XML Schema Documentation

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  - Complex Type: **ReferenceInformation**
  - Complex Type: **ReferenceObligation**
  - Complex Type: **ReferencePair**
  - Complex Type: **ReferencePool**
  - Complex Type: **ReferencePoolItem**
  - Complex Type: **ScheduledTerminationDate**
  - Complex Type: **SettledEntityMatrix**
  - Complex Type: **SettlementTerms**
  - Complex Type: **SettlementTermsReference**
  - Complex Type: **SinglePayment**
  - Complex Type: **SingleValuationDate**
  - Complex Type: **SpecifiedCurrency**
  - Complex Type: **Tranche**
  - Complex Type: **ValuationDate**
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Schema Document Properties

Target Namespace	**http://www.fpml.org/2007/FpML-4-4**
Version	$Revision: 2350 $
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-option-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
fpml-annotation	http://www.fpml.org/annotation
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: 2350 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
   <xsd:include schemaLocation="fpml-option-shared-4-4.xsd"/>
   ...
</xsd:schema>
```

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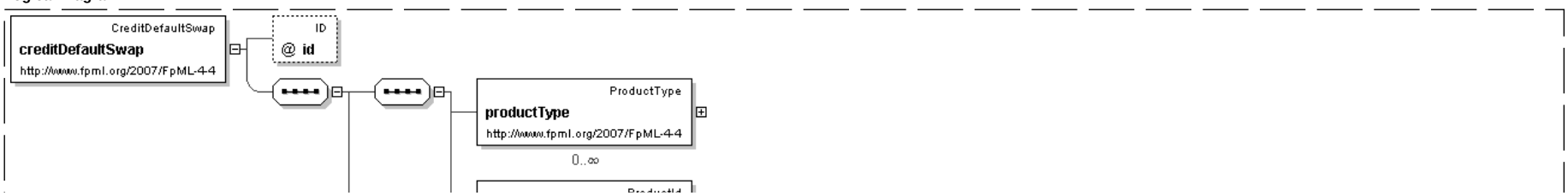
Global Declarations

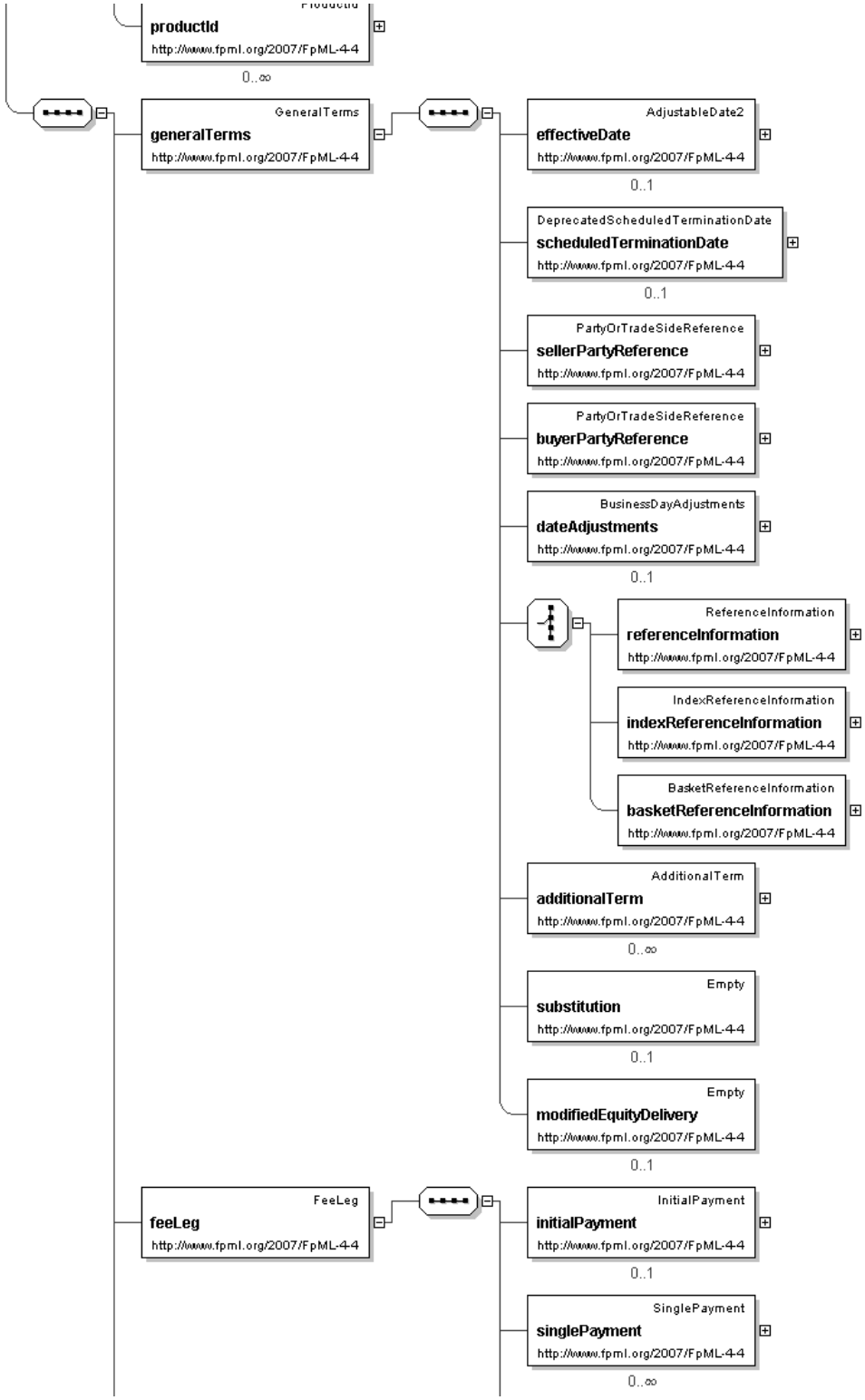
Element: creditDefaultSwap

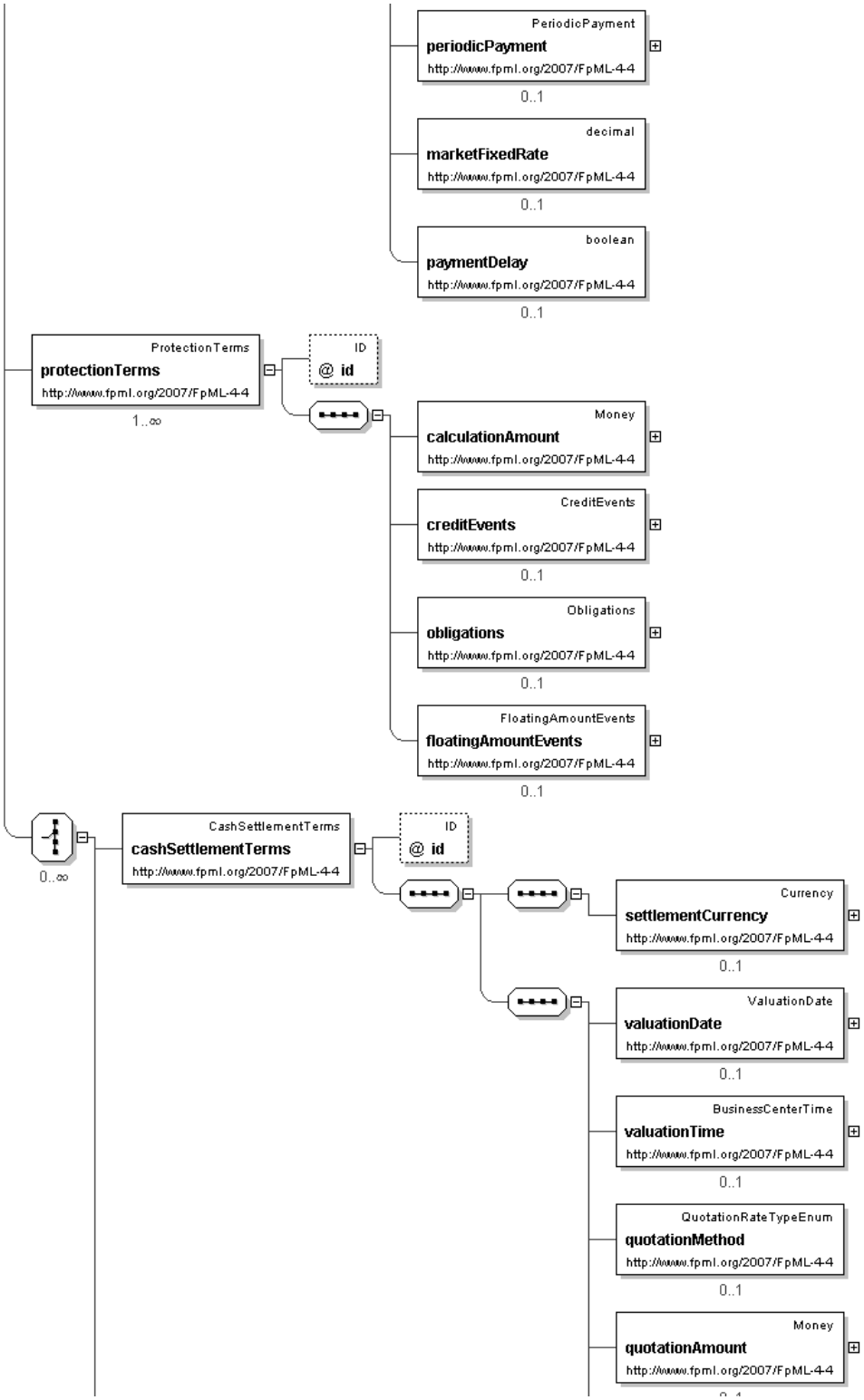
- *This element can be used wherever the following element is referenced:*
  - product

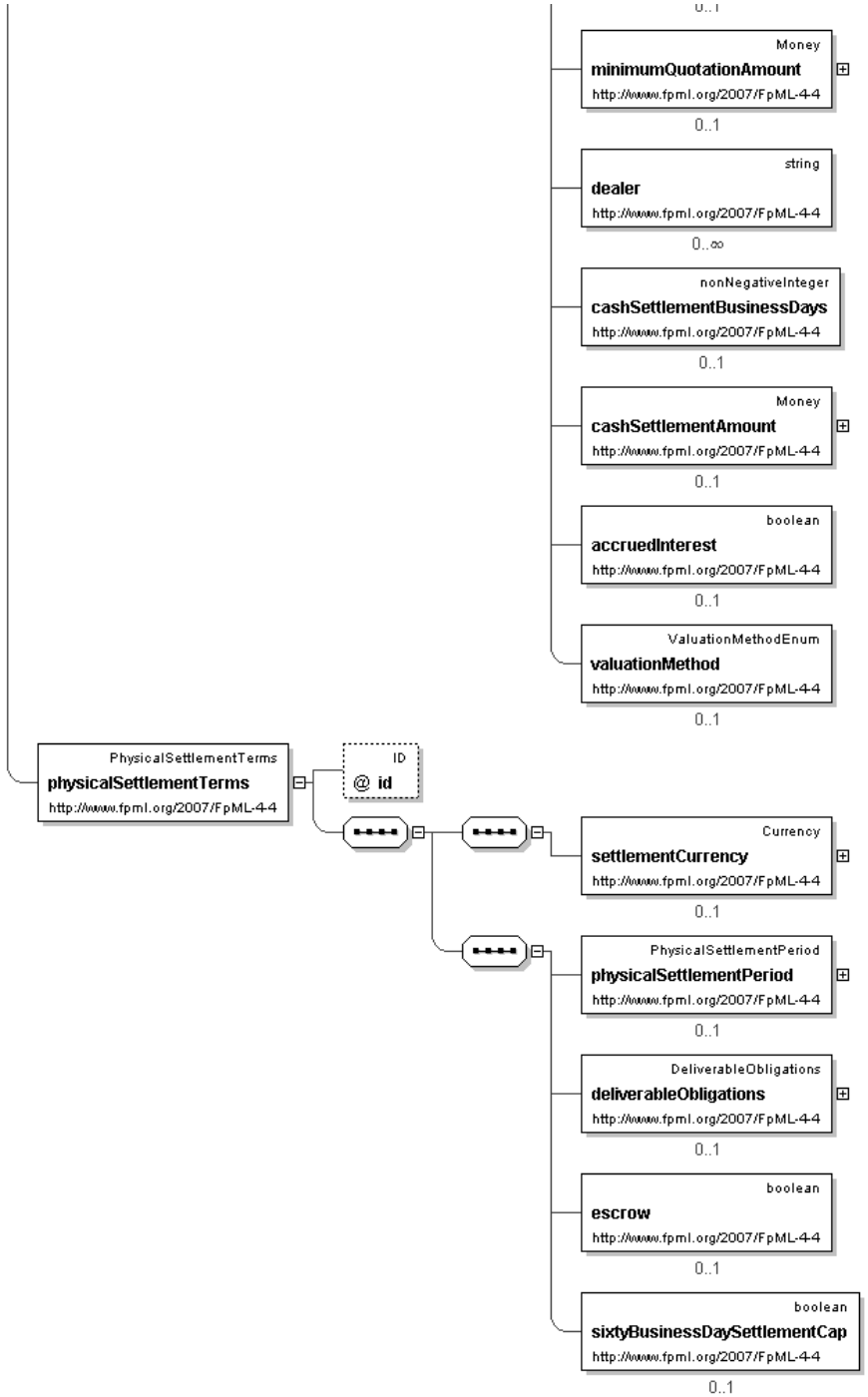
Name	creditDefaultSwap
Used by (from the same schema document)	Complex Type **CreditDefaultSwapOption**
Type	CreditDefaultSwap
Nillable	no
Abstract	no
Documentation	In a credit default swap one party (the protection seller) agrees to compensate another party (the protection buyer) if a specified company or Sovereign (the reference entity) experiences a credit event, indicating it is or may be unable to service its debts. The protection seller is typically paid a fee and/ or premium, expressed as an annualized percent of the notional in basis points, regularly over the life of the transaction or otherwise as agreed by the parties.

Logical Diagram




productId
http://www.fpml.org/2007/FpML-4-4
0..∞
GeneralTerms
generalTerms
http://www.fpml.org/2007/FpML-4-4
AdjustableDate2
effectiveDate
http://www.fpml.org/2007/FpML-4-4
0..1
DeprecatedScheduledTerminationDate
scheduledTerminationDate
http://www.fpml.org/2007/FpML-4-4
0..1
PartyOrTradeSideReference
sellerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrTradeSideReference
buyerPartyReference
http://www.fpml.org/2007/FpML-4-4
BusinessDayAdjustments
dateAdjustments
http://www.fpml.org/2007/FpML-4-4
0..1
ReferenceInformation
referenceInformation
http://www.fpml.org/2007/FpML-4-4
IndexReferenceInformation
indexReferenceInformation
http://www.fpml.org/2007/FpML-4-4
BasketReferenceInformation
basketReferenceInformation
http://www.fpml.org/2007/FpML-4-4
AdditionalTerm
additionalTerm
http://www.fpml.org/2007/FpML-4-4
0..∞
Empty
substitution
http://www.fpml.org/2007/FpML-4-4
0..1
Empty
modifiedEquityDelivery
http://www.fpml.org/2007/FpML-4-4
0..1
FeeLeg
feeLeg
http://www.fpml.org/2007/FpML-4-4
InitialPayment
initialPayment
http://www.fpml.org/2007/FpML-4-4
0..1
SinglePayment
singlePayment
http://www.fpml.org/2007/FpML-4-4
0..∞


PeriodicPayment
periodicPayment
http://www.fpml.org/2007/FpML-4-4
0..1
decimal
marketFixedRate
http://www.fpml.org/2007/FpML-4-4
0..1
boolean
paymentDelay
http://www.fpml.org/2007/FpML-4-4
0..1
ProtectionTerms
protectionTerms
http://www.fpml.org/2007/FpML-4-4
1..∞
ID
@ id
Money
calculationAmount
http://www.fpml.org/2007/FpML-4-4
CreditEvents
creditEvents
http://www.fpml.org/2007/FpML-4-4
0..1
Obligations
obligations
http://www.fpml.org/2007/FpML-4-4
0..1
FloatingAmountEvents
floatingAmountEvents
http://www.fpml.org/2007/FpML-4-4
0..1
0..∞
CashSettlementTerms
cashSettlementTerms
http://www.fpml.org/2007/FpML-4-4
ID
@ id
Currency
settlementCurrency
http://www.fpml.org/2007/FpML-4-4
0..1
ValuationDate
valuationDate
http://www.fpml.org/2007/FpML-4-4
0..1
BusinessCenterTime
valuationTime
http://www.fpml.org/2007/FpML-4-4
0..1
QuotationRateTypeEnum
quotationMethod
http://www.fpml.org/2007/FpML-4-4
0..1
Money
quotationAmount
http://www.fpml.org/2007/FpML-4-4



XML Instance Representation

```
<creditDefaultSwap
 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.'

