XML Schema Documentation

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Schema Document Properties

Target Namespace	**http://www.fpml.org/2007/FpML-4-4**
Version	$Revision: 2695 $
Element and Attribute Namespaces	• Global element and attribute declarations belong to this schema's target namespace. • By default, local element declarations belong to this schema's target namespace. • By default, local attribute declarations have no namespace.
Schema Composition	• This schema includes components from the following schema document(s): ◦ fpml-shared-4-4.xsd

Declared Namespaces

Prefix	Namespace
Default namespace	**http://www.fpml.org/2007/FpML-4-4**
ecore	http://www.eclipse.org/emf/2002/Ecore
xml	http://www.w3.org/XML/1998/namespace

xsd	http://www.w3.org/2001/XMLSchema
fpml	**http://www.fpml.org/2007/FpML-4-4**

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2007/FpML-4-4" version="$Revision: 2695 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
   <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
   ...
</xsd:schema>
```

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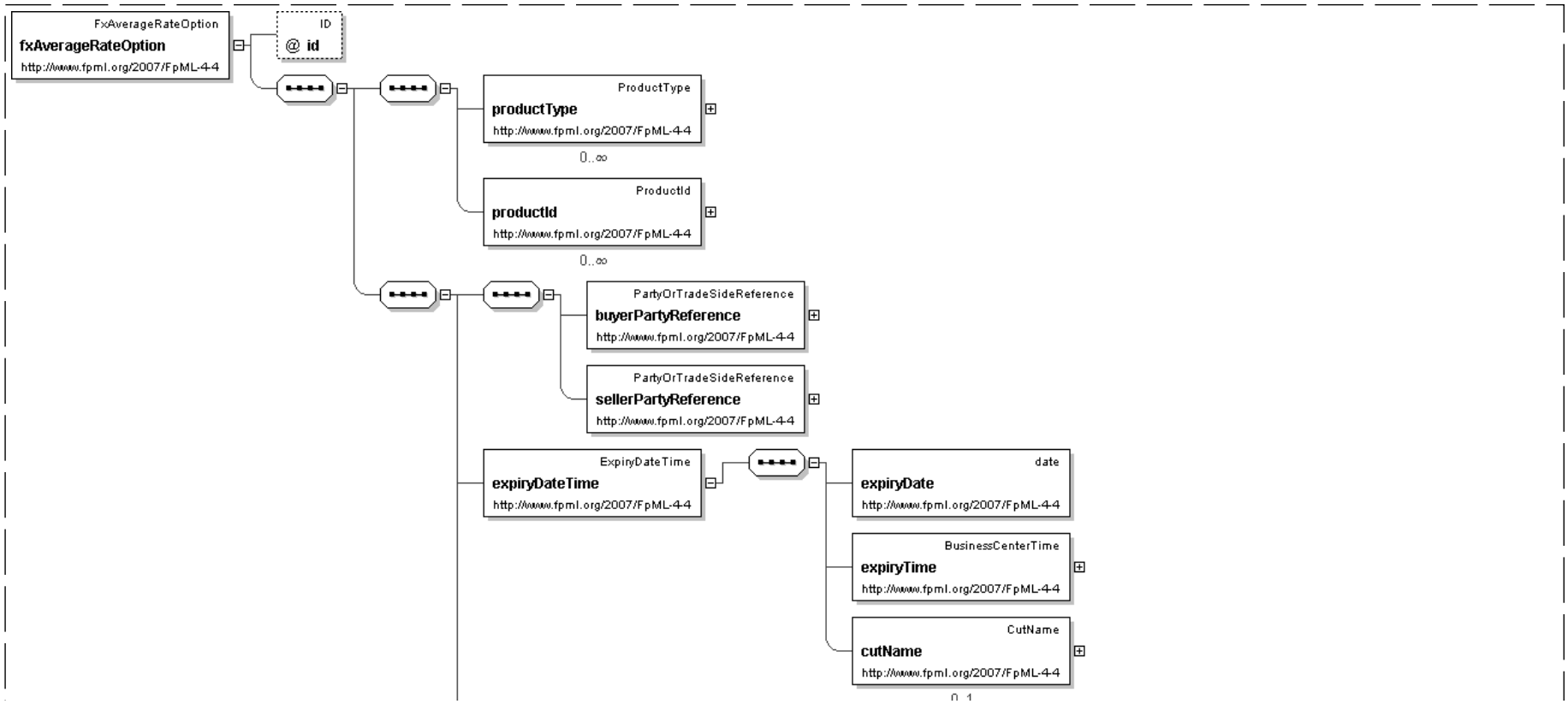
Global Declarations

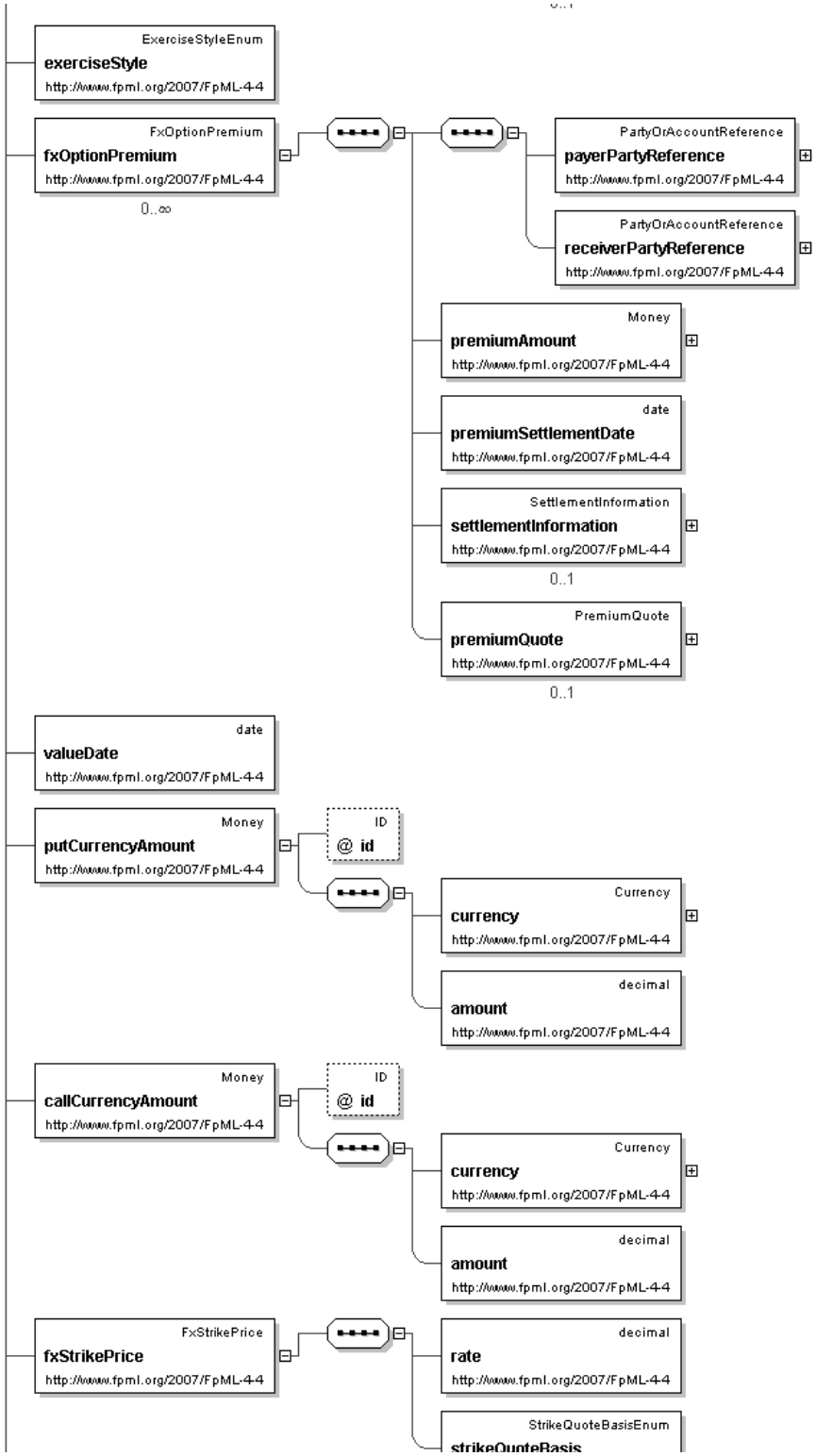
Element: fxAverageRateOption

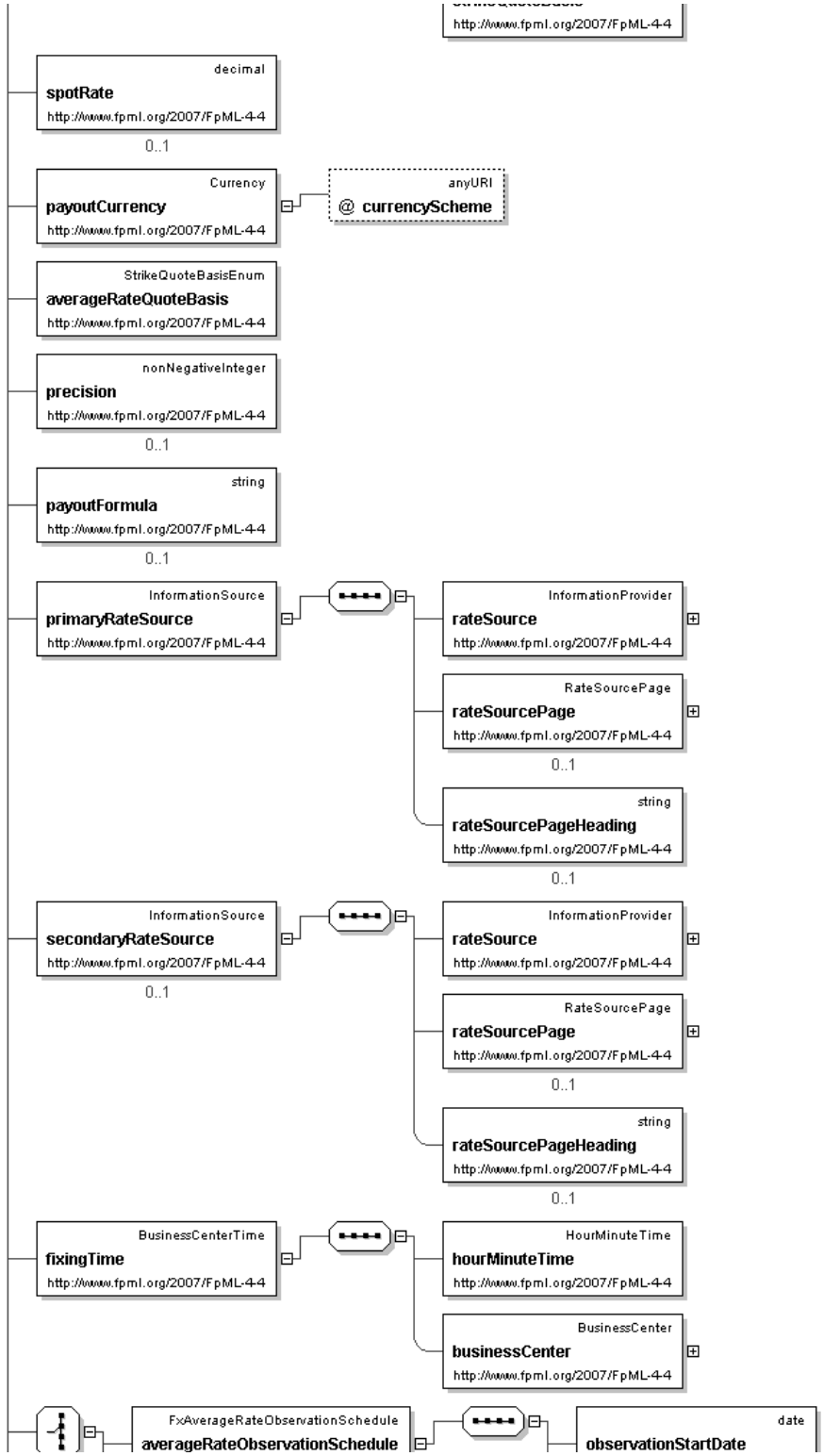
- *This element can be used wherever the following element is referenced:*
  - product

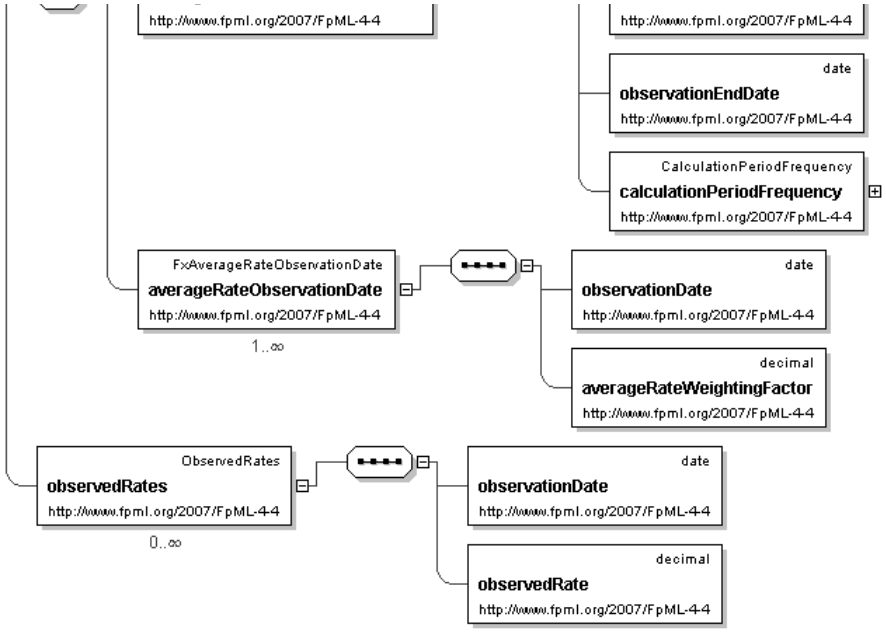
Name	fxAverageRateOption
Type	FxAverageRateOption
Nillable	no
Abstract	no
Documentation	A component describing an FX Average Rate Option product.

Logical Diagram




ExerciseStyleEnum
exerciseStyle
http://www.fpml.org/2007/FpML-4-4
FxOptionPremium
fxOptionPremium
http://www.fpml.org/2007/FpML-4-4
0..∞
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
receiverPartyReference
http://www.fpml.org/2007/FpML-4-4
Money
premiumAmount
http://www.fpml.org/2007/FpML-4-4
date
premiumSettlementDate
http://www.fpml.org/2007/FpML-4-4
SettlementInformation
settlementInformation
http://www.fpml.org/2007/FpML-4-4
0..1
PremiumQuote
premiumQuote
http://www.fpml.org/2007/FpML-4-4
0..1
date
valueDate
http://www.fpml.org/2007/FpML-4-4
Money
putCurrencyAmount
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
Money
callCurrencyAmount
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
FxStrikePrice
fxStrikePrice
http://www.fpml.org/2007/FpML-4-4
decimal
rate
http://www.fpml.org/2007/FpML-4-4
StrikeQuoteBasisEnum
strikeQuoteBasis


http://www.fpml.org/2007/FpML-4-4
decimal
spotRate
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
payoutCurrency
http://www.fpml.org/2007/FpML-4-4
anyURI
@ currencyScheme
StrikeQuoteBasisEnum
averageRateQuoteBasis
http://www.fpml.org/2007/FpML-4-4
nonNegativeInteger
precision
http://www.fpml.org/2007/FpML-4-4
0..1
string
payoutFormula
http://www.fpml.org/2007/FpML-4-4
0..1
InformationSource
primaryRateSource
http://www.fpml.org/2007/FpML-4-4
InformationProvider
rateSource
http://www.fpml.org/2007/FpML-4-4
RateSourcePage
rateSourcePage
http://www.fpml.org/2007/FpML-4-4
0..1
string
rateSourcePageHeading
http://www.fpml.org/2007/FpML-4-4
0..1
InformationSource
secondaryRateSource
http://www.fpml.org/2007/FpML-4-4
0..1
InformationProvider
rateSource
http://www.fpml.org/2007/FpML-4-4
RateSourcePage
rateSourcePage
http://www.fpml.org/2007/FpML-4-4
0..1
string
rateSourcePageHeading
http://www.fpml.org/2007/FpML-4-4
0..1
BusinessCenterTime
fixingTime
http://www.fpml.org/2007/FpML-4-4
HourMinuteTime
hourMinuteTime
http://www.fpml.org/2007/FpML-4-4
BusinessCenter
businessCenter
http://www.fpml.org/2007/FpML-4-4
FxAverageRateObservationSchedule
averageRateObservationSchedule
date
observationStartDate



XML Instance Representation

```
<fxAverageRateOption
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
```

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

```
   <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

```
   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

```
   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
```

'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

```
   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
```

'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.'

```
   <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
```

'The manner in which the option can be exercised.'

```
   <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
```

'Premium amount or premium installment amount for an option.'

```
   <valueDate> xsd:date </valueDate> [1]
```

'The date on which both currencies traded will settle.'

<putCurrencyAmount> Money </putCurrencyAmount> [1]

'The currency amount that the option gives the right to sell.'

<callCurrencyAmount> Money </callCurrencyAmount> [1]

'The currency amount that the option gives the right to buy.'

<fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]

'TBA'

<spotRate> xsd:decimal </spotRate> [0..1]

'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move \"up\" or \"down\" to be triggered.'

<payoutCurrency> Currency </payoutCurrency> [1]

'The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit on a digital or barrier option.'

<averageRateQuoteBasis> StrikeQuoteBasisEnum </averageRateQuoteBasis> [1]

'The method by which the average rate that is being observed is quoted.'

<precision> xsd:nonNegativeInteger </precision> [0..1]

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

<payoutFormula> xsd:string </payoutFormula> [0..1]

'The description of the mathematical computation for how the payout is computed.'

<primaryRateSource> InformationSource </primaryRateSource> [1]

'The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]

'An alternative, or secondary, source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]

'The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.'

Start Choice [1]

<averageRateObservationSchedule> FxAverageRateObservationSchedule
</averageRateObservationSchedule> [1]

'Parametric schedule of rate observations.'

<averageRateObservationDate> FxAverageRateObservationDate </averageRateObservationDate> [1..*]

'One of more specific rate observation dates.'

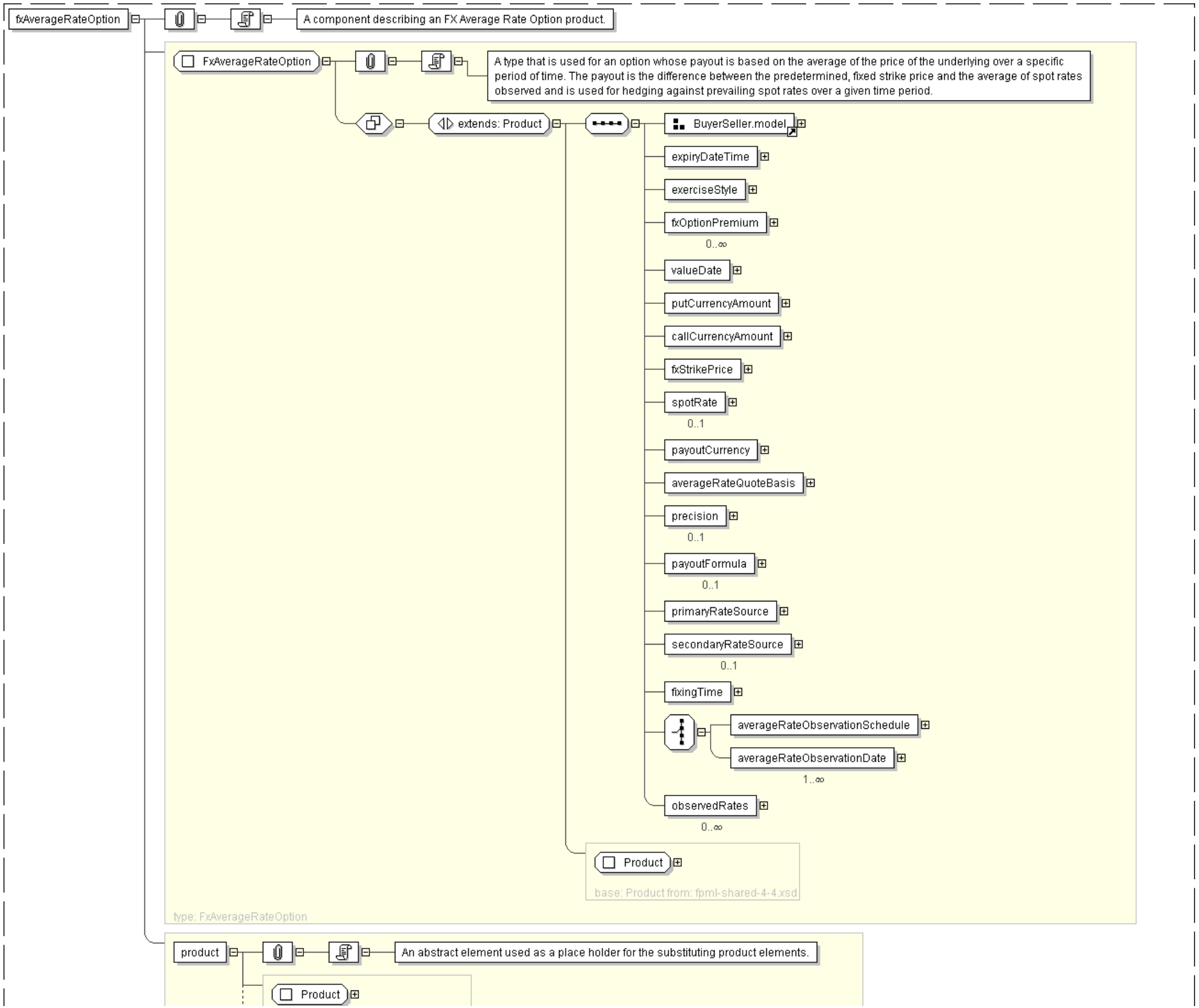
End Choice

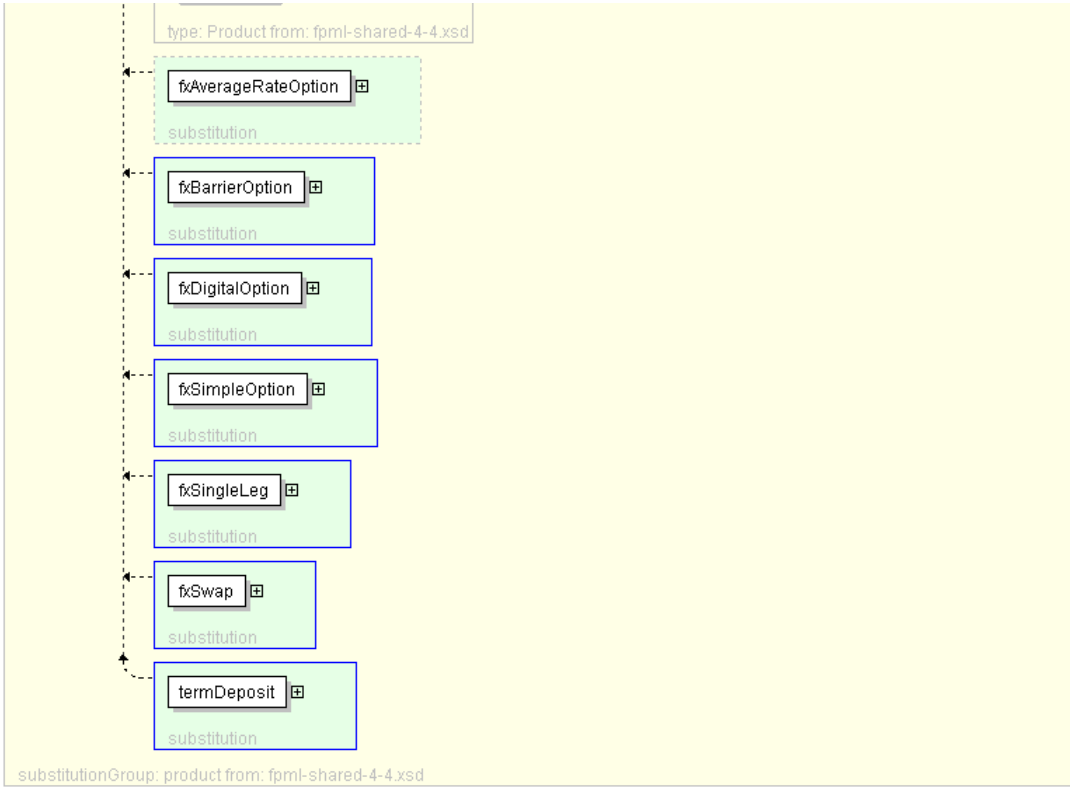
<observedRates> ObservedRates </observedRates> [0..*]

'Describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade.'

</fxAverageRateOption>

Diagram


fxAverageRateOption
A component describing an FX Average Rate Option product.
FxAverageRateOption
A type that is used for an option whose payout is based on the average of the price of the underlying over a specific period of time. The payout is the difference between the predetermined, fixed strike price and the average of spot rates observed and is used for hedging against prevailing spot rates over a given time period.
extends: Product
BuyerSeller.model
expiryDateTime
exerciseStyle
fxOptionPremium
0..∞
valueDate
putCurrencyAmount
callCurrencyAmount
fxStrikePrice
spotRate
0..1
payoutCurrency
averageRateQuoteBasis
precision
0..1
payoutFormula
0..1
primaryRateSource
secondaryRateSource
0..1
fixingTime
averageRateObservationSchedule
averageRateObservationDate
1..∞
observedRates
0..∞
Product
base: Product from: fpml-shared-4-4.xsd
type: FxAverageRateOption
product
An abstract element used as a place holder for the substituting product elements.
Product



Schema Component Representation

