment Date,
            which is immediately following the Dividend Period during
            which the dividend is paid by the Issuer to the holders of
            record of a Share.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CumulativeEquityExDiv">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Total of dividends which go ex, paid on next following Cash
            Settlement Payment Date, which is immediately following the
            Dividend Period during which the Shares commence trading
            ex-dividend on the Exchange
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CumulativeLiborExDiv">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Total of dividends which go ex, paid on next following
            Payment Date, which is immediately following the Dividend
            Period during which the Shares commence trading ex-dividend
            on the Exchange, or where the date on which the Shares
            commence trading ex-dividend is a Payment Date, such Payment
            Date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.13 DividendEntitlementEnum

1.13.1 Description:

The date on which the receiver of the equity return is entitled to the dividend.

1.13.2 Contents:

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

Value	Source	Description
ExDate	http://www.FpML.org	Dividend entitlement is on the dividend ex-date.
RecordDate	http://www.FpML.org	Dividend entitlement is on the dividend record date.

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Schema Fragment:

```
<xsd:simpleType name="DividendEntitlementEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The date on which the receiver of the equity return is entitled
      to the dividend.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ExDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Dividend entitlement is on the dividend ex-date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="RecordDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Dividend entitlement is on the dividend record date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.14 DividendPeriodEnum

1.14.1 Description:

Defines the First Period or the Second Period, as specified in the 2002 ISDA Equity Derivatives Definitions.

1.14.2 Contents:

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

Value	Source	Description
FirstPeriod	http://www.FpML.org	"First Period" per the 2002 ISDA Equity Derivatives Definitions will apply.
SecondPeriod	http://www.FpML.org	"Second Period" per the 2002 ISDA Equity Derivatives Definitions will apply.

1.14.3 Used by:

1.14.4 Derived Types:

1.14.5 Schema Fragment:

```
<xsd:simpleType name="DividendPeriodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines the First Period or the Second Period, as specified in
      the 2002 ISDA Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="FirstPeriod">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          "First Period" per the 2002 ISDA Equity Derivatives
          Definitions will apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SecondPeriod">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          "Second Period" per the 2002 ISDA Equity Derivatives
          Definitions will apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.15 ExerciseStyleEnum

1.15.1 Description:

The specification of how an OTC option will be exercised.

1.15.2 Contents:

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

Value	Source	Description
American	http://www.FpML.org	Option can be exercised on any date up to the expiry date.
Bermuda	http://www.FpML.org	Option can be exercised on specified dates up to the expiry date.
European	http://www.FpML.org	Option can only be exercised on the expiry date.

1.15.3 Used by:

1.15.4 Derived Types:

1.15.5 Schema Fragment:

```
<xsd:simpleType name="ExerciseStyleEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an OTC option will be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="American">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option can be exercised on any date up to the expiry date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Bermuda">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option can be exercised on specified dates up to the expiry
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="European">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option can only be exercised on the expiry date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.16 FraDiscountingEnum

1.16.1 Description:

The method of FRA discounting, if any, that will apply.

1.16.2 Contents:

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

Value	Source	Description
ISDA	http://www.FpML.org	"FRA Discounting" per the ISDA Definitions will apply.
AFMA	http://www.FpML.org	FRA discounting per the Australian Financial Markets Association (AFMA) OTC Financial Product Conventions will apply.
NONE	http://www.FpML.org	No discounting will apply.

1.16.3 Used by:

1.16.4 Derived Types:

1.16.5 Schema Fragment:

```
<xsd:simpleType name="FraDiscountingEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method of FRA discounting, if any, that will apply.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ISDA">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          "FRA Discounting" per the ISDA Definitions will apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AFMA">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          FRA discounting per the Australian Financial Markets
          Association (AFMA) OTC Financial Product Conventions will
          apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NONE">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          No discounting will apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.17 FrequencyTypeEnum

1.17.1 Description:

The schedule frequency type

1.17.2 Contents:

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

Value	Source	Description
Day	http://www.FpML.org	Day is the unit of frequency.
Business	http://www.FpML.org	TBD

1.17.3 Used by:

1.17.4 Derived Types:

1.17.5 Schema Fragment:

```
<xsd:simpleType name="FrequencyTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The schedule frequency type
    </xsd:documentation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="de">
      Art der Zahlungsfrequenz laut Zeitplan.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Day">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Day is the unit of frequency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Business">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          TBD
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.18 FxBarrierTypeEnum

1.18.1 Description:

The specification of whether a barrier within an FX OTC option is a knockin or knockout, as well as whether it is a standard barrier or a reverse barrier.

1.18.2 Contents:

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

Value	Source	Description
Knockin	http://www.FpML.org	Option exists once the barrier is hit. The trigger rate is out-of-the money in relation to the strike rate.
Knockout	http://www.FpML.org	Option ceases to exist once the barrier is hit. The trigger rate is out-of the-money in relation to the strike rate.
ReverseKnockin	http://www.FpML.org	Option exists once the barrier is hit. The trigger rate is in-the money in relation to the strike rate.
ReverseKnockout	http://www.FpML.org	Option ceases to exist once the barrier is hit. The trigger rate is in-the money in relation to the strike rate.

1.18.3 Used by:

1.18.4 Derived Types:

1.18.5 Schema Fragment:

```xsd
<xsd:simpleType name="FxBarrierTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether a barrier within an FX OTC option is
      a knockin or knockout, as well as whether it is a standard
      barrier or a reverse barrier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Knockin">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option exists once the barrier is hit. The trigger rate is
          out-of-the money in relation to the strike rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Knockout">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option ceases to exist once the barrier is hit. The trigger
          rate is out-of the-money in relation to the strike rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ReverseKnockin">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option exists once the barrier is hit. The trigger rate is
          in-the money in relation to the strike rate.
        </xsd:documentation>
      </xsd:annotation>
```

```xml
      </xsd:enumeration>
      <xsd:enumeration value="ReverseKnockout">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Option ceases to exist once the barrier is hit. The trigger
            rate is in-the money in relation to the strike rate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.19 IndexEventConsequenceEnum

1.19.1 Description:

The specification of the consequences of Index Events.

1.19.2 Contents:

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

Value	Source	Description
CalculationAgentAdjustment	http://www.FpML.org	Calculation Agent Adjustment
NegotiatedCloseOut	http://www.FpML.org	Negotiated Close Out
CancellationAndPayment	http://www.FpML.org	Cancellation and Payment

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Schema Fragment:

```
<xsd:simpleType name="IndexEventConsequenceEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of the consequences of Index Events.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationAgentAdjustment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Calculation Agent Adjustment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NegotiatedCloseOut">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Negotiated Close Out
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CancellationAndPayment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Cancellation and Payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.20 InterestShortfallCapEnum

1.20.1 Description:

The specification of the interest shortfall cap, applicable to mortgage derivatives.

1.20.2 Contents:

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

Value	Source	Description
Fixed		
Variable		

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Schema Fragment:

```
<xsd:simpleType name="InterestShortfallCapEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specification of the interest shortfall cap, applicable to
      mortgage derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Fixed"/>
    <xsd:enumeration value="Variable"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.21 LengthUnitEnum

1.21.1 Description:

Used for indicating the length unit in the Resource type.

1.21.2 Contents:

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

Value	Source	Description
Pages		
TimeUnit		

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Schema Fragment:

```
<xsd:simpleType name="LengthUnitEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Used for indicating the length unit in the Resource type.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Pages"/>
    <xsd:enumeration value="TimeUnit"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.22 MethodOfAdjustmentEnum

1.22.1 Description:

Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

1.22.2 Contents:

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

Value	Source	Description
CalculationAgent	http://www.FpML.org	The Calculation Agent has the right to adjust the terms of the trade following a corporate action.
OptionsExchange	http://www.FpML.org	The trade will be adjusted in accordance with any adjustment made by the exchange on which options on the underlying are listed.

1.22.3 Used by:

1.22.4 Derived Types:

1.22.5 Schema Fragment:

```
<xsd:simpleType name="MethodOfAdjustmentEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines how adjustments will be made to the contract should one
      or more of the extraordinary events occur.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationAgent">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Calculation Agent has the right to adjust the terms of
          the trade following a corporate action.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="OptionsExchange">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade will be adjusted in accordance with any adjustment
          made by the exchange on which options on the underlying are
          listed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.23 NationalisationOrInsolvencyOrDelistingEventEnum

1.23.1 Description:

Defines the consequences of nationalisation, insolvency and delisting events relating to the underlying.

1.23.2 Contents:

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

Value	Source	Description
NegotiatedCloseout	http://www.FpML.org	The parties may, but are not obliged, to terminate the transaction on mutually acceptable terms and if the terms are not agreed then the transaction continues.
CancellationAndPayment	http://www.FpML.org	The trade is terminated.

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Schema Fragment:

```
<xsd:simpleType name="NationalisationOrInsolvencyOrDelistingEventEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines the consequences of nationalisation, insolvency and
      delisting events relating to the underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NegotiatedCloseout">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The parties may, but are not obliged, to terminate the
          transaction on mutually acceptable terms and if the terms are
          not agreed then the transaction continues.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CancellationAndPayment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade is terminated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.24 NegativeInterestRateTreatmentEnum

1.24.1 Description:

The method of calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).

1.24.2 Contents:

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

Value	Source	Description
NegativeInterestRateMethod	http://www.FpML.org	Negative Interest Rate Method. Per 2000 ISDA Definitions, Section 6.4 Negative Interest Rates, paragraphs (b) and (c).
ZeroInterestRateMethod	http://www.FpML.org	Zero Interest Rate Method. Per 2000 ISDA Definitions, Section 6.4. Negative Interest Rates, paragraphs (d) and (e).

1.24.3 Used by:

1.24.4 Derived Types:

1.24.5 Schema Fragment:

```
<xsd:simpleType name="NegativeInterestRateTreatmentEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method of calculating payment obligations when a floating
      rate is negative (either due to a quoted negative floating rate
      or by operation of a spread that is subtracted from the floating
      rate).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NegativeInterestRateMethod">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Negative Interest Rate Method. Per 2000 ISDA Definitions,
          Section 6.4 Negative Interest Rates, paragraphs (b) and (c).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ZeroInterestRateMethod">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Zero Interest Rate Method. Per 2000 ISDA Definitions, Section
          6.4. Negative Interest Rates, paragraphs (d) and (e).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.25 NotionalAdjustmentEnum

1.25.1 Description:

The conditions that govern the adjustment to the number of units of the equity swap.