<generalTerms> GeneralTerms </generalTerms> [1]

'This element contains all the data that appears in the section entitled \"1. General Terms \" in the 2003 ISDA Credit Derivatives Confirmation.'

<feeLeg> FeeLeg </feeLeg> [1]

'This element contains all the terms relevant to defining the fixed amounts/payments per the applicable ISDA definitions.'

<protectionTerms> ProtectionTerms </protectionTerms> [1..*]

'This element contains all the terms relevant to defining the applicable floating rate payer calculation amount, credit events and associated conditions to settlement, and reference obligations.'

Start Choice [0..*]

<cashSettlementTerms> CashSettlementTerms </cashSettlementTerms> [1]

'This element contains all the ISDA terms relevant to cash settlement for when cash settlement is applicable. ISDA 2003 Term: Cash Settlement'

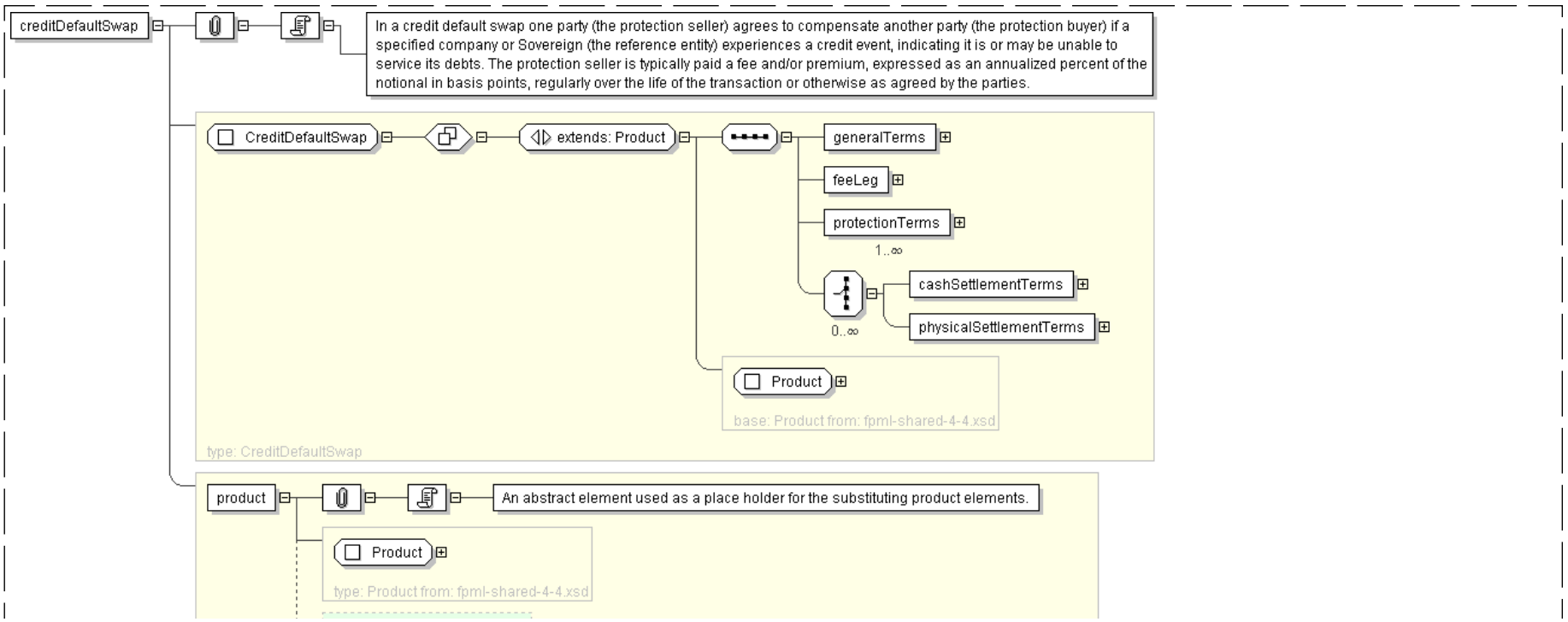
<physicalSettlementTerms> PhysicalSettlementTerms </physicalSettlementTerms> [1]

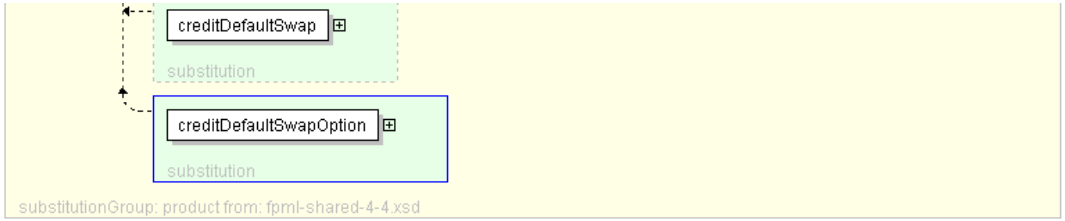
'This element contains all the ISDA terms relevant to physical settlement for when physical settlement is applicable. ISDA 2003 Term: Physical Settlement'

End Choice

</creditDefaultSwap>

Diagram





Schema Component Representation

```
<xsd:element name="creditDefaultSwap" type=" CreditDefaultSwap " substitutionGroup="product"/>
```

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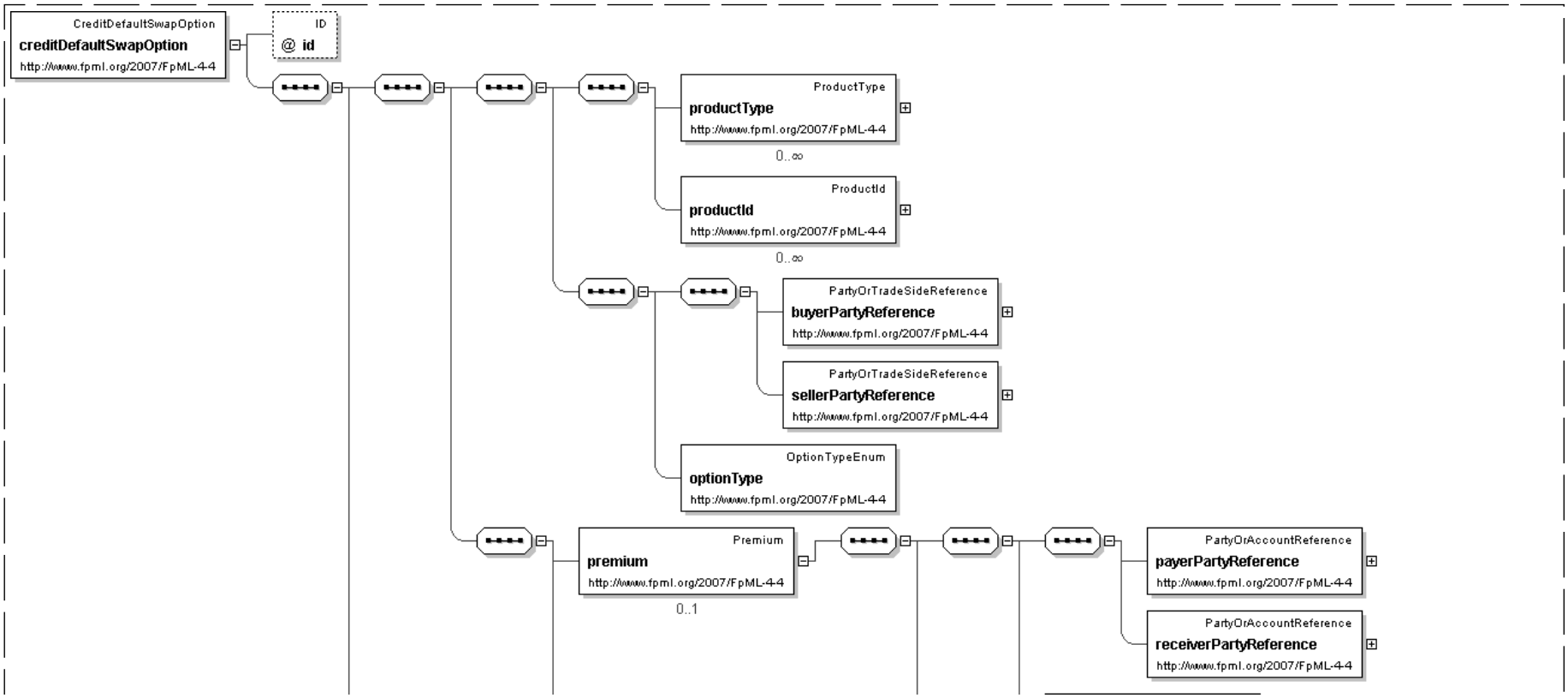
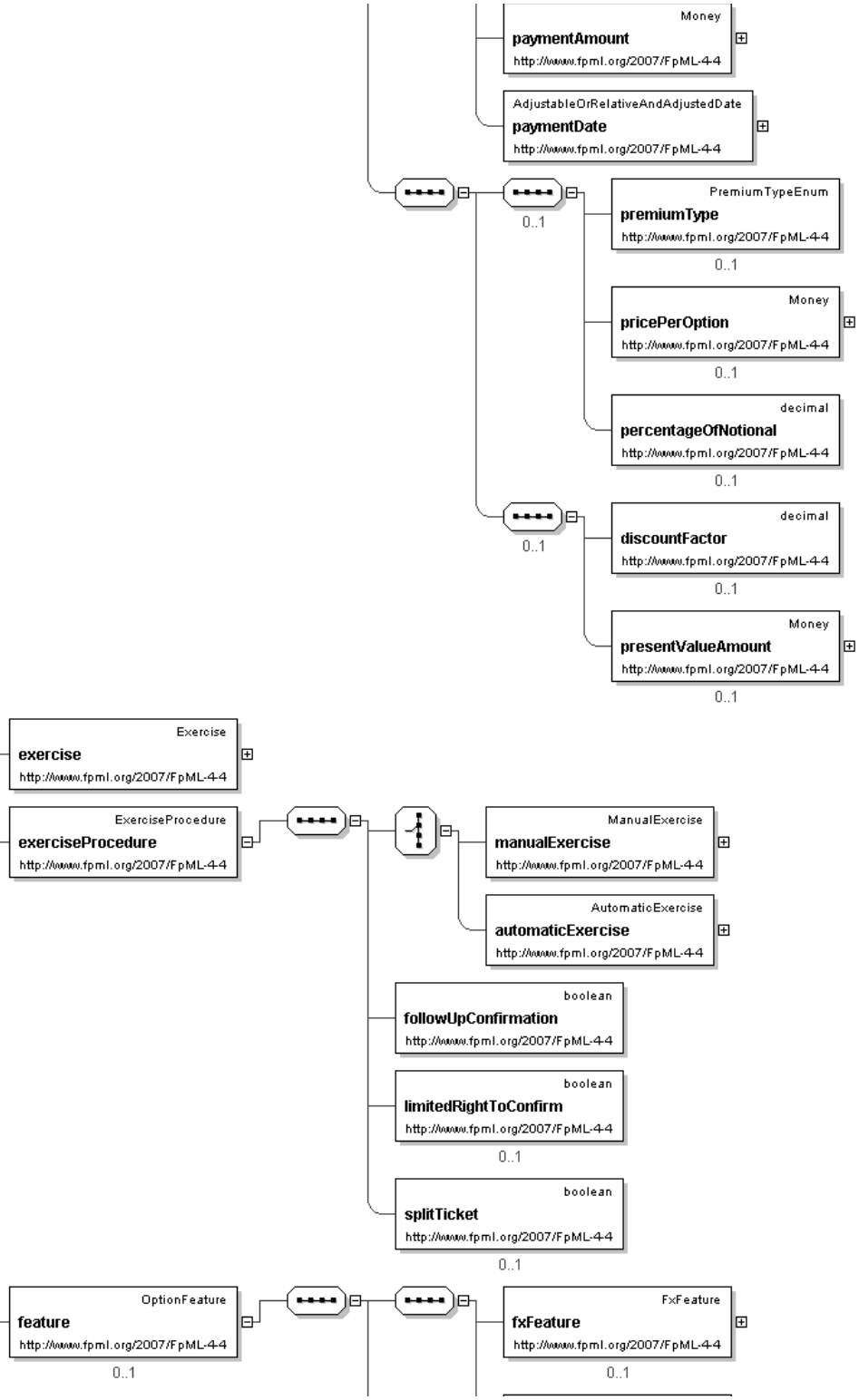
Element: creditDefaultSwapOption

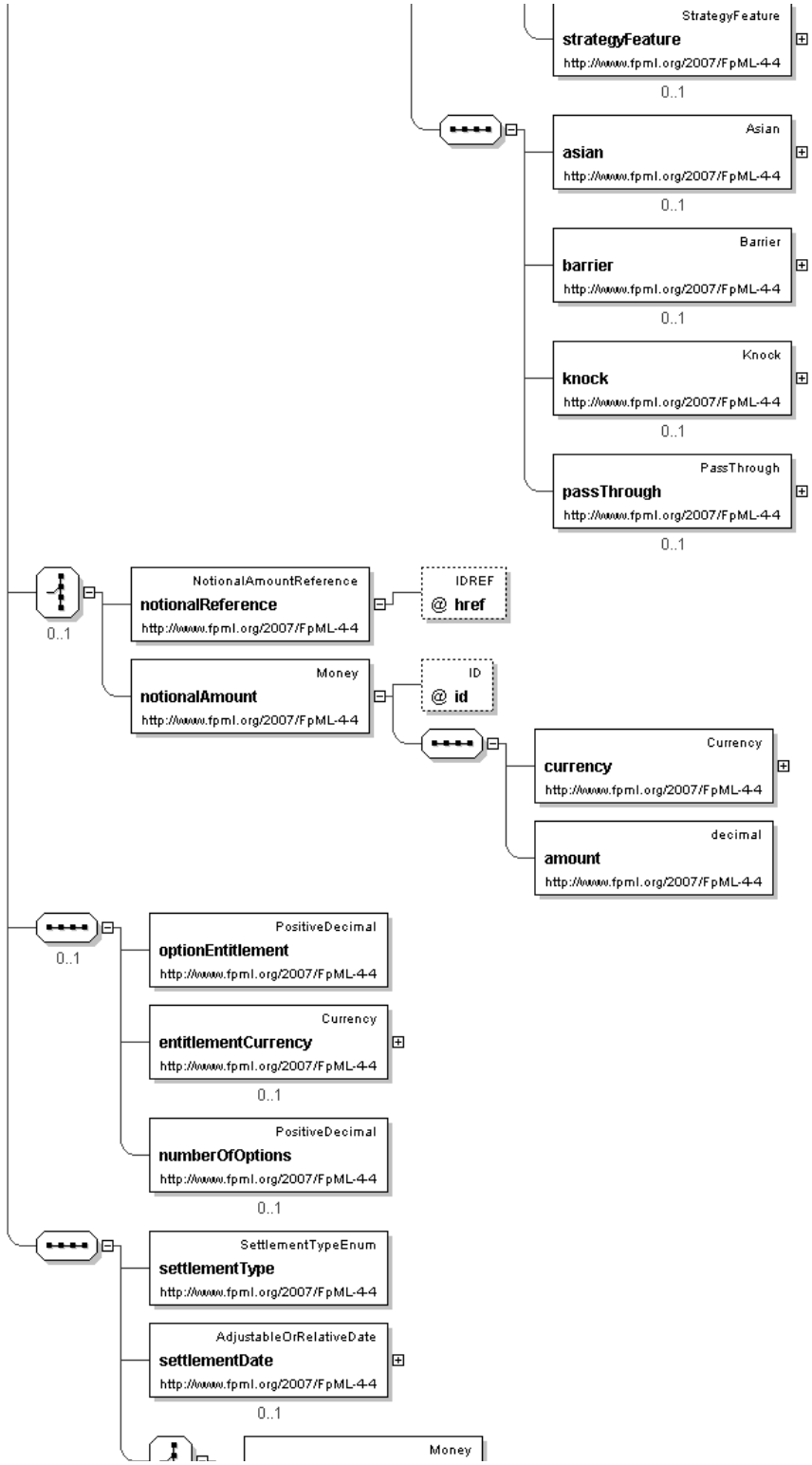
- *This element can be used wherever the following element is referenced:*
  - product

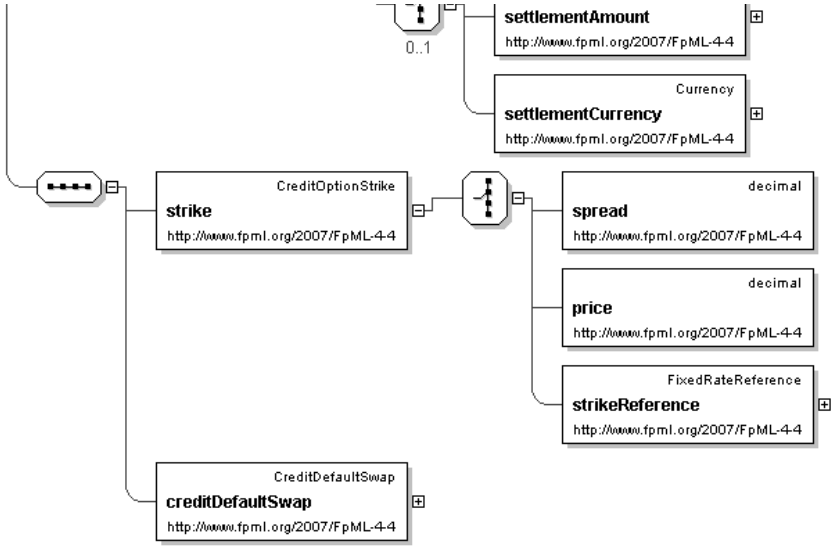
Name	creditDefaultSwapOption
Type	CreditDefaultSwapOption
Nillable	no
Abstract	no
Documentation	An option on a credit default swap.