```
<xsd:element name="fxAverageRateOption" type=" FxAverageRateOption
" substitutionGroup="product"/>
```

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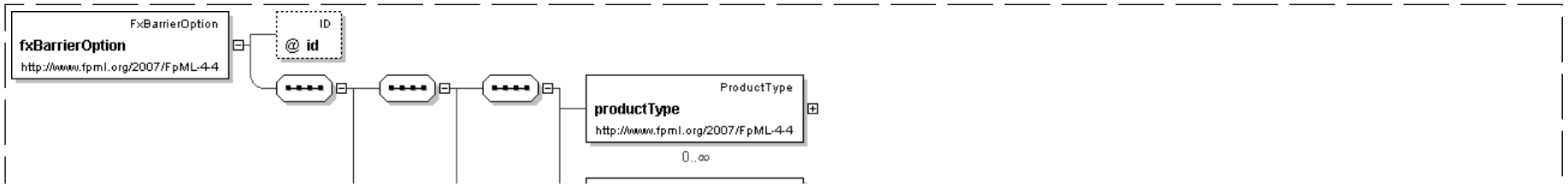
Element: fxBarrierOption

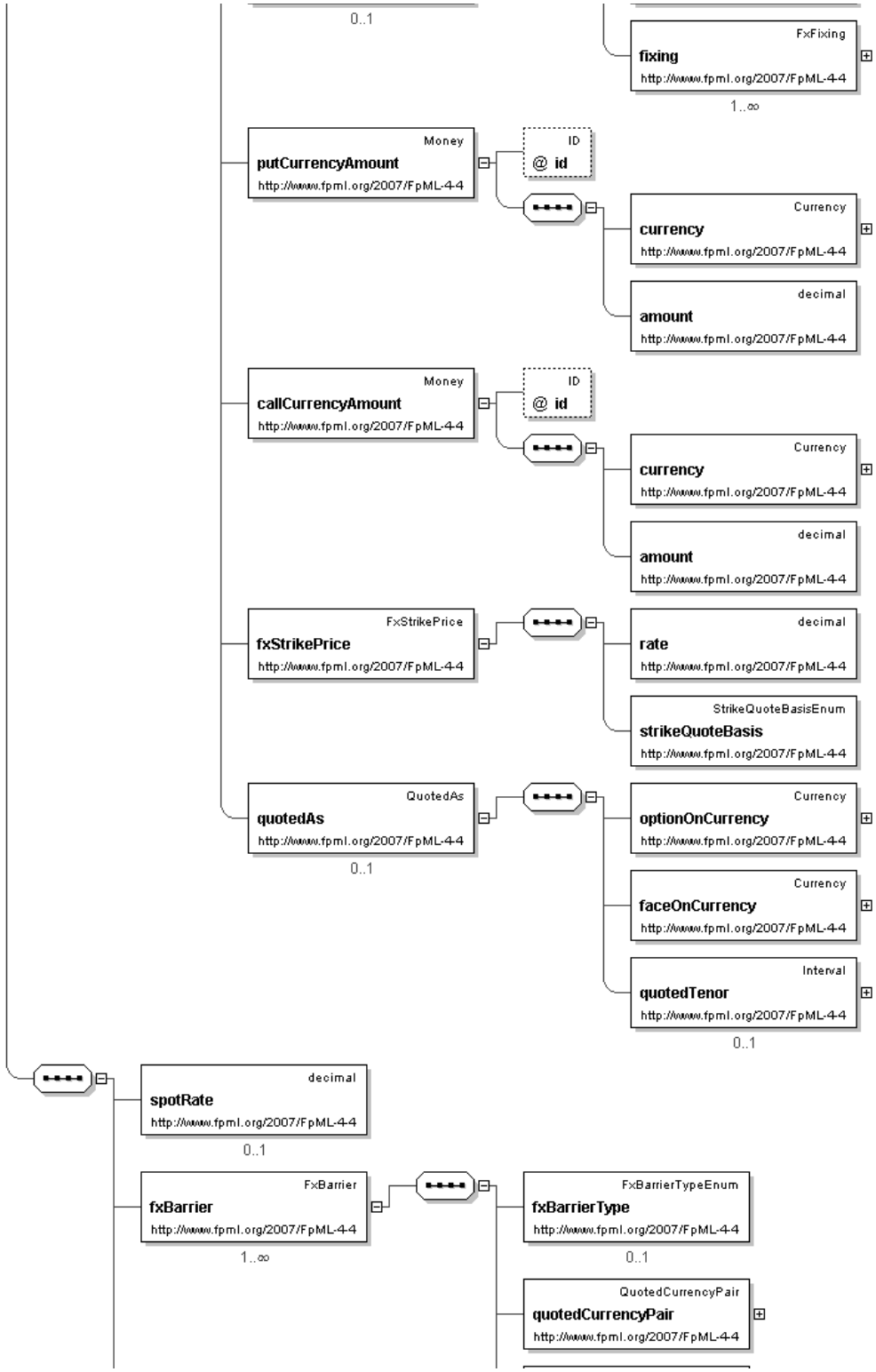
- *This element can be used wherever the following element is referenced:*
  - product

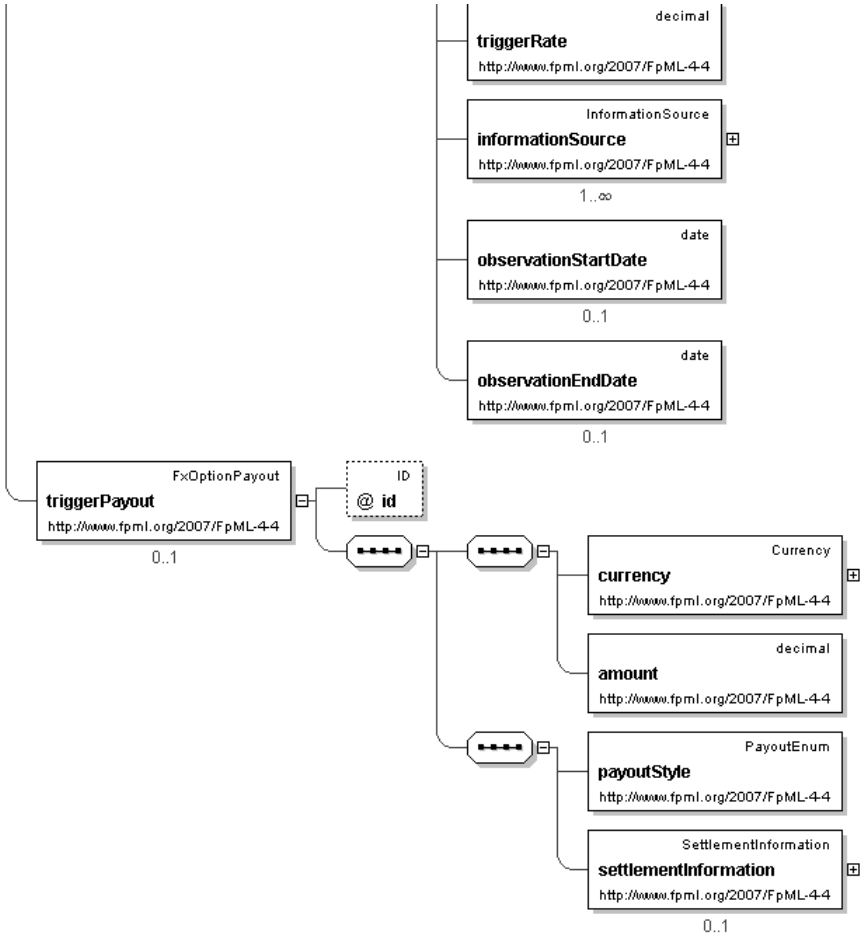
Name	fxBarrierOption
Type	FxBarrierOption
Nillable	no
Abstract	no
Documentation	A component describing a FX Barrier Option product.

Logical Diagram



ProductId
productId
http://www.fpml.org/2007/FpML-4-4
0..∞
PartyOrTradeSideReference
buyerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrTradeSideReference
sellerPartyReference
http://www.fpml.org/2007/FpML-4-4
ExpiryDateTime
expiryDateTime
http://www.fpml.org/2007/FpML-4-4
date
expiryDate
http://www.fpml.org/2007/FpML-4-4
BusinessCenterTime
expiryTime
http://www.fpml.org/2007/FpML-4-4
CutName
cutName
http://www.fpml.org/2007/FpML-4-4
0..1
ExerciseStyleEnum
exerciseStyle
http://www.fpml.org/2007/FpML-4-4
FxOptionPremium
fxOptionPremium
http://www.fpml.org/2007/FpML-4-4
0..∞
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
receiverPartyReference
http://www.fpml.org/2007/FpML-4-4
Money
premiumAmount
http://www.fpml.org/2007/FpML-4-4
date
premiumSettlementDate
http://www.fpml.org/2007/FpML-4-4
SettlementInformation
settlementInformation
http://www.fpml.org/2007/FpML-4-4
0..1
PremiumQuote
premiumQuote
http://www.fpml.org/2007/FpML-4-4
0..1
date
valueDate
http://www.fpml.org/2007/FpML-4-4
FxCashSettlement
cashSettlementTerms
http://www.fpml.org/2007/FpML-4-4
Currency
settlementCurrency
http://www.fpml.org/2007/FpML-4-4


0..1
FxFixing
fixing
http://www.fpml.org/2007/FpML-4-4
1..∞
Money
putCurrencyAmount
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
Money
callCurrencyAmount
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
FxStrikePrice
fxStrikePrice
http://www.fpml.org/2007/FpML-4-4
decimal
rate
http://www.fpml.org/2007/FpML-4-4
StrikeQuoteBasisEnum
strikeQuoteBasis
http://www.fpml.org/2007/FpML-4-4
QuotedAs
quotedAs
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
optionOnCurrency
http://www.fpml.org/2007/FpML-4-4
Currency
faceOnCurrency
http://www.fpml.org/2007/FpML-4-4
Interval
quotedTenor
http://www.fpml.org/2007/FpML-4-4
0..1
decimal
spotRate
http://www.fpml.org/2007/FpML-4-4
0..1
FxBarrier
fxBarrier
http://www.fpml.org/2007/FpML-4-4
1..∞
FxBarrierTypeEnum
fxBarrierType
http://www.fpml.org/2007/FpML-4-4
0..1
QuotedCurrencyPair
quotedCurrencyPair
http://www.fpml.org/2007/FpML-4-4



XML Instance Representation

```
<fxBarrierOption
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   'A reference to the party that buys this instrument, ie. pays for this instrument and
   receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
   of FRAs this the fixed rate payer.'

   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
```

'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.'

<exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]

'The manner in which the option can be exercised.'

<fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]

'Premium amount or premium installment amount for an option.'

<valueDate> xsd:date </valueDate> [1]

'The date on which both currencies traded will settle.'

<cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1]

'This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.'

<putCurrencyAmount> Money </putCurrencyAmount> [1]

'The currency amount that the option gives the right to sell.'

<callCurrencyAmount> Money </callCurrencyAmount> [1]

'The currency amount that the option gives the right to buy.'

<fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]

'TBA'

<quotedAs> QuotedAs </quotedAs> [0..1]

'Describes how the option was quoted.'

<spotRate> xsd:decimal </spotRate> [0..1]

'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move \"up\" or \"down\" to be triggered.'

<fxBarrier> FxBarrier </fxBarrier> [1..*]

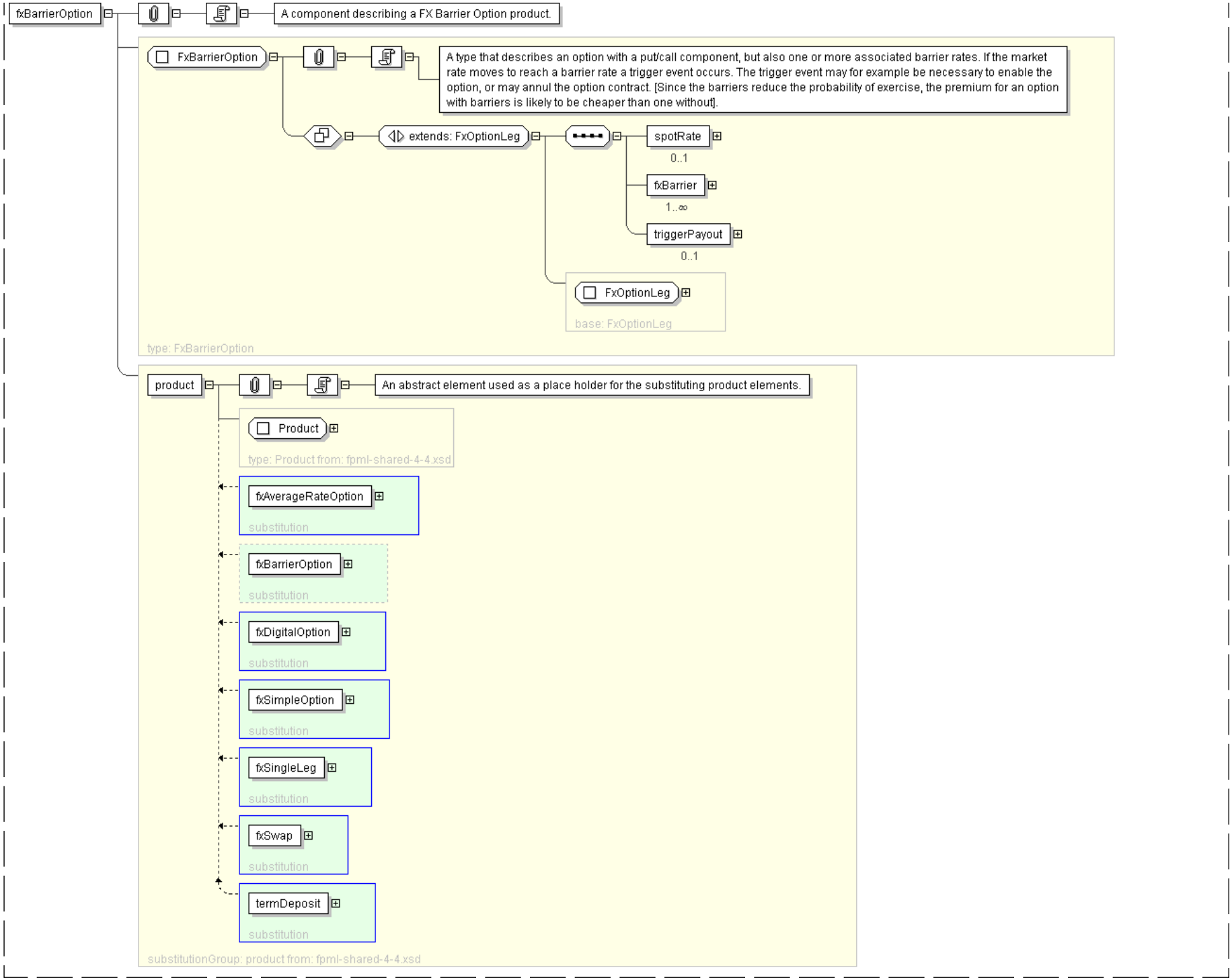
'Information about a barrier rate in a Barrier Option - specifying the exact criteria for a trigger event to occur.'

<triggerPayout> FxOptionPayout </triggerPayout> [0..1]

'The amount of currency which becomes payable if and when a trigger event occurs.'

</fxBarrierOption>

Diagram



Schema Component Representation

```
<xsd:element name="fxBarrierOption" type=" FxBarrierOption " substitutionGroup="product"/>
```

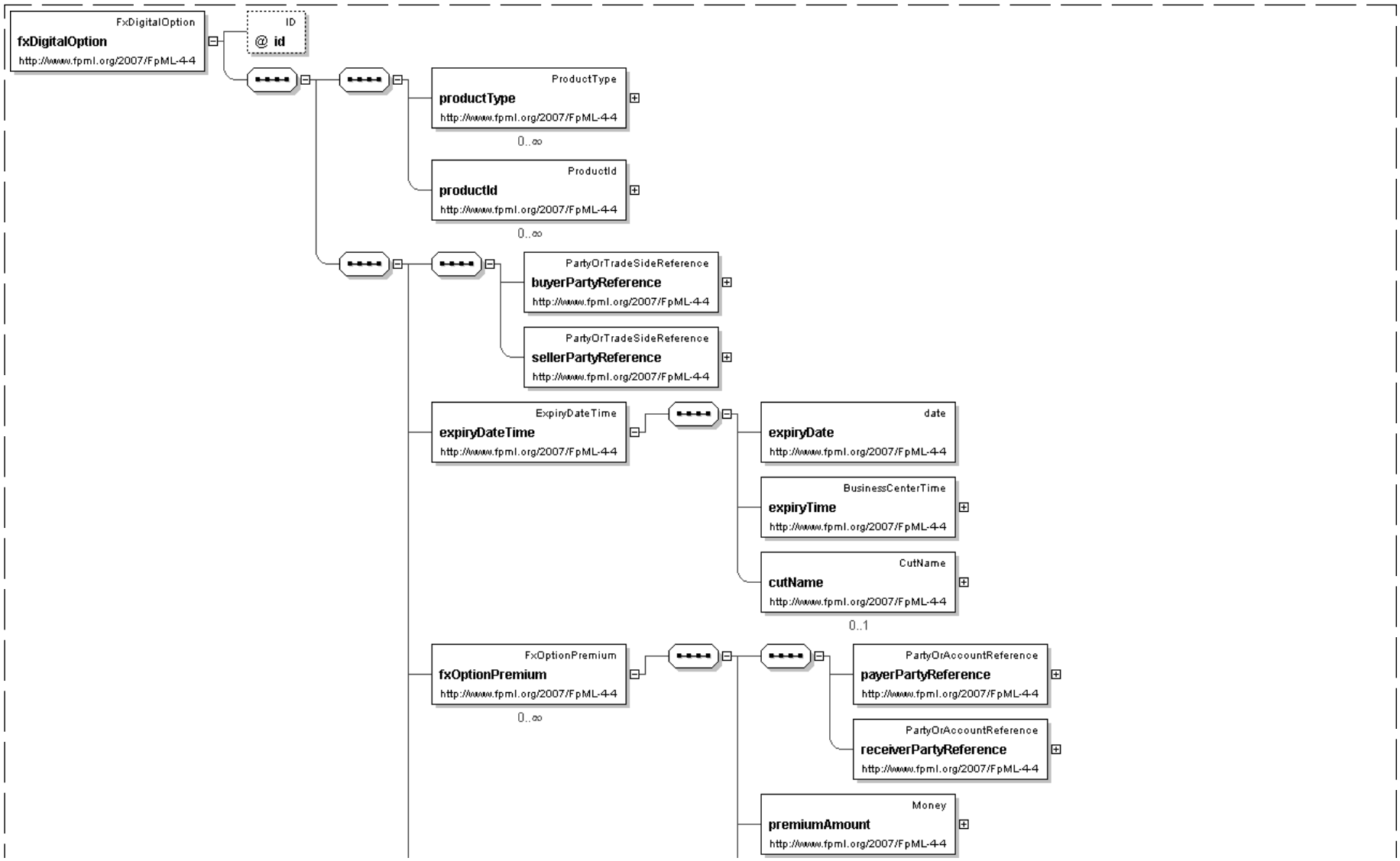
top

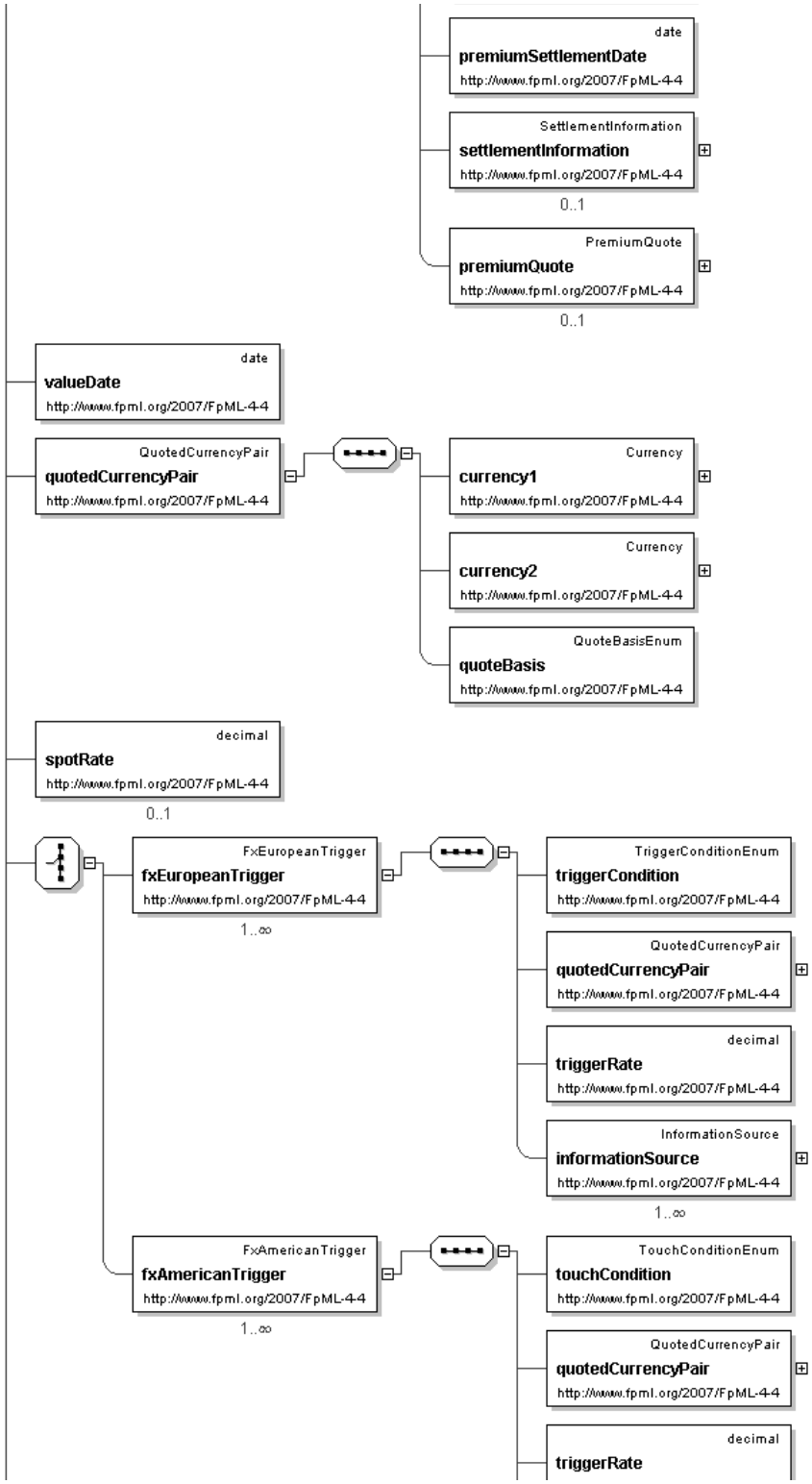
Element: fxDigitalOption

- *This element can be used wherever the following element is referenced:*
  - product

Name	fxDigitalOption
Type	FxDigitalOption
Nillable	no
Abstract	no
Documentation	A component describing a FX Digital Option product.

Logical Diagram




date
premiumSettlementDate
http://www.fpml.org/2007/FpML-4-4
SettlementInformation
settlementInformation
http://www.fpml.org/2007/FpML-4-4
0..1
PremiumQuote
premiumQuote
http://www.fpml.org/2007/FpML-4-4
0..1
date
valueDate
http://www.fpml.org/2007/FpML-4-4
QuotedCurrencyPair
quotedCurrencyPair
http://www.fpml.org/2007/FpML-4-4
Currency
currency1
http://www.fpml.org/2007/FpML-4-4
Currency
currency2
http://www.fpml.org/2007/FpML-4-4
QuoteBasisEnum
quoteBasis
http://www.fpml.org/2007/FpML-4-4
decimal
spotRate
http://www.fpml.org/2007/FpML-4-4
0..1
FxEuropeanTrigger
fxEuropeanTrigger
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1..∞
TriggerConditionEnum
triggerCondition
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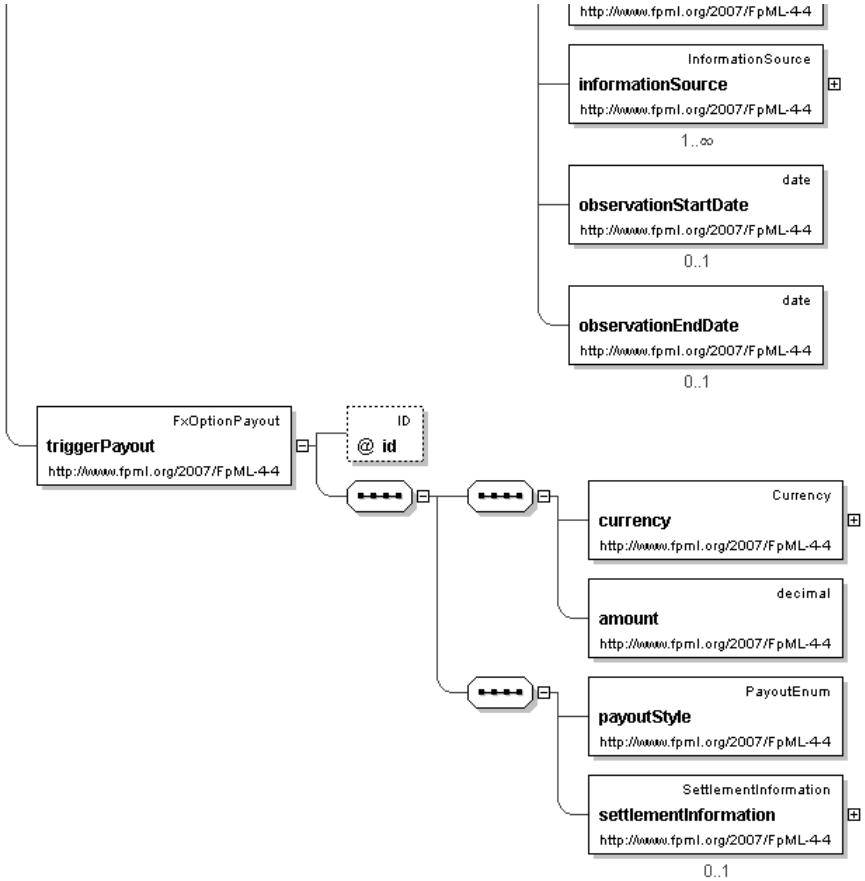
QuotedCurrencyPair
quotedCurrencyPair
http://www.fpml.org/2007/FpML-4-4
decimal
triggerRate
http://www.fpml.org/2007/FpML-4-4
InformationSource
informationSource
http://www.fpml.org/2007/FpML-4-4
1..∞
FxAmericanTrigger
fxAmericanTrigger
http://www.fpml.org/2007/FpML-4-4
1..∞
TouchConditionEnum
touchCondition
http://www.fpml.org/2007/FpML-4-4
QuotedCurrencyPair
quotedCurrencyPair
http://www.fpml.org/2007/FpML-4-4
decimal
triggerRate

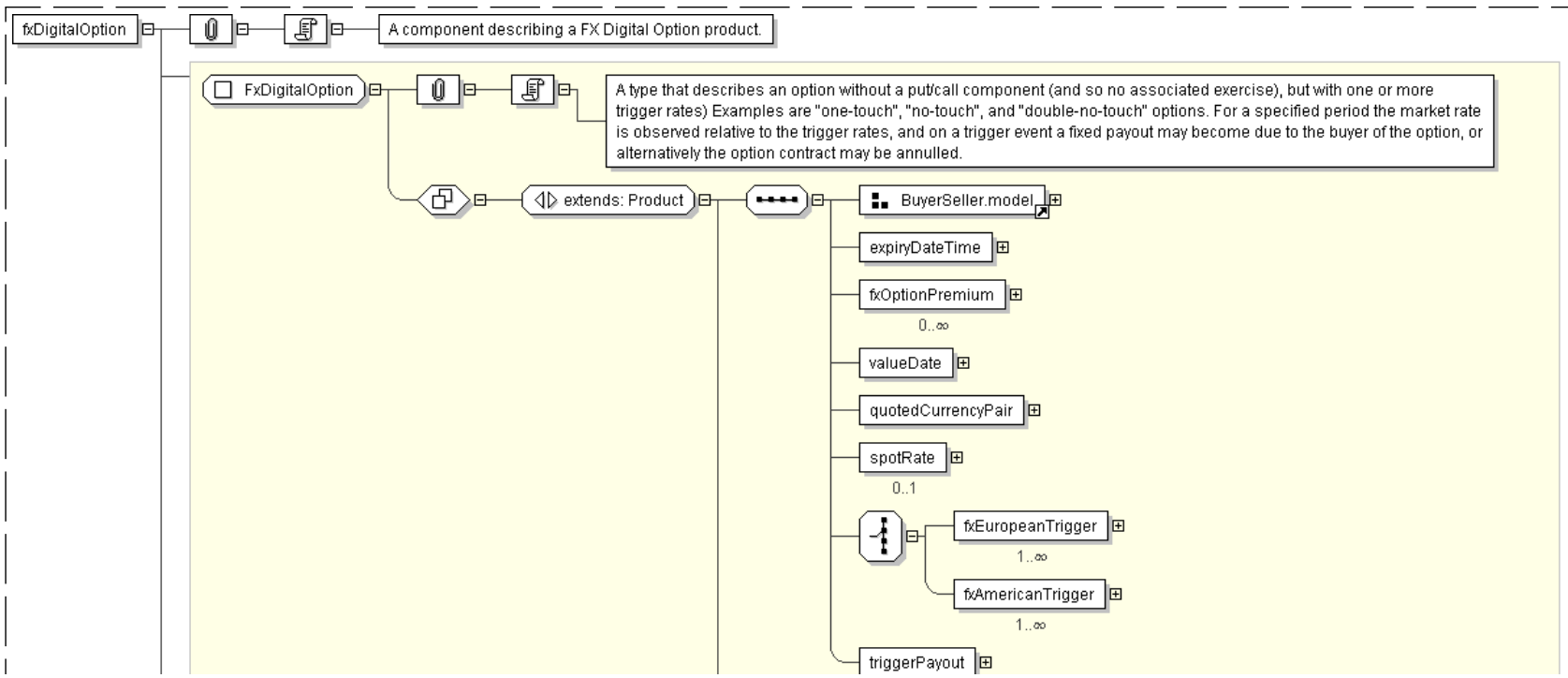


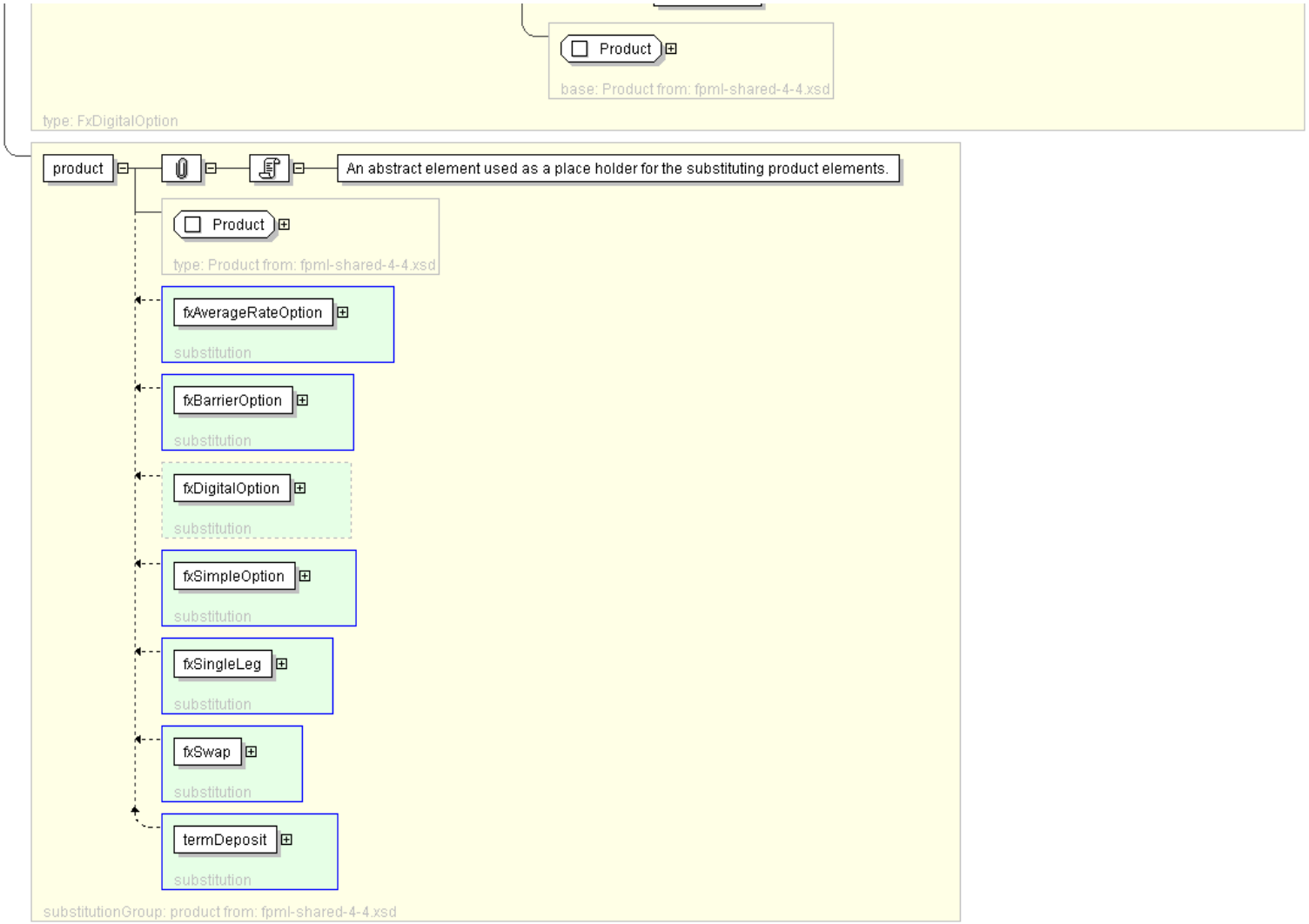
XML Instance Representation