1.25.2 Contents:

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

Value	Source	Description
Execution	http://www.FpML.org	The adjustments to the number of units are governed by an execution clause.
PortfolioRebalancing	http://www.FpML.org	The adjustments to the number of units are governed by a portfolio rebalancing clause.
Standard	http://www.FpML.org	The adjustments to the number of units are not governed by any specific clause.

1.25.3 Used by:

1.25.4 Derived Types:

1.25.5 Schema Fragment:

```
<xsd:simpleType name="NotionalAdjustmentEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The conditions that govern the adjustment to the number of units
      of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Execution">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The adjustments to the number of units are governed by an
          execution clause.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PortfolioRebalancing">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The adjustments to the number of units are governed by a
          portfolio rebalancing clause.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Standard">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The adjustments to the number of units are not governed by
          any specific clause.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.26 ObligationCategoryEnum

1.26.1 Description:

Used in both the obligations and deliverable obligations of the credit default swap to represent a class or type of securities which apply.

1.26.2 Contents:

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

Value	Source	Description
Payment	http://www.FpML.org	ISDA term "Payment".
BorrowedMoney	http://www.FpML.org	ISDA term "Borrowed Money".
ReferenceObligationsOnly	http://www.FpML.org	ISDA term "Reference Obligations Only".
Bond	http://www.FpML.org	ISDA term "Bond".
Loan	http://www.FpML.org	ISDA term "Loan".
BondOrLoan	http://www.FpML.org	ISDA term "Bond or Loan".

1.26.3 Used by:

1.26.4 Derived Types:

1.26.5 Schema Fragment:

```xsd
<xsd:simpleType name="ObligationCategoryEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Used in both the obligations and deliverable obligations of the
     credit default swap to represent a class or type of securities
     which apply.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Payment".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BorrowedMoney">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Borrowed Money".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ReferenceObligationsOnly">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Reference Obligations Only".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Bond">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Bond".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Loan">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Loan".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BondOrLoan">
```

```xml
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            ISDA term "Bond or Loan".
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.27 OptionTypeEnum

1.27.1 Description:

Specifies whether the option is a call or a put.

1.27.2 Contents:

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

Value	Source	Description
Call	http://www.FpML.org	A call option gives the holder the right to buy the underlying asset by a certain date for a certain price.
Forward	http://www.FpML.org	A forward contract is an agreement to buy or sell the underlying asset at a certain future time for a certain price.
Put	http://www.FpML.org	A put option gives the holder the right to sell the underlying asset by a certain date for a certain price.

1.27.3 Used by:

1.27.4 Derived Types:

1.27.5 Schema Fragment:

```
<xsd:simpleType name="OptionTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Specifies whether the option is a call or a put.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Call">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A call option gives the holder the right to buy the
          underlying asset by a certain date for a certain price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Forward">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A forward contract is an agreement to buy or sell the
          underlying asset at a certain future time for a certain
          price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Put">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A put option gives the holder the right to sell the
          underlying asset by a certain date for a certain price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.28 PayerReceiverEnum

1.28.1 Description:

The specification of an interest rate stream payer or receiver party.

1.28.2 Contents:

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

Value	Source	Description
Payer	http://www.FpML.org	The party identified as the stream payer.
Receiver	http://www.FpML.org	The party identified as the stream receiver.

1.28.3 Used by:

- Complex type: IdentifiedPayerReceiver

1.28.4 Derived Types:

1.28.5 Schema Fragment:

```
<xsd:simpleType name="PayerReceiverEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of an interest rate stream payer or receiver
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payer">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party identified as the stream payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Receiver">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party identified as the stream receiver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.29 PayoutEnum

1.29.1 Description:

The specification of how an FX OTC option with a trigger payout will be paid if the trigger condition is met. The contract will specify whether the payout will occur immediately or on the original value date of the option.

1.29.2 Contents:

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

Value	Source	Description
Deferred	http://www.FpML.org	If the trigger is hit, the option payout will not be paid now but will be paid on the value date of the original option.
Immediate	http://www.FpML.org	If the trigger is hit, the option payout will be paid immediately (i.e., spot from the payout date).

1.29.3 Used by:

1.29.4 Derived Types:

1.29.5 Schema Fragment:

```
<xsd:simpleType name="PayoutEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an FX OTC option with a trigger payout
      will be paid if the trigger condition is met. The contract will
      specify whether the payout will occur immediately or on the
      original value date of the option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Deferred">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If the trigger is hit, the option payout will not be paid now
          but will be paid on the value date of the original option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Immediate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If the trigger is hit, the option payout will be paid
          immediately (i.e., spot from the payout date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.30 PayRelativeToEnum

1.30.1 Description:

The specification of whether payments occur relative to the calculation period start or end date, or the reset date.

1.30.2 Contents:

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

Value	Source	Description
CalculationPeriodStartDate	http://www.FpML.org	Payments will occur relative to the first day of each calculation period.
CalculationPeriodEndDate	http://www.FpML.org	Payments will occur relative to the last day of each calculation period.
ResetDate	http://www.FpML.org	Payments will occur relative to the reset date.

1.30.3 Used by:

1.30.4 Derived Types:

1.30.5 Schema Fragment:

```
<xsd:simpleType name="PayRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether payments occur relative to the
      calculation period start or end date, or the reset date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationPeriodStartDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the first day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CalculationPeriodEndDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the last day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ResetDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the reset date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.31 PeriodEnum

1.31.1 Description:

The specification of a time period

1.31.2 Contents:

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

Value	Source	Description
D	http://www.FpML.org	Day.
W	http://www.FpML.org	Week.
M	http://www.FpML.org	Month.
Y	http://www.FpML.org	Year.
T	http://www.FpML.org	Term.

1.31.3 Used by:

1.31.4 Derived Types:

1.31.5 Schema Fragment:

```
<xsd:simpleType name="PeriodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of a time period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="D">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="W">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Week.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="M">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Y">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Year.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="T">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Term.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.32 PremiumQuoteBasisEnum

1.32.1 Description:

The specification of how the premium for an FX OTC option is quoted.

1.32.2 Contents:

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

Value	Source	Description
PercentageOfCallCurrencyAmount	http://www.FpML.org	Premium is quoted as a percentage of the callCurrencyAmount.
PercentageOfPutCurrencyAmount	http://www.FpML.org	Premium is quoted as a percentage of the putCurrencyAmount.
CallCurrencyPerPutCurrency	http://www.FpML.org	Premium is quoted in the call currency as a percentage of the put currency.
PutCurrencyPerCallCurrency	http://www.FpML.org	Premium is quoted in the put currency as a percentage of the call currency.
Explicit	http://www.FpML.org	Premium is quoted as an explicit amount.

1.32.3 Used by:

1.32.4 Derived Types:

1.32.5 Schema Fragment:

```
<xsd:simpleType name="PremiumQuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how the premium for an FX OTC option is
      quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PercentageOfCallCurrencyAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Premium is quoted as a percentage of the callCurrencyAmount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PercentageOfPutCurrencyAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Premium is quoted as a percentage of the putCurrencyAmount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CallCurrencyPerPutCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Premium is quoted in the call currency as a percentage of the
          put currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PutCurrencyPerCallCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Premium is quoted in the put currency as a percentage of the
          call currency.
        </xsd:documentation>
```

```
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Explicit">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted as an explicit amount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.33 PremiumTypeEnum

1.33.1 Description:

Premium Type for Forward Start Equity Option

1.33.2 Contents:

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

Value	Source	Description
PrePaid	http://www.FpML.org	TODO
PostPaid	http://www.FpML.org	TODO
Variable	http://www.FpML.org	TODO
Fixed	http://www.FpML.org	TODO

1.33.3 Used by:

1.33.4 Derived Types:

1.33.5 Schema Fragment:

```
<xsd:simpleType name="PremiumTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Premium Type for Forward Start Equity Option
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PrePaid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PostPaid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Variable">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Fixed">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.34 PriceExpressionEnum

1.34.1 Description:

The mode of expression of a price.

1.34.2 Contents:

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

Value	Source	Description
AbsoluteTerms	http://www.FpML.org	The price is expressed as an absolute amount.>
PercentageOfNotional	http://www.FpML.org	The price is expressed in percentage of the notional amount.

1.34.3 Used by:

1.34.4 Derived Types:

1.34.5 Schema Fragment:

```
<xsd:simpleType name="PriceExpressionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The mode of expression of a price.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AbsoluteTerms">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The price is expressed as an absolute amount.>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PercentageOfNotional">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The price is expressed in percentage of the notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.35 QuotationRateTypeEnum

1.35.1 Description:

The specification of the type of quotation rate to be obtained from each cash settlement reference bank.

1.35.2 Contents:

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

Value	Source	Description
Bid	http://www.FpML.org	A bid rate.
Ask	http://www.FpML.org	An ask rate.
Mid	http://www.FpML.org	A mid-market rate.
ExercisingPartyPays	http://www.FpML.org	If optional early termination is applicable to a swap transaction, the rate, which may be a bid or ask rate, which would result, if seller is in-the-money, in the higher absolute value of the cash settlement amount, or, is seller is out-of-the-money, in the lower absolute value of the cash settlement amount.