Logical Diagram




Money
paymentAmount
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeAndAdjustedDate
paymentDate
http://www.fpml.org/2007/FpML-4-4
0..1
PremiumTypeEnum
premiumType
http://www.fpml.org/2007/FpML-4-4
0..1
Money
pricePerOption
http://www.fpml.org/2007/FpML-4-4
0..1
decimal
percentageOfNotional
http://www.fpml.org/2007/FpML-4-4
0..1
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
Exercise
exercise
http://www.fpml.org/2007/FpML-4-4
ExerciseProcedure
exerciseProcedure
http://www.fpml.org/2007/FpML-4-4
ManualExercise
manualExercise
http://www.fpml.org/2007/FpML-4-4
AutomaticExercise
automaticExercise
http://www.fpml.org/2007/FpML-4-4
boolean
followUpConfirmation
http://www.fpml.org/2007/FpML-4-4
boolean
limitedRightToConfirm
http://www.fpml.org/2007/FpML-4-4
0..1
boolean
splitTicket
http://www.fpml.org/2007/FpML-4-4
0..1
OptionFeature
feature
http://www.fpml.org/2007/FpML-4-4
0..1
FxFeature
fxFeature
http://www.fpml.org/2007/FpML-4-4
0..1


StrategyFeature
strategyFeature
http://www.fpml.org/2007/FpML-4-4
0..1
Asian
asian
http://www.fpml.org/2007/FpML-4-4
0..1
Barrier
barrier
http://www.fpml.org/2007/FpML-4-4
0..1
Knock
knock
http://www.fpml.org/2007/FpML-4-4
0..1
PassThrough
passThrough
http://www.fpml.org/2007/FpML-4-4
0..1
0..1
NotionalAmountReference
notionalReference
http://www.fpml.org/2007/FpML-4-4
IDREF
@ href
Money
notionalAmount
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
0..1
PositiveDecimal
optionEntitlement
http://www.fpml.org/2007/FpML-4-4
Currency
entitlementCurrency
http://www.fpml.org/2007/FpML-4-4
0..1
PositiveDecimal
numberOfOptions
http://www.fpml.org/2007/FpML-4-4
0..1
SettlementTypeEnum
settlementType
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
settlementDate
http://www.fpml.org/2007/FpML-4-4
0..1
Money

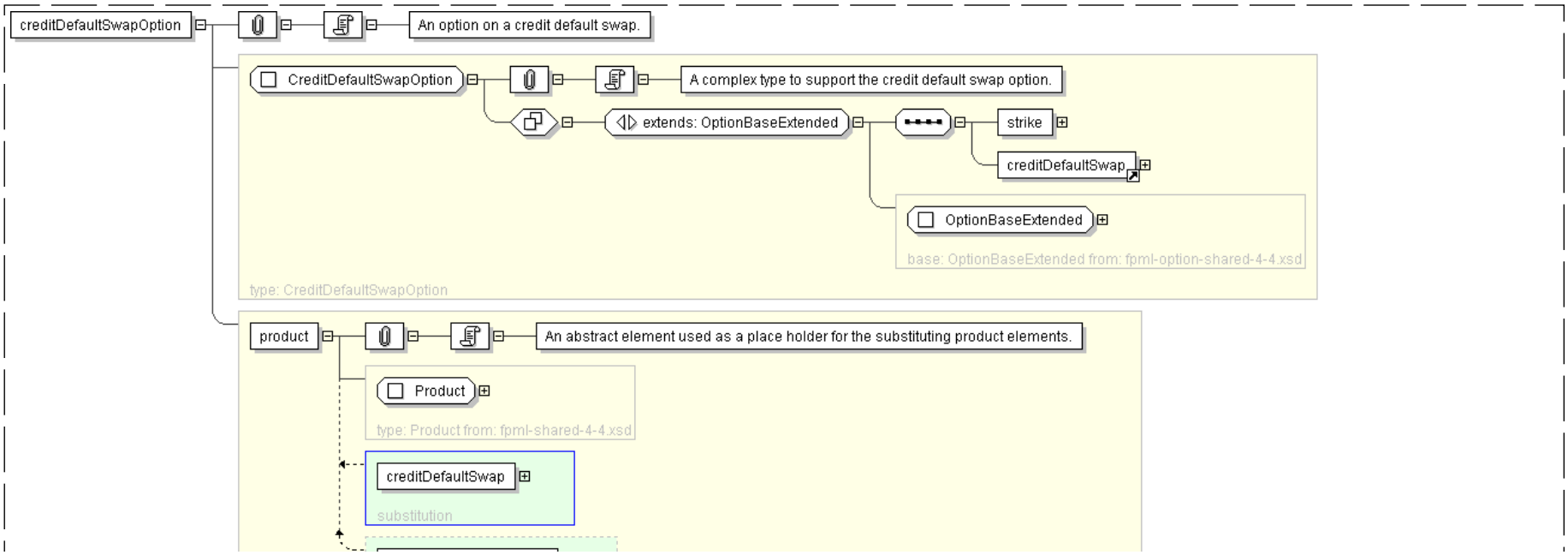


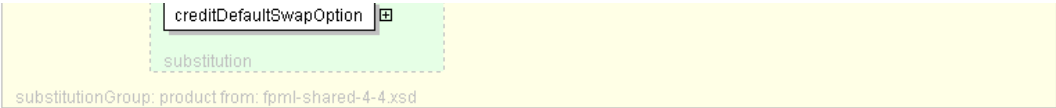
XML Instance Representation

```
<creditDefaultSwapOption
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.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction. From a usage standpoint, put/call is the default option
   type, while payer/receiver indicator is used for options index credit default
   swaps, consistently with the industry practice. Straddle is used for the case of
   straddle strategy, that combine a call and a put with the same strike.'

   <premium> Premium </premium> [0..1]
   'The option premium payable by the buyer to the seller'

   <exercise> ... </exercise> [1]
   <exerciseProcedure> ExerciseProcedure </exerciseProcedure> [1]
   'A set of parameters defining procedures associated with the exercise.'

   <feature> OptionFeature </feature> [0..1]
   'An Option feature such as quanto, asian, barrier, knock'

Start Choice [0..1]
```

```
'A choice between an explicit representation of the notional amount, or a reference to
a notional amount defined elsewhere in this document'


      <notionalReference> NotionalAmountReference </notionalReference> [1]
      <notionalAmount> Money </notionalAmount> [1]
End Choice
Start Group: OptionDenomination.model [0..1]
      <optionEntitlement> PositiveDecimal </optionEntitlement> [1]
      'The number of units of underlyer per option comprised in the option transaction.'

      <entitlementCurrency> Currency </entitlementCurrency> [0..1]
      'TODO'

      <numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]
      'The number of options comprised in the option transaction.'

End Group: OptionDenomination.model
   <settlementType> SettlementTypeEnum </settlementType> [1]
   <settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
Start Group: SettlementAmountOrCurrency.model [0..1]
Start Choice [1]
         <settlementAmount> Money </settlementAmount> [1]
         'Settlement Amount'

         <settlementCurrency> Currency </settlementCurrency> [1]
         'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice
End Group: SettlementAmountOrCurrency.model
   <strike> CreditOptionStrike </strike> [1]
   'Specifies the strike of the option on credit default swap.'

   <creditDefaultSwap> ... </creditDefaultSwap> [1]
</creditDefaultSwapOption>
```

Diagram





Schema Component Representation

```
<xsd:element name="creditDefaultSwapOption" type=" CreditDefaultSwapOption
" substitutionGroup="product"/>
```

top

Global Definitions

Complex Type: AdditionalFixedPayments

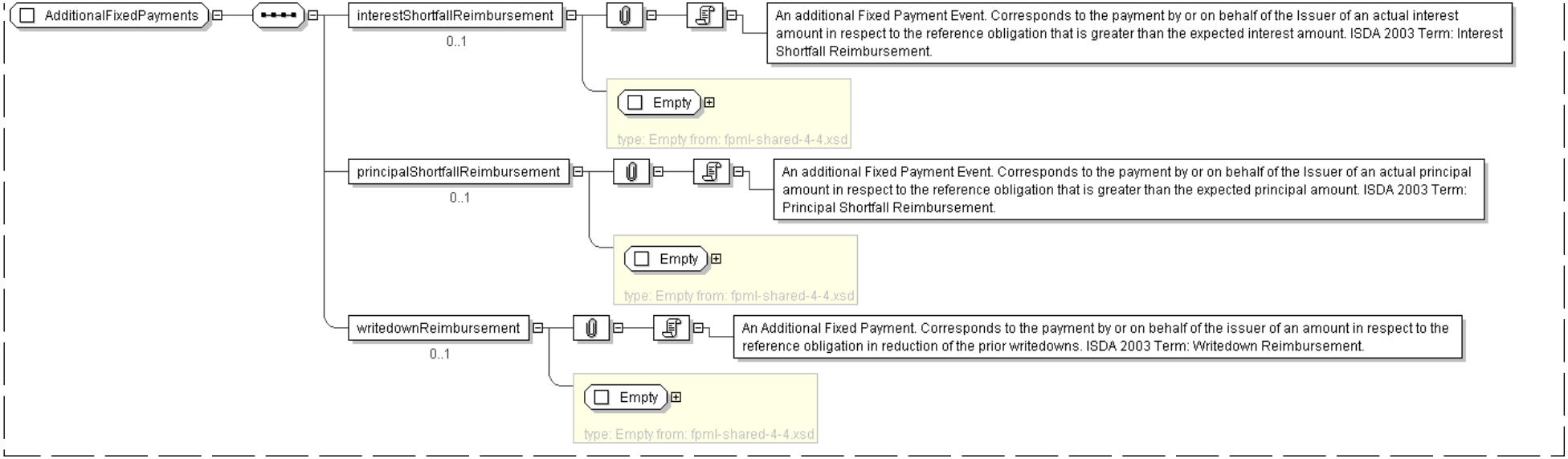
Super-types:	None
Sub-types:	None

Name	AdditionalFixedPayments
Used by (from the same schema document)	Complex Type **FloatingAmountEvents**
Abstract	no

XML Instance Representation

```
<...>
   <interestShortfallReimbursement> Empty </interestShortfallReimbursement> [0..1]
   'An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer
   of an actual interest amount in respect to the reference obligation that is greater than
   the expected interest amount. ISDA 2003 Term: Interest Shortfall Reimbursement.'

   <principalShortfallReimbursement> Empty </principalShortfallReimbursement> [0..1]
   'An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer
   of an actual principal amount in respect to the reference obligation that is greater than
   the expected principal amount. ISDA 2003 Term: Principal Shortfall Reimbursement.'

   <writedownReimbursement> Empty </writedownReimbursement> [0..1]
   'An Additional Fixed Payment. Corresponds to the payment by or on behalf of the issuer of
   an amount in respect to the reference obligation in reduction of the prior writedowns.
   ISDA 2003 Term: Writedown Reimbursement.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdditionalFixedPayments">
   <xsd:sequence>
      <xsd:element name="interestShortfallReimbursement" type=" Empty " minOccurs="0"/>
      <xsd:element name="principalShortfallReimbursement" type=" Empty " minOccurs="0"/>
      <xsd:element name="writedownReimbursement" type=" Empty " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: AdditionalTerm

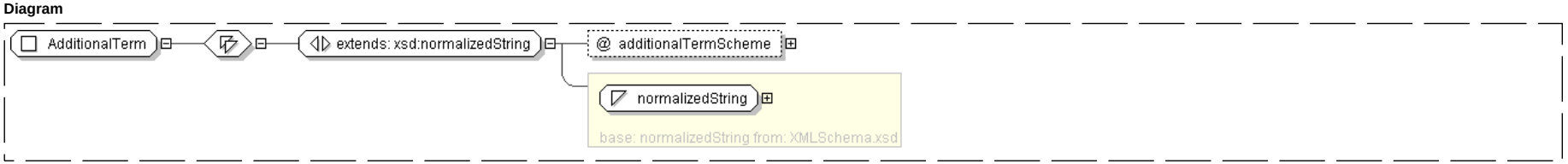
Super-types:	xsd:normalizedString < **AdditionalTerm** (by extension)
Sub-types:	None

Name	AdditionalTerm
Used by (from the same schema document)	Complex Type **GeneralTerms**
Abstract	no

XML Instance Representation

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

Diagram



Schema Component Representation

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

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

top

Complex Type: AdjustedPaymentDates

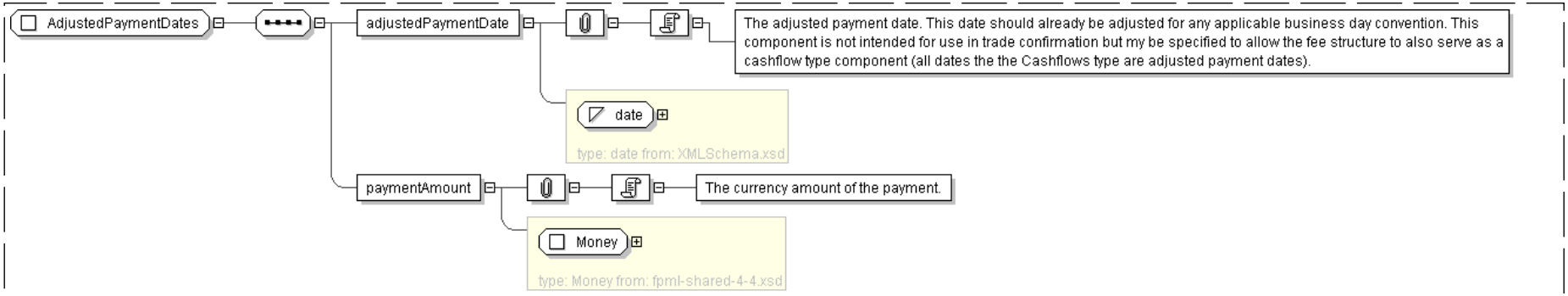
Super-types:	None
Sub-types:	None

Name	AdjustedPaymentDates
Used by (from the same schema document)	Complex Type **PeriodicPayment**
Abstract	no

XML Instance Representation

```
<...>
   <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
   'The adjusted payment date. This date should already be adjusted for any applicable
   business day convention. This component is not intended for use in trade confirmation but my
   be specified to allow the fee structure to also serve as a cashflow type component (all
   dates the the Cashflows type are adjusted payment dates).'