```
<fxDigitalOption
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   'A reference to the party that buys this instrument, ie. pays for this instrument and
   receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
   of FRAs this the fixed rate payer.'

   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
   'The date and time in a location of the option expiry. In the case of american options this
   is the latest possible expiry date and time.'
```

```
<fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
'Premium amount or premium installment amount for an option.'

<valueDate> xsd:date </valueDate> [1]
'The date on which both currencies traded will settle.'

<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
'Defines the two currencies for an FX trade and the quotation relationship between the
two currencies.'

<spotRate> xsd:decimal </spotRate> [0..1]
'An optional element used for FX forwards and certain types of FX OTC options. For
deals consumated in the FX Forwards Market, this represents the current market rate for
a particular currency pair. For barrier and digital/binary options, it can be useful to
include the spot rate at the time the option was executed to make it easier to know whether
the option needs to move \"up\" or \"down\" to be triggered.'

Start Choice [1]
    <fxEuropeanTrigger> FxEuropeanTrigger </fxEuropeanTrigger> [1..*]
    'A European trigger occurs if the trigger criteria are met, but these are valid (and
    an observation is made) only at the maturity of the option.'

    <fxAmericanTrigger> FxAmericanTrigger </fxAmericanTrigger> [1..*]
    'An American trigger occurs if the trigger criteria are met at any time from the initiation
    to the maturity of the option.'

End Choice
<triggerPayout> FxOptionPayout </triggerPayout> [1]
'The amount of currency which becomes payable if and when a trigger event occurs.'

</fxDigitalOption>
```

Diagram





Schema Component Representation

```
<xsd:element name="fxDigitalOption" type=" FxDigitalOption " substitutionGroup="product"/>
```

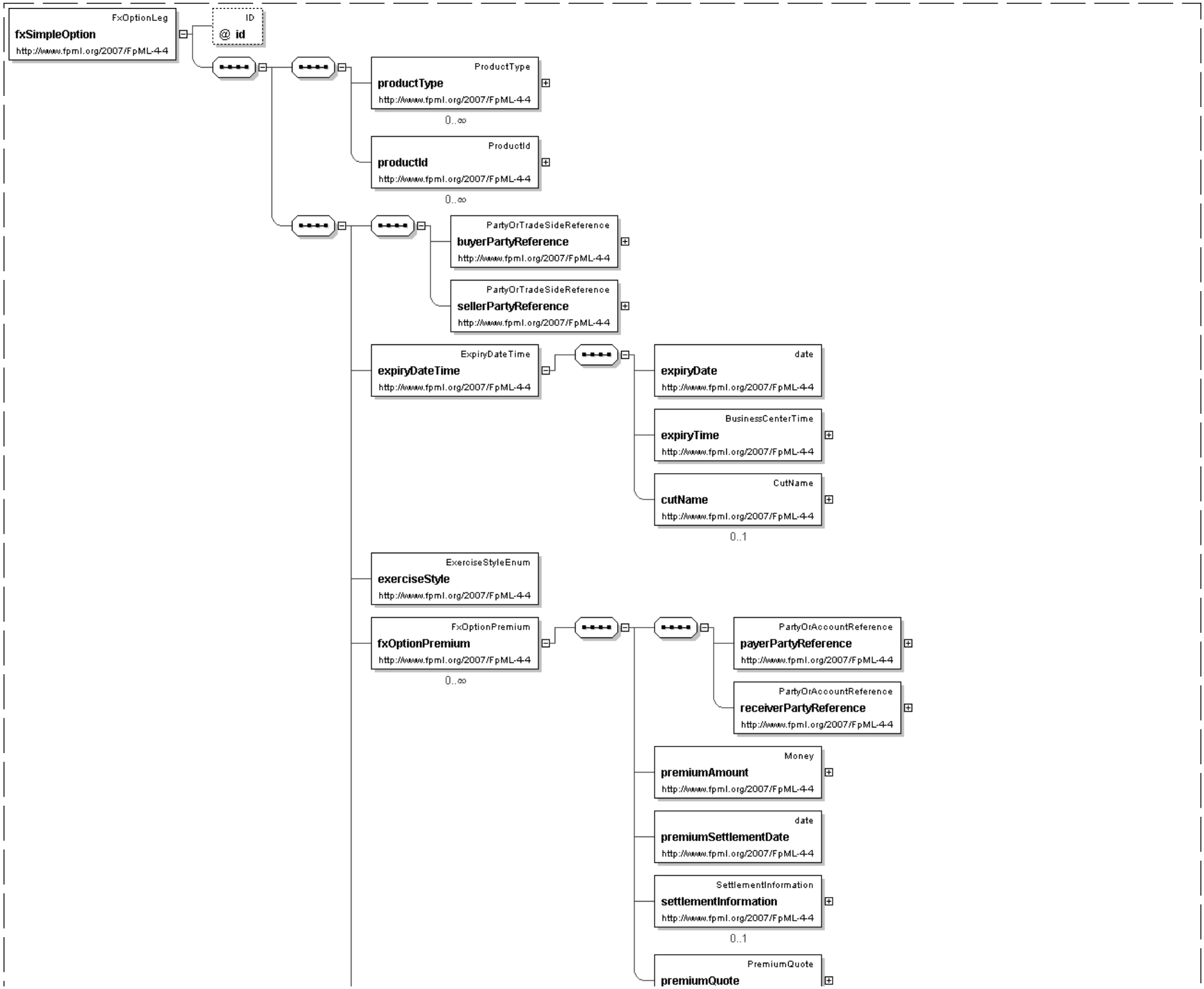
top

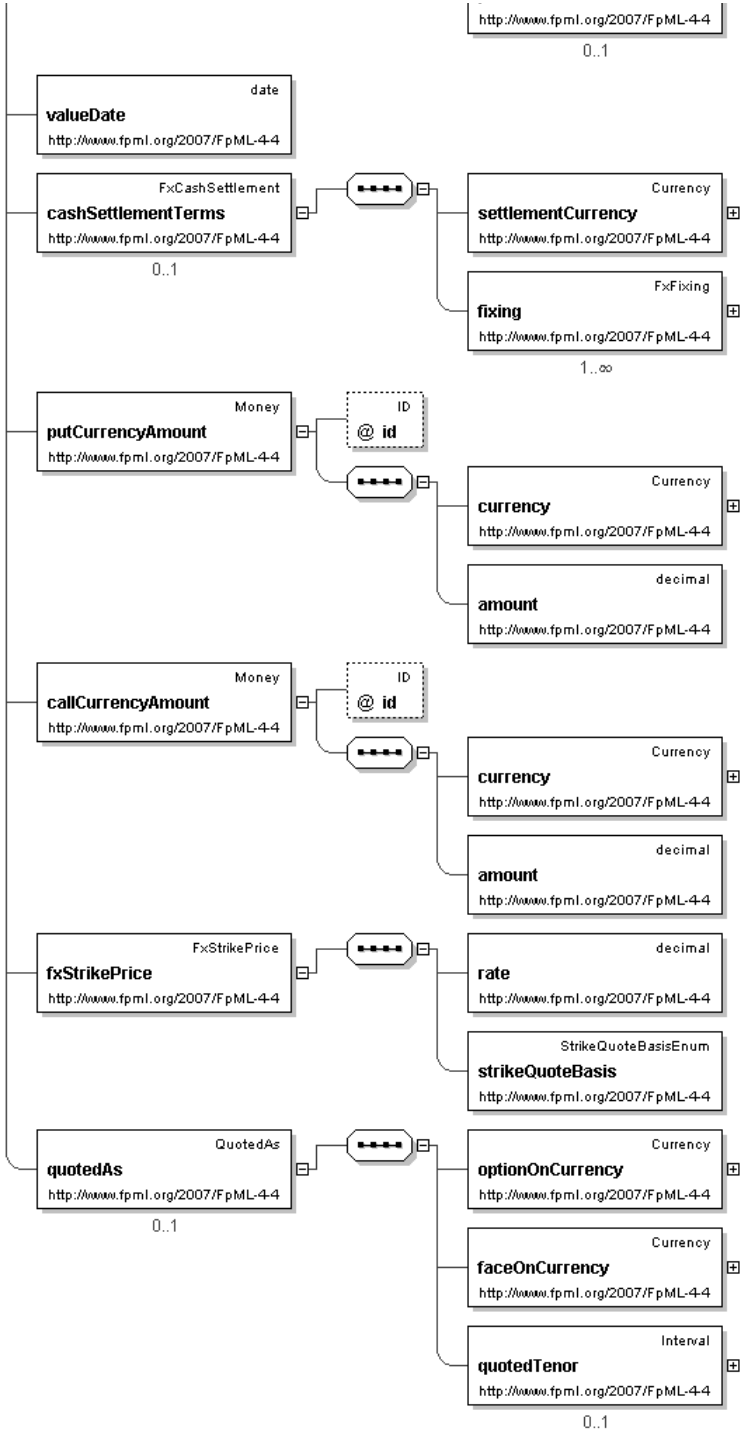
Element: fxSimpleOption

- *This element can be used wherever the following element is referenced:*
  - product

Name	fxSimpleOption
Type	FxOptionLeg
Nillable	no
Abstract	no
Documentation	A component describing a FX Simple Option product

Logical Diagram





XML Instance Representation

```
<fxSimpleOption
```

id=" xsd:ID [0..1]">

<productType> ProductType </productType> [0..*]

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

<productId> ProductId </productId> [0..*]

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]

'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

<expiryDateTime> ExpiryDateTime </expiryDateTime> [1]

'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.'

<exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]

'The manner in which the option can be exercised.'

<fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]

'Premium amount or premium installment amount for an option.'

<valueDate> xsd:date </valueDate> [1]

'The date on which both currencies traded will settle.'

<cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1]

'This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.'

<putCurrencyAmount> Money </putCurrencyAmount> [1]

'The currency amount that the option gives the right to sell.'

<callCurrencyAmount> Money </callCurrencyAmount> [1]

'The currency amount that the option gives the right to buy.'

<fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]

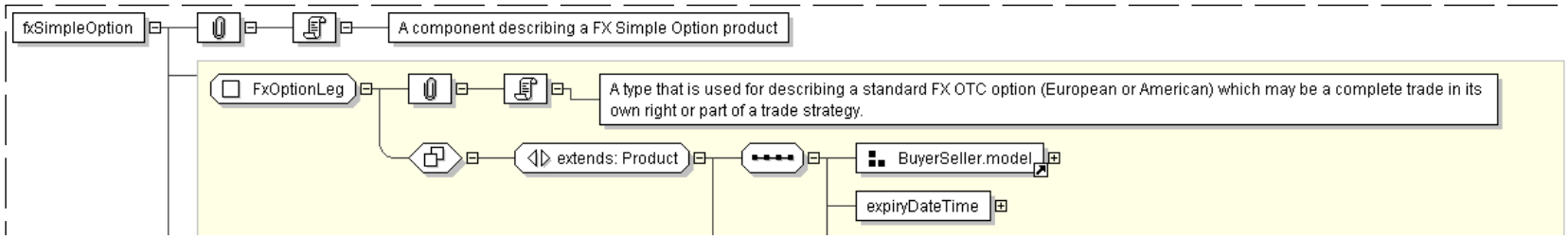
'TBA'

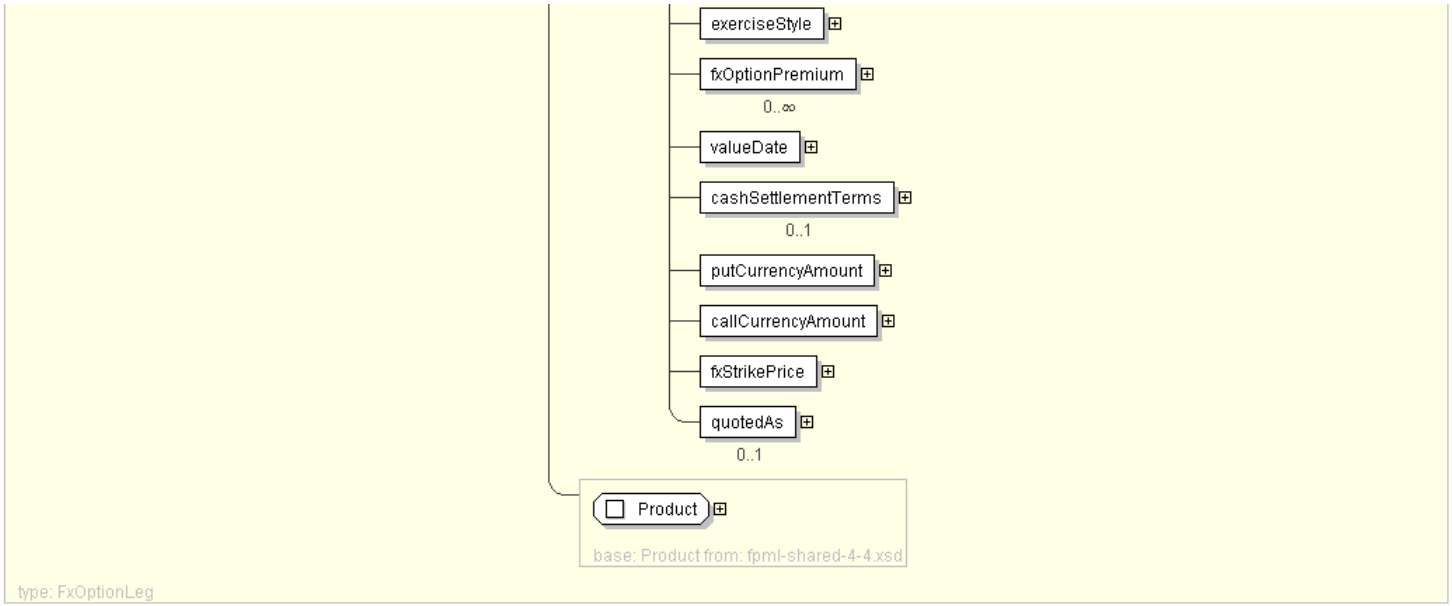
<quotedAs> QuotedAs </quotedAs> [0..1]

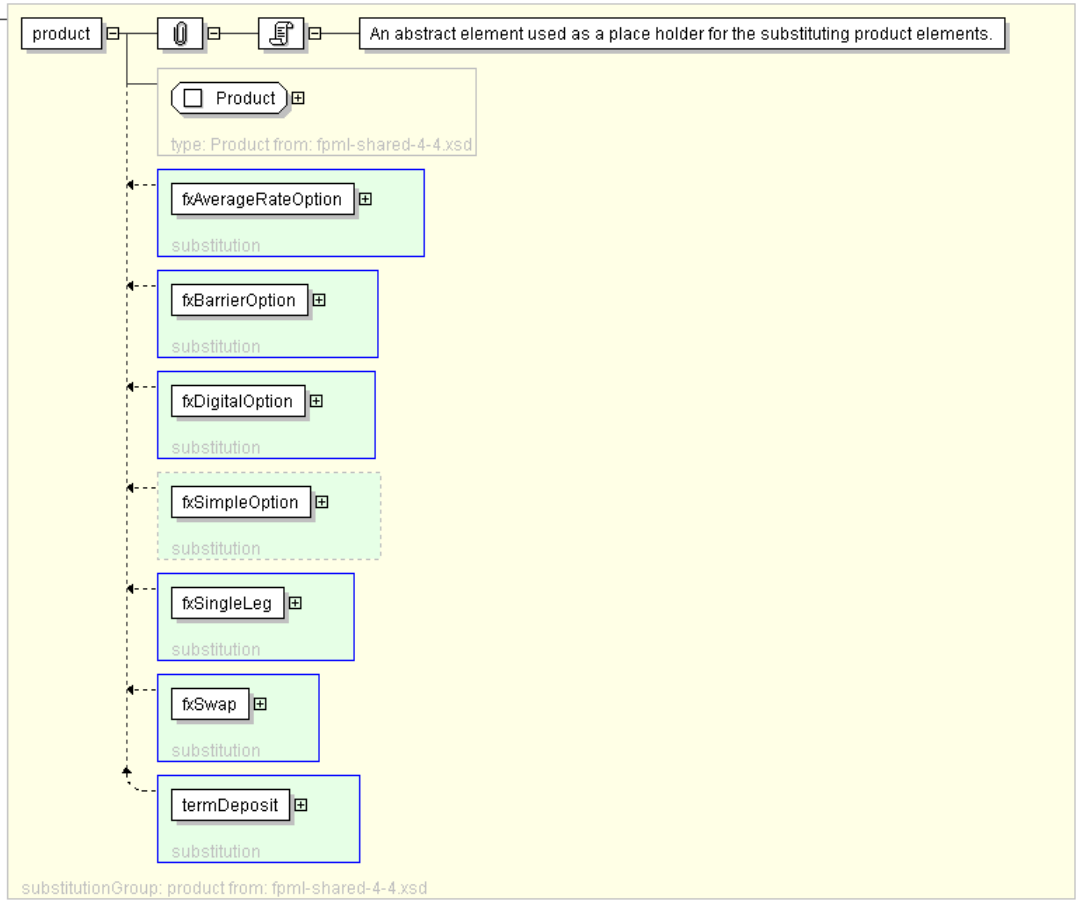
'Describes how the option was quoted.'

</fxSimpleOption>

Diagram




exerciseStyle
fxOptionPremium
0..∞
valueDate
cashSettlementTerms
0..1
putCurrencyAmount
callCurrencyAmount
fxStrikePrice
quotedAs
0..1
Product
base: Product from: fpml-shared-4-4.xsd
type: FxOptionLeg


product
An abstract element used as a place holder for the substituting product elements.
Product
type: Product from: fpml-shared-4-4.xsd
fxAverageRateOption
substitution
fxBarrierOption
substitution
fxDigitalOption
substitution
fxSimpleOption
substitution
fxSingleLeg
substitution
fxSwap
substitution
termDeposit
substitution
substitutionGroup: product from: fpml-shared-4-4.xsd

Schema Component Representation