1.35.3 Used by:

1.35.4 Derived Types:

1.35.5 Schema Fragment:

```
<xsd:simpleType name="QuotationRateTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of the type of quotation rate to be obtained
      from each cash settlement reference bank.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Bid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A bid rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Ask">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          An ask rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Mid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A mid-market rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ExercisingPartyPays">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If optional early termination is applicable to a swap
          transaction, the rate, which may be a bid or ask rate, which
          would result, if seller is in-the-money, in the higher
```

```
                    absolute value of the cash settlement amount, or, is seller
                    is out-of-the-money, in the lower absolute value of the cash
                    settlement amount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.36 QuotationSideEnum

1.36.1 Description:

The side from which perspective a value is quoted.

1.36.2 Contents:

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

Value	Source	Description
Bid	http://www.FpML.org	A value "bid" by a buyer for an asset, i.e. the value a buyer is willing to pay.
Ask	http://www.FpML.org	A value "asked" by a seller for an asset, i.e. the value at which a seller is willing to sell.
Mid	http://www.FpML.org	A value midway between the bid and the ask value.

1.36.3 Used by:

1.36.4 Derived Types:

1.36.5 Schema Fragment:

```
<xsd:simpleType name="QuotationSideEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The side from which perspective a value is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Bid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A value "bid" by a buyer for an asset, i.e. the value a buyer
          is willing to pay.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Ask">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A value "asked" by a seller for an asset, i.e. the value at
          which a seller is willing to sell.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Mid">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A value midway between the bid and the ask value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.37 QuoteBasisEnum

1.37.1 Description:

How an exchange rate is quoted.

1.37.2 Contents:

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

Value	Source	Description
Currency1PerCurrency2	http://www.FpML.org	The amount of currency1 for one unit of currency2
Currency2PerCurrency1	http://www.FpML.org	The amount of currency2 for one unit of currency1

1.37.3 Used by:

1.37.4 Derived Types:

1.37.5 Schema Fragment:

```
<xsd:simpleType name="QuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     How an exchange rate is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Currency1PerCurrency2">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The amount of currency1 for one unit of currency2
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Currency2PerCurrency1">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The amount of currency2 for one unit of currency1
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.38 RateTreatmentEnum

1.38.1 Description:

The specification of methods for converting rates from one basis to another.

1.38.2 Contents:

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

Value	Source	Description
BondEquivalentYield	http://www.FpML.org	Bond Equivalent Yield. Per Annex to the 2000 ISDA Definitions (June 2000 Version), Section 7.3. Certain General Definitions Relating to Floating Rate Options, paragraph (g).
MoneyMarketYield	http://www.FpML.org	Money Market Yield. Per Annex to the 2000 ISDA Definitions (June 2000 Version), Section 7.3. Certain General Definitions Relating to Floating Rate Options, paragraph (h).

1.38.3 Used by:

1.38.4 Derived Types:

1.38.5 Schema Fragment:

```
<xsd:simpleType name="RateTreatmentEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of methods for converting rates from one basis
      to another.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="BondEquivalentYield">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Bond Equivalent Yield. Per Annex to the 2000 ISDA Definitions
          (June 2000 Version), Section 7.3. Certain General Definitions
          Relating to Floating Rate Options, paragraph (g).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="MoneyMarketYield">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Money Market Yield. Per Annex to the 2000 ISDA Definitions
          (June 2000 Version), Section 7.3. Certain General Definitions
          Relating to Floating Rate Options, paragraph (h).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.39 ResetRelativeToEnum

1.39.1 Description:

The specification of whether resets occur relative to the first or last day of a calculation period.

1.39.2 Contents:

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

Value	Source	Description
CalculationPeriodStartDate	http://www.FpML.org	Resets will occur relative to the first day of each calculation period.
CalculationPeriodEndDate	http://www.FpML.org	Resets will occur relative to the last day of each calculation period.

1.39.3 Used by:

1.39.4 Derived Types:

1.39.5 Schema Fragment:

```
<xsd:simpleType name="ResetRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether resets occur relative to the first
      or last day of a calculation period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationPeriodStartDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Resets will occur relative to the first day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CalculationPeriodEndDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Resets will occur relative to the last day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.40 ReturnTypeEnum

1.40.1 Description:

The type of return associated with the equity swap.

1.40.2 Contents:

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

Value	Source	Description
Dividend	http://www.FpML.org	Dividend return swap.
Price	http://www.FpML.org	Price return swap.
Total	http://www.FpML.org	Total return swap.

1.40.3 Used by:

1.40.4 Derived Types:

1.40.5 Schema Fragment:

```
<xsd:simpleType name="ReturnTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     The type of return associated with the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Dividend">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Dividend return swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Price">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Price return swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Total">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         Total return swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.41 RollConventionEnum

1.41.1 Description:

The convention for determining the sequence of calculation period end dates. It is used in conjunction with a specified frequency and the regular period start date of a calculation period, e.g. semi-annual IMM roll dates.

1.41.2 Contents:

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

Value	Source	Description
EOM	http://www.FpML.org	Rolls on month end dates irrespective of the length of the month and the previous roll day.
FRN	http://www.FpML.org	Roll days are determined according to the FRN Convention or Eurodollar Convention as described in ISDA 2000 definitions.
IMM	http://www.FpML.org	IMM Settlement Dates. The third Wednesday of the (delivery) month.
IMMCAD	http://www.FpML.org	The last trading day/expiration day of the Canadian Derivatives Exchange (Bourse de Montreal Inc) Three-month Canadian Bankers' Acceptance Futures (Ticker Symbol BAX). The second London banking day prior to the third Wednesday of the contract month. If the determined day is a Bourse or bank holiday in Montreal or Toronto, the last trading day shall be the previous bank business day. Per Canadian Derivatives Exchange BAX contract specification.
IMMAUD	http://www.FpML.org	The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract (see http://www.sfe.com.au/content/sfe/tra One Sydney business day preceding the second Friday of the relevant settlement month.
IMMNZD	http://www.FpML.org	The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract (see http://www.sfe.com.au/content/sfe/tra The first Wednesday after the ninth day of the

		relevant settlement month.
SFE	http://www.sfe.com.a	Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. The second Friday of the (delivery) month.
NONE	http://www.FpML.org	The roll convention is not required. For example, in the case of a daily calculation frequency.
TBILL	http://www.publicdeb	13-week and 26-week U.S. Treasury Bill Auction Dates. Each Monday except for U.S. (New York) holidays when it will occur on a Tuesday.
1	http://www.FpML.org	Rolls on the 1st day of the month.
2	http://www.FpML.org	Rolls on the 2nd day of the month.
3	http://www.FpML.org	Rolls on the 3rd day of the month.
4	http://www.FpML.org	Rolls on the 4th day of the month.
5	http://www.FpML.org	Rolls on the 4th day of the month.
6	http://www.FpML.org	Rolls on the 6th day of the month.
7	http://www.FpML.org	Rolls on the 7th day of the month.
8	http://www.FpML.org	Rolls on the 8th day of the month.
9	http://www.FpML.org	Rolls on the 9th day of the month.
10	http://www.FpML.org	Rolls on the 10th day of the month.
11	http://www.FpML.org	Rolls on the 11th day of the month.
12	http://www.FpML.org	Rolls on the 12th day of the month.
13	http://www.FpML.org	Rolls on the 13th day of the month.
14	http://www.FpML.org	Rolls on the 14th day of the month.
15	http://www.FpML.org	Rolls on the 15th day of the month.
16	http://www.FpML.org	Rolls on the 16th day of the month.
17	http://www.FpML.org	Rolls on the 17th day of the month.
18	http://www.FpML.org	Rolls on the 18th day of the month.
19	http://www.FpML.org	Rolls on the 19th day of the month.
20	http://www.FpML.org	Rolls on the 20th day of the month.
21	http://www.FpML.org	Rolls on the 21st day of the month.

22		http://www.FpML.org	Rolls on the 22nd day of the month.
23		http://www.FpML.org	Rolls on the 23rd day of the month.
24		http://www.FpML.org	Rolls on the 24th day of the month.
25		http://www.FpML.org	Rolls on the 25th day of the month.
26		http://www.FpML.org	Rolls on the 26th day of the month.
27		http://www.FpML.org	Rolls on the 27th day of the month.
28		http://www.FpML.org	Rolls on the 28th day of the month.
29		http://www.FpML.org	Rolls on the 29th day of the month.
30		http://www.FpML.org	Rolls on the 30th day of the month.
MON		http://www.FpML.org	Rolling weekly on a Monday.
TUE		http://www.FpML.org	Rolling weekly on a Tuesday.
WED		http://www.FpML.org	Rolling weekly on a Wednesday.
THU		http://www.FpML.org	Rolling weekly on a Thursday.
FRI		http://www.FpML.org	Rolling weekly on a Friday.
SAT		http://www.FpML.org	Rolling weekly on a Saturday.
SUN		http://www.FpML.org	Rolling weekly on a Sunday.

1.41.3 Used by:

1.41.4 Derived Types:

1.41.5 Schema Fragment:

```
<xsd:simpleType name="RollConventionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The convention for determining the sequence of calculation period
      end dates. It is used in conjunction with a specified frequency
      and the regular period start date of a calculation period, e.g.
      semi-annual IMM roll dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="EOM">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Rolls on month end dates irrespective of the length of the
          month and the previous roll day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRN">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Roll days are determined according to the FRN Convention or
          Eurodollar Convention as described in ISDA 2000 definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="IMM">
```

```xml
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            IMM Settlement Dates. The third Wednesday of the (delivery)
            month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="IMMCAD">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The last trading day/expiration day of the Canadian
            Derivatives Exchange (Bourse de Montreal Inc) Three-month
            Canadian Bankers' Acceptance Futures (Ticker Symbol BAX). The
            second London banking day prior to the third Wednesday of the
            contract month. If the determined day is a Bourse or bank
            holiday in Montreal or Toronto, the last trading day shall be
            the previous bank business day. Per Canadian Derivatives
            Exchange BAX contract specification.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="IMMAUD">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The last trading day of the Sydney Futures Exchange 90 Day
            Bank Accepted Bills Futures contract (see
            http://www.sfe.com.au/content/sfe/trading/con_specs.pdf). One
            Sydney business day preceding the second Friday of the
            relevant settlement month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="IMMNZD">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The last trading day of the Sydney Futures Exchange NZ 90 Day
            Bank Bill Futures contract (see
            http://www.sfe.com.au/content/sfe/trading/con_specs.pdf). The
            first Wednesday after the ninth day of the relevant
            settlement month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="SFE">
        <xsd:annotation>
          <xsd:documentation source="http://www.sfe.com.au" xml:lang="en">
            Sydney Futures Exchange 90-Day Bank Accepted Bill Futures
            Settlement Dates. The second Friday of the (delivery) month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="NONE">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The roll convention is not required. For example, in the case
            of a daily calculation frequency.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="TBILL">
        <xsd:annotation>
          <xsd:documentation source="http://www.publicdebt.treas.gov" xml:lang="en">
            13-week and 26-week U.S. Treasury Bill Auction Dates. Each
            Monday except for U.S. (New York) holidays when it will occur
            on a Tuesday.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="1">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 1st day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="2">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 2nd day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="3">
```

```
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 3rd day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="4">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 4th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="5">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 4th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="6">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 6th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="7">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 7th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="8">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 8th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="9">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 9th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="10">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 10th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="11">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 11th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="12">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 12th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="13">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 13th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="14">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           Rolls on the 14th day of the month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
```

```xml
<xsd:enumeration value="15">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 15th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="16">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 16th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="17">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 17th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="18">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 18th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="19">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 19th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="20">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 20th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="21">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 21st day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="22">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 22nd day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="23">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 23rd day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="24">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 24th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="25">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 25th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="26">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     Rolls on the 26th day of the month.
    </xsd:documentation>
  </xsd:annotation>
```

```
        </xsd:enumeration>
        <xsd:enumeration value="27">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 27th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="28">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 28th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="29">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 29th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="30">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 30th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="MON">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Monday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="TUE">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Tuesday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="WED">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Wednesday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="THU">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Thursday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="FRI">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Friday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="SAT">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Saturday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="SUN">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolling weekly on a Sunday.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
```