   <paymentAmount> Money </paymentAmount> [1]
   'The currency amount of the payment.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustedPaymentDates">
   <xsd:sequence>
      <xsd:element name="adjustedPaymentDate" type=" xsd:date "/>
      <xsd:element name="paymentAmount" type=" Money "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: BasketReferenceInformation

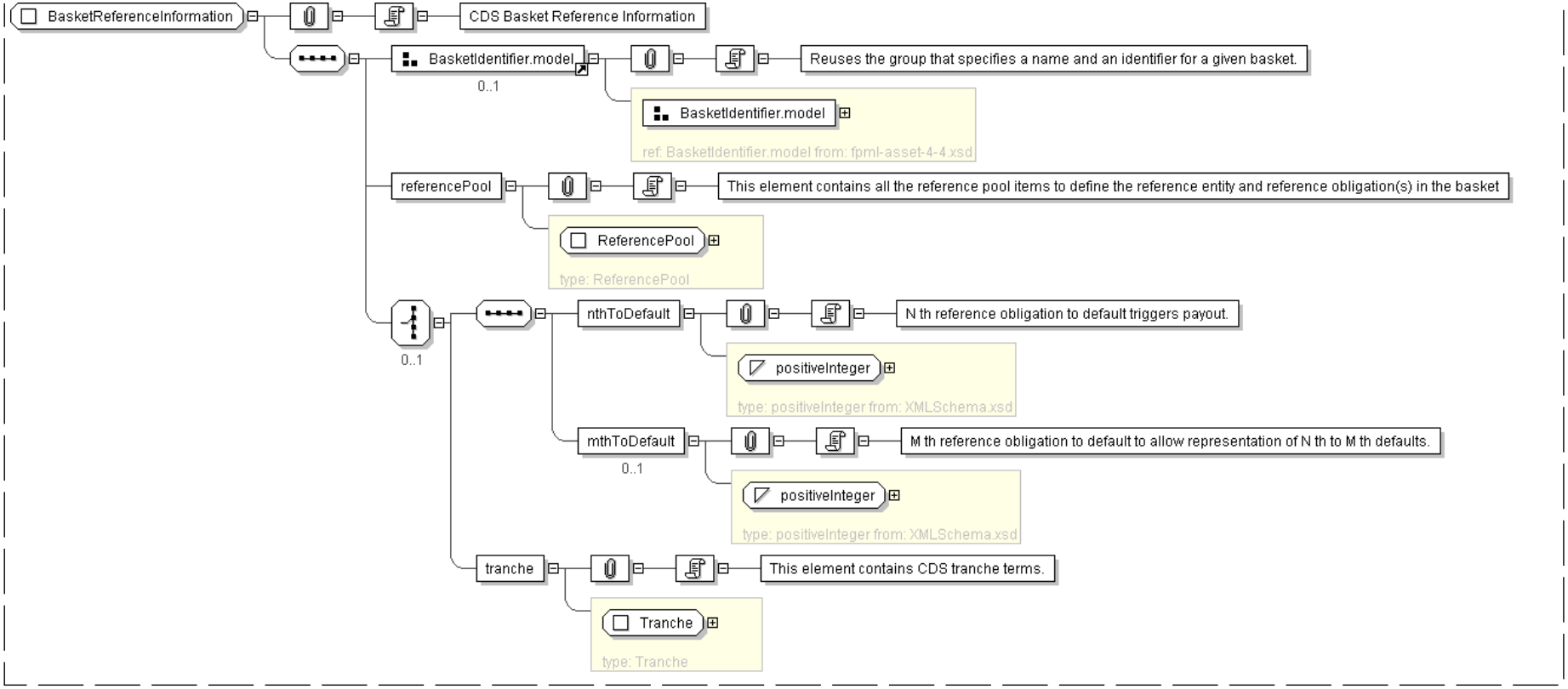
Super-types:	None
Sub-types:	None

Name	BasketReferenceInformation
Used by (from the same schema document)	Complex Type **GeneralTerms**
Abstract	no
Documentation	CDS Basket Reference Information

XML Instance Representation

```
<...>
Start Group: BasketIdentifier.model [0..1]
 'Reuses the group that specifies a name and an identifier for a given basket.'

Start Choice [1]
        <basketName> BasketName </basketName> [1]
         'The name of the basket expressed as a free format string. FpML does not define usage rules
         for this element.'

        <basketId> BasketId </basketId> [0..*]
         'A CDS basket identifier'

        <basketId> BasketId </basketId> [1..*]
         'A CDS basket identifier'

End Choice
End Group: BasketIdentifier.model
   <referencePool> ReferencePool </referencePool> [1]
    'This element contains all the reference pool items to define the reference entity
    and reference obligation(s) in the basket'

Start Choice [0..1]
      <nthToDefault> xsd:positiveInteger </nthToDefault> [1]
       'N th reference obligation to default triggers payout.'

      <mthToDefault> xsd:positiveInteger </mthToDefault> [0..1]
       'M th reference obligation to default to allow representation of N th to M th defaults.'

      <tranche> Tranche </tranche> [1]
       'This element contains CDS tranche terms.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BasketReferenceInformation">
   <xsd:sequence>
      <xsd:group ref=" BasketIdentifier.model " minOccurs="0"/>
      <xsd:element name="referencePool" type=" ReferencePool "/>
      <xsd:choice minOccurs="0">
         <xsd:sequence>
            <xsd:element name="nthToDefault" type=" xsd:positiveInteger "/>
            <xsd:element name="mthToDefault" type=" xsd:positiveInteger " minOccurs="0"/>
         </xsd:sequence>
         <xsd:element name="tranche" type=" Tranche "/>
      </xsd:choice>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: CalculationAmount

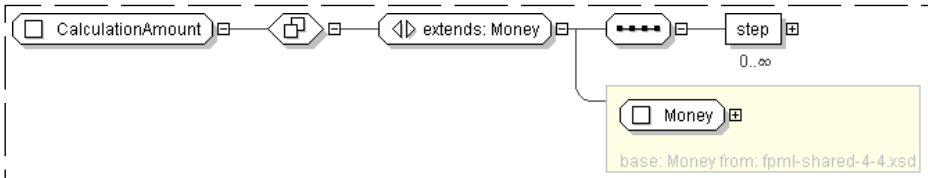
Super-types:	Money < **CalculationAmount** (by extension)
Sub-types:	None

Name	CalculationAmount
Used by (from the same schema document)	Complex Type **FixedAmountCalculation**
Abstract	no

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.'

   <step> Step </step> [0..*]
   'A schedule of step date and value pairs. On each step date the associated step value
   becomes effective. A list of steps may be ordered in the document by ascending step date.
   An FpML document containing an unordered list of steps is still regarded as a
   conformant document.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationAmount">
   <xsd:complexContent>
      <xsd:extension base=" Money ">
         <xsd:sequence>
            <xsd:element name="step" type=" Step " minOccurs="0" maxOccurs="unbounded"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: CashSettlementTerms

Super-types:	SettlementTerms < **CashSettlementTerms** (by extension)
Sub-types:	None

Name	CashSettlementTerms
Used by (from the same schema document)	Complex Type **CreditDefaultSwap**
Abstract	no

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <settlementCurrency> Currency </settlementCurrency> [0..1]
   'ISDA 2003 Term: Settlement Currency'

   <valuationDate> ValuationDate </valuationDate> [0..1]
   'The number of business days after conditions to settlement have been satisfied when
   the calculation agent obtains a price quotation on the Reference Obligation for purposes
   of cash settlement. There may be one or more valuation dates. This is typically specified
   if the cash settlement amount is not a fixed amount. ISDA 2003 Term: Valuation Date'

   <valuationTime> BusinessCenterTime </valuationTime> [0..1]
   'The time of day in the specified business center when the calculation agent seeks
```

quotations for an amount of the reference obligation for purposes of cash settlement. ISDA 2003 Term: Valuation Time'

<quotationMethod> QuotationRateTypeEnum **</quotationMethod>** [0..1]

'The type of price quotations to be requested from dealers when determining the market value of the reference obligation for purposes of cash settlement. For example, Bid, Offer or Mid-market. ISDA 2003 Term: Quotation Method'

<quotationAmount> Money **</quotationAmount>** [0..1]

'In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the quotation amount specifies an upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to the floating rate payer calculation amount. ISDA 2003 Term: Quotation Amount'

<minimumQuotationAmount> Money **</minimumQuotationAmount>** [0..1]

'In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the minimum quotation amount specifies a minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD 1,000,000 (or its equivalent in the relevant obligation currency) or the quotation amount. ISDA 2003 Term: Minimum Quotation Amount'

<dealer> xsd:string **</dealer>** [0..*]

'A dealer from whom quotations are obtained by the calculation agent on the reference obligation for purposes of cash settlement. ISDA 2003 Term: Dealer'

<cashSettlementBusinessDays> xsd:nonNegativeInteger **</cashSettlementBusinessDays>** [0..1]

'The number of business days used in the determination of the cash settlement payment date. If a cash settlement amount is specified, the cash settlement payment date will be this number of business days following the calculation of the final price. If a cash settlement amount is not specified, the cash settlement payment date will be this number of business days after all conditions to settlement are satisfied. ISDA 2003 Term: Cash Settlement Date'

<cashSettlementAmount> Money **</cashSettlementAmount>** [0..1]

'The amount paid by the seller to the buyer for cash settlement on the cash settlement date. If not otherwise specified, would typically be calculated as 100 (or the Reference Price) minus the price of the Reference Obligation (all expressed as a percentage) times Floating Rate Payer Calculation Amount. ISDA 2003 Term: Cash Settlement Amount'

<accruedInterest> xsd:boolean **</accruedInterest>** [0..1]

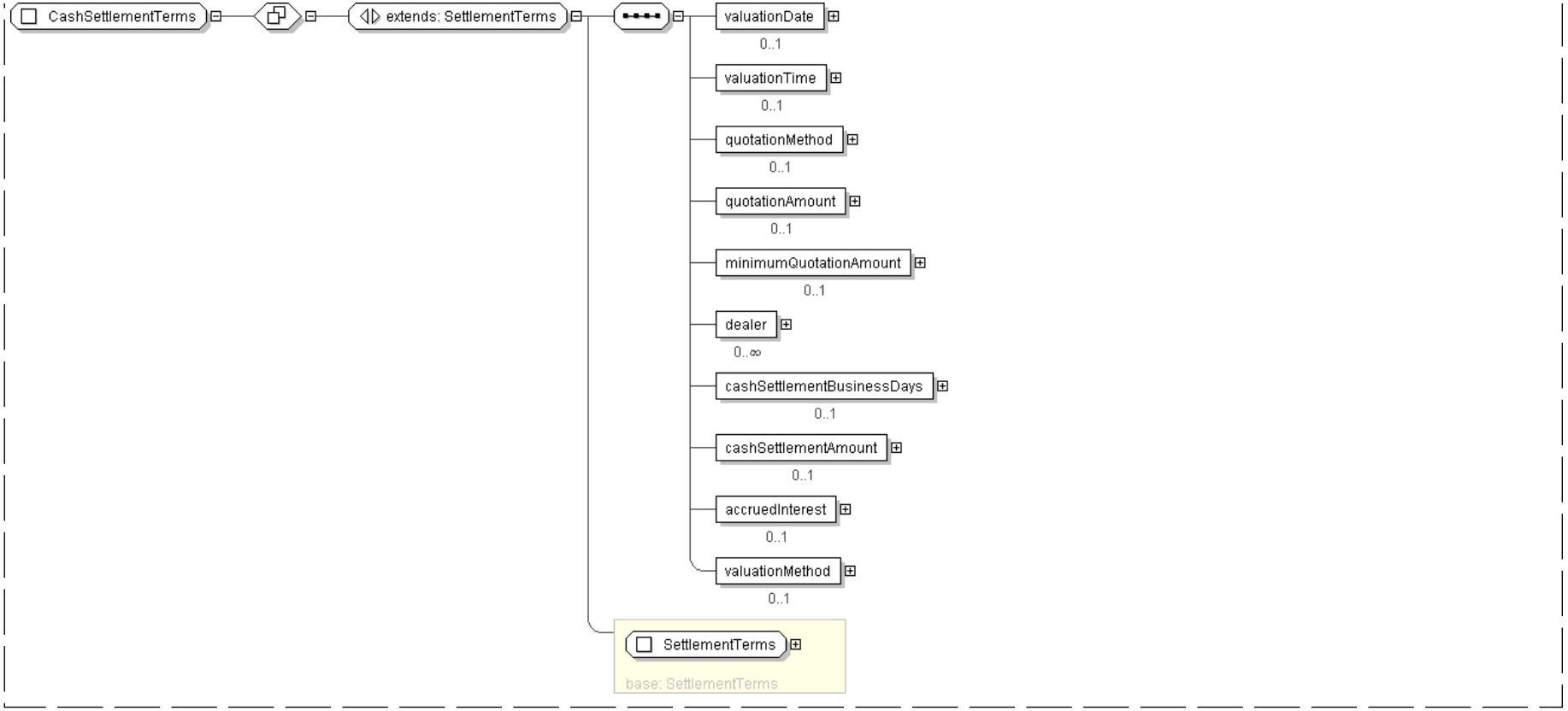
'Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest'

<valuationMethod> ValuationMethodEnum **</valuationMethod>** [0..1]

'The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement. (ISDA 2003 Term: Valuation Method). For example, Market, Highest etc.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CashSettlementTerms">
   <xsd:complexContent>
      <xsd:extension base=" SettlementTerms ">
         <xsd:sequence>
            <xsd:element name="valuationDate" type=" ValuationDate " minOccurs="0"/>
            <xsd:element name="valuationTime" type=" BusinessCenterTime " minOccurs="0"/>
            <xsd:element name="quotationMethod" type=" QuotationRateTypeEnum " minOccurs="0"/>
            <xsd:element name="quotationAmount" type=" Money " minOccurs="0"/>
            <xsd:element name="minimumQuotationAmount" type=" Money " minOccurs="0"/>
            <xsd:element name="dealer" type=" xsd:string " minOccurs="0" maxOccurs="unbounded"/>
            <xsd:element name="cashSettlementBusinessDays" type=" xsd:nonNegativeInteger " minOccurs="0"/>
            <xsd:element name="cashSettlementAmount" type=" Money " minOccurs="0"/>
            <xsd:element name="accruedInterest" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="valuationMethod" type=" ValuationMethodEnum " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: CreditDefaultSwap

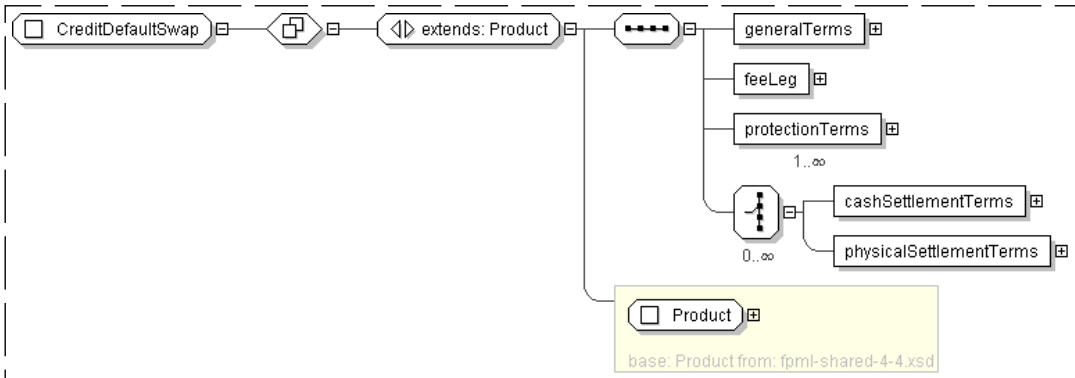
Super-types:	Product < **CreditDefaultSwap** (by extension)
Sub-types:	None

Name	CreditDefaultSwap
Used by (from the same schema document)	Element **creditDefaultSwap**
Abstract	no

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.'

   <generalTerms> GeneralTerms </generalTerms> [1]
   'This element contains all the data that appears in the section entitled \"1. General Terms
   \" in the 2003 ISDA Credit Derivatives Confirmation.'

   <feeLeg> FeeLeg </feeLeg> [1]
   'This element contains all the terms relevant to defining the fixed amounts/payments per
   the applicable ISDA definitions.'

   <protectionTerms> ProtectionTerms </protectionTerms> [1..*]
   'This element contains all the terms relevant to defining the applicable floating rate
   payer calculation amount, credit events and associated conditions to settlement, and
   reference obligations.'

Start Choice [0..*]
      <cashSettlementTerms> CashSettlementTerms </cashSettlementTerms> [1]
      'This element contains all the ISDA terms relevant to cash settlement for when cash
      settlement is applicable. ISDA 2003 Term: Cash Settlement'

      <physicalSettlementTerms> PhysicalSettlementTerms </physicalSettlementTerms> [1]
      'This element contains all the ISDA terms relevant to physical settlement for when
      physical settlement is applicable. ISDA 2003 Term: Physical Settlement'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditDefaultSwap">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
```

```
        <xsd:sequence>
           <xsd:element name="generalTerms" type=" GeneralTerms "/>
           <xsd:element name="feeLeg" type=" FeeLeg "/>
           <xsd:element name="protectionTerms" type=" ProtectionTerms " maxOccurs="unbounded"/>
           <xsd:choice minOccurs="0" maxOccurs="unbounded">
              <xsd:element name="cashSettlementTerms" type=" CashSettlementTerms "/>
              <xsd:element name="physicalSettlementTerms" type=" PhysicalSettlementTerms "/>
           </xsd:choice>
        </xsd:sequence>
     </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: CreditDefaultSwapOption

Super-types:	OptionBaseExtended < **CreditDefaultSwapOption** (by extension)
Sub-types:	None

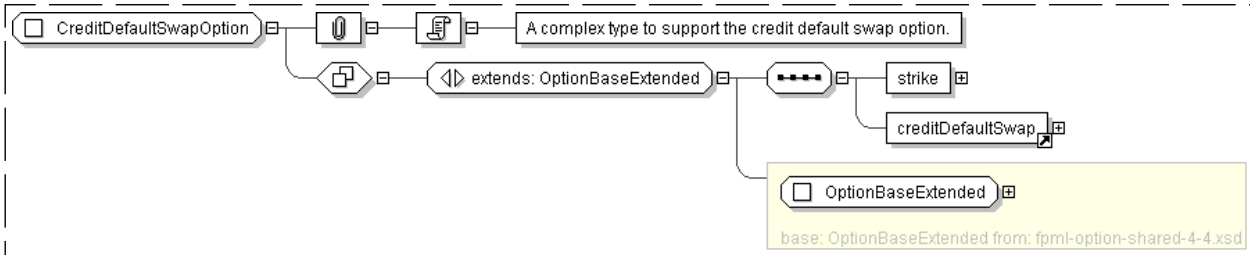
Name	CreditDefaultSwapOption
Used by (from the same schema document)	Element **creditDefaultSwapOption**
Abstract	no
Documentation	A complex type to support the credit default swap option.