```
<xsd:element name="fxSimpleOption" type=" FxOptionLeg " substitutionGroup="product"/>
```

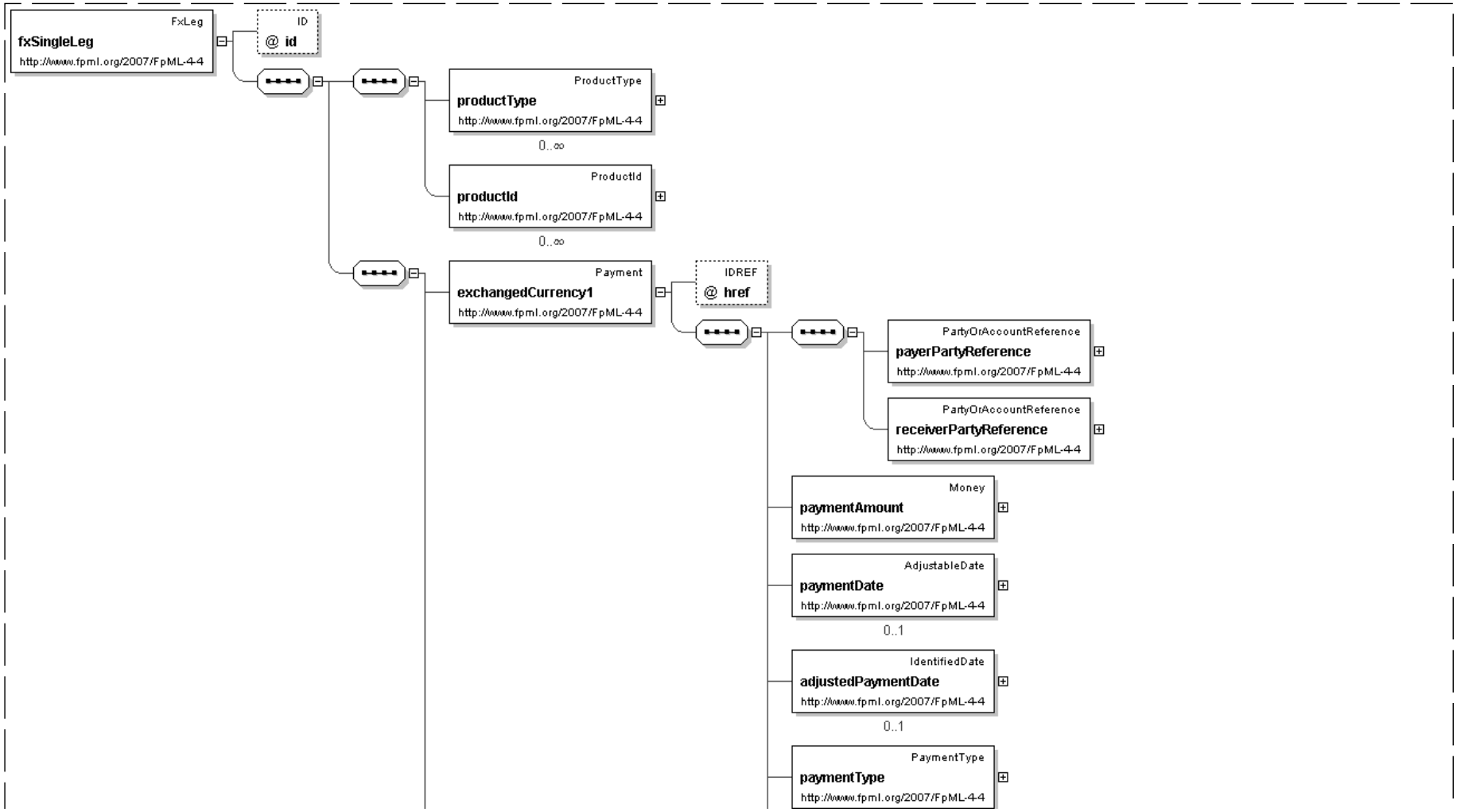
top

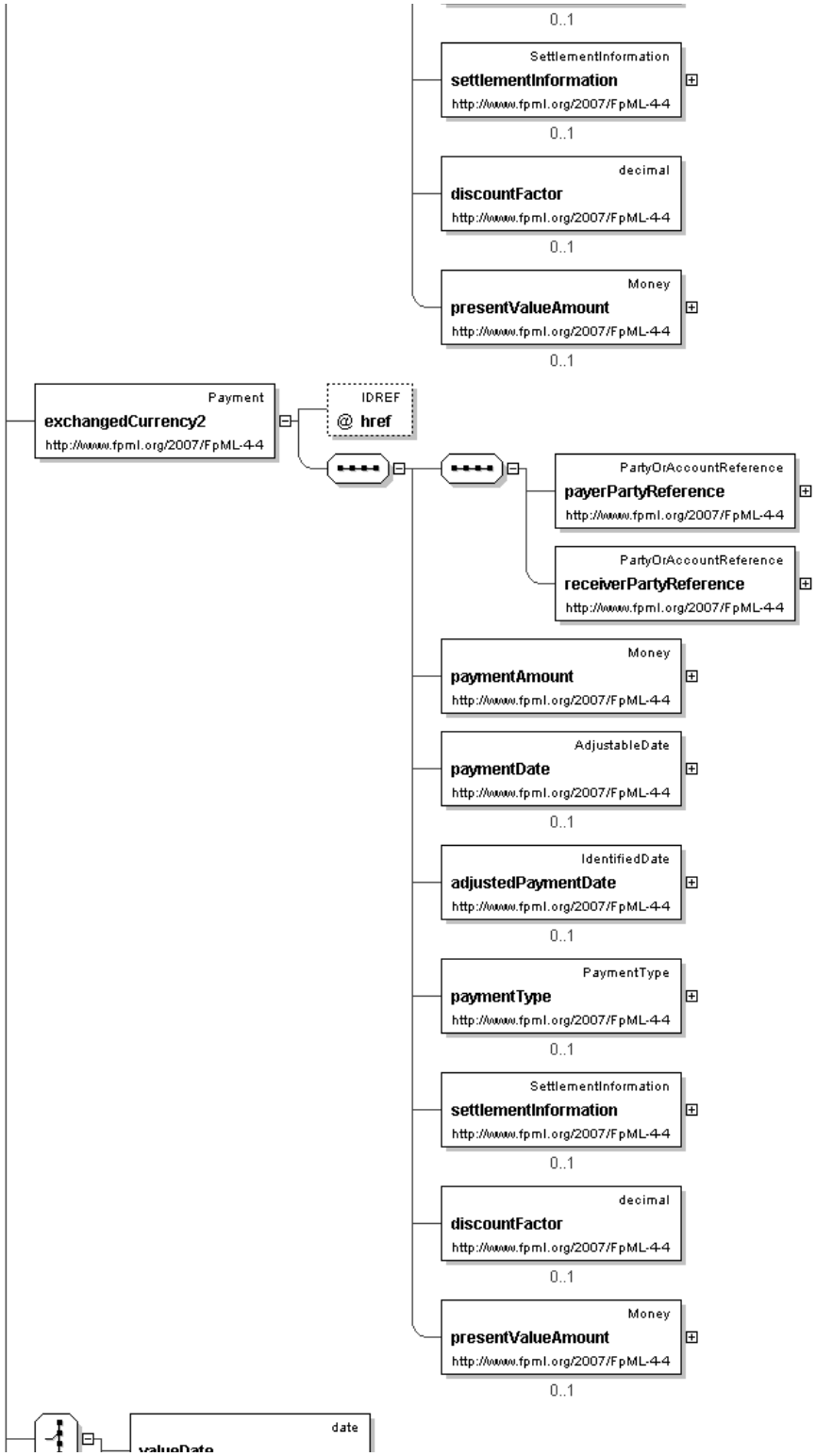
Element: fxSingleLeg

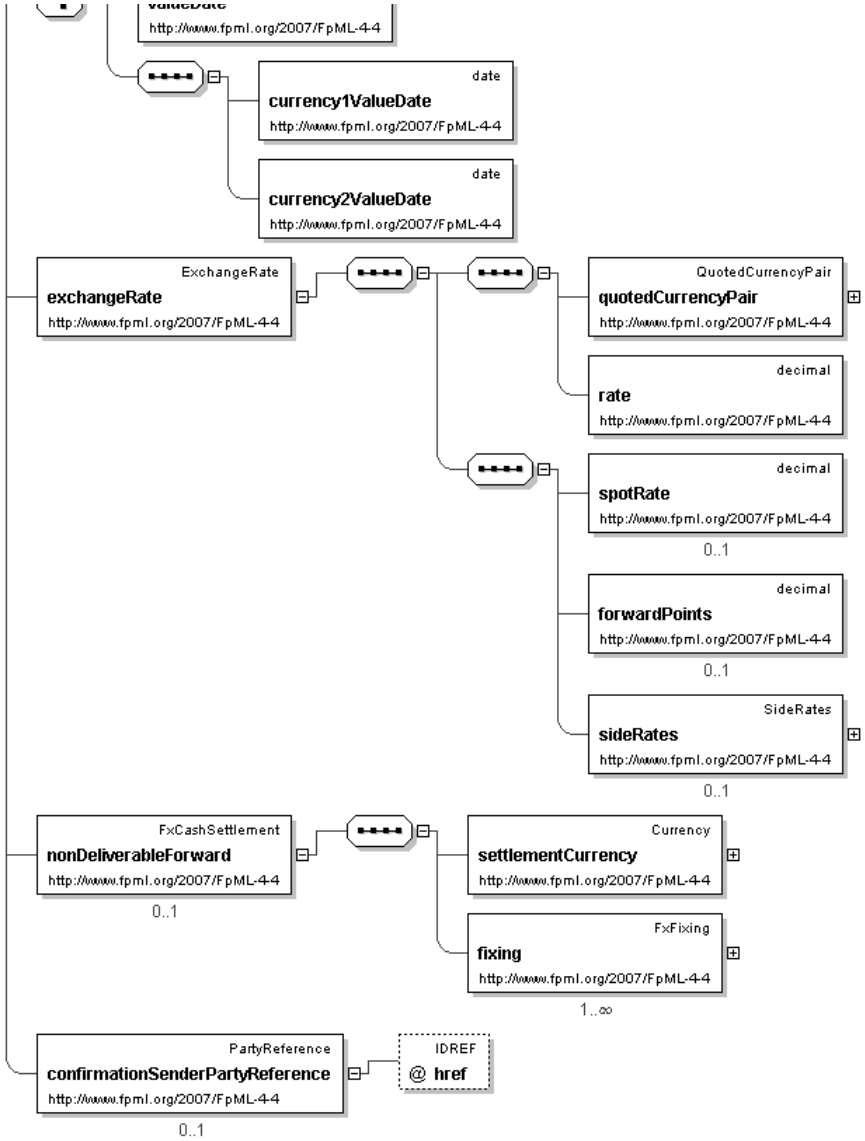
- *This element can be used wherever the following element is referenced:*
  - product

Name	fxSingleLeg
Used by (from the same schema document)	Complex Type **FxSwap**
Type	FxLeg
Nillable	no
Abstract	no
Documentation	A single-legged FX transaction definition (e.g., spot or forward).

Logical Diagram




0..1
SettlementInformation
settlementInformation
http://www.fpml.org/2007/FpML-4-4
0..1
decimal
discountFactor
http://www.fpml.org/2007/FpML-4-4
0..1
Money
presentValueAmount
http://www.fpml.org/2007/FpML-4-4
0..1
Payment
exchangedCurrency2
http://www.fpml.org/2007/FpML-4-4
IDREF
@ href
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
receiverPartyReference
http://www.fpml.org/2007/FpML-4-4
Money
paymentAmount
http://www.fpml.org/2007/FpML-4-4
AdjustableDate
paymentDate
http://www.fpml.org/2007/FpML-4-4
0..1
IdentifiedDate
adjustedPaymentDate
http://www.fpml.org/2007/FpML-4-4
0..1
PaymentType
paymentType
http://www.fpml.org/2007/FpML-4-4
0..1
SettlementInformation
settlementInformation
http://www.fpml.org/2007/FpML-4-4
0..1
decimal
discountFactor
http://www.fpml.org/2007/FpML-4-4
0..1
Money
presentValueAmount
http://www.fpml.org/2007/FpML-4-4
0..1
date



XML Instance Representation

```
<fxSingleLeg
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <exchangedCurrency1> Payment </exchangedCurrency1> [1]
   'This is the first of the two currency flows that define a single leg of a standard
```

foreign exchange transaction.'

<exchangedCurrency2> Payment </exchangedCurrency2> [1]

'This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction.'

Start Choice [1]

<valueDate> xsd:date </valueDate> [1]

'The date on which both currencies traded will settle.'

<currency1ValueDate> xsd:date </currency1ValueDate> [1]

'The date on which the currency1 amount will be settled. To be used in a split value date scenario.'

<currency2ValueDate> xsd:date </currency2ValueDate> [1]

'The date on which the currency2 amount will be settled. To be used in a split value date scenario.'

End Choice

<exchangeRate> ExchangeRate </exchangeRate> [1]

'The rate of exchange between the two currencies.'

<nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]

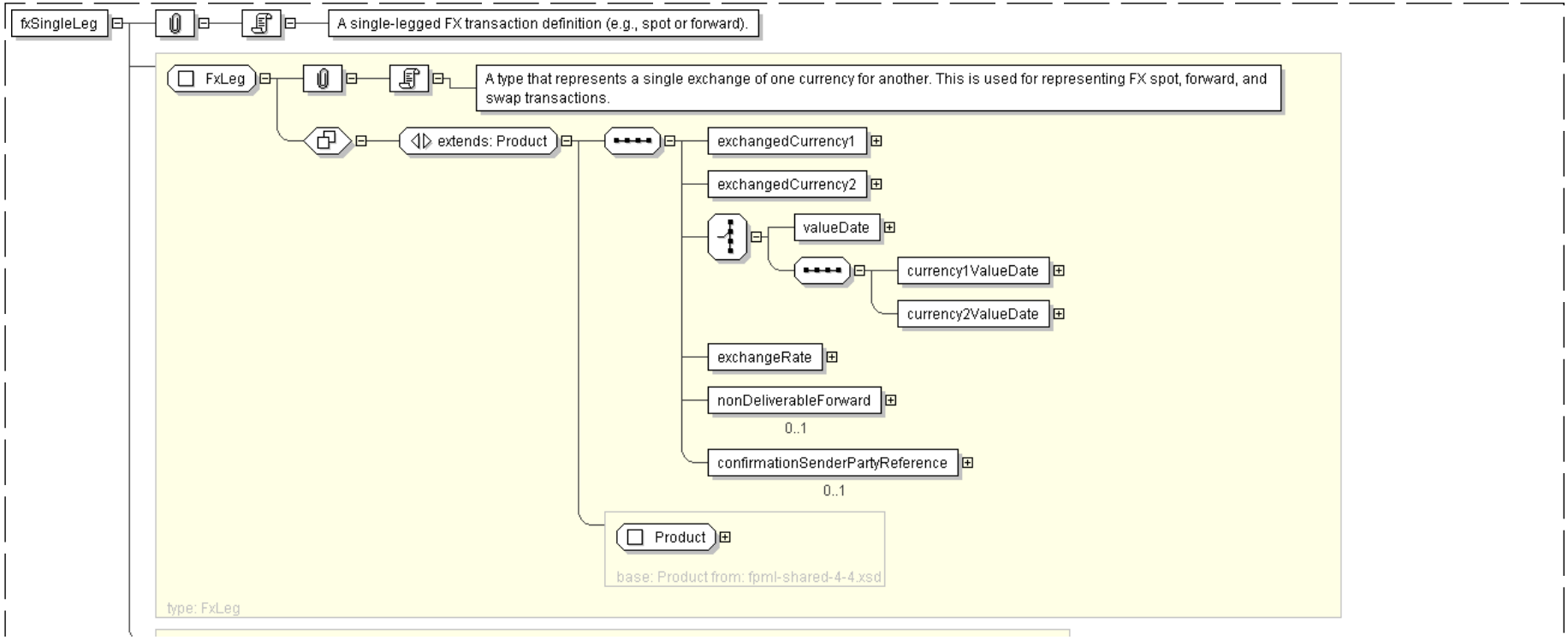
'Used to describe a particular type of FX forward transaction that is settled in a single currency.'

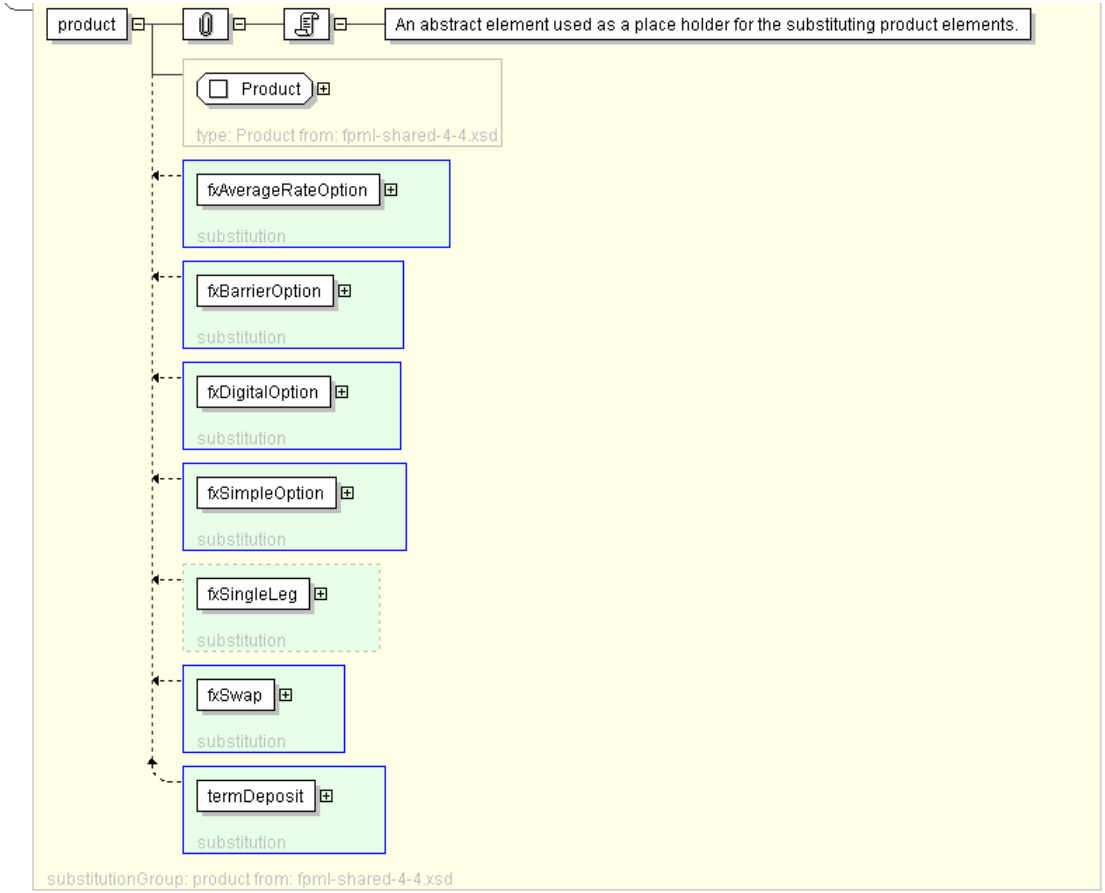
<confirmationSenderPartyReference> PartyReference </confirmationSenderPartyReference> [0..1]

'A reference to the party that is sending the current document as a confirmation of the trade.'

</fxSingleLeg>

Diagram





Schema Component Representation

```
<xsd:element name="fxSingleLeg" type=" FxLeg " substitutionGroup="product"/>
```

top

Element: fxSwap

- *This element can be used wherever the following element is referenced:*
  - product

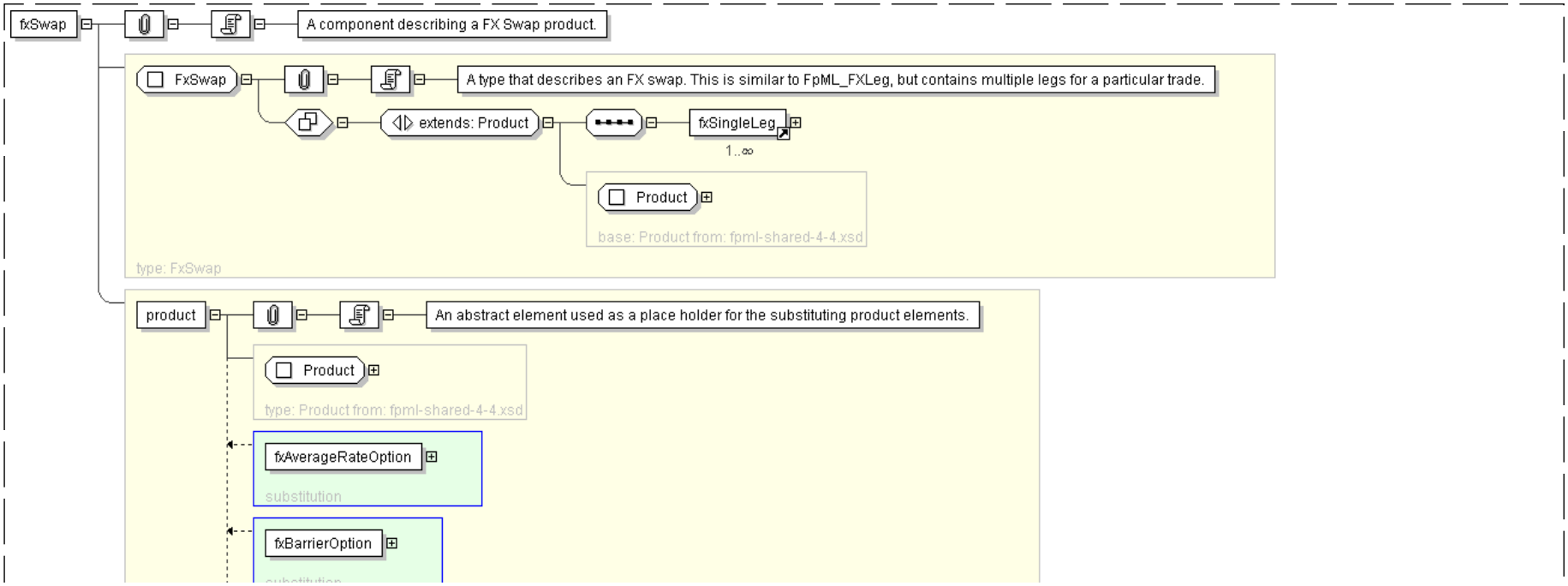
Name	fxSwap
Type	FxSwap
Nillable	no
Abstract	no
Documentation	A component describing a FX Swap product.

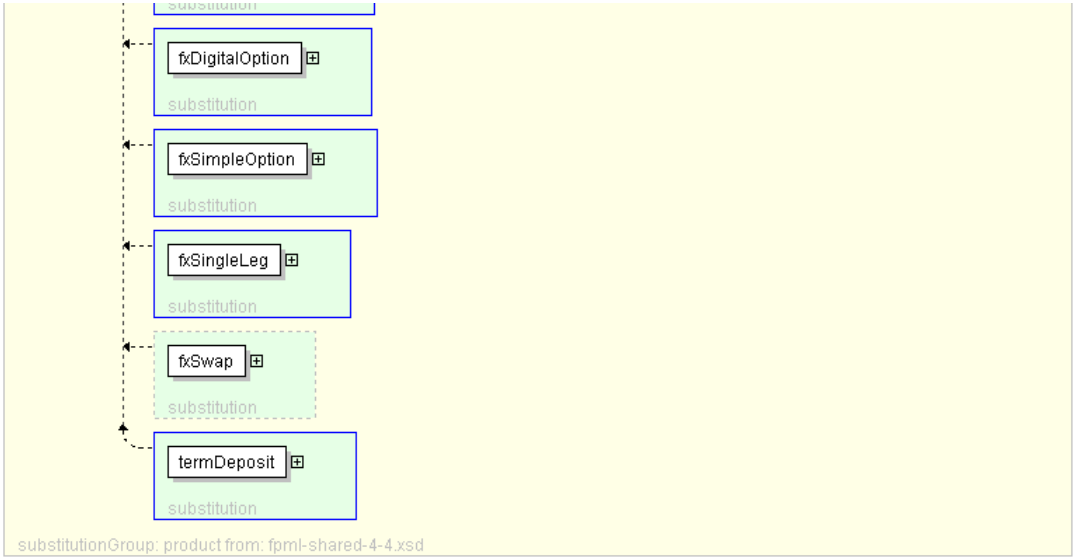
Logical Diagram

XML Instance Representation

```
<fxSwap
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <fxSingleLeg> ... </fxSingleLeg> [1..*]
</fxSwap>
```

Diagram





Schema Component Representation