1.42 RoundingDirectionEnum

1.42.1 Description:

The method of rounding a fractional number.

1.42.2 Contents:

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

Value	Source	Description
Up	http://www.FpML.org	A fractional number will be rounded up to the specified number of decimal places (the precision). For example, 5.21 and 5.25 rounded up to 1 decimal place are 5.3 and 5.3 respectively.
Down	http://www.FpML.org	A fractional number will be rounded down to the specified number of decimal places (the precision). For example, 5.29 and 5.25 rounded down to 1 decimal place are 5.2 and 5.2 respectively.
Nearest	http://www.FpML.org	A fractional number will be rounded either up or down to the specified number of decimal places (the precision) depending on its value. For example, 5.24 would be rounded down to 5.2 and 5.25 would be rounded up to 5.3 if a precision of 1 decimal place were specified.

1.42.3 Used by:

1.42.4 Derived Types:

1.42.5 Schema Fragment:

```
<xsd:simpleType name="RoundingDirectionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     The method of rounding a fractional number.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Up">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         A fractional number will be rounded up to the specified
         number of decimal places (the precision). For example, 5.21
         and 5.25 rounded up to 1 decimal place are 5.3 and 5.3
         respectively.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Down">
```

```
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        A fractional number will be rounded down to the specified
                        number of decimal places (the precision). For example, 5.29
                        and 5.25 rounded down to 1 decimal place are 5.2 and 5.2
                        respectively.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Nearest">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        A fractional number will be rounded either up or down to the
                        specified number of decimal places (the precision) depending
                        on its value. For example, 5.24 would be rounded down to 5.2
                        and 5.25 would be rounded up to 5.3 if a precision of 1
                        decimal place were specified.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
        </xsd:restriction>
    </xsd:simpleType>
```

1.43 SettlementTypeEnum

1.43.1 Description:

Shows how the transaction is to be settled when it is exercised.

1.43.2 Contents:

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

Value	Source	Description
Cash	http://www.FpML.org	The intrinsic value of the option will be delivered by way of a cash settlement amount determined, (i) by reference to the differential between the strike price and the settlement price; or (ii) in accordance with a bilateral agreement between the parties
Election	http://www.FpML.org	Allow Election of either Cash or Physical settlement
Physical	http://www.FpML.org	The securities underlying the transaction will be delivered by (i) in the case of a call, the seller to the buyer, or (ii) in the case of a put, the buyer to the seller versus a settlement amount equivalent to the strike price per share

1.43.3 Used by:

1.43.4 Derived Types:

1.43.5 Schema Fragment:

```
<xsd:simpleType name="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Shows how the transaction is to be settled when it is exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Cash">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The intrinsic value of the option will be delivered by way of
          a cash settlement amount determined, (i) by reference to the
          differential between the strike price and the settlement
          price; or (ii) in accordance with a bilateral agreement
          between the parties
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Election">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Allow Election of either Cash or Physical settlement
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Physical">
```

```xsd
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  The securities underlying the transaction will be delivered
                  by (i) in the case of a call, the seller to the buyer, or
                  (ii) in the case of a put, the buyer to the seller versus a
                  settlement amount equivalent to the strike price per share
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
      </xsd:restriction>
</xsd:simpleType>
```

1.44 ShareExtraordinaryEventEnum

1.44.1 Description:

Defines the consequences of extraordinary events relating to the underlying.

1.44.2 Contents:

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

Value	Source	Description
AlternativeObligation	http://www.FpML.org	The trade continues such that the underlying now consists of the New Shares and/or the Other Consideration, if any, and the proceeds of any redemption, if any, that the holder of the underlying Shares would have been entitled to.
CancellationAndPayment	http://www.FpML.org	The trade is cancelled and a cancellation fee will be paid by one party to the other.
OptionsExchange	http://www.FpML.org	The trade will be adjusted by the Calculation Agent in accordance with the adjustments made by any exchange on which options on the underlying are listed.
CalculationAgent	http://www.FpML.org	The Calculation Agent will determine what adjustment is required to offset any change to the economics of the trade. If the Calculation Agent cannot achieve this, the trade goes to Cancellation and Payment with the Calculation Agent deciding on the value of the cancellation fee. Adjustments may not be made to account solely for changes in volatility, expected dividends, stock loan rate or liquidity.
ModifiedCalculationAgent	http://www.FpML.org	The Calculation Agent will determine what adjustment is required to offset any change to the economics of the trade. If the Calculation Agent cannot achieve this, the trade goes to Cancellation and Payment with the Calculation Agent deciding on the value of the cancellation fee.

		Adjustments to account for changes in volatility, expected dividends, stock loan rate or liquidity are allowed.
PartialCancellationAndPayment	http://www.FpML.org	Applies to Basket Transactions. The portion of the Basket made up by the affected Share will be cancelled and a cancellation fee will be paid from one party to the other. The remainder of the trade continues.
Component	http://www.FpML.org	If this is a Share-for-Combined merger event (Shares are replaced with New Shares and Other Consideration), then different treatment can be applied to each component if the parties have specified this.

1.44.3 Used by:

1.44.4 Derived Types:

1.44.5 Schema Fragment:

```
<xsd:simpleType name="ShareExtraordinaryEventEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines the consequences of extraordinary events relating to the
      underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AlternativeObligation">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade continues such that the underlying now consists of
          the New Shares and/or the Other Consideration, if any, and
          the proceeds of any redemption, if any, that the holder of
          the underlying Shares would have been entitled to.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CancellationAndPayment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade is cancelled and a cancellation fee will be paid by
          one party to the other.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="OptionsExchange">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade will be adjusted by the Calculation Agent in
          accordance with the adjustments made by any exchange on which
          options on the underlying are listed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CalculationAgent">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Calculation Agent will determine what adjustment is
          required to offset any change to the economics of the trade.
```

```xml
                    If the Calculation Agent cannot achieve this, the trade goes
                    to Cancellation and Payment with the Calculation Agent
                    deciding on the value of the cancellation fee. Adjustments
                    may not be made to account solely for changes in volatility,
                    expected dividends, stock loan rate or liquidity.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ModifiedCalculationAgent">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The Calculation Agent will determine what adjustment is
                    required to offset any change to the economics of the trade.
                    If the Calculation Agent cannot achieve this, the trade goes
                    to Cancellation and Payment with the Calculation Agent
                    deciding on the value of the cancellation fee. Adjustments to
                    account for changes in volatility, expected dividends, stock
                    loan rate or liquidity are allowed.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PartialCancellationAndPayment">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Applies to Basket Transactions. The portion of the Basket
                    made up by the affected Share will be cancelled and a
                    cancellation fee will be paid from one party to the other.
                    The remainder of the trade continues.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Component">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    If this is a Share-for-Combined merger event (Shares are
                    replaced with New Shares and Other Consideration), then
                    different treatment can be applied to each component if the
                    parties have specified this.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.45 SideRateBasisEnum

1.45.1 Description:

The specification of how an individual currency in an FX trade is quoted relative to the base currency.

1.45.2 Contents:

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

Value	Source	Description
Currency1PerBaseCurrency	http://www.FpML.org	The amount of the exchangedCurrency1 for one unit of baseCurrency.
BaseCurrencyPerCurrency1	http://www.FpML.org	The amount of the baseCurrency for one unit of exchangedCurrency1.
Currency2PerBaseCurrency	http://www.FpML.org	The amount of the exchangedCurrency2 for one unit of baseCurrency.
BaseCurrencyPerCurrency2	http://www.FpML.org	The amount of the baseCurrency for one unit of exchangedCurrency2.

1.45.3 Used by:

1.45.4 Derived Types:

1.45.5 Schema Fragment:

```
<xsd:simpleType name="SideRateBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    The specification of how an individual currency in an FX trade is
    quoted relative to the base currency.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Currency1PerBaseCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the exchangedCurrency1 for one unit of
        baseCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BaseCurrencyPerCurrency1">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the baseCurrency for one unit of
        exchangedCurrency1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Currency2PerBaseCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the exchangedCurrency2 for one unit of
        baseCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BaseCurrencyPerCurrency2">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the baseCurrency for one unit of
        exchangedCurrency2.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.46 StandardSettlementStyleEnum

1.46.1 Description:

The code specification of whether a trade is settling using standard settlement instructions as well as whether it is a candidate for settlement netting.

1.46.2 Contents:

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

Value	Source	Description
Standard	http://www.FpML.org	This trade will settle using standard pre-determined funds settlement instructions.
Net	http://www.FpML.org	This trade is a candidate for settlement netting.
StandardAndNet	http://www.FpML.org	This trade will settle using standard pre-determined funds settlement instructions and is a candidate for settlement netting.