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.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction. From a usage standpoint, put/call is the default option
   type, while payer/receiver indicator is used for options index credit default
   swaps, consistently with the industry practice. Straddle is used for the case of
   straddle strategy, that combine a call and a put with the same strike.'

   <premium> Premium </premium> [0..1]
   'The option premium payable by the buyer to the seller'

   <exercise> ... </exercise> [1]
   <exerciseProcedure> ExerciseProcedure </exerciseProcedure> [1]
   'A set of parameters defining procedures associated with the exercise.'

   <feature> OptionFeature </feature> [0..1]
   'An Option feature such as quanto, asian, barrier, knock'
```

```
Start Choice [0..1]
'A choice between an explicit representation of the notional amount, or a reference to
a notional amount defined elsewhere in this document'

      <notionalReference> NotionalAmountReference </notionalReference> [1]
      <notionalAmount> Money </notionalAmount> [1]
End Choice
Start Group: OptionDenomination.model [0..1]
      <optionEntitlement> PositiveDecimal </optionEntitlement> [1]
      'The number of units of underlyer per option comprised in the option transaction.'

      <entitlementCurrency> Currency </entitlementCurrency> [0..1]
      'TODO'

      <numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]
      'The number of options comprised in the option transaction.'

End Group: OptionDenomination.model
   <settlementType> SettlementTypeEnum </settlementType> [1]
   <settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
Start Group: SettlementAmountOrCurrency.model [0..1]
Start Choice [1]
         <settlementAmount> Money </settlementAmount> [1]
         'Settlement Amount'

         <settlementCurrency> Currency </settlementCurrency> [1]
         'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice
End Group: SettlementAmountOrCurrency.model
   <strike> CreditOptionStrike </strike> [1]
   'Specifies the strike of the option on credit default swap.'

   <creditDefaultSwap> ... </creditDefaultSwap> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditDefaultSwapOption">
   <xsd:complexContent>
      <xsd:extension base=" OptionBaseExtended ">
         <xsd:sequence>
            <xsd:element name="strike" type=" CreditOptionStrike "/>
            <xsd:element ref=" creditDefaultSwap "/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: CreditOptionStrike

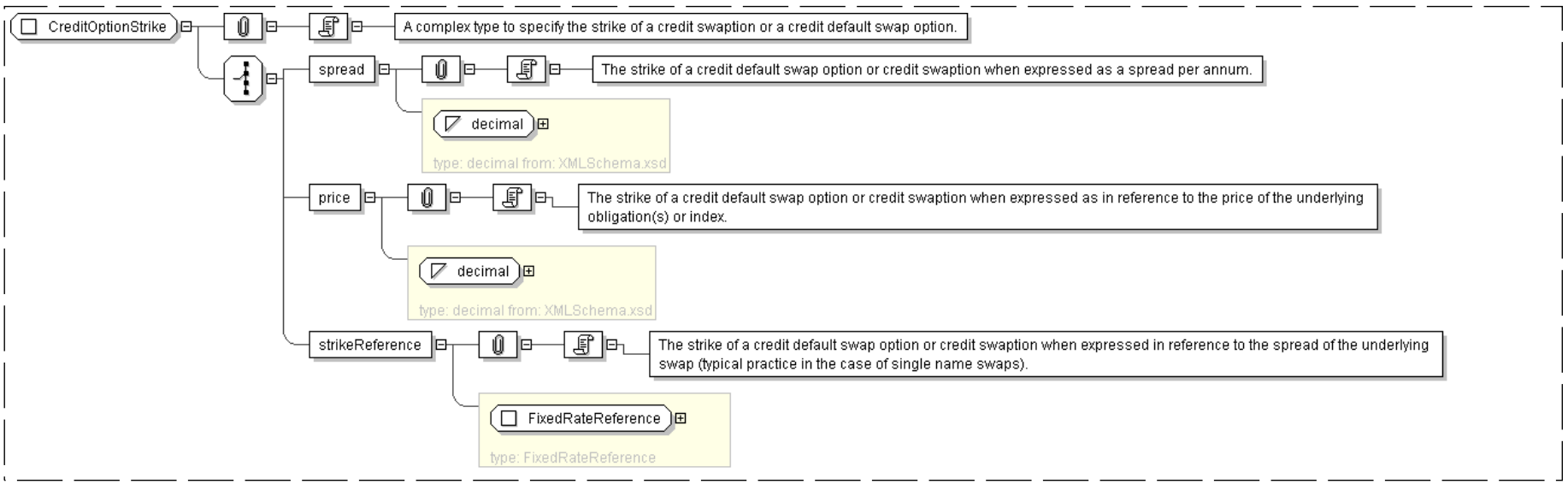
Super-types:	None
Sub-types:	None

Name	CreditOptionStrike
Used by (from the same schema document)	Complex Type **CreditDefaultSwapOption**
Abstract	no
Documentation	A complex type to specify the strike of a credit swaption or a credit default swap option.

XML Instance Representation

```
<...>
Start Choice [1]
      <spread> xsd:decimal </spread> [1]
      'The strike of a credit default swap option or credit swaption when expressed as a spread
      per annum.'

      <price> xsd:decimal </price> [1]
      'The strike of a credit default swap option or credit swaption when expressed as in
      reference to the price of the underlying obligation(s) or index.'

      <strikeReference> FixedRateReference </strikeReference> [1]
      'The strike of a credit default swap option or credit swaption when expressed in reference
      to the spread of the underlying swap (typical practice in the case of single name swaps).'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditOptionStrike">
   <xsd:choice>
      <xsd:element name="spread" type=" xsd:decimal "/>
      <xsd:element name="price" type=" xsd:decimal "/>
      <xsd:element name="strikeReference" type=" FixedRateReference "/>
   </xsd:choice>
```

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

top

Complex Type: DeliverableObligations

Super-types:	None
Sub-types:	None

Name	DeliverableObligations
Used by (from the same schema document)	Complex Type **PhysicalSettlementTerms**
Abstract	no

XML Instance Representation

```
<...>
  <accruedInterest> xsd:boolean </accruedInterest> [0..1]
    'Indicates whether accrued interest is included (true) or not (false). For cash settlement
    this specifies whether quotations should be obtained inclusive or not of accrued interest.
    For physical settlement this specifies whether the buyer should deliver the obligation with
    an outstanding principal balance that includes or excludes accrued interest. ISDA 2003
    Term: Include/Exclude Accrued Interest'

  <category> ObligationCategoryEnum </category> [0..1]
    'Used in both obligations and deliverable obligations to represent a class or type
    of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category'

  <notSubordinated> Empty </notSubordinated> [0..1]
    'An obligation and deliverable obligation characteristic. An obligation that ranks at
    least equal with the most senior Reference Obligation in priority of payment or, if
    no Reference Obligation is specified in the related Confirmation, the obligations of
    the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated'

  <specifiedCurrency> SpecifiedCurrency </specifiedCurrency> [0..1]
    'An obligation and deliverable obligation characteristic. The currency or currencies in
    which an obligation or deliverable obligation must be payable. ISDA 2003 Term:
    Specified Currency'

  <notSovereignLender> Empty </notSovereignLender> [0..1]
    'An obligation and deliverable obligation characteristic. Any obligation that is not
    primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term:
    Not Sovereign Lender'

  <notDomesticCurrency> NotDomesticCurrency </notDomesticCurrency> [0..1]
    'An obligation and deliverable obligation characteristic. Any obligation that is payable in
    any currency other than the domestic currency. Domestic currency is either the currency
    so specified or, if no currency is specified, the currency of (a) the reference entity, if
    the reference entity is a sovereign, or (b) the jurisdiction in which the relevant
    reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term:
    Not Domestic Currency'

  <notDomesticLaw> Empty </notDomesticLaw> [0..1]
    'An obligation and deliverable obligation characteristic. If the reference entity is
    a Sovereign, this means any obligation that is not subject to the laws of the reference
    entity. If the reference entity is not a sovereign, this means any obligation that is
    not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term:
    Not Domestic Law'

  <listed> Empty </listed> [0..1]
    'An obligation and deliverable obligation characteristic. Indicates whether or not
    the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA
    2003 Term: Listed'

  <notContingent> Empty </notContingent> [0..1]
```

'A deliverable obligation characteristic. In essence Not Contingent means the repayment of principal cannot be dependant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent'

<notDomesticIssuance> Empty </notDomesticIssuance> [0..1]

'An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance'

<assignableLoan> PCDeliverableObligationCharac </assignableLoan> [0..1]

'A deliverable obligation characteristic. A loan that is freely assignable to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent of the applicable borrower if a Reference Entity is guaranteeing the loan) or any agent. ISDA 2003 Term: Assignable Loan'

<consentRequiredLoan> PCDeliverableObligationCharac </consentRequiredLoan> [0..1]

'A deliverable obligation characteristic. A loan that is capable of being assigned with the consent of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan'

<directLoanParticipation> LoanParticipation </directLoanParticipation> [0..1]

'A deliverable obligation characteristic. A loan with a participation agreement whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation'

<transferable> Empty </transferable> [0..1]

'A deliverable obligation characteristic. An obligation that is transferable to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable'

<maximumMaturity> Interval </maximumMaturity> [0..1]

'A deliverable obligation characteristic. An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. ISDA 2003 Term: Maximum Maturity'

<acceleratedOrMatured> Empty </acceleratedOrMatured> [0..1]

'A deliverable obligation characteristic. An obligation at time of default is due to mature and due to be repaid, or as a result of downgrade/bankruptcy is due to be repaid as a result of an acceleration clause. ISDA 2003 Term: Accelerated or Matured'

<notBearer> Empty </notBearer> [0..1]

'A deliverable obligation characteristic. Any obligation that is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer'

Start Choice [0..1]

<fullFaithAndCreditObLiability> Empty </fullFaithAndCreditObLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability'

<generalFundObligationLiability> Empty </generalFundObligationLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability'

<revenueObligationLiability> Empty </revenueObligationLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability'

End Choice

```
<indirectLoanParticipation> LoanParticipation </indirectLoanParticipation> [0..1]
```

'ISDA 1999 Term: Indirect Loan Participation. NOTE: Only applicable as a deliverable obligation under ISDA Credit 1999.'

```
<excluded> xsd:string </excluded> [0..1]
```

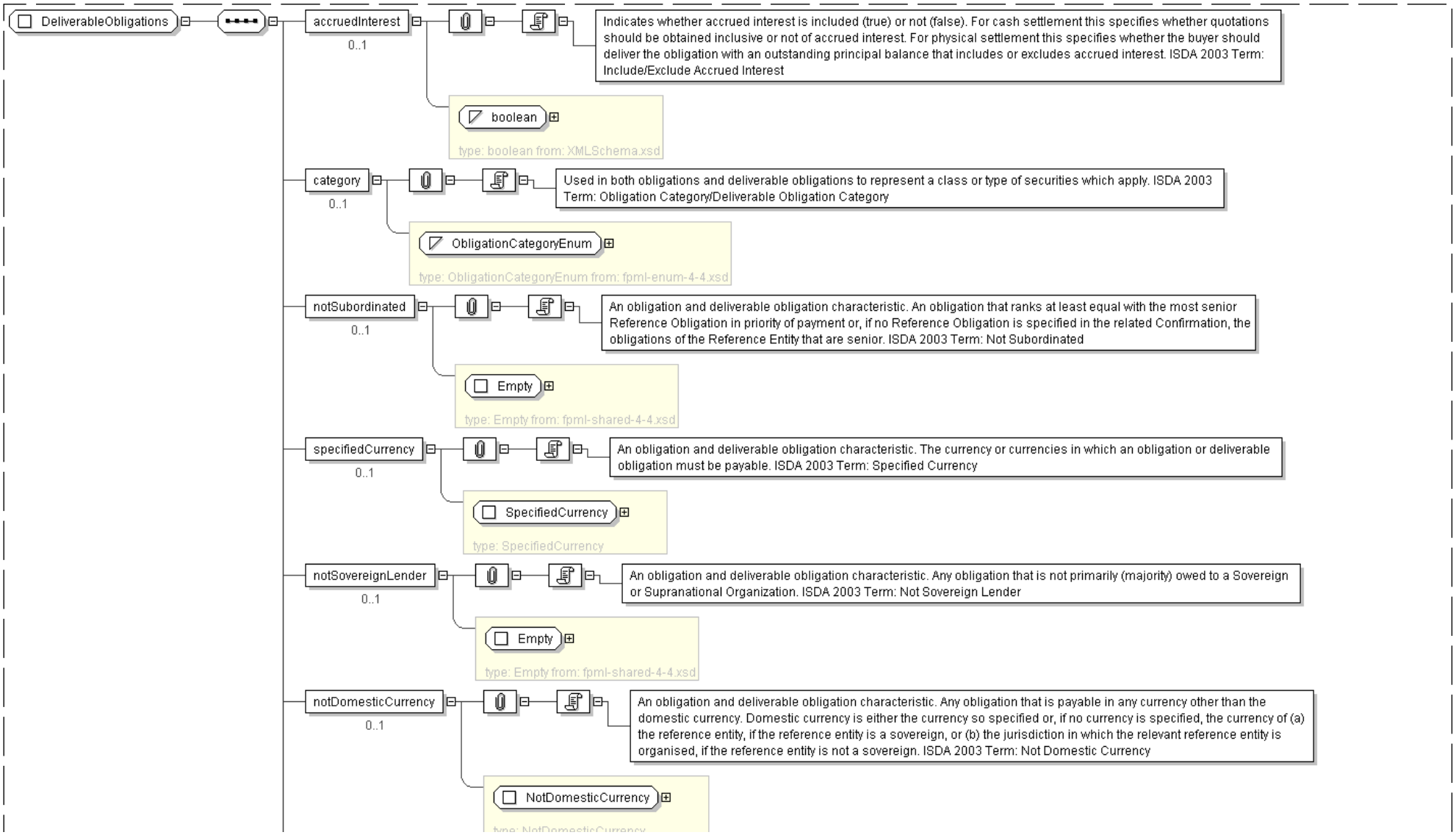
'A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations'