```
<xsd:element name="fxSwap" type=" FxSwap " substitutionGroup="product"/>
```

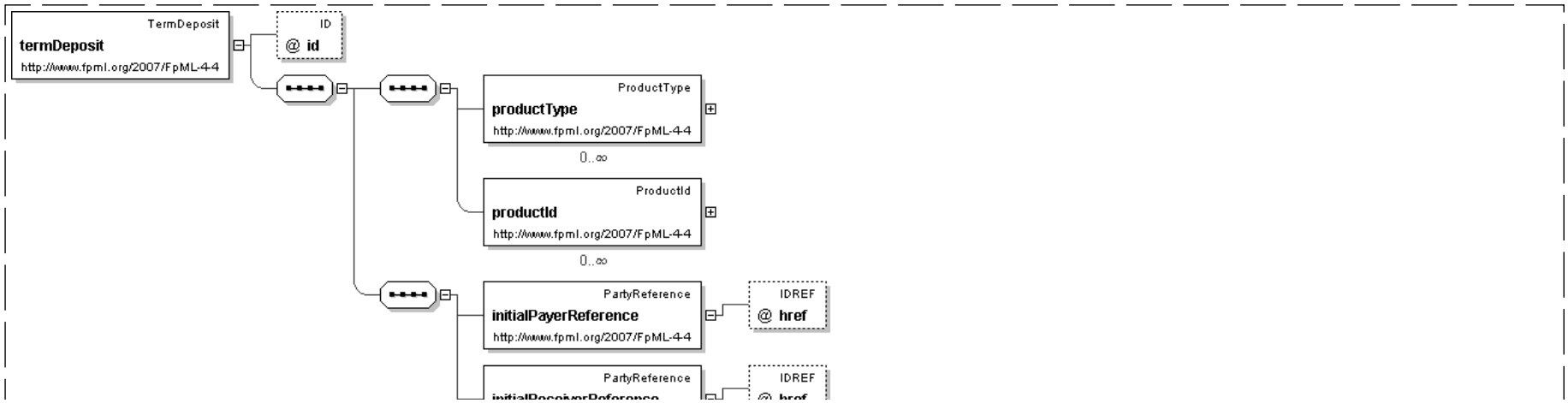
top

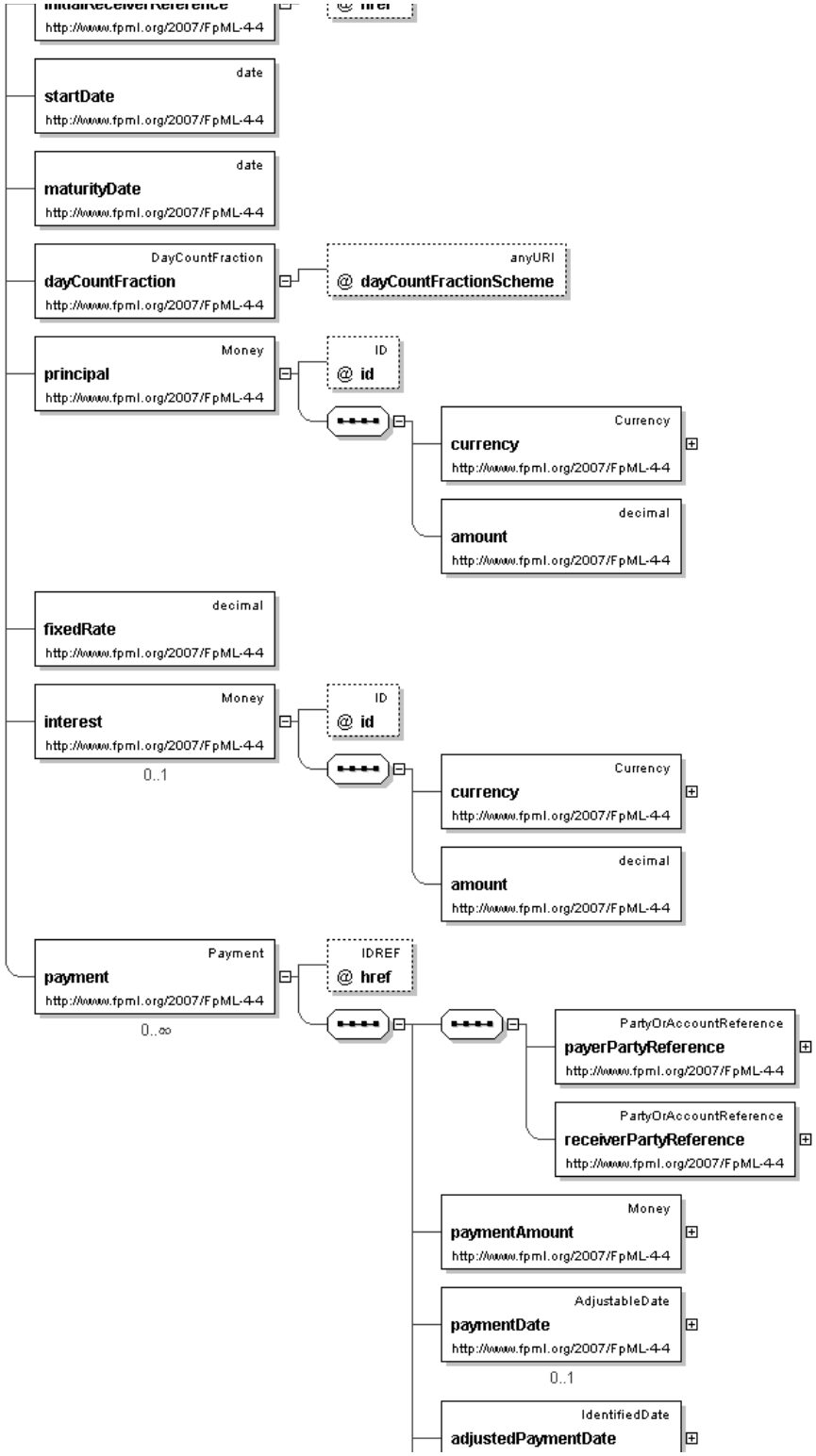
Element: termDeposit

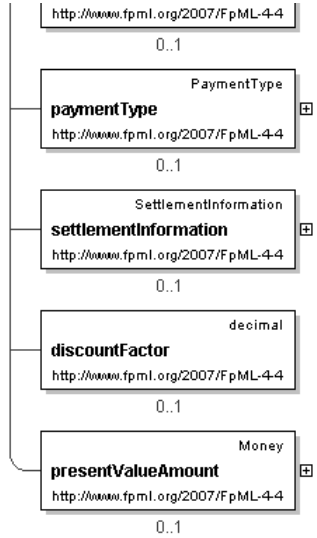
- *This element can be used wherever the following element is referenced:*
  - product

Name	termDeposit
Type	TermDeposit
Nillable	no
Abstract	no
Documentation	A term deposit product definition.

Logical Diagram




initialReceiverReference
http://www.fpml.org/2007/FpML-4-4
@ href
date
startDate
http://www.fpml.org/2007/FpML-4-4
date
maturityDate
http://www.fpml.org/2007/FpML-4-4
DayCountFraction
dayCountFraction
http://www.fpml.org/2007/FpML-4-4
anyURI
@ dayCountFractionScheme
Money
principal
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
decimal
fixedRate
http://www.fpml.org/2007/FpML-4-4
Money
interest
http://www.fpml.org/2007/FpML-4-4
0..1
ID
@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
Payment
payment
http://www.fpml.org/2007/FpML-4-4
0..∞
IDREF
@ href
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
receiverPartyReference
http://www.fpml.org/2007/FpML-4-4
Money
paymentAmount
http://www.fpml.org/2007/FpML-4-4
AdjustableDate
paymentDate
http://www.fpml.org/2007/FpML-4-4
0..1
IdentifiedDate
adjustedPaymentDate

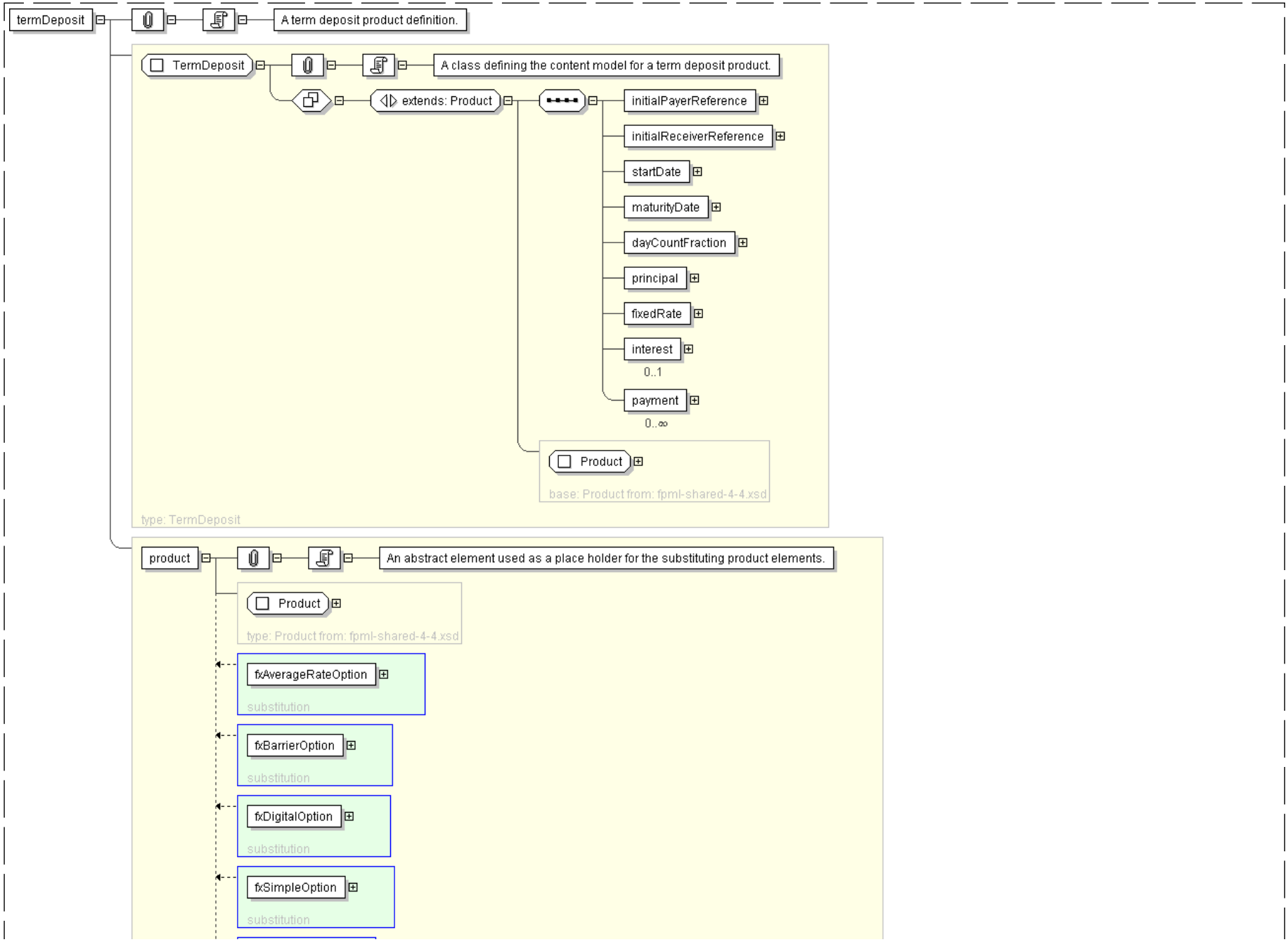


XML Instance Representation

```
<termDeposit
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <initialPayerReference> PartyReference </initialPayerReference> [1]
   'A pointer style reference to a party identifier defined elsewhere in the document. The
   party referenced is the payer of the initial principal of the deposit on the start date.'

   <initialReceiverReference> PartyReference </initialReceiverReference> [1]
   'A pointer style reference to a party identifier defined elsewhere in the document. The
   party is the receiver of the initial principal of the deposit on the start date.'

   <startDate> xsd:date </startDate> [1]
   'The averaging period start date.'

   <maturityDate> xsd:date </maturityDate> [1]
   'The end date of the calculation period. This date should already be adjusted for
   any applicable business day convention.'

   <dayCountFraction> DayCountFraction </dayCountFraction> [1]
   'The day count fraction.'

   <principal> Money </principal> [1]
   'The principal amount of the trade.'

   <fixedRate> xsd:decimal </fixedRate> [1]
   'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
   of 5% would be represented as 0.05.'

   <interest> Money </interest> [0..1]
```

```
    'The total interest of at maturity of the trade.'

    <payment> Payment </payment> [0..*]
    'A known payment between two parties.'

</termDeposit>
```

Diagram



Schema Component Representation

```
<xsd:element name="termDeposit" type=" TermDeposit " substitutionGroup="product"/>
```

top

Global Definitions

Complex Type: CutName

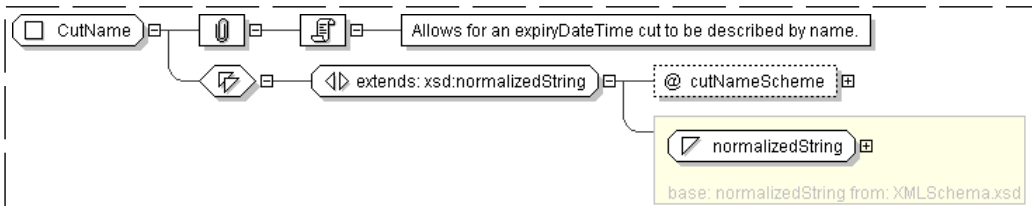
Super-types:	xsd:normalizedString < **CutName** (by extension)
Sub-types:	None

Name	CutName
Used by (from the same schema document)	Complex Type **ExpiryDateTime**
Abstract	no
Documentation	Allows for an expiryDateTime cut to be described by name.

XML Instance Representation

```
<...
cutNameScheme=" xsd:anyURI [0..1]">
xsd:normalizedString
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CutName">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:normalizedString ">
         <xsd:attribute name="cutNameScheme" type=" xsd:anyURI " default="http://www.fpml.org/
         coding-scheme/cut-name-1-0"/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: ExchangeRate

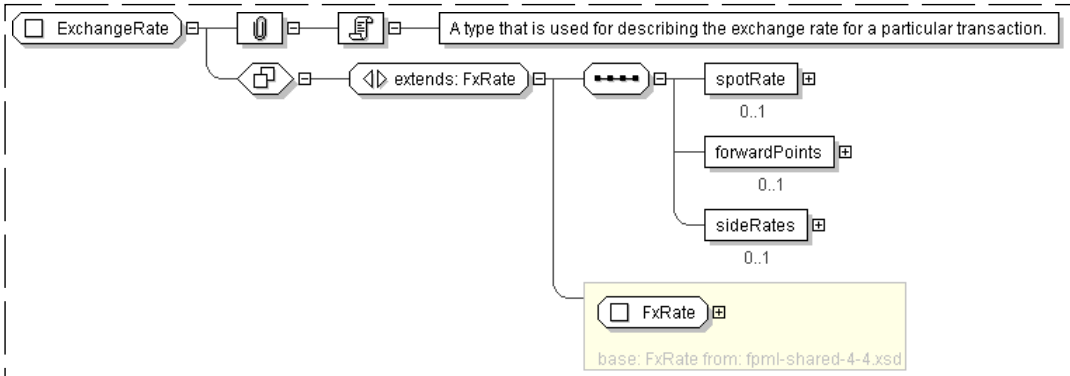
Super-types:	FxRate < **ExchangeRate** (by extension)
Sub-types:	None

Name	ExchangeRate
Used by (from the same schema document)	Complex Type **FxLeg**
Abstract	no
Documentation	A type that is used for describing the exchange rate for a particular transaction.

XML Instance Representation

```
<...>
   <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
   'Defines the two currencies for an FX trade and the quotation relationship between the
   two currencies.'

   <rate> xsd:decimal </rate> [1]
   'The rate of exchange between the two currencies of the leg of a deal. Must be specified with
   a quote basis.'

   <spotRate> xsd:decimal </spotRate> [0..1]
   'An optional element used for FX forwards and certain types of FX OTC options. For
   deals consumated in the FX Forwards Market, this represents the current market rate for
   a particular currency pair. For barrier and digital/binary options, it can be useful to
   include the spot rate at the time the option was executed to make it easier to know whether
   the option needs to move \"up\" or \"down\" to be triggered.'

   <forwardPoints> xsd:decimal </forwardPoints> [0..1]
   'An optional element used for deals consumated in the FX Forwards market. Forward
   points represent the interest rate differential between the two currencies traded and
   are quoted as a preminum or a discount. Forward points are added to, or subtracted from,
   the spot rate to create the rate of the forward trade.'

   <sideRates> SideRates </sideRates> [0..1]
   'An optional element that allow for definition of rates against base currency for non-
   base currency FX contracts.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExchangeRate">
   <xsd:complexContent>
```

```
      <xsd:extension base=" FxRate ">
         <xsd:sequence>
            <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
            <xsd:element name="forwardPoints" type=" xsd:decimal " minOccurs="0"/>
            <xsd:element name="sideRates" type=" SideRates " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: ExpiryDateTime

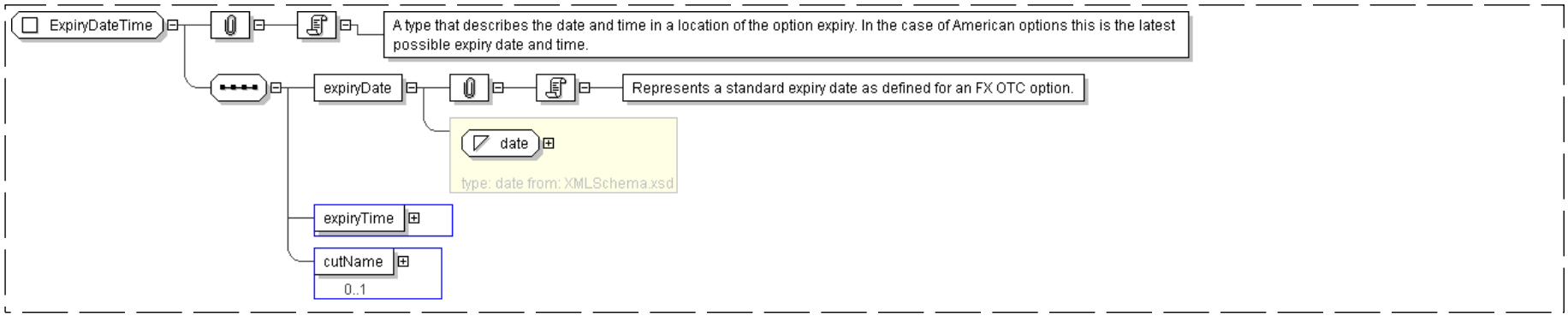
Super-types:	None
Sub-types:	None

Name	ExpiryDateTime
Used by (from the same schema document)	Complex Type **FxAverageRateOption** , Complex Type **FxDigitalOption** , Complex Type **FxOptionLeg**
Abstract	no
Documentation	A type that describes the date and time in a location of the option expiry. In the case of American options this is the latest possible expiry date and time.

XML Instance Representation

```
<...>
   <expiryDate> xsd:date </expiryDate> [1]
   'Represents a standard expiry date as defined for an FX OTC option.'

   <expiryTime> BusinessCenterTime </expiryTime> [1]
   <cutName> CutName </cutName> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExpiryDateTime">
   <xsd:sequence>
      <xsd:element name="expiryDate" type=" xsd:date "/>
      <xsd:element name="expiryTime" type=" BusinessCenterTime "/>
      <xsd:element name="cutName" type=" CutName " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxAmericanTrigger

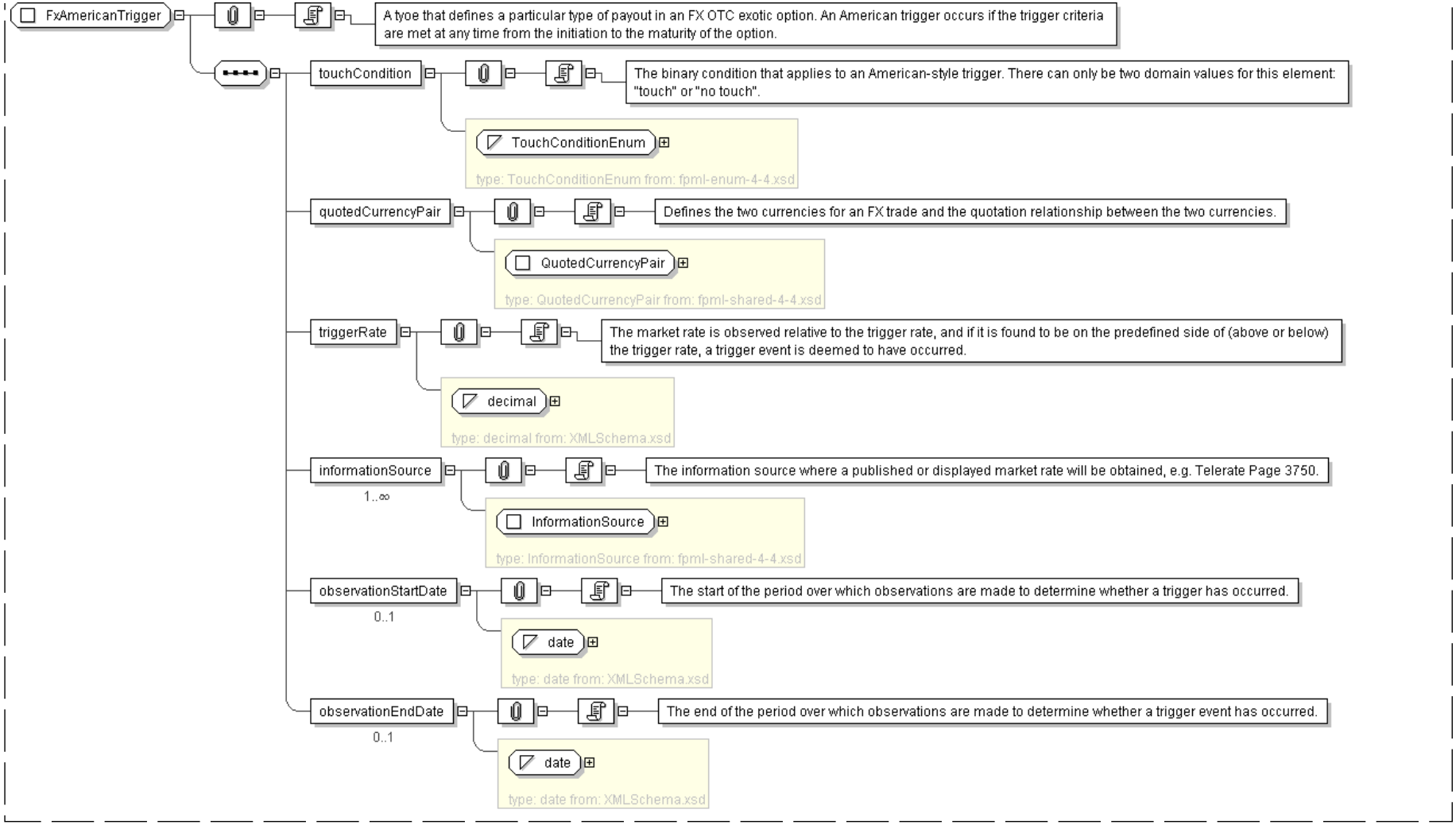
Super-types:	None
Sub-types:	None

Name	FxAmericanTrigger
Used by (from the same schema document)	Complex Type **FxDigitalOption**
Abstract	no
Documentation	A tyoe that defines a particular type of payout in an FX OTC exotic option. An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.

XML Instance Representation

```
<...>
   <touchCondition> TouchConditionEnum </touchCondition> [1]
   'The binary condition that applies to an American-style trigger. There can only be two
   domain values for this element: \"touch\" or \"no touch\".'

   <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
   'Defines the two currencies for an FX trade and the quotation relationship between the
   two currencies.'

   <triggerRate> xsd:decimal </triggerRate> [1]
   'The market rate is observed relative to the trigger rate, and if it is found to be on
   the predefined side of (above or below) the trigger rate, a trigger event is deemed to
   have occurred.'

   <informationSource> InformationSource </informationSource> [1..*]
   'The information source where a published or displayed market rate will be obtained, e.
   g. Telerate Page 3750.'

   <observationStartDate> xsd:date </observationStartDate> [0..1]
   'The start of the period over which observations are made to determine whether a trigger
   has occurred.'

   <observationEndDate> xsd:date </observationEndDate> [0..1]
   'The end of the period over which observations are made to determine whether a trigger
   event has occurred.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAmericanTrigger">
   <xsd:sequence>
      <xsd:element name="touchCondition" type=" TouchConditionEnum "/>
      <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/>
      <xsd:element name="triggerRate" type=" xsd:decimal "/>
      <xsd:element name="informationSource" type=" InformationSource " maxOccurs="unbounded"/>
      <xsd:element name="observationStartDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="observationEndDate" type=" xsd:date " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxAverageRateObservationDate

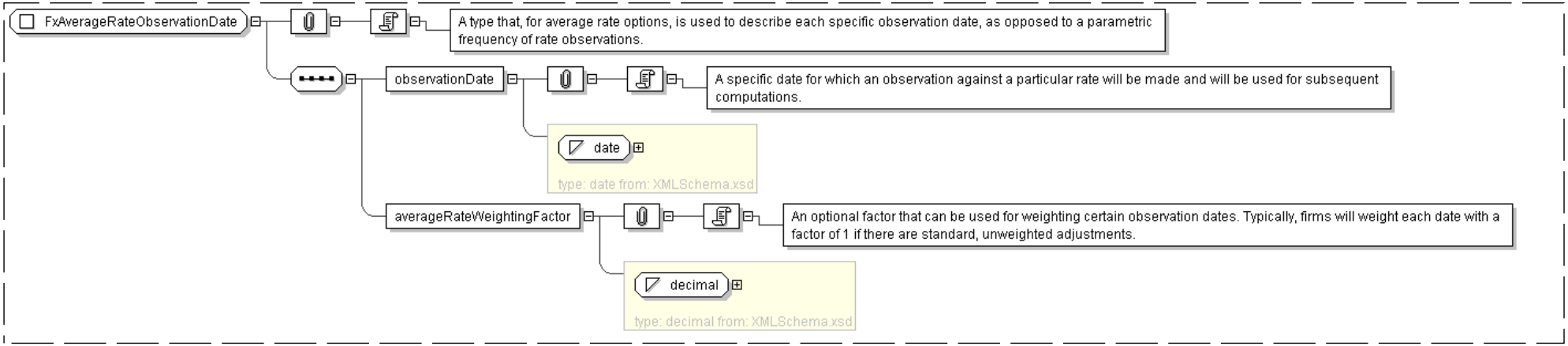
Super-types:	None
Sub-types:	None

Name	FxAverageRateObservationDate
Used by (from the same schema document)	Complex Type **FxAverageRateOption**
Abstract	no
Documentation	A type that, for average rate options, is used to describe each specific observation date, as opposed to a parametric frequency of rate observations.

XML Instance Representation

```
<...>
   <observationDate> xsd:date </observationDate> [1]
   'A specific date for which an observation against a particular rate will be made and will
   be used for subsequent computations.'