1.46.3 Used by:

1.46.4 Derived Types:

1.46.5 Schema Fragment:

```
<xsd:simpleType name="StandardSettlementStyleEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
     The code specification of whether a trade is settling using
     standard settlement instructions as well as whether it is a
     candidate for settlement netting.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Standard">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         This trade will settle using standard pre-determined funds
         settlement instructions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Net">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         This trade is a candidate for settlement netting.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="StandardAndNet">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         This trade will settle using standard pre-determined funds
         settlement instructions and is a candidate for settlement
         netting.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.47 StepRelativeToEnum

1.47.1 Description:

The specification of whether a percentage rate change, used to calculate a change in notional outstanding, is expressed as a percentage of the initial notional amount or the previously outstanding notional amount.

1.47.2 Contents:

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

Value	Source	Description
Initial	http://www.FpML.org	Change in notional to be applied is calculated by multiplying the percentage rate by the initial notional amount.
Previous	http://www.FpML.org	Change in notional to be applied is calculated by multiplying the percentage rate by the previously outstanding notional amount.

1.47.3 Used by:

1.47.4 Derived Types:

1.47.5 Schema Fragment:

```
<xsd:simpleType name="StepRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether a percentage rate change, used to
      calculate a change in notional outstanding, is expressed as a
      percentage of the initial notional amount or the previously
      outstanding notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Initial">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Change in notional to be applied is calculated by multiplying
          the percentage rate by the initial notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Previous">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Change in notional to be applied is calculated by multiplying
          the percentage rate by the previously outstanding notional
          amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.48 StrikeQuoteBasisEnum

1.48.1 Description:

The specification of how an FX OTC option strike price is quoted.

1.48.2 Contents:

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

Value	Source	Description
PutCurrencyPerCallCurrency	http://www.FpML.org	The strike price is an amount of putCurrency per one unit of callCurrency.
CallCurrencyPerPutCurrency	http://www.FpML.org	The strike price is an amount of callCurrency per one unit of putCurrency.

1.48.3 Used by:

1.48.4 Derived Types:

1.48.5 Schema Fragment:

```
<xsd:simpleType name="StrikeQuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an FX OTC option strike price is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PutCurrencyPerCallCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The strike price is an amount of putCurrency per one unit of
          callCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CallCurrencyPerPutCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The strike price is an amount of callCurrency per one unit of
          putCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.49 StubPeriodTypeEnum

1.49.1 Description:

Element to define how to deal with a none standard calculation period within a swap stream.

1.49.2 Contents:

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

Value	Source	Description
ShortInitial	http://www.FpML.org	If there is a non regular period remaining it is left shorter than the streams calculation period frequency and placed at the start of the stream
ShortFinal	http://www.FpML.org	If there is a non regular period remaining it is left shorter than the streams calculation period frequency and placed at the end of the stream
LongInitial	http://www.FpML.org	If there is a non regular period remaining it is placed at the start of the stream and combined with the adjacent calculation period to give a long first calculation period
LongFinal	http://www.FpML.org	If there is a non regular period remaining it is placed at the end of the stream and combined with the adjacent calculation period to give a long last calculation period

1.49.3 Used by:

1.49.4 Derived Types:

1.49.5 Schema Fragment:

```
<xsd:simpleType name="StubPeriodTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Element to define how to deal with a none standard calculation
      period within a swap stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ShortInitial">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If there is a non regular period remaining it is left shorter
          than the streams calculation period frequency and placed at
          the start of the stream
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ShortFinal">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If there is a non regular period remaining it is left shorter
          than the streams calculation period frequency and placed at
```

```
               the end of the stream
            </xsd:documentation>
         </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="LongInitial">
         <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               If there is a non regular period remaining it is placed at
               the start of the stream and combined with the adjacent
               calculation period to give a long first calculation period
            </xsd:documentation>
         </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="LongFinal">
         <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               If there is a non regular period remaining it is placed at
               the end of the stream and combined with the adjacent
               calculation period to give a long last calculation period
            </xsd:documentation>
         </xsd:annotation>
      </xsd:enumeration>
   </xsd:restriction>
</xsd:simpleType>
```

1.50 TimeTypeEnum

1.50.1 Description:

Defines points in the day when equity option exercise and valuation can occur.

1.50.2 Contents:

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

Value	Source	Description
Close	http://www.FpML.org	The official closing time of the exchange on the valuation date.
Open	http://www.FpML.org	The official opening time of the exchange on the valuation date.
OSP	http://www.FpML.org	The time at which the official settlement price is determined.
SpecificTime	http://www.FpML.org	The time specified in the element equityExpirationTime or valuationTime (as appropriate)
XETRA	http://www.FpML.org	The time at which the official settlement price (following the auction by the exchange) is determined by the exchange.
DerivativesClose	http://www.FpML.org	The official closing time of the derivatives exchange on which a derivative contract is listed on that security underlyer.
AsSpecifiedInMasterConfirmation	http://www.FpML.org	The time is determined as provided in the relevant Master Confirmation.

1.50.3 Used by:

1.50.4 Derived Types:

1.50.5 Schema Fragment:

```
<xsd:simpleType name="TimeTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines points in the day when equity option exercise and
      valuation can occur.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Close">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The official closing time of the exchange on the valuation
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Open">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
```

```xml
                    The official opening time of the exchange on the valuation
                    date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="OSP">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The time at which the official settlement price is
                    determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="SpecificTime">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The time specified in the element equityExpirationTime or
                    valuationTime (as appropriate)
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="XETRA">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The time at which the official settlement price (following
                    the auction by the exchange) is determined by the exchange.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="DerivativesClose">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The official closing time of the derivatives exchange on
                    which a derivative contract is listed on that security
                    underlyer.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="AsSpecifiedInMasterConfirmation">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The time is determined as provided in the relevant Master
                    Confirmation.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
```

1.51 TouchConditionEnum

1.51.1 Description:

The specification of, for American-style digitals, whether the trigger level must be touched or not touched.

1.51.2 Contents:

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

Value	Source	Description
Touch	http://www.FpML.org	The spot rate must have touched the predetermined trigger rate at any time over the life of the option for the payout to occur.
Notouch	http://www.FpML.org	The spot rate has not touched the predetermined trigger rate at any time over the life of the option for the payout to occur.

1.51.3 Used by:

1.51.4 Derived Types:

1.51.5 Schema Fragment:

```
<xsd:simpleType name="TouchConditionEnum">
   <xsd:annotation>
     <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of, for American-style digitals, whether the
      trigger level must be touched or not touched.
     </xsd:documentation>
   </xsd:annotation>
   <xsd:restriction base="xsd:token">
     <xsd:enumeration value="Touch">
       <xsd:annotation>
         <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must have touched the predetermined trigger
          rate at any time over the life of the option for the payout
          to occur.
         </xsd:documentation>
       </xsd:annotation>
     </xsd:enumeration>
     <xsd:enumeration value="Notouch">
       <xsd:annotation>
         <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate has not touched the predetermined trigger rate
          at any time over the life of the option for the payout to
          occur.
         </xsd:documentation>
       </xsd:annotation>
     </xsd:enumeration>
   </xsd:restriction>
</xsd:simpleType>
```

1.52 TriggerConditionEnum

1.52.1 Description:

The specification of whether a payout will occur on an option depending upon whether the spot rate is above or below the trigger rate.

1.52.2 Contents:

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

Value	Source	Description
Above	http://www.FpML.org	The spot rate must be greater than or equal to the trigger rate.
Below	http://www.FpML.org	The spot rate must be less than or equal to the trigger rate.

1.52.3 Used by:

1.52.4 Derived Types:

1.52.5 Schema Fragment:

```
<xsd:simpleType name="TriggerConditionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether a payout will occur on an option
      depending upon whether the spot rate is above or below the
      trigger rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Above">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must be greater than or equal to the trigger
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Below">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must be less than or equal to the trigger rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.53 ValuationMethodEnum

1.53.1 Description:

The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement.

1.53.2 Contents:

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

Value	Source	Description
Market		
Highest		
AverageMarket		
AverageHighest		
BlendedMarket		
BlendedHighest		
AverageBlendedMarket		
AverageBlendedHighest		

1.53.3 Used by:

1.53.4 Derived Types:

1.53.5 Schema Fragment:

```
<xsd:simpleType name="ValuationMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The ISDA defined methodology for determining the final price of
      the reference obligation for purposes of cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Market"/>
    <xsd:enumeration value="Highest"/>
    <xsd:enumeration value="AverageMarket"/>
    <xsd:enumeration value="AverageHighest"/>
    <xsd:enumeration value="BlendedMarket"/>
    <xsd:enumeration value="BlendedHighest"/>
    <xsd:enumeration value="AverageBlendedMarket"/>
    <xsd:enumeration value="AverageBlendedHighest"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.54 WeeklyRollConventionEnum

1.54.1 Description:

The specification of a weekly roll day.

1.54.2 Contents:

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

Value	Source	Description
MON	http://www.FpML.org	Monday
TUE	http://www.FpML.org	Tuesday
WED	http://www.FpML.org	Wednesday
THU	http://www.FpML.org	Thursday
FRI	http://www.FpML.org	Friday
SAT	http://www.FpML.org	Saturday
SUN	http://www.FpML.org	Sunday

1.54.3 Used by:

1.54.4 Derived Types:

1.54.5 Schema Fragment:

```
<xsd:simpleType name="WeeklyRollConventionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of a weekly roll day.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="MON">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Monday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="TUE">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Tuesday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="WED">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Wednesday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="THU">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Thursday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRI">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Friday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SAT">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Saturday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
```

```xml
        <xsd:enumeration value="SUN">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Sunday
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
</xsd:simpleType>
```

2 Schema listing