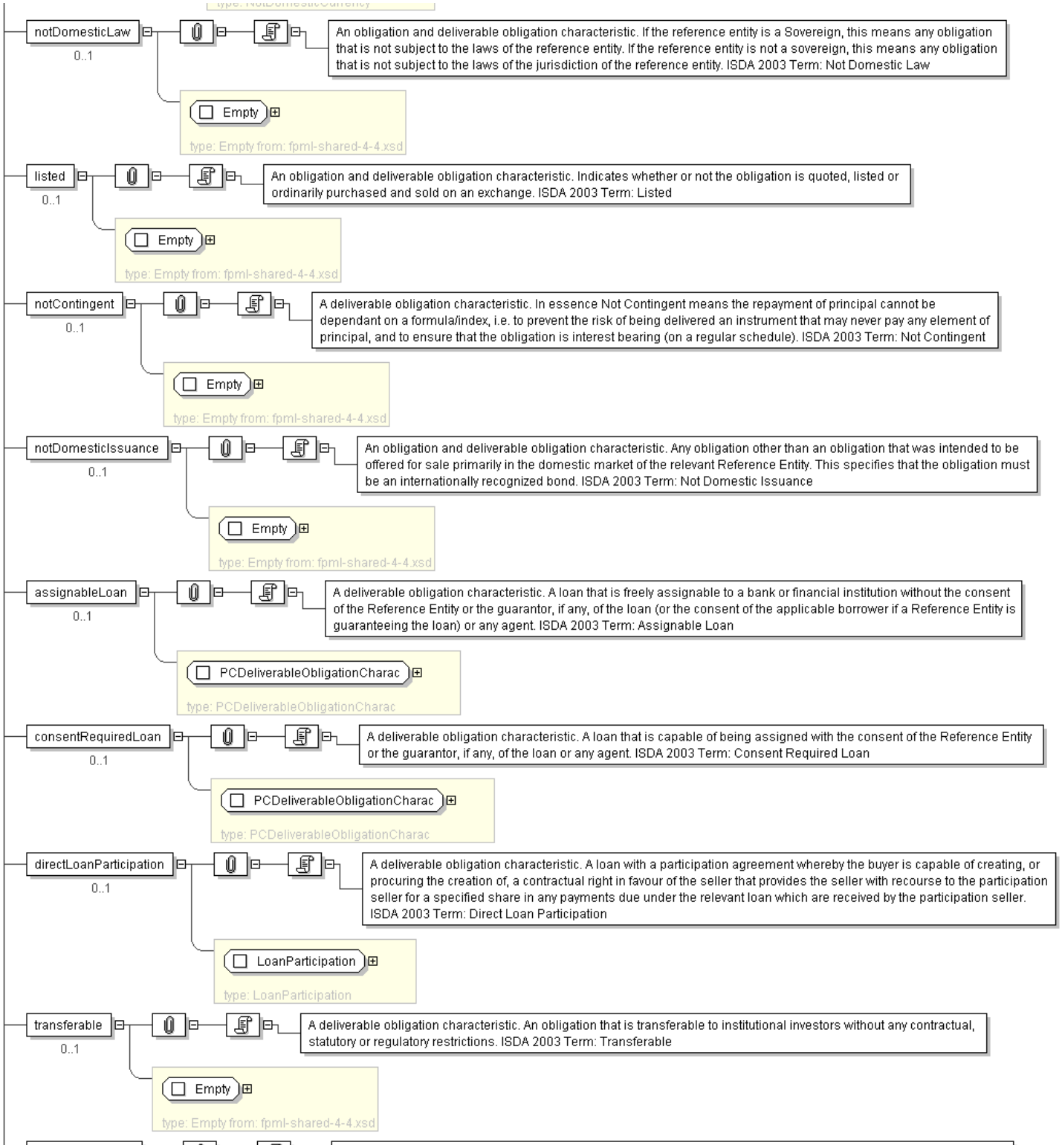
```
<othReferenceEntityObligations> xsd:string </othReferenceEntityObligations> [0..1]
```

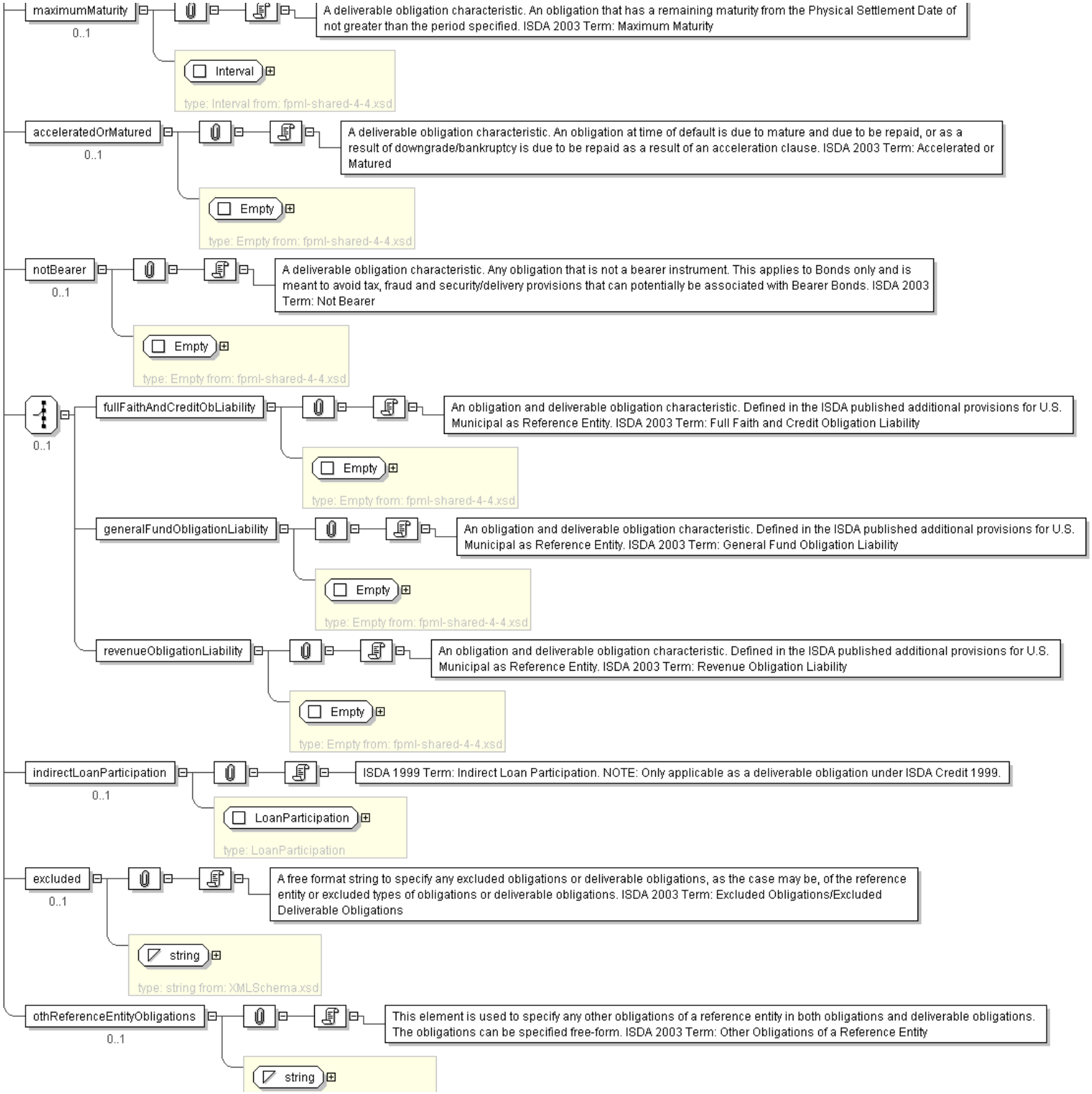
'This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity'

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

Diagram




notDomesticLaw
0..1
An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law
Empty
type: Empty from: fpml-shared-4-4.xsd
listed
0..1
An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed
Empty
type: Empty from: fpml-shared-4-4.xsd
notContingent
0..1
A deliverable obligation characteristic. In essence Not Contingent means the repayment of principal cannot be dependant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent
Empty
type: Empty from: fpml-shared-4-4.xsd
notDomesticIssuance
0..1
An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance
Empty
type: Empty from: fpml-shared-4-4.xsd
assignableLoan
0..1
A deliverable obligation characteristic. A loan that is freely assignable to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent of the applicable borrower if a Reference Entity is guaranteeing the loan) or any agent. ISDA 2003 Term: Assignable Loan
PCDeliverableObligationCharac
type: PCDeliverableObligationCharac
consentRequiredLoan
0..1
A deliverable obligation characteristic. A loan that is capable of being assigned with the consent of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan
PCDeliverableObligationCharac
type: PCDeliverableObligationCharac
directLoanParticipation
0..1
A deliverable obligation characteristic. A loan with a participation agreement whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation
LoanParticipation
type: LoanParticipation
transferable
0..1
A deliverable obligation characteristic. An obligation that is transferable to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable
Empty
type: Empty from: fpml-shared-4-4.xsd


maximumMaturity
0..1
A deliverable obligation characteristic. An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. ISDA 2003 Term: Maximum Maturity
Interval
type: Interval from: fpml-shared-4-4.xsd
acceleratedOrMatured
0..1
A deliverable obligation characteristic. An obligation at time of default is due to mature and due to be repaid, or as a result of downgrade/bankruptcy is due to be repaid as a result of an acceleration clause. ISDA 2003 Term: Accelerated or Matured
Empty
type: Empty from: fpml-shared-4-4.xsd
notBearer
0..1
A deliverable obligation characteristic. Any obligation that is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer
Empty
type: Empty from: fpml-shared-4-4.xsd
0..1
fullFaithAndCreditObLiability
An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability
Empty
type: Empty from: fpml-shared-4-4.xsd
generalFundObligationLiability
An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability
Empty
type: Empty from: fpml-shared-4-4.xsd
revenueObligationLiability
An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability
Empty
type: Empty from: fpml-shared-4-4.xsd
indirectLoanParticipation
0..1
ISDA 1999 Term: Indirect Loan Participation. NOTE: Only applicable as a deliverable obligation under ISDA Credit 1999.
LoanParticipation
type: LoanParticipation
excluded
0..1
A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations
string
type: string from: XMLSchema.xsd
othReferenceEntityObligations
0..1
This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity
string

type: string from: XMLSchema.xsd

Schema Component Representation

```
<xsd:complexType name="DeliverableObligations">
   <xsd:sequence>
      <xsd:element name="accruedInterest" type=" xsd:boolean " minOccurs="0"/>
      <xsd:element name="category" type=" ObligationCategoryEnum " minOccurs="0"/>
      <xsd:element name="notSubordinated" type=" Empty " minOccurs="0"/>
      <xsd:element name="specifiedCurrency" type=" SpecifiedCurrency " minOccurs="0"/>
      <xsd:element name="notSovereignLender" type=" Empty " minOccurs="0"/>
      <xsd:element name="notDomesticCurrency" type=" NotDomesticCurrency " minOccurs="0"/>
      <xsd:element name="notDomesticLaw" type=" Empty " minOccurs="0"/>
      <xsd:element name="listed" type=" Empty " minOccurs="0"/>
      <xsd:element name="notContingent" type=" Empty " minOccurs="0"/>
      <xsd:element name="notDomesticIssuance" type=" Empty " minOccurs="0"/>
      <xsd:element name="assignableLoan" type=" PCDeliverableObligationCharac " minOccurs="0"/>
      <xsd:element name="consentRequiredLoan" type=" PCDeliverableObligationCharac " minOccurs="0"/>
      <xsd:element name="directLoanParticipation" type=" LoanParticipation " minOccurs="0"/>
      <xsd:element name="transferable" type=" Empty " minOccurs="0"/>
      <xsd:element name="maximumMaturity" type=" Interval " minOccurs="0"/>
      <xsd:element name="acceleratedOrMatured" type=" Empty " minOccurs="0"/>
      <xsd:element name="notBearer" type=" Empty " minOccurs="0"/>
      <xsd:choice minOccurs="0">
         <xsd:element name="fullFaithAndCreditObLiability" type=" Empty "/>
         <xsd:element name="generalFundObligationLiability" type=" Empty "/>
         <xsd:element name="revenueObligationLiability" type=" Empty "/>
      </xsd:choice>
      <xsd:element name="indirectLoanParticipation" type=" LoanParticipation " minOccurs="0"/>
      <xsd:element name="excluded" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="othReferenceEntityObligations" type=" xsd:string " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: DeprecatedScheduledTerminationDate

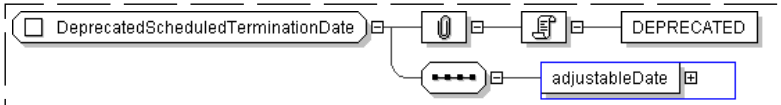
Super-types:	None
Sub-types:	None

Name	DeprecatedScheduledTerminationDate
Used by (from the same schema document)	Complex Type **GeneralTerms**
Abstract	no
Documentation	DEPRECATED

XML Instance Representation

```
<...>
   <adjustableDate> AdjustableDate2 </adjustableDate> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedScheduledTerminationDate"
deprecated="true" deprecatedReason="The intent is to make the scheduledTerminationDate of
type AdjustableDate2 and remove the adjustableDate node. The current container doesn't give
```

```
any value since the choice with relative date was removed.">
   <xsd:sequence>
      <xsd:element name="adjustableDate" type=" AdjustableDate2 "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: EntityType

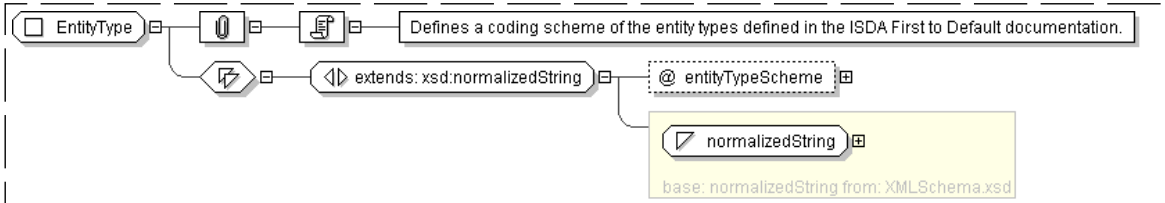
Super-types:	xsd:normalizedString < **EntityType** (by extension)
Sub-types:	None

Name	EntityType
Used by (from the same schema document)	Complex Type **ReferencePair**
Abstract	no
Documentation	Defines a coding scheme of the entity types defined in the ISDA First to Default documentation.

XML Instance Representation

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

Diagram



Schema Component Representation

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

top

Complex Type: FeeLeg

Super-types:	Leg < **FeeLeg** (by extension)
Sub-types:	None

Name	FeeLeg
Used by (from the same schema document)	Complex Type **CreditDefaultSwap**
Abstract	no

XML Instance Representation

```
<...>
   <initialPayment> InitialPayment </initialPayment> [0..1]
```

'Specifies a single fixed payment that is payable by the payer to the receiver on the initial payment date. The fixed payment to be paid is specified in terms of a known currency amount. This element should be used for CDS Index trades and can be used for CDS trades where it is necessary to represent a payment from Seller to Buyer. For CDS trades where a payment is to be made from Buyer to Seller the feeLeg/singlePayment structure must be used.'

<singlePayment> SinglePayment **</singlePayment>** [0..*]

'Specifies a single fixed amount that is payable by the buyer to the seller on the fixed rate payer payment date. The fixed amount to be paid is specified in terms of a known currency amount.'

<periodicPayment> PeriodicPayment **</periodicPayment>** [0..1]

'Specifies a periodic schedule of fixed amounts that are payable by the buyer to the seller on the fixed rate payer payment dates. The fixed amount to be paid on each payment date can be specified in terms of a known currency amount or as an amount calculated on a formula basis by reference to a per annum fixed rate. The applicable business day convention and business day for adjusting any fixed rate payer payment date if it would otherwise fall on a day that is not a business day are those specified in the dateAdjustments element within the generalTerms component. ISDA 2003 Term:'

<marketFixedRate> xsd:decimal **</marketFixedRate>** [0..1]

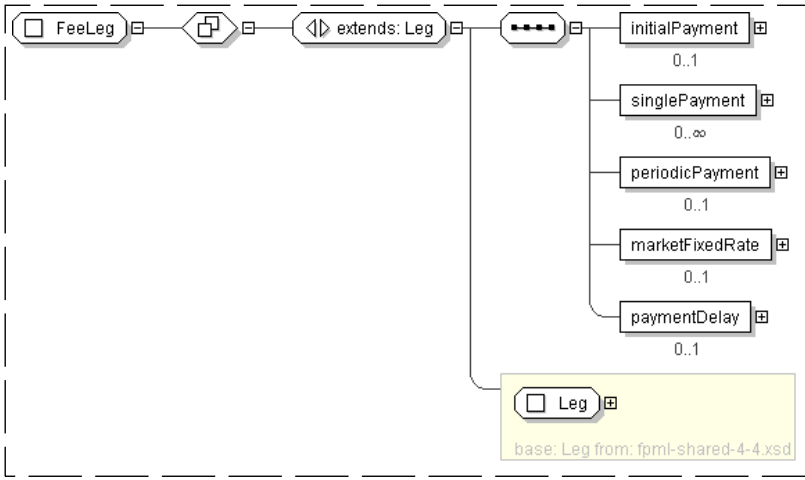
'An optional element that only has meaning in a credit index trade. This element contains the credit spread (\"fair value\") at which the trade was executed. Unlike the fixedRate of an index, the marketFixedRate varies over the life of the index depending on market conditions. The marketFixedRate is the price of the index as quoted by trading desks.'