   <averageRateWeightingFactor> xsd:decimal </averageRateWeightingFactor> [1]
   'An optional factor that can be used for weighting certain observation dates. Typically,
   firms will weight each date with a factor of 1 if there are standard, unweighted adjustments.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAverageRateObservationDate">
   <xsd:sequence>
      <xsd:element name="observationDate" type=" xsd:date "/>
      <xsd:element name="averageRateWeightingFactor" type=" xsd:decimal "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxAverageRateObservationSchedule

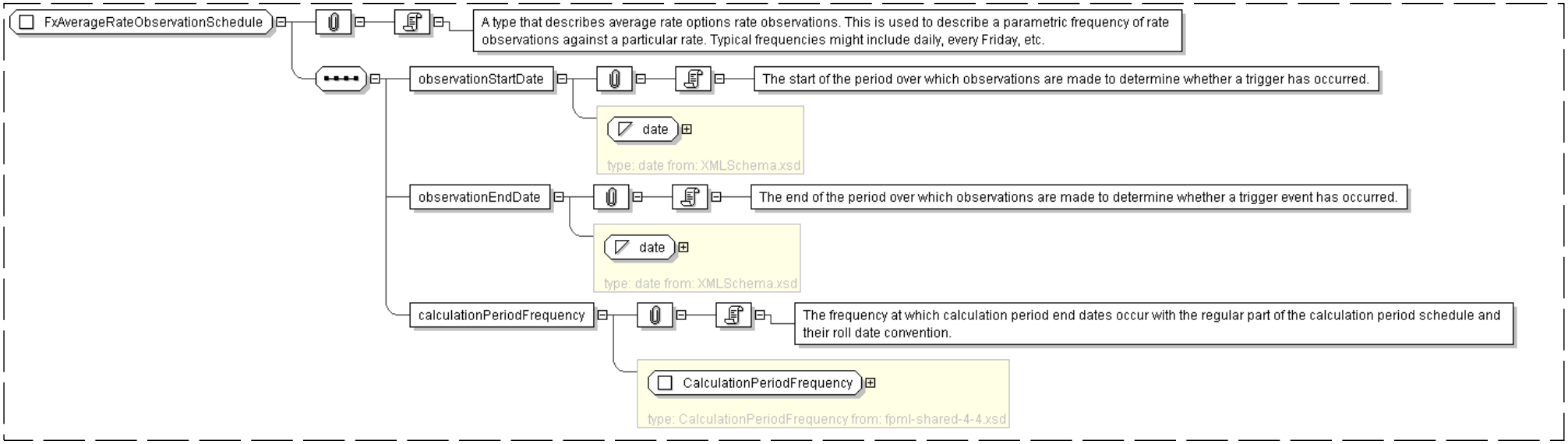
Super-types:	None
Sub-types:	None

Name	FxAverageRateObservationSchedule
Used by (from the same schema document)	Complex Type **FxAverageRateOption**
Abstract	no
Documentation	A type that describes average rate options rate observations. This is used to describe a parametric frequency of rate observations against a particular rate. Typical frequencies might include daily, every Friday, etc.

XML Instance Representation

```
<...>
   <observationStartDate> xsd:date </observationStartDate> [1]
      'The start of the period over which observations are made to determine whether a trigger
      has occurred.'

   <observationEndDate> xsd:date </observationEndDate> [1]
      'The end of the period over which observations are made to determine whether a trigger
      event has occurred.'

   <calculationPeriodFrequency> CalculationPeriodFrequency </calculationPeriodFrequency> [1]
      'The frequency at which calculation period end dates occur with the regular part of
      the calculation period schedule and their roll date convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAverageRateObservationSchedule">
   <xsd:sequence>
      <xsd:element name="observationStartDate" type=" xsd:date "/>
      <xsd:element name="observationEndDate" type=" xsd:date "/>
      <xsd:element name="calculationPeriodFrequency" type=" CalculationPeriodFrequency "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxAverageRateOption

Super-types:	Product < **FxAverageRateOption** (by extension)
Sub-types:	None

Name	FxAverageRateOption
Used by (from the same schema document)	Element **fxAverageRateOption**
Abstract	no

Documentation	A type that is used for an option whose payout is based on the average of the price of the underlying over a specific period of time. The payout is the difference between the predetermined, fixed strike price and the average of spot rates observed and is used for hedging against prevailing spot rates over a given time period.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
```

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

```
   <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

```
   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

```
   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
```

'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

```
   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
```

'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.'

```
   <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
```

'The manner in which the option can be exercised.'

```
   <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
```

'Premium amount or premium installment amount for an option.'

```
   <valueDate> xsd:date </valueDate> [1]
```

'The date on which both currencies traded will settle.'

```
   <putCurrencyAmount> Money </putCurrencyAmount> [1]
```

'The currency amount that the option gives the right to sell.'

```
   <callCurrencyAmount> Money </callCurrencyAmount> [1]
```

'The currency amount that the option gives the right to buy.'

```
   <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
```

'TBA'

```
   <spotRate> xsd:decimal </spotRate> [0..1]
```

'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move \"up\" or \"down\" to be triggered.'

```
   <payoutCurrency> Currency </payoutCurrency> [1]
```

'The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit on a digital or barrier option.'

```
   <averageRateQuoteBasis> StrikeQuoteBasisEnum </averageRateQuoteBasis> [1]
```

'The method by which the average rate that is being observed is quoted.'

<precision> xsd:nonNegativeInteger </precision> [0..1]

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

<payoutFormula> xsd:string </payoutFormula> [0..1]

'The description of the mathematical computation for how the payout is computed.'

<primaryRateSource> InformationSource </primaryRateSource> [1]

'The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]

'An alternative, or secondary, source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]

'The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.'

Start Choice [1]

<averageRateObservationSchedule> FxAverageRateObservationSchedule
</averageRateObservationSchedule> [1]

'Parametric schedule of rate observations.'

<averageRateObservationDate> FxAverageRateObservationDate </averageRateObservationDate> [1..*]

'One of more specific rate observation dates.'

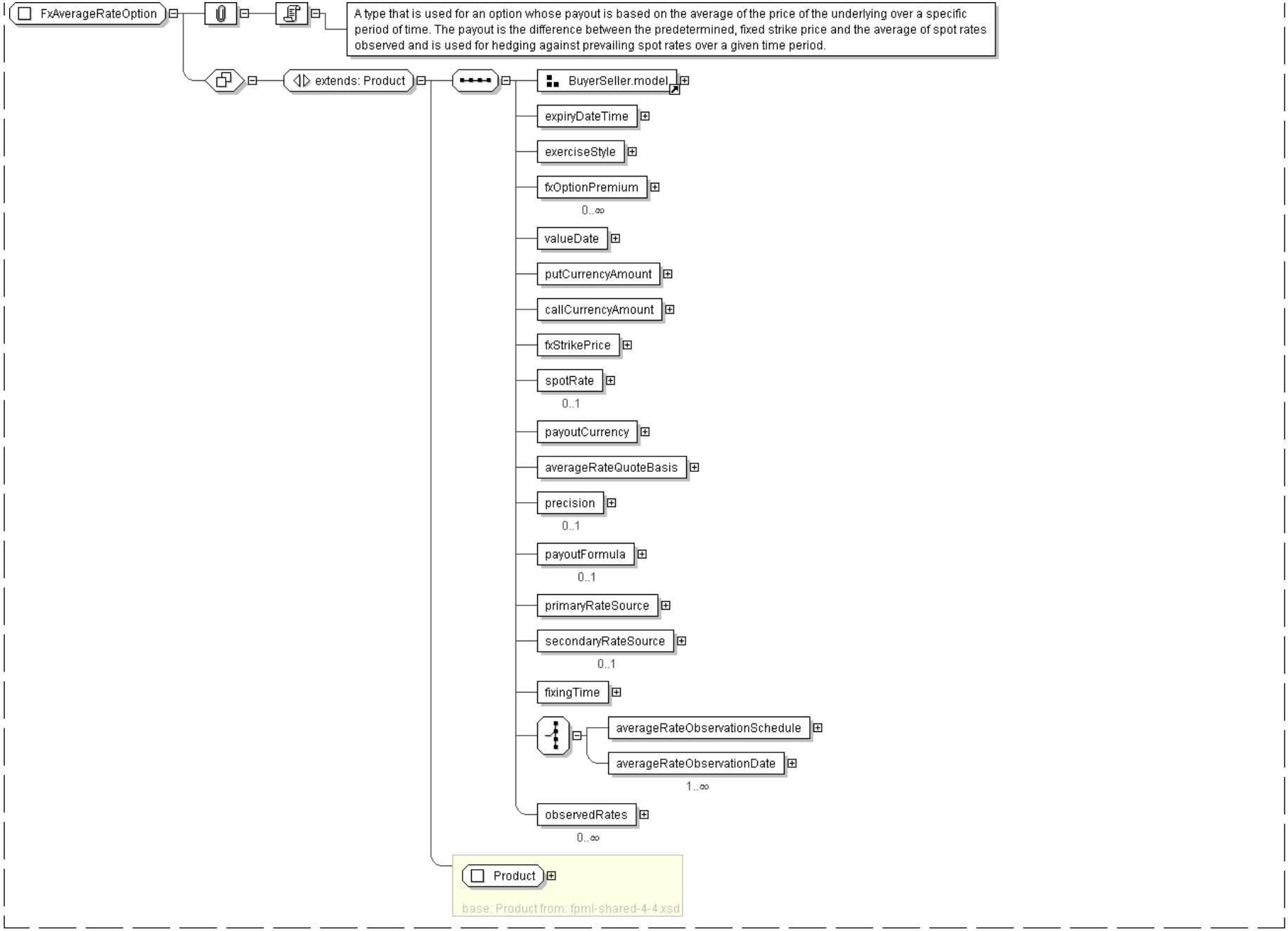
End Choice

<observedRates> ObservedRates </observedRates> [0..*]

'Describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAverageRateOption">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:group ref=" BuyerSeller.model "/>
            <xsd:element name="expiryDateTime" type=" ExpiryDateTime "/>
            <xsd:element name="exerciseStyle" type=" ExerciseStyleEnum "/>
```

```
            <xsd:element name="fxOptionPremium" type=" FxOptionPremium "
            minOccurs="0" maxOccurs="unbounded"/>
            <xsd:element name="valueDate" type=" xsd:date "/>
            <xsd:element name="putCurrencyAmount" type=" Money "/>
            <xsd:element name="callCurrencyAmount" type=" Money "/>
            <xsd:element name="fxStrikePrice" type=" FxStrikePrice "/>
            <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
            <xsd:element name="payoutCurrency" type=" Currency "/>
            <xsd:element name="averageRateQuoteBasis" type=" StrikeQuoteBasisEnum "/>
            <xsd:element name="precision" type=" xsd:nonNegativeInteger " minOccurs="0"/>
            <xsd:element name="payoutFormula" type=" xsd:string " minOccurs="0"/>
            <xsd:element name="primaryRateSource" type=" InformationSource "/>
            <xsd:element name="secondaryRateSource" type=" InformationSource " minOccurs="0"/>
            <xsd:element name="fixingTime" type=" BusinessCenterTime "/>
            <xsd:choice>
               <xsd:element name="averageRateObservationSchedule" type=" FxAverageRateObservationSchedule "/>
               <xsd:element name="averageRateObservationDate" type=" FxAverageRateObservationDate
               " maxOccurs="unbounded"/>
            </xsd:choice>
            <xsd:element name="observedRates" type=" ObservedRates " minOccurs="0" maxOccurs="unbounded"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxBarrier

Super-types:	None
Sub-types:	None

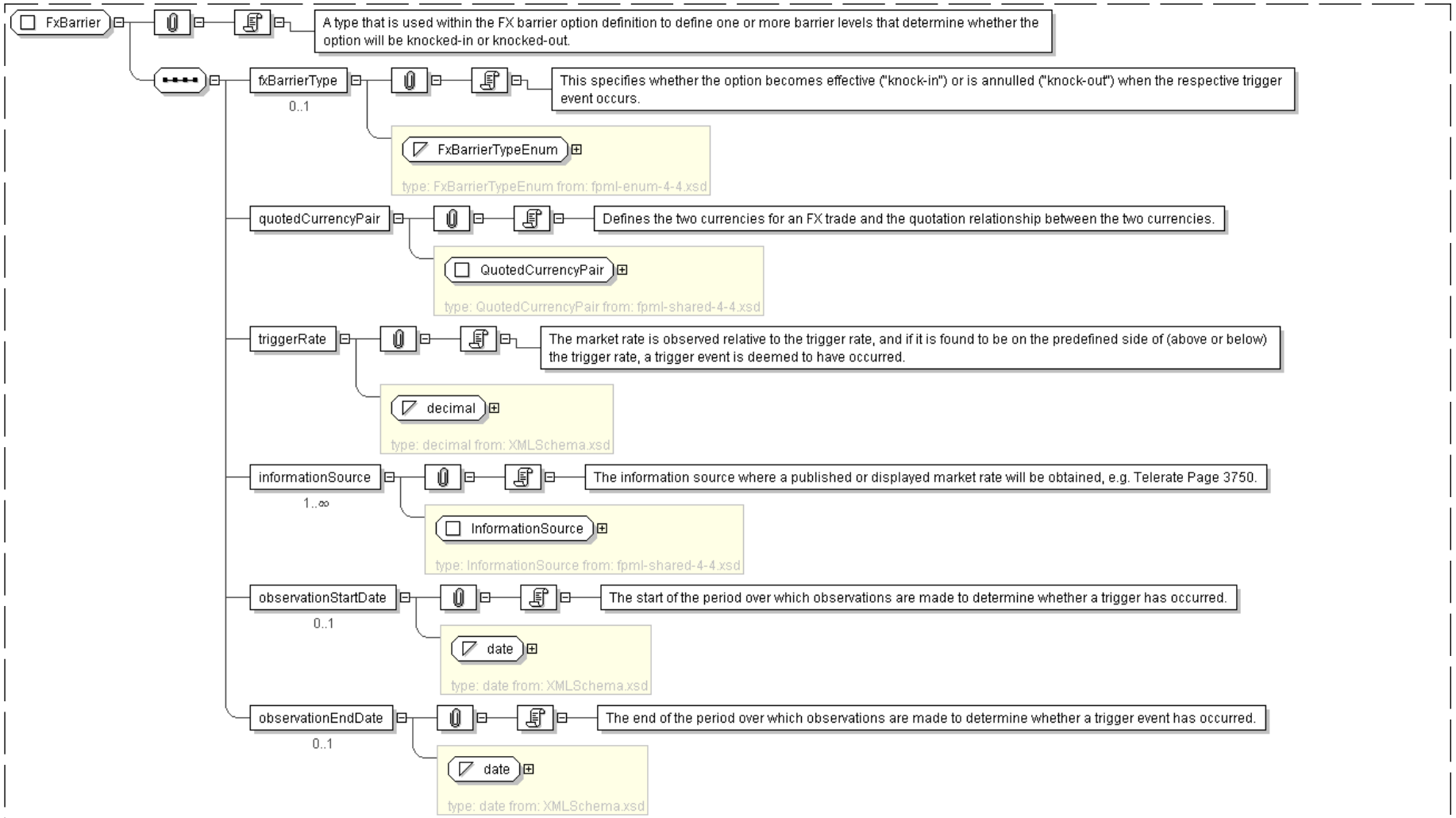
Name	FxBarrier
Used by (from the same schema document)	Complex Type **FxBarrierOption**
Abstract	no
Documentation	A type that is used within the FX barrier option definition to define one or more barrier levels that determine whether the option will be knocked-in or knocked-out.

XML Instance Representation

```
<...>
   <fxBarrierType> FxBarrierTypeEnum </fxBarrierType> [0..1]
   'This specifies whether the option becomes effective (\"knock-in\") or is annulled (\"knock-
   out\") when the respective trigger event occurs.'

   <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
   'Defines the two currencies for an FX trade and the quotation relationship between the
   two currencies.'

   <triggerRate> xsd:decimal </triggerRate> [1]
   'The market rate is observed relative to the trigger rate, and if it is found to be on
   the predefined side of (above or below) the trigger rate, a trigger event is deemed to
   have occurred.'

   <informationSource> InformationSource </informationSource> [1..*]
   'The information source where a published or displayed market rate will be obtained, e.
   g. Telerate Page 3750.'

   <observationStartDate> xsd:date </observationStartDate> [0..1]
   'The start of the period over which observations are made to determine whether a trigger
   has occurred.'

   <observationEndDate> xsd:date </observationEndDate> [0..1]
```

```
'The end of the period over which observations are made to determine whether a trigger
event has occurred.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxBarrier">
   <xsd:sequence>
      <xsd:element name="fxBarrierType" type=" FxBarrierTypeEnum " minOccurs="0"/>
      <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/>
      <xsd:element name="triggerRate" type=" xsd:decimal "/>
      <xsd:element name="informationSource" type=" InformationSource " maxOccurs="unbounded"/>
      <xsd:element name="observationStartDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="observationEndDate" type=" xsd:date " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxBarrierOption

Super-types:	Product < FxOptionLeg (by extension) < **FxBarrierOption** (by extension)
Sub-types:	None

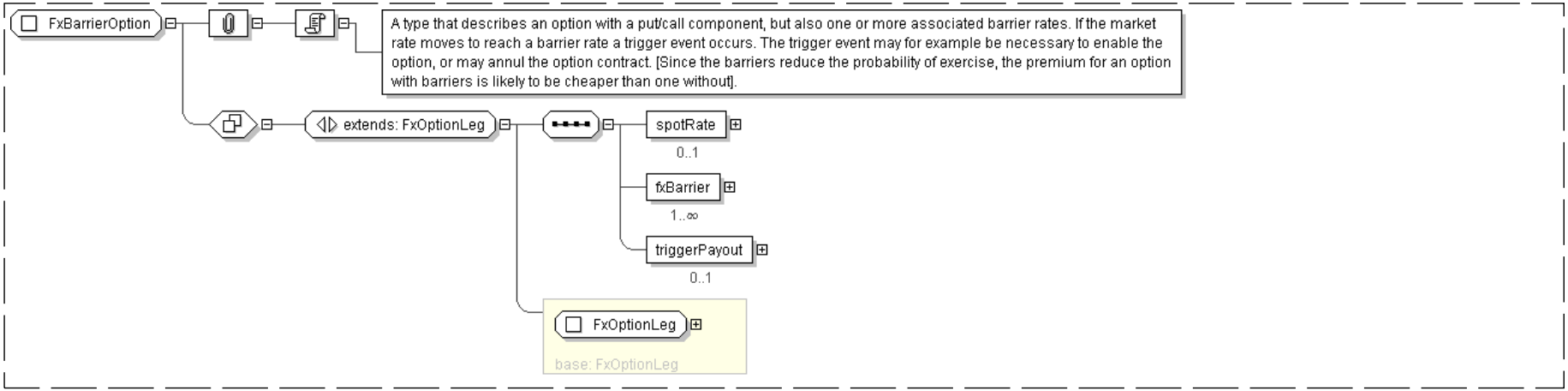
Name	FxBarrierOption
Used by (from the same schema document)	Element **fxBarrierOption**
Abstract	no
Documentation	A type that describes an option with a put/call component, but also one or more associated barrier rates. If the market rate moves to reach a barrier rate a trigger event occurs. The trigger event may for example be necessary to enable the option, or may annul the option contract. [Since the barriers reduce the probability of exercise, the premium for an option with barriers is likely to be cheaper than one without].

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   'A reference to the party that buys this instrument, ie. pays for this instrument and
   receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
   of FRAs this the fixed rate payer.'

   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
   'The date and time in a location of the option expiry. In the case of american options this
   is the latest possible expiry date and time.'

   <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
   'The manner in which the option can be exercised.'

   <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
   'Premium amount or premium installment amount for an option.'

   <valueDate> xsd:date </valueDate> [1]
   'The date on which both currencies traded will settle.'

   <cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1]
   'This optional element is only used if an option has been specified at execution time to
   be settled into a single cash payment. This would be used for a non-deliverable option.'

   <putCurrencyAmount> Money </putCurrencyAmount> [1]
   'The currency amount that the option gives the right to sell.'

   <callCurrencyAmount> Money </callCurrencyAmount> [1]
   'The currency amount that the option gives the right to buy.'

   <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
   'TBA'
```

```
<quotedAs> QuotedAs </quotedAs> [0..1]
'Describes how the option was quoted.'

<spotRate> xsd:decimal </spotRate> [0..1]
'An optional element used for FX forwards and certain types of FX OTC options. For
deals consumated in the FX Forwards Market, this represents the current market rate for
a particular currency pair. For barrier and digital/binary options, it can be useful to
include the spot rate at the time the option was executed to make it easier to know whether
the option needs to move \"up\" or \"down\" to be triggered.'

<fxBarrier> FxBarrier </fxBarrier> [1..*]
'Information about a barrier rate in a Barrier Option - specifying the exact criteria for
a trigger event to occur.'

<triggerPayout> FxOptionPayout </triggerPayout> [0..1]
'The amount of currency which becomes payable if and when a trigger event occurs.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxBarrierOption">
   <xsd:complexContent>
      <xsd:extension base=" FxOptionLeg ">
         <xsd:sequence>
            <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
            <xsd:element name="fxBarrier" type=" FxBarrier " maxOccurs="unbounded"/>
            <xsd:element name="triggerPayout" type=" FxOptionPayout " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxDigitalOption

Super-types:	Product < **FxDigitalOption** (by extension)
Sub-types:	None

Name	FxDigitalOption

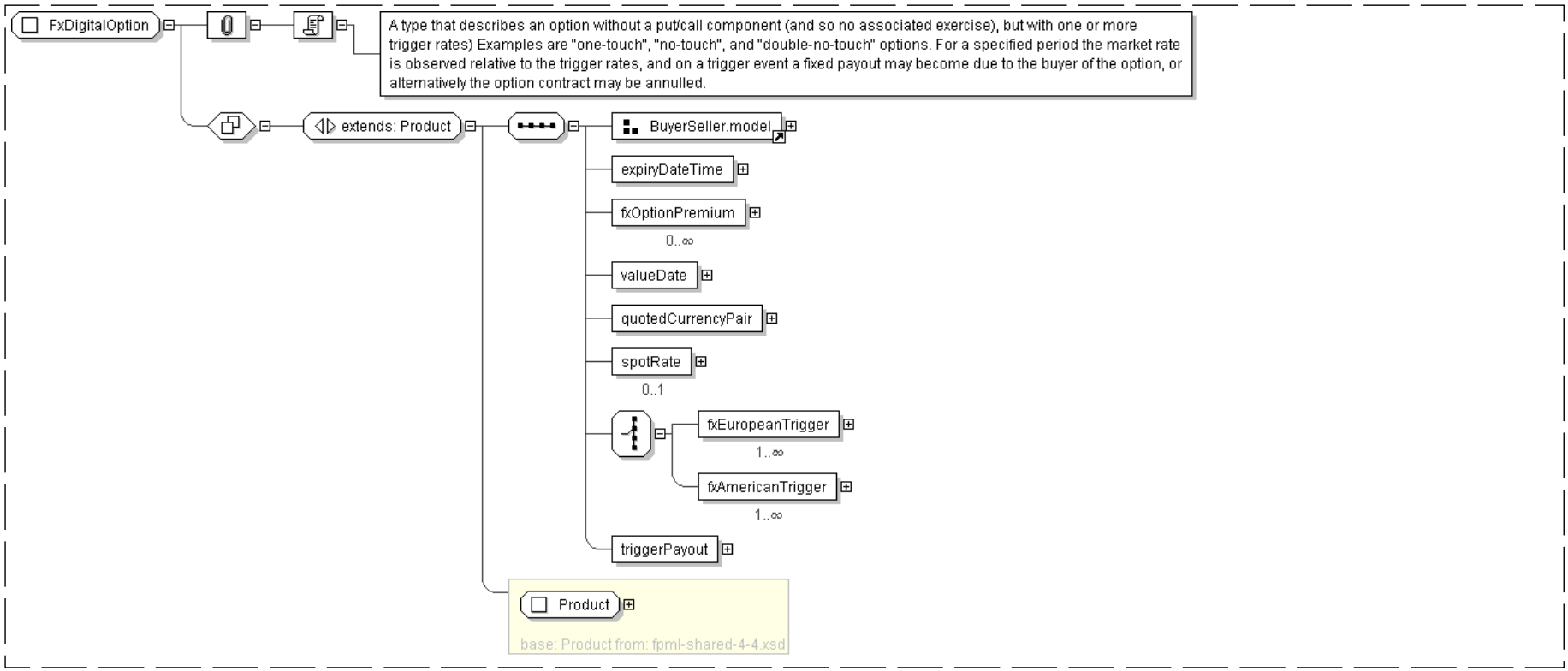
Used by (from the same schema document)	Element **fxDigitalOption**
Abstract	no
Documentation	A type that describes an option without a put/call component (and so no associated exercise), but with one or more trigger rates) Examples are "one-touch", "no-touch", and "double-no-touch" options. For a specified period the market rate is observed relative to the trigger rates, and on a trigger event a fixed payout may become due to the buyer of the option, or alternatively the option contract may be annulled.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   'A reference to the party that buys this instrument, ie. pays for this instrument and
   receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
   of FRAs this the fixed rate payer.'

   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
   'The date and time in a location of the option expiry. In the case of american options this
   is the latest possible expiry date and time.'

   <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
   'Premium amount or premium installment amount for an option.'

   <valueDate> xsd:date </valueDate> [1]
   'The date on which both currencies traded will settle.'

   <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
   'Defines the two currencies for an FX trade and the quotation relationship between the
   two currencies.'

   <spotRate> xsd:decimal </spotRate> [0..1]
   'An optional element used for FX forwards and certain types of FX OTC options. For
   deals consumated in the FX Forwards Market, this represents the current market rate for
   a particular currency pair. For barrier and digital/binary options, it can be useful to
   include the spot rate at the time the option was executed to make it easier to know whether
   the option needs to move \"up\" or \"down\" to be triggered.'

Start Choice [1]
      <fxEuropeanTrigger> FxEuropeanTrigger </fxEuropeanTrigger> [1..*]
      'A European trigger occurs if the trigger criteria are met, but these are valid (and
      an observation is made) only at the maturity of the option.'

      <fxAmericanTrigger> FxAmericanTrigger </fxAmericanTrigger> [1..*]
      'An American trigger occurs if the trigger criteria are met at any time from the initiation
      to the maturity of the option.'

End Choice
   <triggerPayout> FxOptionPayout </triggerPayout> [1]
   'The amount of currency which becomes payable if and when a trigger event occurs.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxDigitalOption">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:group ref=" BuyerSeller.model "/>
            <xsd:element name="expiryDateTime" type=" ExpiryDateTime "/>
            <xsd:element name="fxOptionPremium" type=" FxOptionPremium "
            minOccurs="0" maxOccurs="unbounded"/>
            <xsd:element name="valueDate" type=" xsd:date "/>
            <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/>
            <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
            <xsd:choice>
               <xsd:element name="fxEuropeanTrigger" type=" FxEuropeanTrigger " maxOccurs="unbounded"/>
               <xsd:element name="fxAmericanTrigger" type=" FxAmericanTrigger " maxOccurs="unbounded"/>
            </xsd:choice>
            <xsd:element name="triggerPayout" type=" FxOptionPayout "/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxEuropeanTrigger

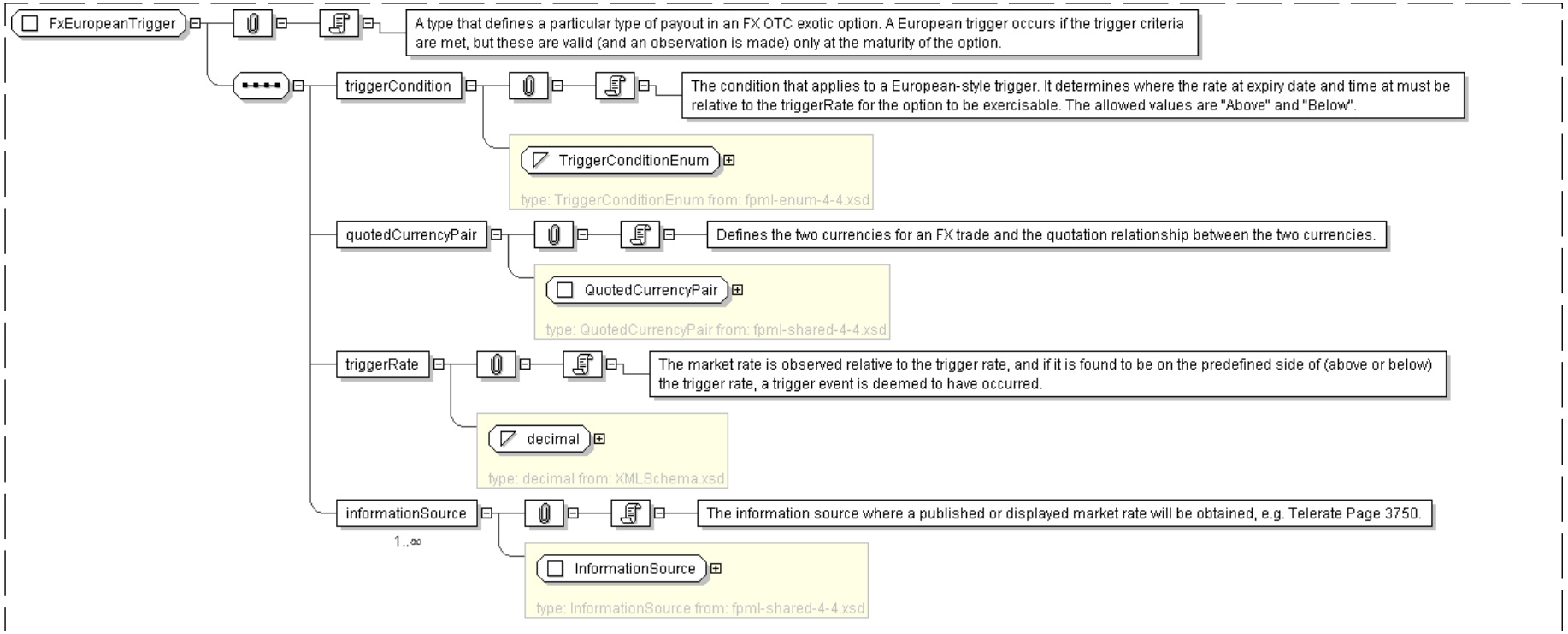
Super-types:	None
Sub-types:	None

Name	FxEuropeanTrigger
Used by (from the same schema document)	Complex Type **FxDigitalOption**
Abstract	no
Documentation	A type that defines a particular type of payout in an FX OTC exotic option. A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.

XML Instance Representation