```xsd
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetName
  <xsd:simpleType name="AveragingInOutEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The type of averaging used in an Asian option.
      </xsd:documentation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="de">
        Art der Durchschnittsberechnung.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="In">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive the strike price. Also
            known as "Asian strike" style option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Out">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive the expiration price.
            Also known as "Asian price" style option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Both">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive both the strike and the
            expiration price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="AveragingMethodEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The method of calculation to be used when averaging rates. Per
        ISDA 2000 Definitions, Section 6.2. Certain Definitions
        Relating to Floating Amounts.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Unweighted">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The arithmetic mean of the relevant rates for each reset
            date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Weighted">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The arithmetic mean of the relevant rates in effect for
            each day in a calculation period calculated by multiplying
            each relevant rate by the number of days such relevant rate
            is in effect, determining the sum of such products and
            dividing such sum by the number of days in the calculation
            period.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="BusinessDayConventionEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The convention for adjusting any relevant date if it would
        otherwise fall on a day that is not a valid business day. Note
        that FRN is included here as a type of business day convention
        although it does not strictly fall within ISDA's definition of
        a Business Day Convention and does not conform to the simple
        definition given above.
      </xsd:documentation>
    </xsd:annotation>
```

```xml
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="FOLLOWING">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The non-business date will be adjusted to the first
              following day that is a business day
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="FRN">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Per 2000 ISDA Definitions, Section 4.11. FRN Convention;
              Eurodollar Convention.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="MODFOLLOWING">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The non-business date will be adjusted to the first
              following day that is a business day unless that day falls
              in the next calendar month, in which case that date will be
              the first preceding day that is a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PRECEDING">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The non-business day will be adjusted to the first
              preceding day that is a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="MODPRECEDING">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The non-business date will be adjusted to the first
              preceding day that is a business day unless that day falls
              in the previous calendar month, in which case that date
              will be the first following day that us a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="NONE">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The date will not be adjusted if it falls on a day that is
              not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="NotApplicable">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The date adjustments conventions are defined elsewhere, so
              it is not required to specify them here.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="CalculationAgentPartyEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The specification of how a calculation agent will be
          determined.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="ExercisingParty">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The party that gives notice of exercise. Per 2000 ISDA
              Definitions, Section 11.1. Parties, paragraph (d).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="NonExercisingParty">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The party that is given notice of exercise. Per 2000 ISDA
```

```xml
              Definitions, Section 11.1. Parties, paragraph (e).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="AsSpecifiedInMasterAgreement">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The Calculation Agent is determined by reference to the
              relevant master agreement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="CommissionDenominationEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The unit in which a commission is denominated.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="BPS">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The commission is expressed in basis points, in reference
            to the price referenced in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Percentage">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The commission is expressed as a percentage of the gross
            price referenced in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CentsPerShare">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The commission is expressed in cents per share.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="FixedAmount">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The commission is expressed as a absolute amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="CompoundingMethodEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The compounding calculation method
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Flat">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Flat compounding. Compounding excludes the spread. Note
            that the first compounding period has it's interest
            calculated including any spread then subsequent periods
            compound this at a rate excluding the spread.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="None">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            No compounding is to be applied.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Straight">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Straight compounding. Compounding includes the spread.
          </xsd:documentation>
        </xsd:annotation>
```

```xml
          </xsd:enumeration>
      </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="DayTypeEnum">
      <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             A day type classification used in counting the number of days
             between two dates.
          </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Business">
              <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     When calculating the number of days between two dates the
                     count includes only business days.
                  </xsd:documentation>
              </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="Calendar">
              <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     When calculating the number of days between two dates the
                     count includes all calendar days.
                  </xsd:documentation>
              </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="CurrencyBusiness">
              <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     When calculating the number of days between two dates the
                     count includes only currency business days.
                  </xsd:documentation>
              </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="ExchangeBusiness">
              <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     When calculating the number of days between two dates the
                     count includes only stock exchange business days.
                  </xsd:documentation>
              </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="ScheduledTradingDay">
              <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     When calculating the number of days between two dates the
                     count includes only scheduled trading days.
                  </xsd:documentation>
              </xsd:annotation>
          </xsd:enumeration>
      </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="DifferenceSeverityEnum">
      <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             The ISDA defined value indicating the severity of a difference.
          </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Warning"/>
          <xsd:enumeration value="Error"/>
      </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="DifferenceTypeEnum">
      <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             The ISDA defined value indicating the nature of a difference.
          </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Value"/>
          <xsd:enumeration value="Reference"/>
          <xsd:enumeration value="Structure"/>
          <xsd:enumeration value="Scheme"/>
      </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="DiscountingTypeEnum">
      <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             The method of calculating discounted payment amounts
          </xsd:documentation>
      </xsd:annotation>
```

```xsd
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Standard">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Per ISDA 2000 Definitions, Section 8.4. Discounting,
              paragraph (a)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="FRA">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Per ISDA 2000 Definitions, Section 8.4. Discounting,
              paragraph (b)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="DividendAmountTypeEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Refers to one on the 3 Amounts
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="RecordAmount">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              100% of the gross cash dividend per Share paid over record
              date during relevant Dividend Period
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ExAmount">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              100% of gross cash dividend per Share paid after the Ex Div
              date during relevant Dividend Period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PaidAmount">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              100% of gross cash dividend per Share paid during relevant
              Dividend Period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="AsSpecifiedInMasterConfirmation">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The Amount is determined as provided in the relevant Master
              Confirmation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="DividendDateReferenceEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The reference to a dividend date.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="ExDate">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Date on which a holder of the security is entitled to the
              dividend.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="DividendPaymentDate">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Date on which the dividend will be paid by the issuer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="RecordDate">
```

```xml
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Date on which the dividend will be recorded in the books of
                        the paying agent.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="TerminationDate">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Termination date of the swap.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="EquityPaymentDate">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Equity payment date of the swap.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="FollowingPaymentDate">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        The next payment date of the swap.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="AdHocDate">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        The dividend date will be specified ad hoc by the parties,
                        typically on the dividend ex-date
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="CumulativeEquityPaid">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Total of paid dividends, paid on next following Cash
                        Settlement Payment Date, which is immediately following the
                        Dividend Period during which the dividend is paid by the
                        Issuer to the holders of record of a Share.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="CumulativeLiborPaid">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Total of paid dividends, paid on next following Payment
                        Date, which is immediately following the Dividend Period
                        during which the dividend is paid by the Issuer to the
                        holders of record of a Share.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="CumulativeEquityExDiv">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Total of dividends which go ex, paid on next following Cash
                        Settlement Payment Date, which is immediately following the
                        Dividend Period during which the Shares commence trading
                        ex-dividend on the Exchange
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="CumulativeLiborExDiv">
                <xsd:annotation>
                    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                        Total of dividends which go ex, paid on next following
                        Payment Date, which is immediately following the Dividend
                        Period during which the Shares commence trading ex-dividend
                        on the Exchange, or where the date on which the Shares
                        commence trading ex-dividend is a Payment Date, such
                        Payment Date.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:enumeration>
        </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="DividendEntitlementEnum">
        <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
```

```xml
            The date on which the receiver of the equity return is entitled
            to the dividend.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="ExDate">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Dividend entitlement is on the dividend ex-date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="RecordDate">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Dividend entitlement is on the dividend record date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="DividendPeriodEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Defines the First Period or the Second Period, as specified in
            the 2002 ISDA Equity Derivatives Definitions.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="FirstPeriod">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                "First Period" per the 2002 ISDA Equity Derivatives
                Definitions will apply.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="SecondPeriod">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                "Second Period" per the 2002 ISDA Equity Derivatives
                Definitions will apply.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="ExerciseStyleEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of how an OTC option will be exercised.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="American">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Option can be exercised on any date up to the expiry date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="Bermuda">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Option can be exercised on specified dates up to the expiry
                date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="European">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Option can only be exercised on the expiry date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="FraDiscountingEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of FRA discounting, if any, that will apply.
          </xsd:documentation>
```

```xml
          </xsd:annotation>
          <xsd:restriction base="xsd:token">
            <xsd:enumeration value="ISDA">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  "FRA Discounting" per the ISDA Definitions will apply.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="AFMA">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  FRA discounting per the Australian Financial Markets
                  Association (AFMA) OTC Financial Product Conventions will
                  apply.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="NONE">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  No discounting will apply.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
          </xsd:restriction>
        </xsd:simpleType>
        <xsd:simpleType name="FrequencyTypeEnum">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The schedule frequency type
            </xsd:documentation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="de">
              Art der Zahlungsfrequenz laut Zeitplan.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:restriction base="xsd:token">
            <xsd:enumeration value="Day">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Day is the unit of frequency.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Business">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  TBD
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
          </xsd:restriction>
        </xsd:simpleType>
        <xsd:simpleType name="FxBarrierTypeEnum">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The specification of whether a barrier within an FX OTC option
              is a knockin or knockout, as well as whether it is a standard
              barrier or a reverse barrier.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:restriction base="xsd:token">
            <xsd:enumeration value="Knockin">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Option exists once the barrier is hit. The trigger rate is
                  out-of-the money in relation to the strike rate.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Knockout">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Option ceases to exist once the barrier is hit. The trigger
                  rate is out-of the-money in relation to the strike rate.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="ReverseKnockin">
              <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Option exists once the barrier is hit. The trigger rate is
                  in-the money in relation to the strike rate.
```

```
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ReverseKnockout">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Option ceases to exist once the barrier is hit. The trigger
              rate is in-the money in relation to the strike rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The specification of the consequences of Index Events.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="CalculationAgentAdjustment">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Calculation Agent Adjustment
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="NegotiatedCloseOut">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Negotiated Close Out
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="CancellationAndPayment">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Cancellation and Payment
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="InterestShortfallCapEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specification of the interest shortfall cap, applicable to
          mortgage derivatives.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Fixed"/>
        <xsd:enumeration value="Variable"/>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="LengthUnitEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Used for indicating the length unit in the Resource type.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Pages"/>
        <xsd:enumeration value="TimeUnit"/>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="MethodOfAdjustmentEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Defines how adjustments will be made to the contract should one
          or more of the extraordinary events occur.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="CalculationAgent">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The Calculation Agent has the right to adjust the terms of
              the trade following a corporate action.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="OptionsExchange">
```