<paymentDelay> xsd:boolean **</paymentDelay>** [0..1]

'Applicable to CDS on MBS to specify whether payment delays are applicable to the fixed Amount. RMBS typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap. CMBS do not, on the other hand, with both payment dates being on the 25th of each month.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FeeLeg">
   <xsd:complexContent>
      <xsd:extension base=" Leg ">
         <xsd:sequence>
            <xsd:element name="initialPayment" type=" InitialPayment " minOccurs="0"/>
            <xsd:element name="singlePayment" type=" SinglePayment " minOccurs="0" maxOccurs="unbounded"/>
            <xsd:element name="periodicPayment" type=" PeriodicPayment " minOccurs="0"/>
            <xsd:element name="marketFixedRate" type=" xsd:decimal " minOccurs="0"/>
```

```
            <xsd:element name="paymentDelay" type=" xsd:boolean " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FixedAmountCalculation

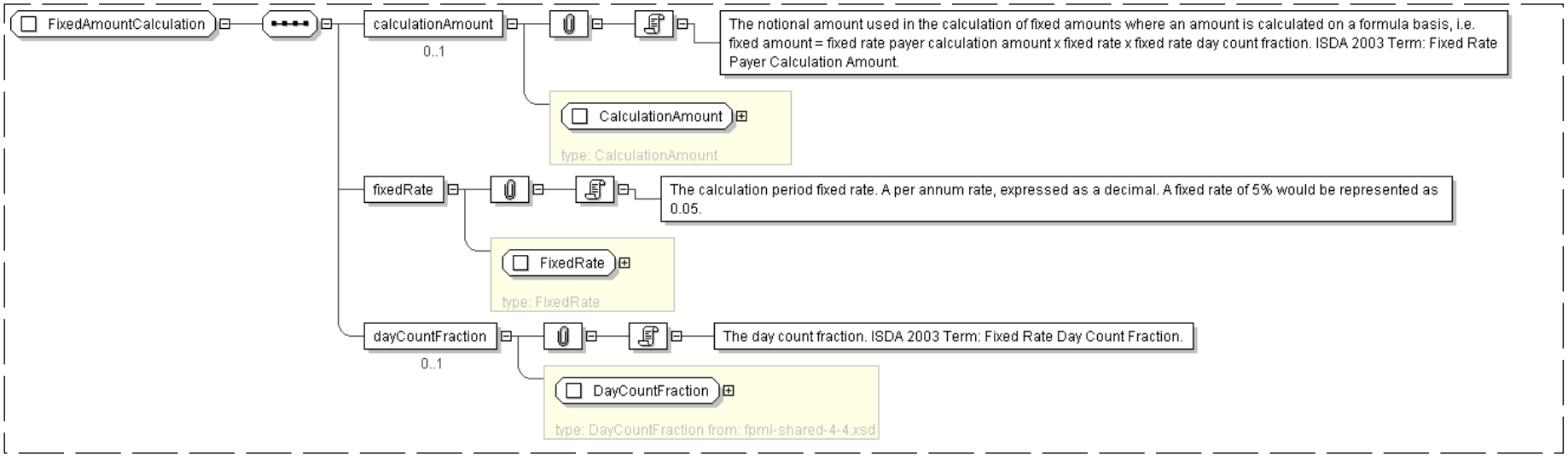
Super-types:	None
Sub-types:	None

Name	FixedAmountCalculation
Used by (from the same schema document)	Complex Type **PeriodicPayment**
Abstract	no

XML Instance Representation

```
<...>
   <calculationAmount> CalculationAmount </calculationAmount> [0..1]
   'The notional amount used in the calculation of fixed amounts where an amount is calculated
   on a formula basis, i.e. fixed amount = fixed rate payer calculation amount x fixed rate
   x fixed rate day count fraction. ISDA 2003 Term: Fixed Rate Payer Calculation Amount.'

   <fixedRate> FixedRate </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.'

   <dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
   'The day count fraction. ISDA 2003 Term: Fixed Rate Day Count Fraction.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FixedAmountCalculation">
   <xsd:sequence>
      <xsd:element name="calculationAmount" type=" CalculationAmount " minOccurs="0"/>
```

```
      <xsd:element name="fixedRate" type=" FixedRate "/>
      <xsd:element name="dayCountFraction" type=" DayCountFraction " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FixedRate

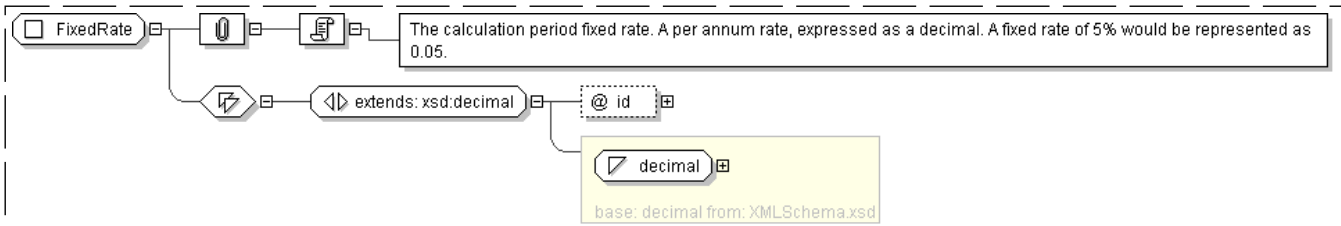
Super-types:	xsd:decimal < **FixedRate** (by extension)
Sub-types:	None

Name	FixedRate
Used by (from the same schema document)	Complex Type **FixedAmountCalculation**
Abstract	no
Documentation	The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
xsd:decimal
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FixedRate">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:decimal ">
         <xsd:attribute name="id" type=" xsd:ID " use="optional"/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: FixedRateReference

Super-types:	Reference < **FixedRateReference** (by extension)
Sub-types:	None

Name	FixedRateReference
Used by (from the same schema document)	Complex Type **CreditOptionStrike**
Abstract	no

XML Instance Representation

```
<...
href=" xsd:IDREF [1]"/>
```

Diagram

Schema Component Representation

```
<xsd:complexType name="FixedRateReference">
   <xsd:complexContent>
      <xsd:extension base=" Reference ">
         <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="FixedRate"/>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: FloatingAmountEvents

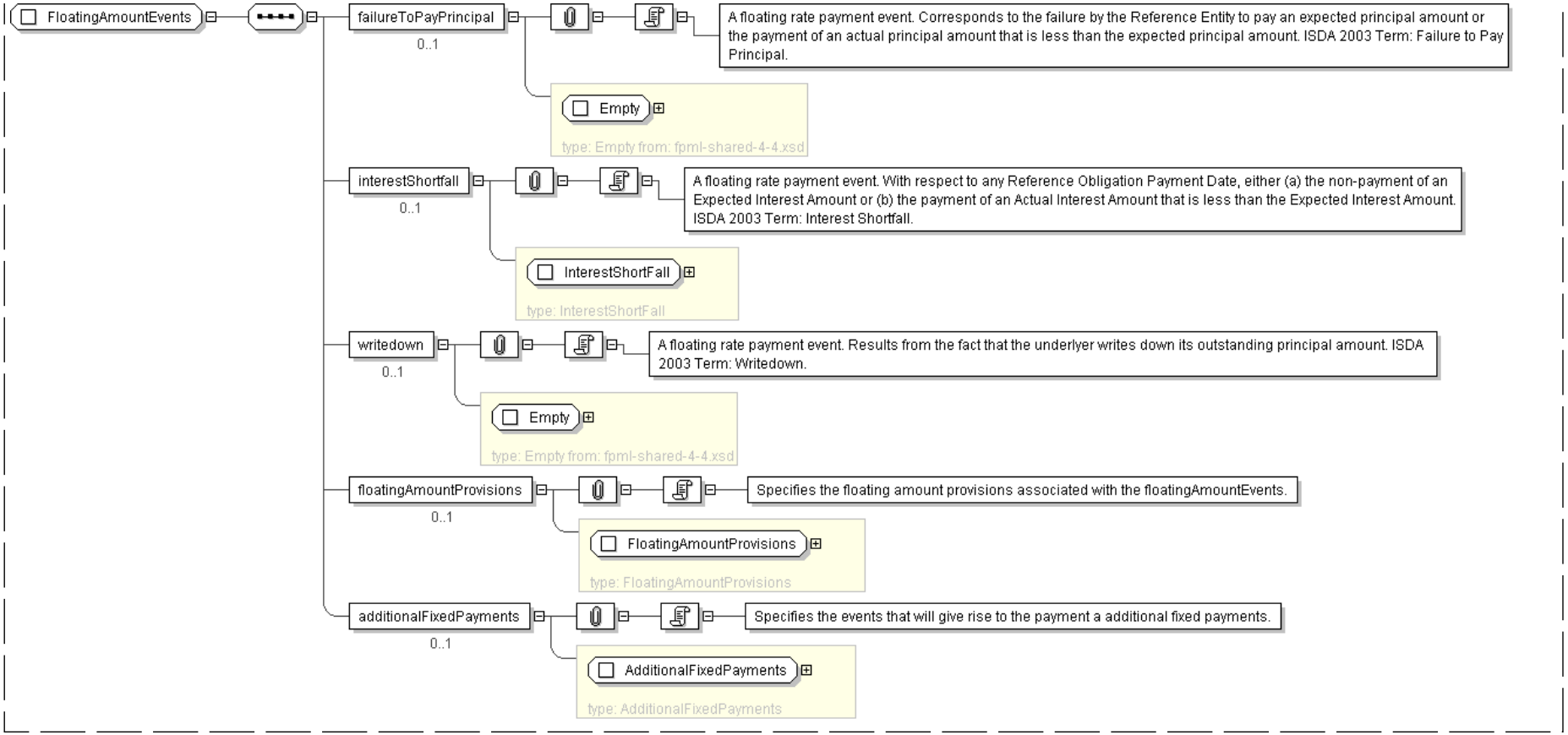
Super-types:	None
Sub-types:	None

Name	FloatingAmountEvents
Used by (from the same schema document)	Complex Type **ProtectionTerms**
Abstract	no

XML Instance Representation

```
<...>
   <failureToPayPrincipal> Empty </failureToPayPrincipal> [0..1]
   'A floating rate payment event. Corresponds to the failure by the Reference Entity to pay
   an expected principal amount or the payment of an actual principal amount that is less than
   the expected principal amount. ISDA 2003 Term: Failure to Pay Principal.'

   <interestShortfall> InterestShortFall </interestShortfall> [0..1]
   'A floating rate payment event. With respect to any Reference Obligation Payment Date,
   either (a) the non-payment of an Expected Interest Amount or (b) the payment of an
   Actual Interest Amount that is less than the Expected Interest Amount. ISDA 2003 Term:
   Interest Shortfall.'

   <writedown> Empty </writedown> [0..1]
   'A floating rate payment event. Results from the fact that the underlyer writes down
   its outstanding principal amount. ISDA 2003 Term: Writedown.'

   <floatingAmountProvisions> FloatingAmountProvisions </floatingAmountProvisions> [0..1]
   'Specifies the floating amount provisions associated with the floatingAmountEvents.'

   <additionalFixedPayments> AdditionalFixedPayments </additionalFixedPayments> [0..1]
   'Specifies the events that will give rise to the payment a additional fixed payments.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FloatingAmountEvents">
   <xsd:sequence>
      <xsd:element name="failureToPayPrincipal" type=" Empty " minOccurs="0"/>
      <xsd:element name="interestShortfall" type=" InterestShortFall " minOccurs="0"/>
      <xsd:element name="writedown" type=" Empty " minOccurs="0"/>
      <xsd:element name="floatingAmountProvisions" type=" FloatingAmountProvisions " minOccurs="0"/>
      <xsd:element name="additionalFixedPayments" type=" AdditionalFixedPayments " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: FloatingAmountProvisions

Super-types:	None
Sub-types:	None

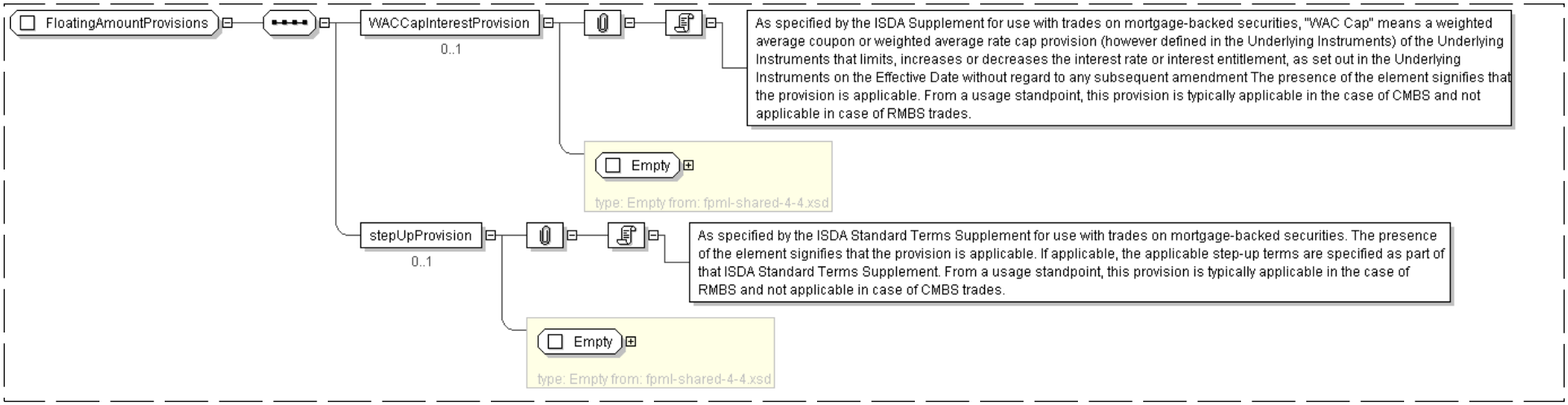
Name	FloatingAmountProvisions
Used by (from the same schema document)	Complex Type **FloatingAmountEvents**
Abstract	no

XML Instance Representation

```
<...>
   <WACCapInterestProvision> Empty </WACCapInterestProvision> [0..1]
```

```
'As specified by the ISDA Supplement for use with trades on mortgage-backed securities,
\"WAC Cap\" means a weighted average coupon or weighted average rate cap provision
(however defined in the Underlying Instruments) of the Underlying Instruments that
limits, increases or decreases the interest rate or interest entitlement, as set out in
the Underlying Instruments on the Effective Date without regard to any subsequent amendment
The presence of the element signifies that the provision is applicable. From a
usage standpoint, this provision is typically applicable in the case of CMBS and not
applicable in case of RMBS trades.'

<stepUpProvision> Empty </stepUpProvision> [0..1]
'As specified by the ISDA Standard Terms Supplement for use with trades on mortgage-
backed securities. The presence of the element signifies that the provision is applicable.
If applicable, the applicable step-up terms are specified as part of that ISDA Standard
Terms Supplement. From a usage standpoint, this provision is typically applicable in the
case of RMBS and not applicable in case of CMBS trades.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FloatingAmountProvisions">
   <xsd:sequence>
      <xsd:element name="WACCapInterestProvision" type=" Empty " minOccurs="0"/>
      <xsd:element name="stepUpProvision" type=" Empty " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: GeneralTerms

Super-types:	None
Sub-types:	None

Name	GeneralTerms
Used by (from the same schema document)	Complex Type **CreditDefaultSwap**
Abstract	no

XML Instance Representation

```
<...>
   <effectiveDate> AdjustableDate2 </effectiveDate> [0..1]
```

'The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. ISDA 2003 Term: Effective Date.'

<scheduledTerminationDate> DeprecatedScheduledTerminationDate </scheduledTerminationDate> [0..1]

'The scheduled date on which the credit protection will lapse. May be specified as an adjusting or non-adjusting date or alternatively as a period offset from the effective date. ISDA 2003 Term: Scheduled Termination Date. The construct has been adjusted as part of the 4.3 release to remove the choice with the relativeDate which was of type Interval. As part of the version5, the intent is to make the scheduleTerminationDate of type AdjustableDate2 and remove the adjustableDate node.'

<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]

'The seller of the credit protection. ISDA 2003 Term: Floating Rate Payer.'

<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]

'The buyer of the credit protection. ISDA 2003 Term: Fixed Rate Payer.'

<dateAdjustments> BusinessDayAdjustments </dateAdjustments> [0..1]

'ISDA 2003 Terms: Business Day and Business Day Convention.'

Start Choice [1]

<referenceInformation> ReferenceInformation </referenceInformation> [1]

'This element contains all the terms relevant to defining the reference entity and reference obligation(s).'

<indexReferenceInformation> IndexReferenceInformation </indexReferenceInformation> [1]

'This element contains all the terms relevant to defining the Credit DefaultSwap Index.'

<basketReferenceInformation> BasketReferenceInformation </basketReferenceInformation> [1]

'This element contains all the terms relevant to defining the Credit Default Swap Basket.'

End Choice

<additionalTerm> AdditionalTerm </additionalTerm> [0..*]

'This element is used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.'