```
<...>
   <triggerCondition> TriggerConditionEnum </triggerCondition> [1]
   'The condition that applies to a European-style trigger. It determines where the rate at
   expiry date and time at must be relative to the triggerRate for the option to be
   exercisable. The allowed values are \"Above\" and \"Below\".'

   <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
   'Defines the two currencies for an FX trade and the quotation relationship between the
   two currencies.'

   <triggerRate> xsd:decimal </triggerRate> [1]
   'The market rate is observed relative to the trigger rate, and if it is found to be on
   the predefined side of (above or below) the trigger rate, a trigger event is deemed to
   have occurred.'

   <informationSource> InformationSource </informationSource> [1..*]
   'The information source where a published or displayed market rate will be obtained, e.
   g. Telerate Page 3750.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxEuropeanTrigger">
   <xsd:sequence>
      <xsd:element name="triggerCondition" type=" TriggerConditionEnum "/>
      <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/>
      <xsd:element name="triggerRate" type=" xsd:decimal "/>
      <xsd:element name="informationSource" type=" InformationSource " maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxLeg

Super-types:	Product < **FxLeg** (by extension)
Sub-types:	None

Name	FxLeg
Used by (from the same schema document)	Element **fxSingleLeg**
Abstract	no
Documentation	A type that represents a single exchange of one currency for another. This is used for representing FX spot, forward, and swap transactions.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <exchangedCurrency1> Payment </exchangedCurrency1> [1]
   'This is the first of the two currency flows that define a single leg of a standard
   foreign exchange transaction.'

   <exchangedCurrency2> Payment </exchangedCurrency2> [1]
   'This is the second of the two currency flows that define a single leg of a standard
   foreign exchange transaction.'

Start Choice [1]
      <valueDate> xsd:date </valueDate> [1]
      'The date on which both currencies traded will settle.'

      <currency1ValueDate> xsd:date </currency1ValueDate> [1]
      'The date on which the currency1 amount will be settled. To be used in a split value
      date scenario.'

      <currency2ValueDate> xsd:date </currency2ValueDate> [1]
      'The date on which the currency2 amount will be settled. To be used in a split value
      date scenario.'

End Choice
   <exchangeRate> ExchangeRate </exchangeRate> [1]
   'The rate of exchange between the two currencies.'

   <nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]
```

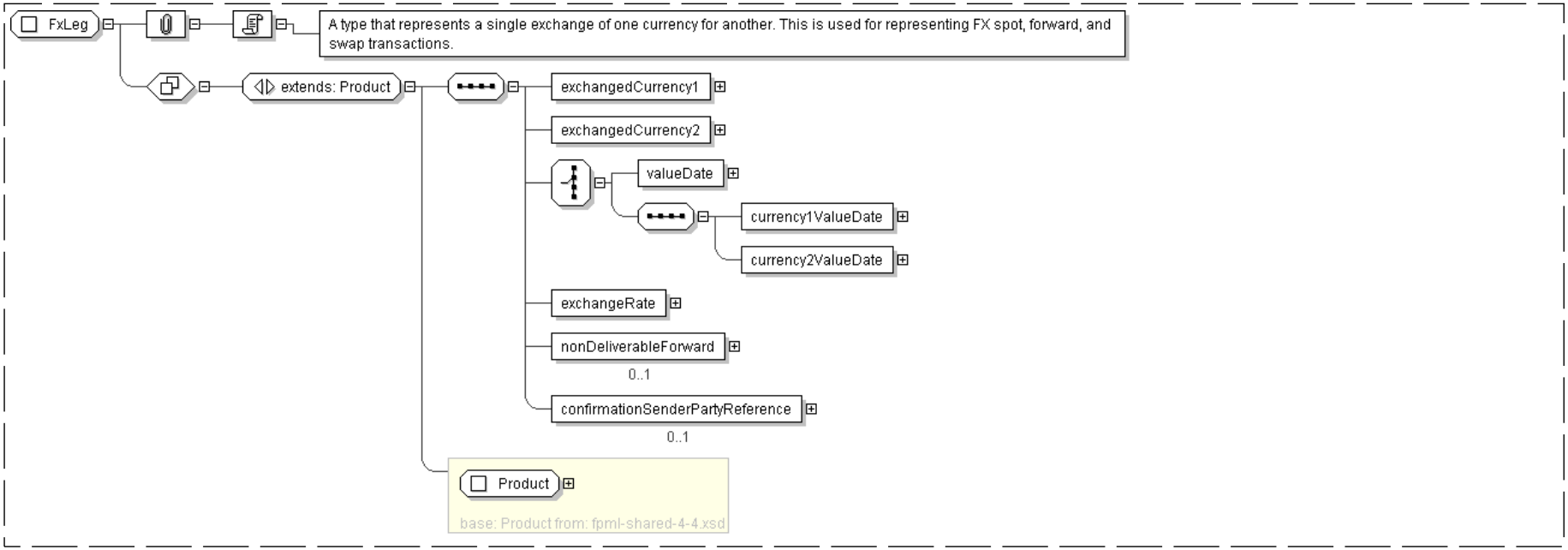
'Used to describe a particular type of FX forward transaction that is settled in a single currency.'

<confirmationSenderPartyReference> PartyReference **</confirmationSenderPartyReference>** [0..1]

'A reference to the party that is sending the current document as a confirmation of the trade.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxLeg">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:element name="exchangedCurrency1" type=" Payment "/>
            <xsd:element name="exchangedCurrency2" type=" Payment "/>
            <xsd:choice>
               <xsd:element name="valueDate" type=" xsd:date "/>
               <xsd:sequence>
                  <xsd:element name="currency1ValueDate" type=" xsd:date "/>
                  <xsd:element name="currency2ValueDate" type=" xsd:date "/>
               </xsd:sequence>
            </xsd:choice>
            <xsd:element name="exchangeRate" type=" ExchangeRate "/>
            <xsd:element name="nonDeliverableForward" type=" FxCashSettlement " minOccurs="0"/>
            <xsd:element name="confirmationSenderPartyReference" type=" PartyReference " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxOptionLeg

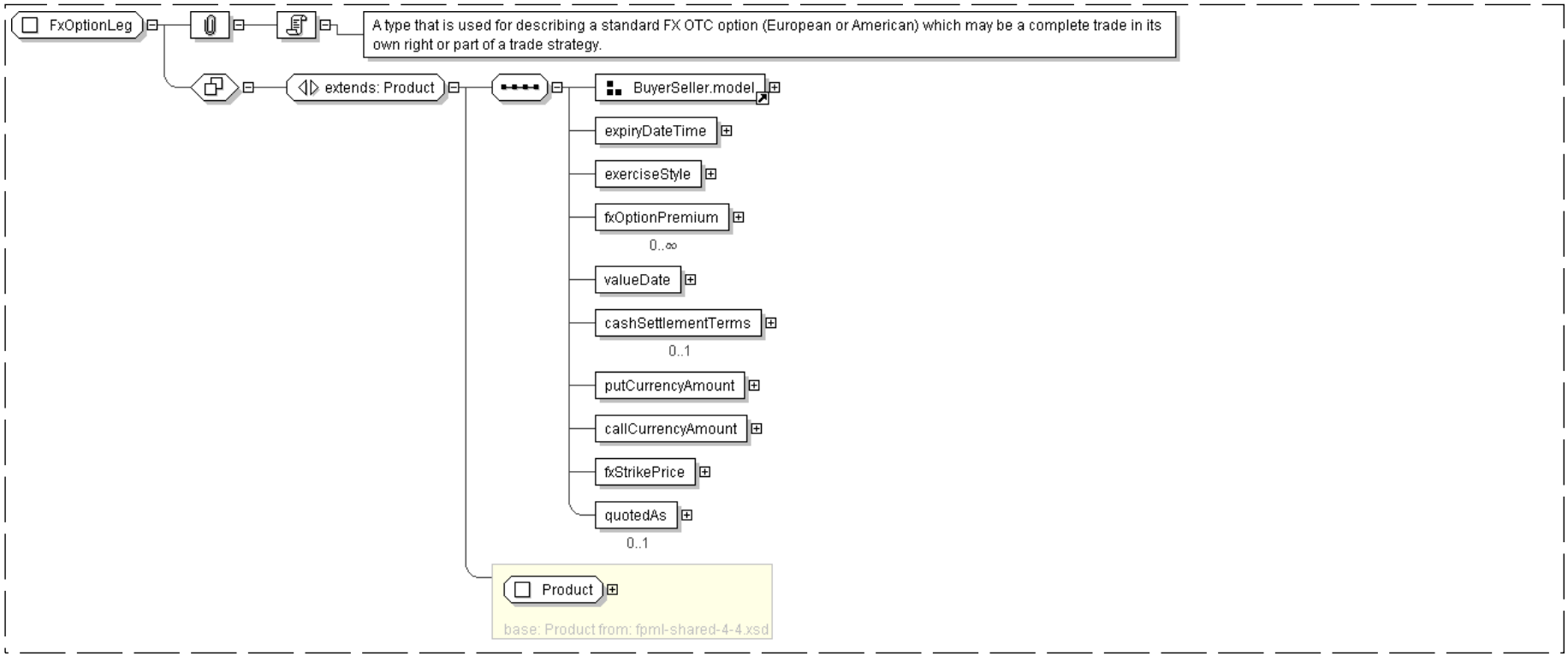
Super-types:	Product < **FxOptionLeg** (by extension)
Sub-types:	• FxBarrierOption (by extension)

Name	FxOptionLeg
Used by (from the same schema document)	Element **fxSimpleOption**
Abstract	no
Documentation	A type that is used for describing a standard FX OTC option (European or American) which may be a complete trade in its own right or part of a trade strategy.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   'A reference to the party that buys this instrument, ie. pays for this instrument and
   receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
   of FRAs this the fixed rate payer.'

   <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
   'The date and time in a location of the option expiry. In the case of american options this
   is the latest possible expiry date and time.'

   <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
   'The manner in which the option can be exercised.'

   <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
   'Premium amount or premium installment amount for an option.'

   <valueDate> xsd:date </valueDate> [1]
   'The date on which both currencies traded will settle.'

   <cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1]
   'This optional element is only used if an option has been specified at execution time to
   be settled into a single cash payment. This would be used for a non-deliverable option.'

   <putCurrencyAmount> Money </putCurrencyAmount> [1]
   'The currency amount that the option gives the right to sell.'

   <callCurrencyAmount> Money </callCurrencyAmount> [1]
   'The currency amount that the option gives the right to buy.'

   <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
   'TBA'

   <quotedAs> QuotedAs </quotedAs> [0..1]
   'Describes how the option was quoted.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionLeg">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:group ref=" BuyerSeller.model "/>
            <xsd:element name="expiryDateTime" type=" ExpiryDateTime "/>
            <xsd:element name="exerciseStyle" type=" ExerciseStyleEnum "/>
            <xsd:element name="fxOptionPremium" type=" FxOptionPremium "
            minOccurs="0" maxOccurs="unbounded"/>
            <xsd:element name="valueDate" type=" xsd:date "/>
            <xsd:element name="cashSettlementTerms" type=" FxCashSettlement " minOccurs="0"/>
            <xsd:element name="putCurrencyAmount" type=" Money "/>
            <xsd:element name="callCurrencyAmount" type=" Money "/>
            <xsd:element name="fxStrikePrice" type=" FxStrikePrice "/>
            <xsd:element name="quotedAs" type=" QuotedAs " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxOptionPayout

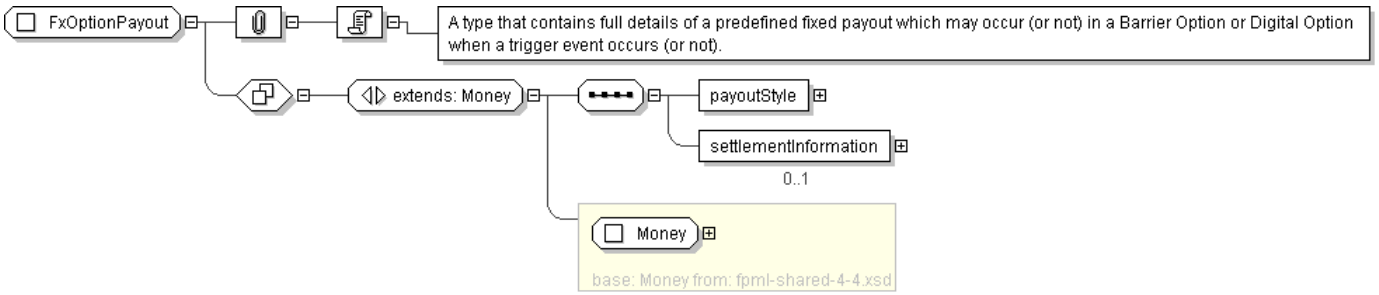
Super-types:	Money < **FxOptionPayout** (by extension)
Sub-types:	None

Name	FxOptionPayout
Used by (from the same schema document)	Complex Type **FxBarrierOption** , Complex Type **FxDigitalOption**
Abstract	no
Documentation	A type that contains full details of a predefined fixed payout which may occur (or not) in a Barrier Option or Digital Option when a trigger event occurs (or not).

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <currency> Currency </currency> [1]
   'The currency in which an amount is denominated.'

   <amount> xsd:decimal </amount> [1]
   'The monetary quantity in currency units.'

   <payoutStyle> PayoutEnum </payoutStyle> [1]
   'The trigger event and payout may be asynchonous. A payout may become due on the trigger
   event, or the payout may (by agreeement at initiation) be deferred (for example) to
   the maturity date.'

   <settlementInformation> SettlementInformation </settlementInformation> [0..1]
   'The information required to settle a currency payment that results from a trade.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionPayout">
   <xsd:complexContent>
      <xsd:extension base=" Money ">
         <xsd:sequence>
            <xsd:element name="payoutStyle" type=" PayoutEnum "/>
            <xsd:element name="settlementInformation" type=" SettlementInformation " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FxOptionPremium

Super-types:	None
Sub-types:	None

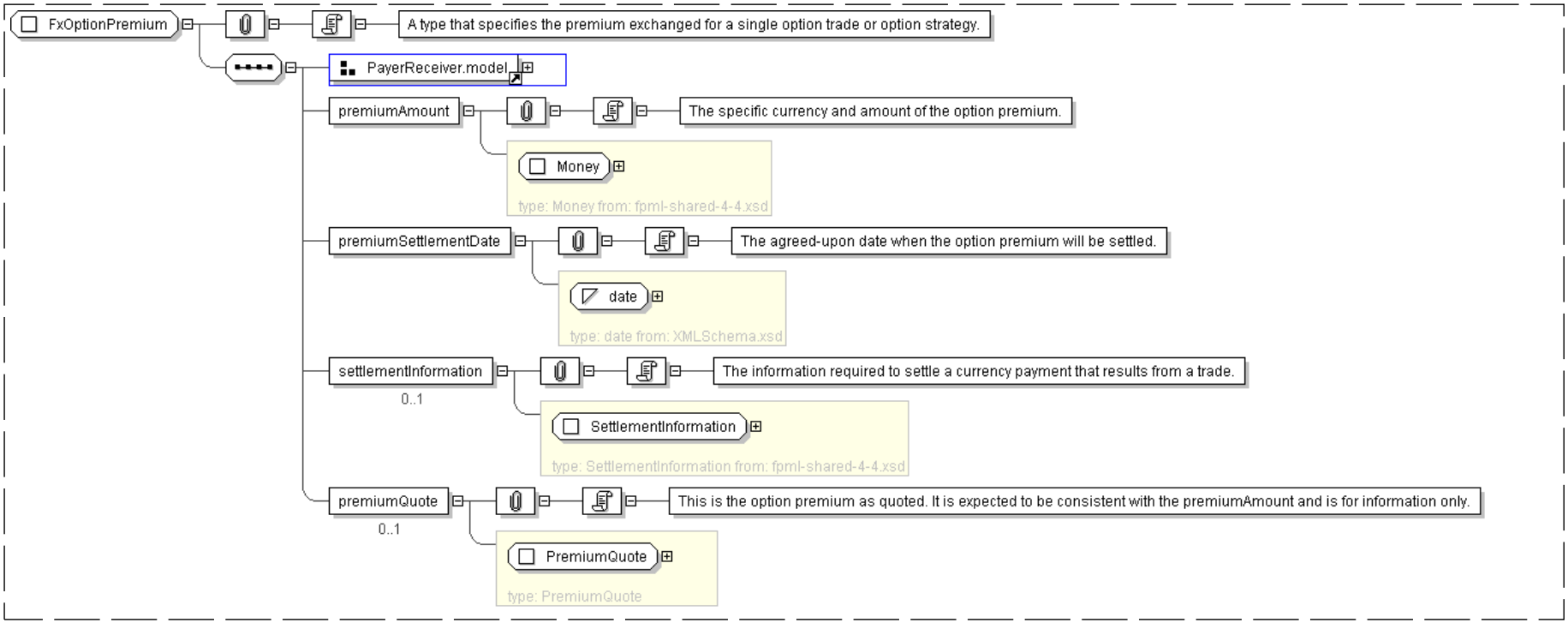
Name	FxOptionPremium
Used by (from the same schema document)	Complex Type **FxAverageRateOption** , Complex Type **FxDigitalOption** , Complex Type **FxOptionLeg**

Abstract	no
Documentation	A type that specifies the premium exchanged for a single option trade or option strategy.

XML Instance Representation

```
<...>
   <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
   'A reference to the party responsible for making the payments defined by this structure.'

   <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
   'A reference to the party that receives the payments corresponding to this structure.'

   <premiumAmount> Money </premiumAmount> [1]
   'The specific currency and amount of the option premium.'

   <premiumSettlementDate> xsd:date </premiumSettlementDate> [1]
   'The agreed-upon date when the option premium will be settled.'

   <settlementInformation> SettlementInformation </settlementInformation> [0..1]
   'The information required to settle a currency payment that results from a trade.'

   <premiumQuote> PremiumQuote </premiumQuote> [0..1]
   'This is the option premium as quoted. It is expected to be consistent with the
   premiumAmount and is for information only.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionPremium">
   <xsd:sequence>
```

```
      <xsd:group ref=" PayerReceiver.model "/>
      <xsd:element name="premiumAmount" type=" Money "/>
      <xsd:element name="premiumSettlementDate" type=" xsd:date "/>
      <xsd:element name="settlementInformation" type=" SettlementInformation " minOccurs="0"/>
      <xsd:element name="premiumQuote" type=" PremiumQuote " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxStrikePrice

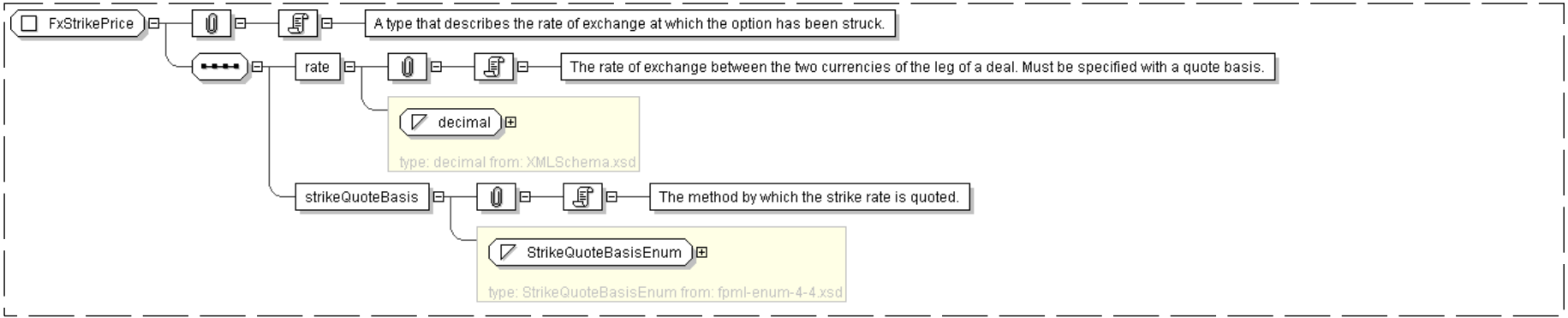
Super-types:	None
Sub-types:	None

Name	FxStrikePrice
Used by (from the same schema document)	Complex Type **FxAverageRateOption** , Complex Type **FxOptionLeg**
Abstract	no
Documentation	A type that describes the rate of exchange at which the option has been struck.