```xsd
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The trade will be adjusted in accordance with any
                adjustment made by the exchange on which options on the
                underlying are listed.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="NationalisationOrInsolvencyOrDelistingEventEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Defines the consequences of nationalisation, insolvency and
            delisting events relating to the underlying.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="NegotiatedCloseout">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The parties may, but are not obliged, to terminate the
                transaction on mutually acceptable terms and if the terms
                are not agreed then the transaction continues.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="CancellationAndPayment">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The trade is terminated.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="NegativeInterestRateTreatmentEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of calculating payment obligations when a floating
            rate is negative (either due to a quoted negative floating rate
            or by operation of a spread that is subtracted from the
            floating rate).
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="NegativeInterestRateMethod">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Negative Interest Rate Method. Per 2000 ISDA Definitions,
                Section 6.4 Negative Interest Rates, paragraphs (b) and
                (c).
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="ZeroInterestRateMethod">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Zero Interest Rate Method. Per 2000 ISDA Definitions,
                Section 6.4. Negative Interest Rates, paragraphs (d) and
                (e).
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="NotionalAdjustmentEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The conditions that govern the adjustment to the number of
            units of the equity swap.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Execution">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The adjustments to the number of units are governed by an
                execution clause.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="PortfolioRebalancing">
```

```xml
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The adjustments to the number of units are governed by a
          portfolio rebalancing clause.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Standard">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The adjustments to the number of units are not governed by
          any specific clause.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ObligationCategoryEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Used in both the obligations and deliverable obligations of the
      credit default swap to represent a class or type of securities
      which apply.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Payment".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BorrowedMoney">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Borrowed Money".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ReferenceObligationsOnly">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Reference Obligations Only".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Bond">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Bond".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Loan">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Loan".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BondOrLoan">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          ISDA term "Bond or Loan".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="OptionTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Specifies whether the option is a call or a put.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Call">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A call option gives the holder the right to buy the
          underlying asset by a certain date for a certain price.
        </xsd:documentation>
```

```xml
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Forward">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A forward contract is an agreement to buy or sell the
                    underlying asset at a certain future time for a certain
                    price.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Put">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A put option gives the holder the right to sell the
                    underlying asset by a certain date for a certain price.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayerReceiverEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of an interest rate stream payer or receiver
            party.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Payer">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The party identified as the stream payer.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Receiver">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The party identified as the stream receiver.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayoutEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of how an FX OTC option with a trigger payout
            will be paid if the trigger condition is met. The contract will
            specify whether the payout will occur immediately or on the
            original value date of the option.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Deferred">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    If the trigger is hit, the option payout will not be paid
                    now but will be paid on the value date of the original
                    option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Immediate">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    If the trigger is hit, the option payout will be paid
                    immediately (i.e., spot from the payout date).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayRelativeToEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of whether payments occur relative to the
            calculation period start or end date, or the reset date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="CalculationPeriodStartDate">
```

```xsd
         <xsd:annotation>
           <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Payments will occur relative to the first day of each
             calculation period.
           </xsd:documentation>
         </xsd:annotation>
       </xsd:enumeration>
       <xsd:enumeration value="CalculationPeriodEndDate">
         <xsd:annotation>
           <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Payments will occur relative to the last day of each
             calculation period.
           </xsd:documentation>
         </xsd:annotation>
       </xsd:enumeration>
       <xsd:enumeration value="ResetDate">
         <xsd:annotation>
           <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Payments will occur relative to the reset date.
           </xsd:documentation>
         </xsd:annotation>
       </xsd:enumeration>
     </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="PeriodEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of a time period
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="D">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Day.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="W">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Week.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="M">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Month.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Y">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Year.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="T">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Term.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="PremiumQuoteBasisEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how the premium for an FX OTC option is
      quoted.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="PercentageOfCallCurrencyAmount">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Premium is quoted as a percentage of the
          callCurrencyAmount.
          </xsd:documentation>
        </xsd:annotation>
```

```xml
            </xsd:enumeration>
            <xsd:enumeration value="PercentageOfPutCurrencyAmount">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     Premium is quoted as a percentage of the putCurrencyAmount.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="CallCurrencyPerPutCurrency">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     Premium is quoted in the call currency as a percentage of
                     the put currency.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="PutCurrencyPerCallCurrency">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     Premium is quoted in the put currency as a percentage of
                     the call currency.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Explicit">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     Premium is quoted as an explicit amount.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
         </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="PremiumTypeEnum">
         <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               Premium Type for Forward Start Equity Option
            </xsd:documentation>
         </xsd:annotation>
         <xsd:restriction base="xsd:token">
            <xsd:enumeration value="PrePaid">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     TODO
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="PostPaid">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     TODO
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Variable">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     TODO
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Fixed">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     TODO
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
         </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="PriceExpressionEnum">
         <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The mode of expression of a price.
            </xsd:documentation>
         </xsd:annotation>
         <xsd:restriction base="xsd:token">
            <xsd:enumeration value="AbsoluteTerms">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                     The price is expressed as an absolute amount.>
                  </xsd:documentation>
               </xsd:annotation>
```

```
          </xsd:enumeration>
          <xsd:enumeration value="PercentageOfNotional">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The price is expressed in percentage of the notional
                amount.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="QuotationRateTypeEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The specification of the type of quotation rate to be obtained
        from each cash settlement reference bank.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Bid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A bid rate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Ask">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            An ask rate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Mid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A mid-market rate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="ExercisingPartyPays">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If optional early termination is applicable to a swap
            transaction, the rate, which may be a bid or ask rate,
            which would result, if seller is in-the-money, in the
            higher absolute value of the cash settlement amount, or, is
            seller is out-of-the-money, in the lower absolute value of
            the cash settlement amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="QuotationSideEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The side from which perspective a value is quoted.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Bid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A value "bid" by a buyer for an asset, i.e. the value a
            buyer is willing to pay.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Ask">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A value "asked" by a seller for an asset, i.e. the value at
            which a seller is willing to sell.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Mid">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A value midway between the bid and the ask value.
          </xsd:documentation>
        </xsd:annotation>
```

```xml
        </xsd:enumeration>
      </xsd:restriction>
   </xsd:simpleType>
   <xsd:simpleType name="QuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         How an exchange rate is quoted.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Currency1PerCurrency2">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             The amount of currency1 for one unit of currency2
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Currency2PerCurrency1">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             The amount of currency2 for one unit of currency1
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
   </xsd:simpleType>
   <xsd:simpleType name="RateTreatmentEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The specification of methods for converting rates from one
         basis to another.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="BondEquivalentYield">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Bond Equivalent Yield. Per Annex to the 2000 ISDA
             Definitions (June 2000 Version), Section 7.3. Certain
             General Definitions Relating to Floating Rate Options,
             paragraph (g).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="MoneyMarketYield">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Money Market Yield. Per Annex to the 2000 ISDA Definitions
             (June 2000 Version), Section 7.3. Certain General
             Definitions Relating to Floating Rate Options, paragraph
             (h).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
   </xsd:simpleType>
   <xsd:simpleType name="ResetRelativeToEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
         The specification of whether resets occur relative to the first
         or last day of a calculation period.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="CalculationPeriodStartDate">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Resets will occur relative to the first day of each
             calculation period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="CalculationPeriodEndDate">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Resets will occur relative to the last day of each
             calculation period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
   </xsd:simpleType>
   <xsd:simpleType name="ReturnTypeEnum">
```

```xml
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The type of return associated with the equity swap.
              </xsd:documentation>
            </xsd:annotation>
            <xsd:restriction base="xsd:token">
              <xsd:enumeration value="Dividend">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Dividend return swap.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="Price">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Price return swap.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="Total">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Total return swap.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
            </xsd:restriction>
          </xsd:simpleType>
          <xsd:simpleType name="RollConventionEnum">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The convention for determining the sequence of calculation
                period end dates. It is used in conjunction with a specified
                frequency and the regular period start date of a calculation
                period, e.g. semi-annual IMM roll dates.
              </xsd:documentation>
            </xsd:annotation>
            <xsd:restriction base="xsd:token">
              <xsd:enumeration value="EOM">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolls on month end dates irrespective of the length of the
                    month and the previous roll day.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="FRN">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Roll days are determined according to the FRN Convention or
                    Eurodollar Convention as described in ISDA 2000
                    definitions.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="IMM">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    IMM Settlement Dates. The third Wednesday of the (delivery)
                    month.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="IMMCAD">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The last trading day/expiration day of the Canadian
                    Derivatives Exchange (Bourse de Montreal Inc) Three-month
                    Canadian Bankers' Acceptance Futures (Ticker Symbol BAX).
                    The second London banking day prior to the third Wednesday
                    of the contract month. If the determined day is a Bourse or
                    bank holiday in Montreal or Toronto, the last trading day
                    shall be the previous bank business day. Per Canadian
                    Derivatives Exchange BAX contract specification.
                  </xsd:documentation>
                </xsd:annotation>
              </xsd:enumeration>
              <xsd:enumeration value="IMMAUD">
                <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The last trading day of the Sydney Futures Exchange 90 Day
                    Bank Accepted Bills Futures contract (see
```

```
                  http://www.sfe.com.au/content/sfe/trading/con_specs.pdf).
                  One Sydney business day preceding the second Friday of the
                  relevant settlement month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="IMMNZD">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  The last trading day of the Sydney Futures Exchange NZ 90
                  Day Bank Bill Futures contract (see
                  http://www.sfe.com.au/content/sfe/trading/con_specs.pdf).
                  The first Wednesday after the ninth day of the relevant
                  settlement month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="SFE">
            <xsd:annotation>
               <xsd:documentation source="http://www.sfe.com.au" xml:lang="en">
                  Sydney Futures Exchange 90-Day Bank Accepted Bill Futures
                  Settlement Dates. The second Friday of the (delivery)
                  month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="NONE">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  The roll convention is not required. For example, in the
                  case of a daily calculation frequency.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="TBILL">
            <xsd:annotation>
               <xsd:documentation source="http://www.publicdebt.treas.gov" xml:lang="en">
                  13-week and 26-week U.S. Treasury Bill Auction Dates. Each
                  Monday except for U.S. (New York) holidays when it will
                  occur on a Tuesday.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="1">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 1st day of the month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="2">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 2nd day of the month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="3">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 3rd day of the month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="4">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 4th day of the month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="5">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 4th day of the month.
               </xsd:documentation>
            </xsd:annotation>
         </xsd:enumeration>
         <xsd:enumeration value="6">
            <xsd:annotation>
               <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                  Rolls on the 6th day of the month.
               </xsd:documentation>
```