XML Instance Representation

```
<...>
   <rate> xsd:decimal </rate> [1]
   'The rate of exchange between the two currencies of the leg of a deal. Must be specified with
   a quote basis.'

   <strikeQuoteBasis> StrikeQuoteBasisEnum </strikeQuoteBasis> [1]
   'The method by which the strike rate is quoted.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxStrikePrice">
   <xsd:sequence>
      <xsd:element name="rate" type=" xsd:decimal "/>
      <xsd:element name="strikeQuoteBasis" type=" StrikeQuoteBasisEnum "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FxSwap

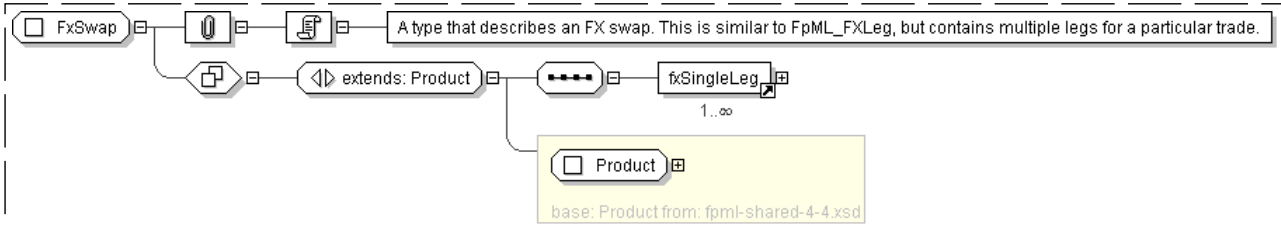
Super-types:	Product < **FxSwap** (by extension)
Sub-types:	None

Name	FxSwap
Used by (from the same schema document)	Element **fxSwap**
Abstract	no
Documentation	A type that describes an FX swap. This is similar to FpML_FXLeg, but contains multiple legs for a particular trade.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <fxSingleLeg> ... </fxSingleLeg> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxSwap">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:element ref=" fxSingleLeg " maxOccurs="unbounded"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: ObservedRates

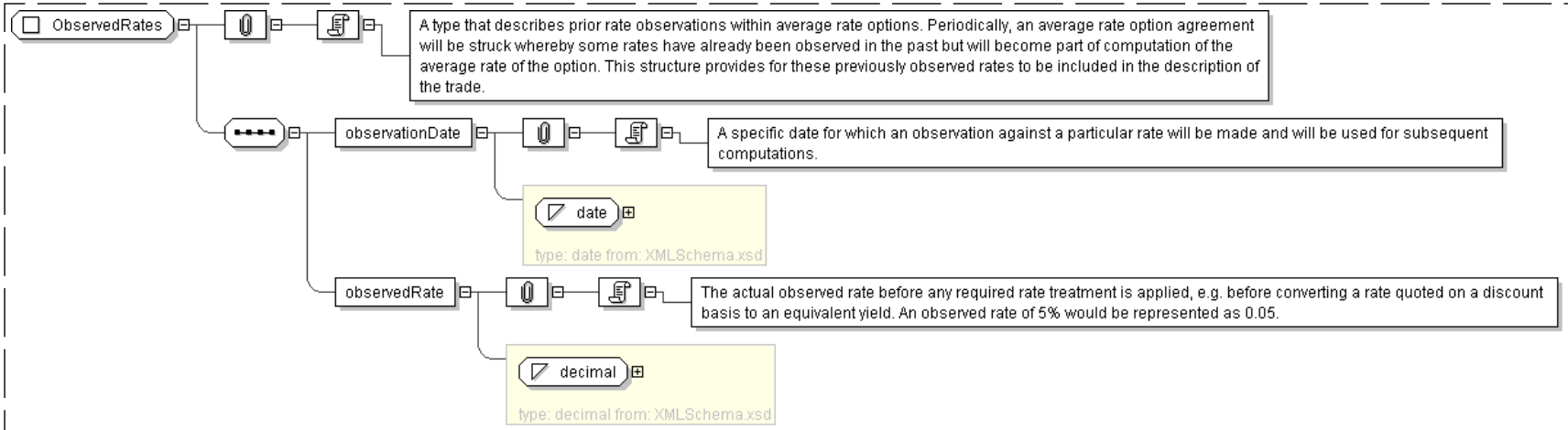
Super-types:	None
Sub-types:	None

Name	ObservedRates
Used by (from the same schema document)	Complex Type **FxAverageRateOption**
Abstract	no
Documentation	A type that describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade.

XML Instance Representation

```
<...>
   <observationDate> xsd:date </observationDate> [1]
   'A specific date for which an observation against a particular rate will be made and will
   be used for subsequent computations.'

   <observedRate> xsd:decimal </observedRate> [1]
   'The actual observed rate before any required rate treatment is applied, e.g. before
   converting a rate quoted on a discount basis to an equivalent yield. An observed rate of
   5% would be represented as 0.05.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ObservedRates">
   <xsd:sequence>
      <xsd:element name="observationDate" type=" xsd:date "/>
      <xsd:element name="observedRate" type=" xsd:decimal "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: PremiumQuote

Super-types:	None
Sub-types:	None

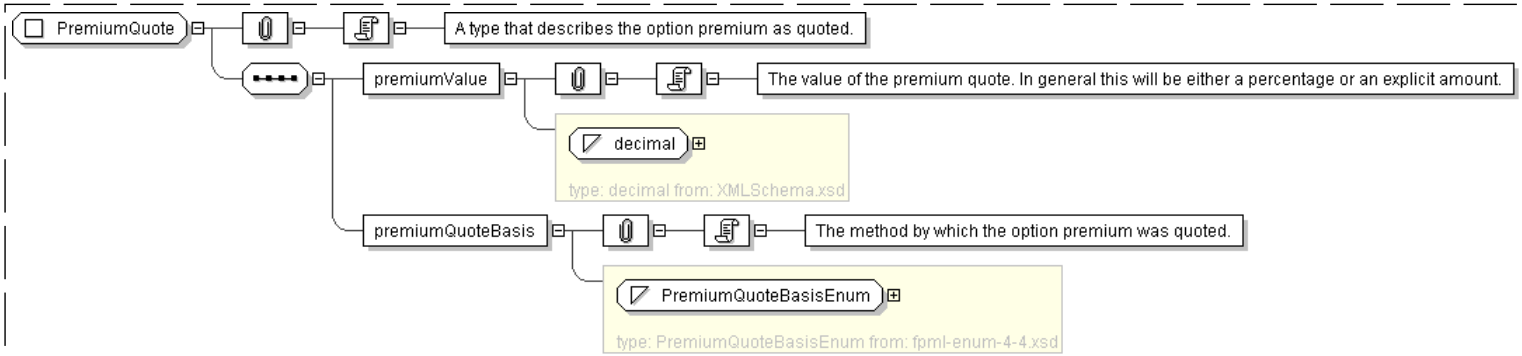
Name	PremiumQuote
Used by (from the same schema document)	Complex Type **FxOptionPremium**
Abstract	no
Documentation	A type that describes the option premium as quoted.

XML Instance Representation

```
<...>
   <premiumValue> xsd:decimal </premiumValue> [1]
   'The value of the premium quote. In general this will be either a percentage or an
   explicit amount.'
```

```
   <premiumQuoteBasis> PremiumQuoteBasisEnum </premiumQuoteBasis> [1]
   'The method by which the option premium was quoted.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PremiumQuote">
   <xsd:sequence>
      <xsd:element name="premiumValue" type=" xsd:decimal "/>
      <xsd:element name="premiumQuoteBasis" type=" PremiumQuoteBasisEnum "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: QuotedAs

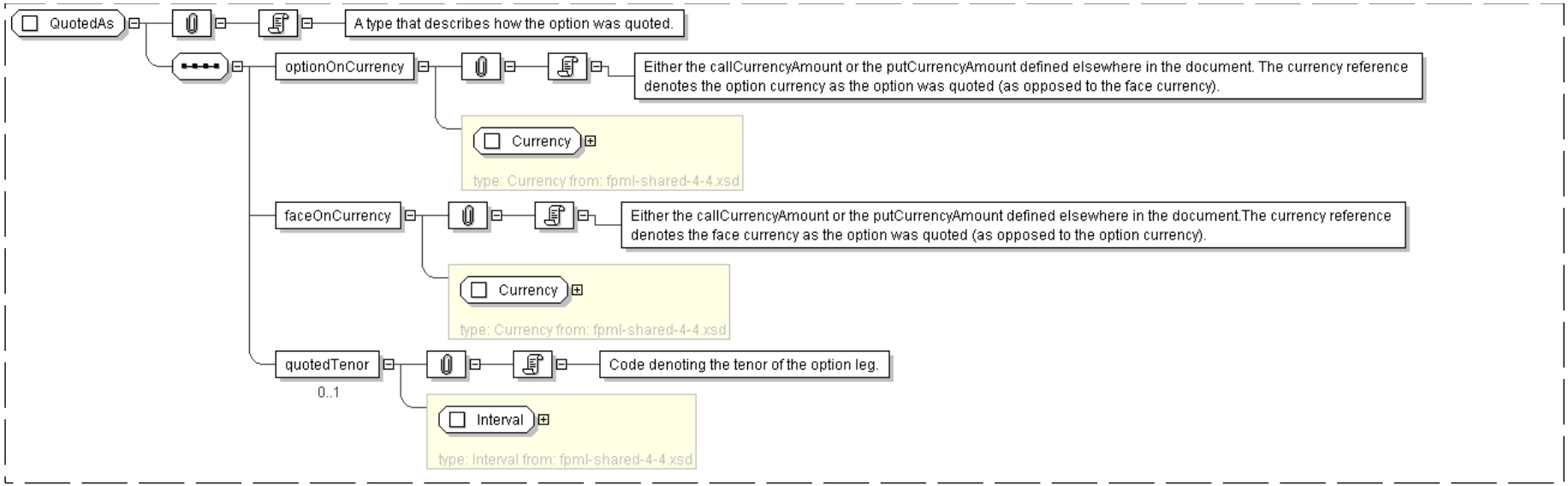
Super-types:	None
Sub-types:	None

Name	QuotedAs
Used by (from the same schema document)	Complex Type **FxOptionLeg**
Abstract	no
Documentation	A type that describes how the option was quoted.

XML Instance Representation

```
<...>
   <optionOnCurrency> Currency </optionOnCurrency> [1]
   'Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document.
   The currency reference denotes the option currency as the option was quoted (as opposed to
   the face currency).'

   <faceOnCurrency> Currency </faceOnCurrency> [1]
   'Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document.
   The currency reference denotes the face currency as the option was quoted (as opposed to
   the option currency).'

   <quotedTenor> Interval </quotedTenor> [0..1]
   'Code denoting the tenor of the option leg.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotedAs">
   <xsd:sequence>
      <xsd:element name="optionOnCurrency" type=" Currency "/>
      <xsd:element name="faceOnCurrency" type=" Currency "/>
      <xsd:element name="quotedTenor" type=" Interval " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: SideRate

Super-types:	None
Sub-types:	None

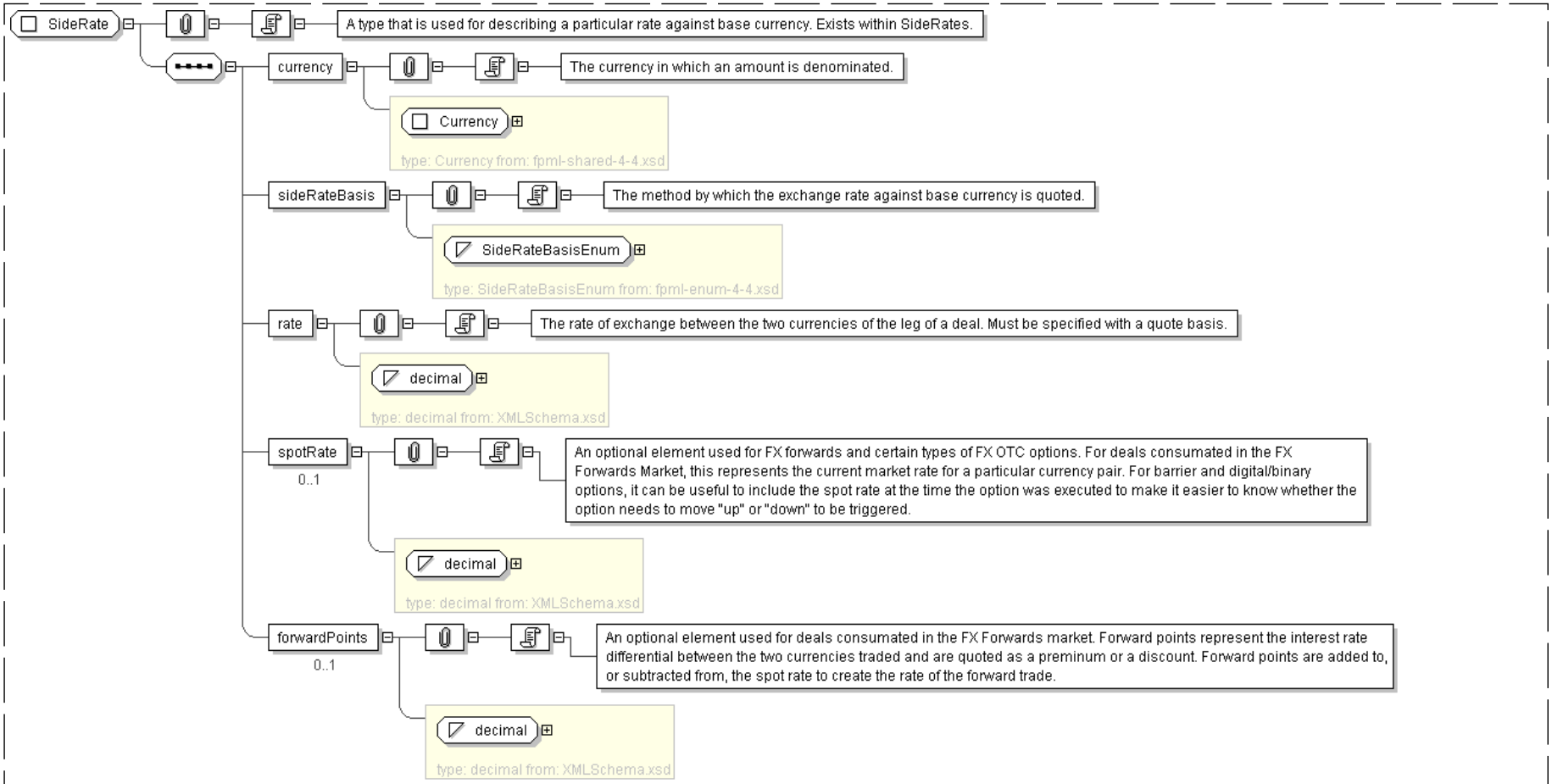
Name	SideRate
Used by (from the same schema document)	Complex Type **SideRates** , Complex Type **SideRates**
Abstract	no
Documentation	A type that is used for describing a particular rate against base currency. Exists within SideRates.

XML Instance Representation

```
<...>
   <currency> Currency </currency> [1]
   'The currency in which an amount is denominated.'

   <sideRateBasis> SideRateBasisEnum </sideRateBasis> [1]
   'The method by which the exchange rate against base currency is quoted.'

   <rate> xsd:decimal </rate> [1]
   'The rate of exchange between the two currencies of the leg of a deal. Must be specified with
   a quote basis.'

   <spotRate> xsd:decimal </spotRate> [0..1]
   'An optional element used for FX forwards and certain types of FX OTC options. For
   deals consumated in the FX Forwards Market, this represents the current market rate for
```

```
    a particular currency pair. For barrier and digital/binary options, it can be useful to
    include the spot rate at the time the option was executed to make it easier to know whether
    the option needs to move \"up\" or \"down\" to be triggered.'

    <forwardPoints> xsd:decimal </forwardPoints> [0..1]

    'An optional element used for deals consumated in the FX Forwards market. Forward
    points represent the interest rate differential between the two currencies traded and
    are quoted as a preminum or a discount. Forward points are added to, or subtracted from,
    the spot rate to create the rate of the forward trade.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SideRate">
   <xsd:sequence>
      <xsd:element name="currency" type=" Currency "/>
      <xsd:element name="sideRateBasis" type=" SideRateBasisEnum "/>
      <xsd:element name="rate" type=" xsd:decimal "/>
      <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
      <xsd:element name="forwardPoints" type=" xsd:decimal " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: SideRates

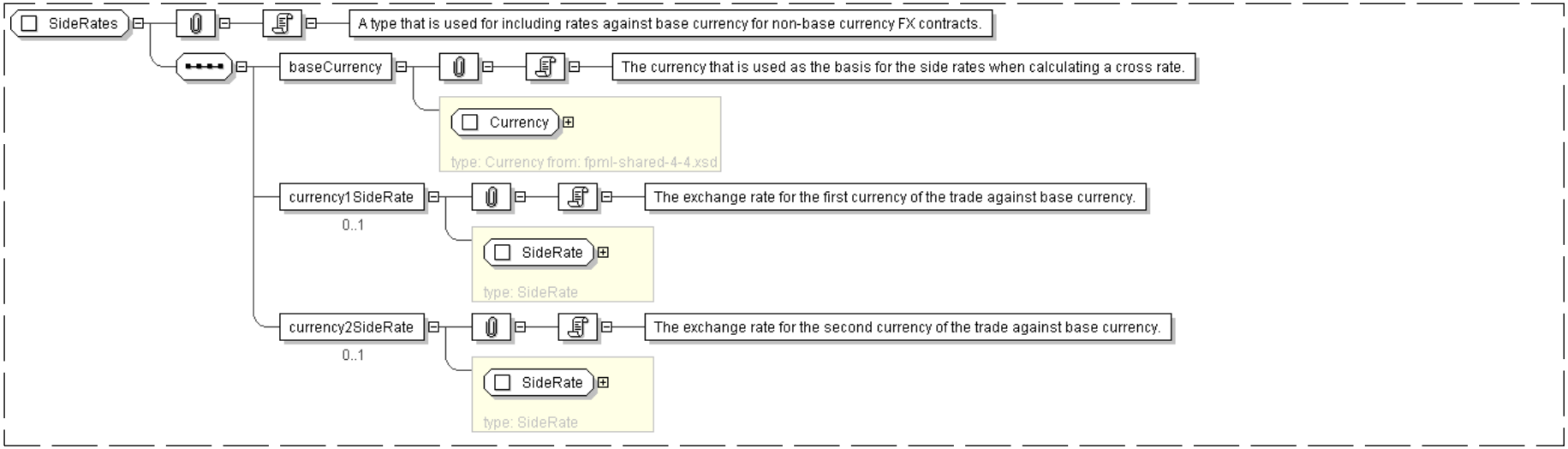
Super-types:	None
Sub-types:	None

Name	SideRates
Used by (from the same schema document)	Complex Type **ExchangeRate**
Abstract	no
Documentation	A type that is used for including rates against base currency for non-base currency FX contracts.

XML Instance Representation

```
<...>
   <baseCurrency> Currency </baseCurrency> [1]
   'The currency that is used as the basis for the side rates when calculating a cross rate.'

   <currency1SideRate> SideRate </currency1SideRate> [0..1]
   'The exchange rate for the first currency of the trade against base currency.'

   <currency2SideRate> SideRate </currency2SideRate> [0..1]
   'The exchange rate for the second currency of the trade against base currency.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SideRates">
   <xsd:sequence>
      <xsd:element name="baseCurrency" type=" Currency "/>
      <xsd:element name="currency1SideRate" type=" SideRate " minOccurs="0"/>
      <xsd:element name="currency2SideRate" type=" SideRate " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: TermDeposit

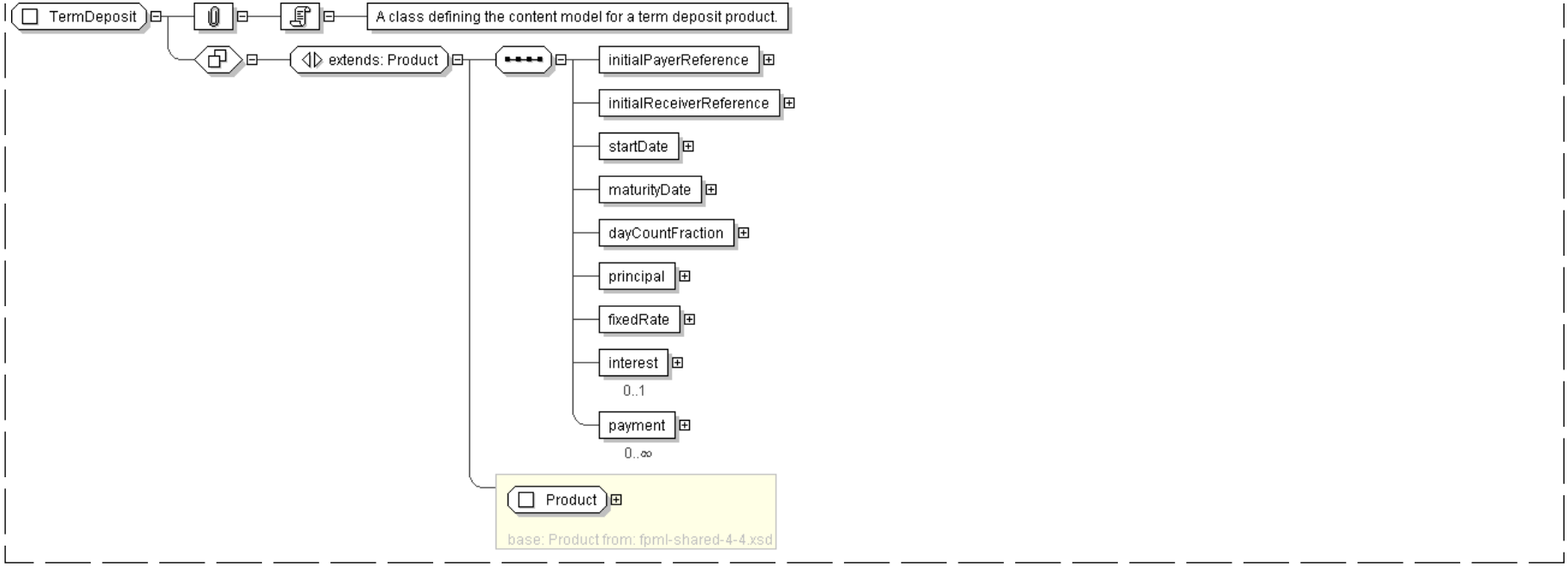
Super-types:	Product < **TermDeposit** (by extension)
Sub-types:	None

Name	TermDeposit
Used by (from the same schema document)	Element **termDeposit**
Abstract	no
Documentation	A class defining the content model for a term deposit product.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <initialPayerReference> PartyReference </initialPayerReference> [1]
   'A pointer style reference to a party identifier defined elsewhere in the document. The
   party referenced is the payer of the initial principal of the deposit on the start date.'

   <initialReceiverReference> PartyReference </initialReceiverReference> [1]
   'A pointer style reference to a party identifier defined elsewhere in the document. The
   party is the receiver of the initial principal of the deposit on the start date.'

   <startDate> xsd:date </startDate> [1]
   'The averaging period start date.'

   <maturityDate> xsd:date </maturityDate> [1]
   'The end date of the calculation period. This date should already be adjusted for
   any applicable business day convention.'

   <dayCountFraction> DayCountFraction </dayCountFraction> [1]
   'The day count fraction.'

   <principal> Money </principal> [1]
   'The principal amount of the trade.'

   <fixedRate> xsd:decimal </fixedRate> [1]
   'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
   of 5% would be represented as 0.05.'

   <interest> Money </interest> [0..1]
   'The total interest of at maturity of the trade.'

   <payment> Payment </payment> [0..*]
   'A known payment between two parties.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TermDeposit">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:element name="initialPayerReference" type=" PartyReference "/>
            <xsd:element name="initialReceiverReference" type=" PartyReference "/>
            <xsd:element name="startDate" type=" xsd:date "/>
            <xsd:element name="maturityDate" type=" xsd:date "/>
            <xsd:element name="dayCountFraction" type=" DayCountFraction "/>
            <xsd:element name="principal" type=" Money "/>
            <xsd:element name="fixedRate" type=" xsd:decimal "/>
            <xsd:element name="interest" type=" Money " minOccurs="0"/>
            <xsd:element name="payment" type=" Payment " minOccurs="0" maxOccurs="unbounded"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type: **AusAddress**

Schema Component Type — Schema Component Name

Super-types:	Address < AusAddress (by extension)
Sub-types:	• QLDAddress (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

Name	AusAddress

Abstract	no

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
  - If the element/attribute's type is in the schema, a link is provided to it.
  - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<*pattern* = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-all.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: http://www.w3.org/TR/xmlschema-1/#element-choice.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then substitution group members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like Uniqueness Constraint, but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a Key Constraint or Uniqueness Constraint. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the *http://www.w3.org/2001/XMLSchema-instance* namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-sequence.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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