```xml
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="7">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 7th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="8">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 8th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="9">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 9th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="10">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 10th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="11">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 11th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="12">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 12th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="13">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 13th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="14">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 14th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="15">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 15th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="16">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 16th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="17">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 17th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="18">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
             Rolls on the 18th day of the month.
```

```xml
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="19">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 19th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="20">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 20th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="21">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 21st day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="22">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 22nd day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="23">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 23rd day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="24">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 24th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="25">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 25th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="26">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 26th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="27">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 27th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="28">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 28th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="29">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Rolls on the 29th day of the month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="30">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
```

```xml
                    Rolls on the 30th day of the month.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="MON">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Monday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="TUE">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Tuesday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="WED">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Wednesday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="THU">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Thursday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="FRI">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Friday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="SAT">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Saturday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="SUN">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Rolling weekly on a Sunday.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
         </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="RoundingDirectionEnum">
         <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of rounding a fractional number.
            </xsd:documentation>
         </xsd:annotation>
         <xsd:restriction base="xsd:token">
            <xsd:enumeration value="Up">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A fractional number will be rounded up to the specified
                    number of decimal places (the precision). For example, 5.21
                    and 5.25 rounded up to 1 decimal place are 5.3 and 5.3
                    respectively.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Down">
               <xsd:annotation>
                  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A fractional number will be rounded down to the specified
                    number of decimal places (the precision). For example, 5.29
                    and 5.25 rounded down to 1 decimal place are 5.2 and 5.2
                    respectively.
                  </xsd:documentation>
               </xsd:annotation>
            </xsd:enumeration>
            <xsd:enumeration value="Nearest">
```

```xml
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A fractional number will be rounded either up or down to
          the specified number of decimal places (the precision)
          depending on its value. For example, 5.24 would be rounded
          down to 5.2 and 5.25 would be rounded up to 5.3 if a
          precision of 1 decimal place were specified.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Shows how the transaction is to be settled when it is
      exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Cash">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The intrinsic value of the option will be delivered by way
          of a cash settlement amount determined, (i) by reference to
          the differential between the strike price and the
          settlement price; or (ii) in accordance with a bilateral
          agreement between the parties
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Election">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Allow Election of either Cash or Physical settlement
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Physical">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The securities underlying the transaction will be delivered
          by (i) in the case of a call, the seller to the buyer, or
          (ii) in the case of a put, the buyer to the seller versus a
          settlement amount equivalent to the strike price per share
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ShareExtraordinaryEventEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines the consequences of extraordinary events relating to
      the underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AlternativeObligation">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade continues such that the underlying now consists
          of the New Shares and/or the Other Consideration, if any,
          and the proceeds of any redemption, if any, that the holder
          of the underlying Shares would have been entitled to.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CancellationAndPayment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade is cancelled and a cancellation fee will be paid
          by one party to the other.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="OptionsExchange">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The trade will be adjusted by the Calculation Agent in
          accordance with the adjustments made by any exchange on
          which options on the underlying are listed.
        </xsd:documentation>
```

```xml
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="CalculationAgent">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					The Calculation Agent will determine what adjustment is
					required to offset any change to the economics of the
					trade. If the Calculation Agent cannot achieve this, the
					trade goes to Cancellation and Payment with the Calculation
					Agent deciding on the value of the cancellation fee.
					Adjustments may not be made to account solely for changes
					in volatility, expected dividends, stock loan rate or
					liquidity.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="ModifiedCalculationAgent">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					The Calculation Agent will determine what adjustment is
					required to offset any change to the economics of the
					trade. If the Calculation Agent cannot achieve this, the
					trade goes to Cancellation and Payment with the Calculation
					Agent deciding on the value of the cancellation fee.
					Adjustments to account for changes in volatility, expected
					dividends, stock loan rate or liquidity are allowed.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="PartialCancellationAndPayment">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					Applies to Basket Transactions. The portion of the Basket
					made up by the affected Share will be cancelled and a
					cancellation fee will be paid from one party to the other.
					The remainder of the trade continues.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="Component">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					If this is a Share-for-Combined merger event (Shares are
					replaced with New Shares and Other Consideration), then
					different treatment can be applied to each component if the
					parties have specified this.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
		</xsd:restriction>
	</xsd:simpleType>
	<xsd:simpleType name="SideRateBasisEnum">
		<xsd:annotation>
			<xsd:documentation source="http://www.FpML.org" xml:lang="en">
			The specification of how an individual currency in an FX trade
			is quoted relative to the base currency.
			</xsd:documentation>
		</xsd:annotation>
		<xsd:restriction base="xsd:token">
			<xsd:enumeration value="Currency1PerBaseCurrency">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					The amount of the exchangedCurrency1 for one unit of
					baseCurrency.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="BaseCurrencyPerCurrency1">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					The amount of the baseCurrency for one unit of
					exchangedCurrency1.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
			<xsd:enumeration value="Currency2PerBaseCurrency">
				<xsd:annotation>
					<xsd:documentation source="http://www.FpML.org" xml:lang="en">
					The amount of the exchangedCurrency2 for one unit of
					baseCurrency.
					</xsd:documentation>
				</xsd:annotation>
			</xsd:enumeration>
```

```xml
        <xsd:enumeration value="BaseCurrencyPerCurrency2">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              The amount of the baseCurrency for one unit of
              exchangedCurrency2.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="StandardSettlementStyleEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The code specification of whether a trade is settling using
          standard settlement instructions as well as whether it is a
          candidate for settlement netting.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Standard">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              This trade will settle using standard pre-determined funds
              settlement instructions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Net">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              This trade is a candidate for settlement netting.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="StandardAndNet">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              This trade will settle using standard pre-determined funds
              settlement instructions and is a candidate for settlement
              netting.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="StepRelativeToEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The specification of whether a percentage rate change, used to
          calculate a change in notional outstanding, is expressed as a
          percentage of the initial notional amount or the previously
          outstanding notional amount.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Initial">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Change in notional to be applied is calculated by
              multiplying the percentage rate by the initial notional
              amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Previous">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
              Change in notional to be applied is calculated by
              multiplying the percentage rate by the previously
              outstanding notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="StubPeriodTypeEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Element to define how to deal with a none standard calculation
          period within a swap stream.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
```

```xml
      <xsd:enumeration value="ShortInitial">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If there is a non regular period remaining it is left
            shorter than the streams calculation period frequency and
            placed at the start of the stream
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="ShortFinal">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If there is a non regular period remaining it is left
            shorter than the streams calculation period frequency and
            placed at the end of the stream
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="LongInitial">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If there is a non regular period remaining it is placed at
            the start of the stream and combined with the adjacent
            calculation period to give a long first calculation period
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="LongFinal">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If there is a non regular period remaining it is placed at
            the end of the stream and combined with the adjacent
            calculation period to give a long last calculation period
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="StrikeQuoteBasisEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The specification of how an FX OTC option strike price is
        quoted.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="PutCurrencyPerCallCurrency">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The strike price is an amount of putCurrency per one unit
            of callCurrency.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="CallCurrencyPerPutCurrency">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The strike price is an amount of callCurrency per one unit
            of putCurrency.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="TimeTypeEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Defines points in the day when equity option exercise and
        valuation can occur.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Close">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The official closing time of the exchange on the valuation
            date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Open">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
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               The official opening time of the exchange on the valuation
               date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="OSP">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The time at which the official settlement price is
               determined.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="SpecificTime">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The time specified in the element equityExpirationTime or
               valuationTime (as appropriate)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="XETRA">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The time at which the official settlement price (following
               the auction by the exchange) is determined by the exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="DerivativesClose">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The official closing time of the derivatives exchange on
               which a derivative contract is listed on that security
               underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="AsSpecifiedInMasterConfirmation">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The time is determined as provided in the relevant Master
               Confirmation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="TouchConditionEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           The specification of, for American-style digitals, whether the
           trigger level must be touched or not touched.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Touch">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The spot rate must have touched the predetermined trigger
               rate at any time over the life of the option for the payout
               to occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Notouch">
          <xsd:annotation>
            <xsd:documentation source="http://www.FpML.org" xml:lang="en">
               The spot rate has not touched the predetermined trigger
               rate at any time over the life of the option for the payout
               to occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:enumeration>
      </xsd:restriction>
    </xsd:simpleType>
    <xsd:simpleType name="TriggerConditionEnum">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
           The specification of whether a payout will occur on an option
           depending upon whether the spot rate is above or below the
           trigger rate.
        </xsd:documentation>
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        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Above">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The spot rate must be greater than or equal to the trigger
                rate.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="Below">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                The spot rate must be less than or equal to the trigger
                rate.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="ValuationMethodEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The ISDA defined methodology for determining the final price of
            the reference obligation for purposes of cash settlement.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="Market"/>
          <xsd:enumeration value="Highest"/>
          <xsd:enumeration value="AverageMarket"/>
          <xsd:enumeration value="AverageHighest"/>
          <xsd:enumeration value="BlendedMarket"/>
          <xsd:enumeration value="BlendedHighest"/>
          <xsd:enumeration value="AverageBlendedMarket"/>
          <xsd:enumeration value="AverageBlendedHighest"/>
        </xsd:restriction>
      </xsd:simpleType>
      <xsd:simpleType name="WeeklyRollConventionEnum">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of a weekly roll day.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="MON">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Monday
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="TUE">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Tuesday
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="WED">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Wednesday
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="THU">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Thursday
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="FRI">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                Friday
              </xsd:documentation>
            </xsd:annotation>
          </xsd:enumeration>
          <xsd:enumeration value="SAT">
            <xsd:annotation>
              <xsd:documentation source="http://www.FpML.org" xml:lang="en">
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                    Saturday
                 </xsd:documentation>
              </xsd:annotation>
           </xsd:enumeration>
           <xsd:enumeration value="SUN">
              <xsd:annotation>
                 <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Sunday
                 </xsd:documentation>
              </xsd:annotation>
           </xsd:enumeration>
        </xsd:restriction>
     </xsd:simpleType>
</xsd:schema>
```