<substitution> Empty </substitution> [0..1]

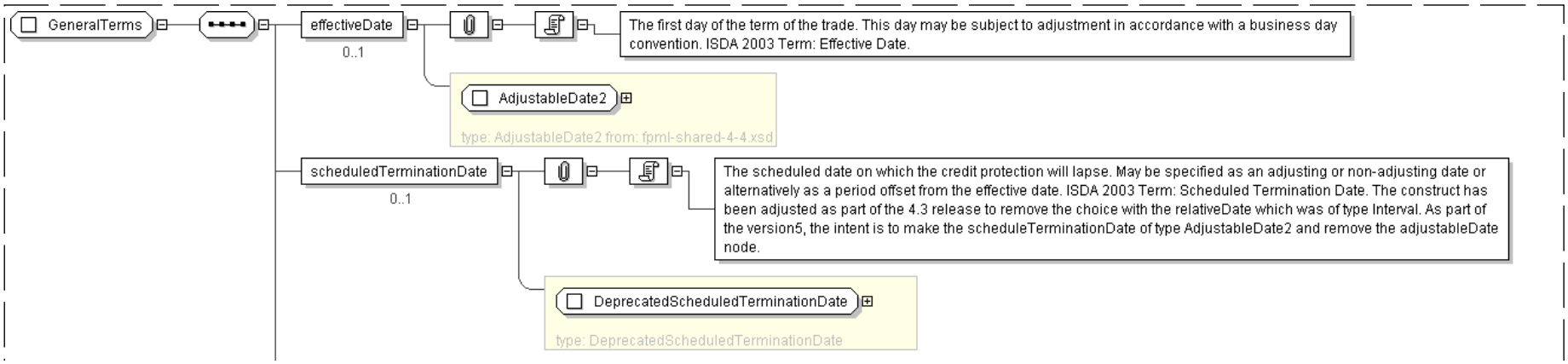
'Presence of this element indicates that substitution is applicable.'

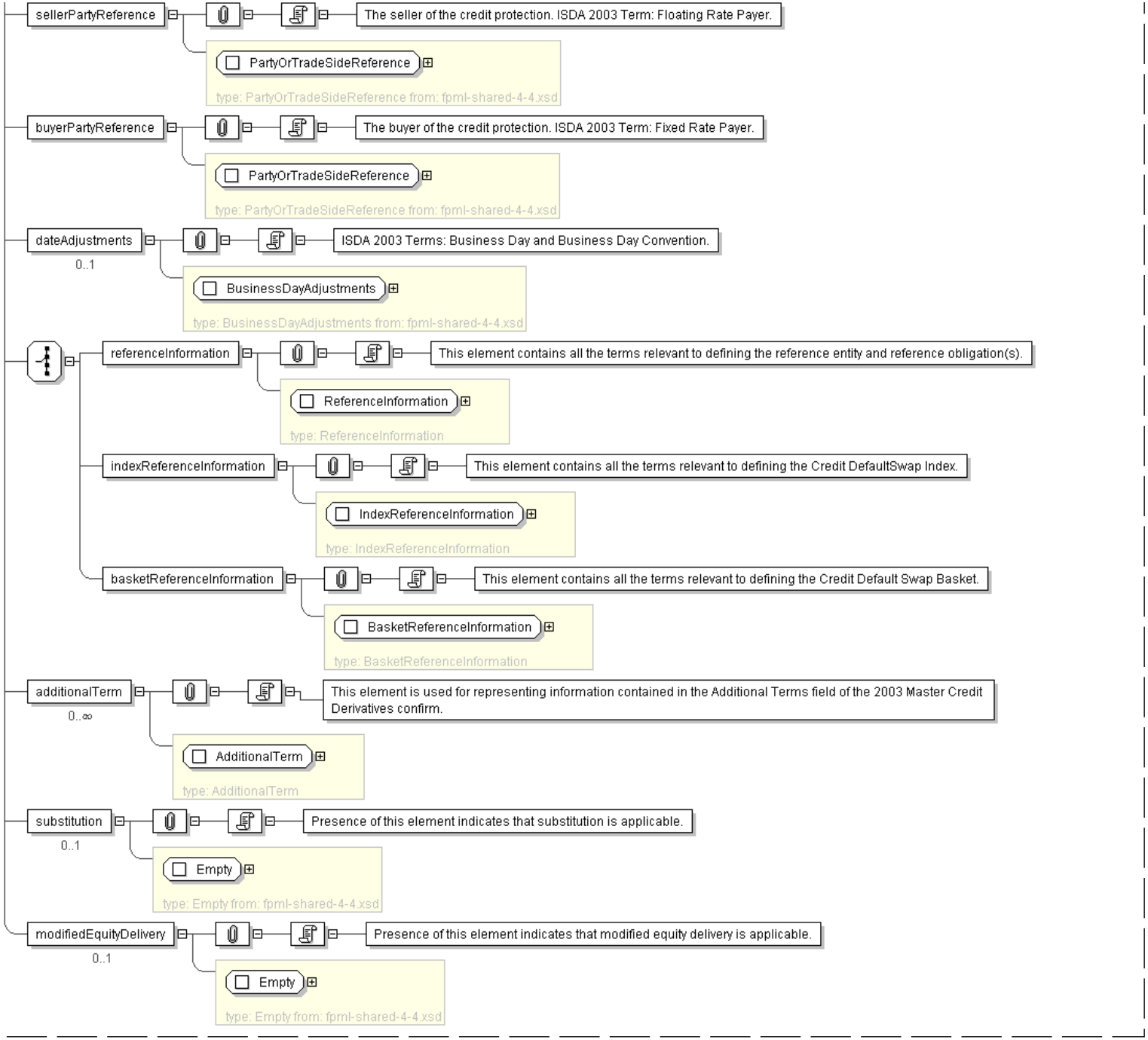
<modifiedEquityDelivery> Empty </modifiedEquityDelivery> [0..1]

'Presence of this element indicates that modified equity delivery is applicable.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="GeneralTerms">
   <xsd:sequence>
      <xsd:element name="effectiveDate" type=" AdjustableDate2 " minOccurs="0"/>
      <xsd:element name="scheduledTerminationDate" type=" DeprecatedScheduledTerminationDate
```

```
      " minOccurs="0"/>
      <xsd:element name="sellerPartyReference" type=" PartyOrTradeSideReference "/>
      <xsd:element name="buyerPartyReference" type=" PartyOrTradeSideReference "/>
      <xsd:element name="dateAdjustments" type=" BusinessDayAdjustments " minOccurs="0"/>
      <xsd:choice>
         <xsd:element name="referenceInformation" type=" ReferenceInformation "/>
         <xsd:element name="indexReferenceInformation" type=" IndexReferenceInformation "/>
         <xsd:element name="basketReferenceInformation" type=" BasketReferenceInformation "/>
      </xsd:choice>
      <xsd:element name="additionalTerm" type=" AdditionalTerm " minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="substitution" type=" Empty " minOccurs="0"/>
      <xsd:element name="modifiedEquityDelivery" type=" Empty " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: IndexAnnexSource

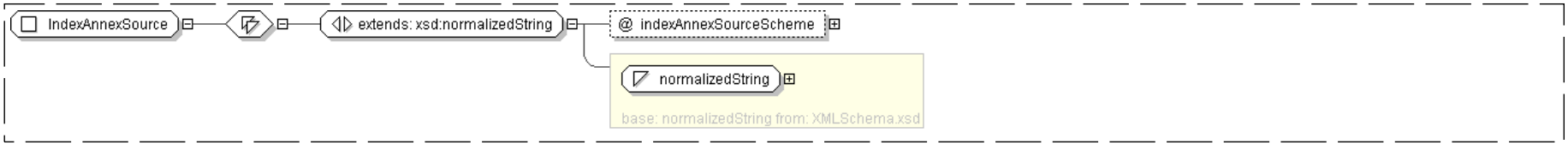
Super-types:	xsd:normalizedString < **IndexAnnexSource** (by extension)
Sub-types:	None

Name	IndexAnnexSource
Used by (from the same schema document)	Complex Type **IndexReferenceInformation**
Abstract	no

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="IndexAnnexSource">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:normalizedString ">
         <xsd:attribute name="indexAnnexSourceScheme" type=" xsd:anyURI " default="http://www.fpml.
         org/coding-scheme/cdx-index-annex-source-1-0"/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: IndexId

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

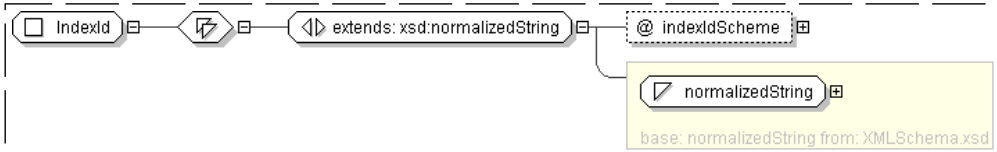
Name	IndexId
Used by (from the same schema document)	Complex Type **IndexReferenceInformation** , Complex Type **IndexReferenceInformation**

Abstract	no

XML Instance Representation

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

Diagram



Schema Component Representation

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

top

Complex Type: IndexName

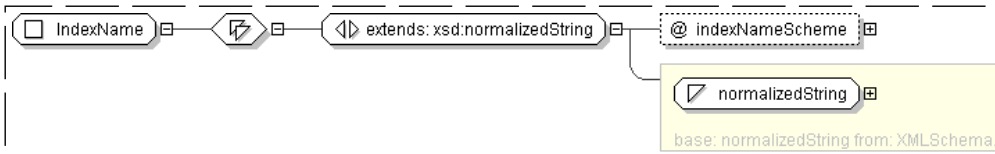
Super-types:	xsd:normalizedString < **IndexName** (by extension)
Sub-types:	None

Name	IndexName
Used by (from the same schema document)	Complex Type **IndexReferenceInformation**
Abstract	no

XML Instance Representation

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

Diagram



Schema Component Representation

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

top

Complex Type: IndexReferenceInformation

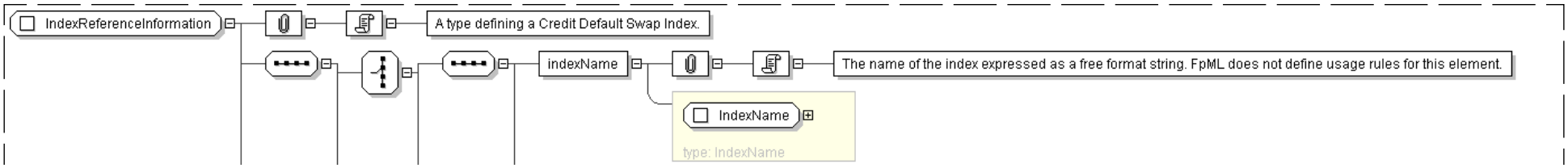
Super-types:	None
Sub-types:	None

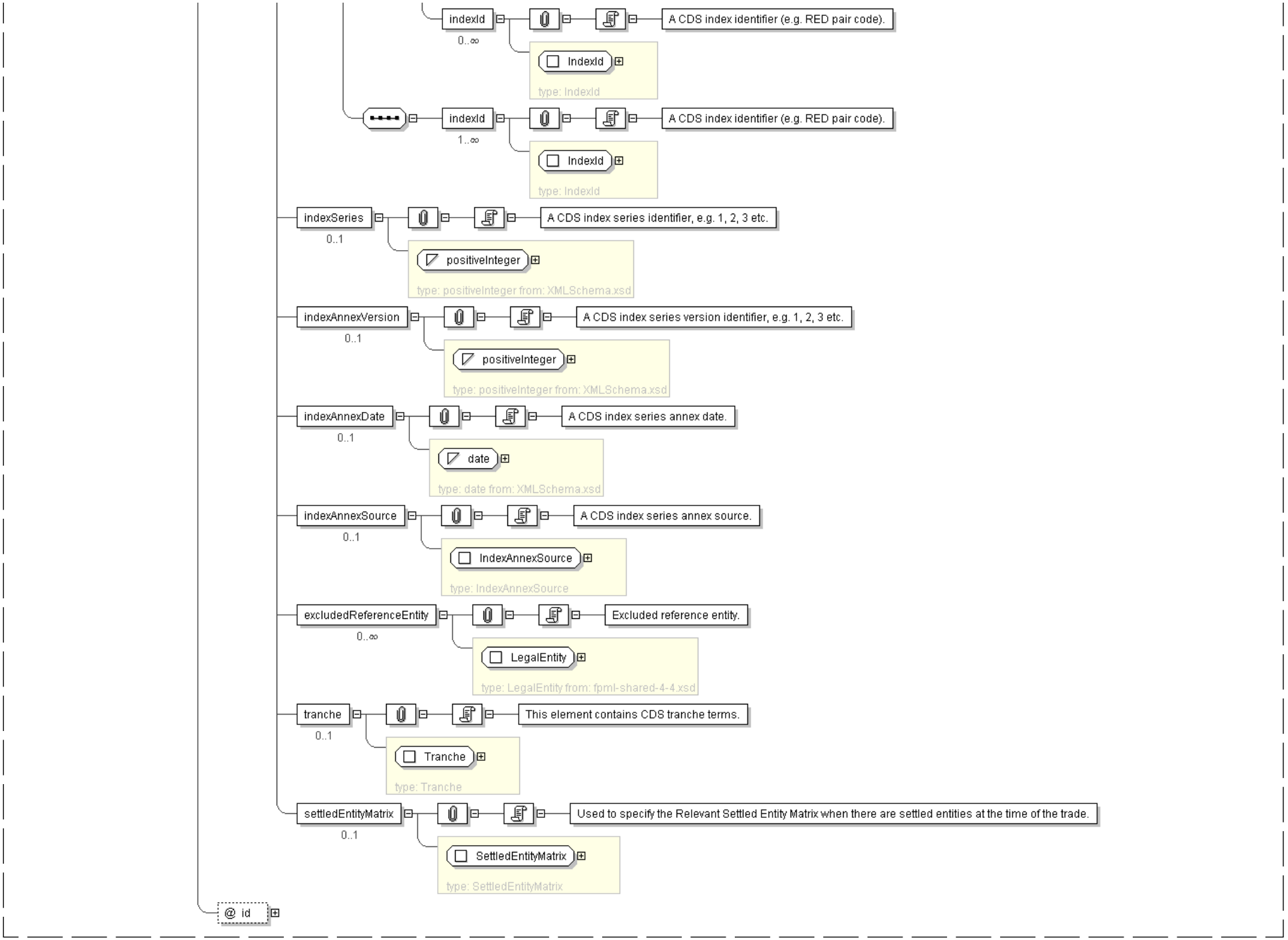
Name	IndexReferenceInformation
Used by (from the same schema document)	Complex Type **GeneralTerms**
Abstract	no
Documentation	A type defining a Credit Default Swap Index.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
      <indexName> IndexName </indexName> [1]
      'The name of the index expressed as a free format string. FpML does not define usage rules
      for this element.'

      <indexId> IndexId </indexId> [0..*]
      'A CDS index identifier (e.g. RED pair code).'

      <indexId> IndexId </indexId> [1..*]
      'A CDS index identifier (e.g. RED pair code).'

End Choice
   <indexSeries> xsd:positiveInteger </indexSeries> [0..1]
   'A CDS index series identifier, e.g. 1, 2, 3 etc.'

   <indexAnnexVersion> xsd:positiveInteger </indexAnnexVersion> [0..1]
   'A CDS index series version identifier, e.g. 1, 2, 3 etc.'

   <indexAnnexDate> xsd:date </indexAnnexDate> [0..1]
   'A CDS index series annex date.'

   <indexAnnexSource> IndexAnnexSource </indexAnnexSource> [0..1]
   'A CDS index series annex source.'

   <excludedReferenceEntity> LegalEntity </excludedReferenceEntity> [0..*]
   'Excluded reference entity.'

   <tranche> Tranche </tranche> [0..1]
   'This element contains CDS tranche terms.'

   <settledEntityMatrix> SettledEntityMatrix </settledEntityMatrix> [0..1]
   'Used to specify the Relevant Settled Entity Matrix when there are settled entities at the
   time of the trade.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="IndexReferenceInformation">
   <xsd:sequence>
      <xsd:choice>
```

```
        <xsd:sequence>
           <xsd:element name="indexName" type=" IndexName "/>
           <xsd:element name="indexId" type=" IndexId " minOccurs="0" maxOccurs="unbounded"/>
        </xsd:sequence>
        <xsd:sequence>
           <xsd:element name="indexId" type=" IndexId " maxOccurs="unbounded"/>
        </xsd:sequence>
     </xsd:choice>
     <xsd:element name="indexSeries" type=" xsd:positiveInteger " minOccurs="0"/>
     <xsd:element name="indexAnnexVersion" type=" xsd:positiveInteger " minOccurs="0"/>
     <xsd:element name="indexAnnexDate" type=" xsd:date " minOccurs="0"/>
     <xsd:element name="indexAnnexSource" type=" IndexAnnexSource " minOccurs="0"/>
     <xsd:element name="excludedReferenceEntity" type=" LegalEntity "
     minOccurs="0" maxOccurs="unbounded"/>
     <xsd:element name="tranche" type=" Tranche " minOccurs="0"/>
     <xsd:element name="settledEntityMatrix" type=" SettledEntityMatrix " minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: InitialPayment

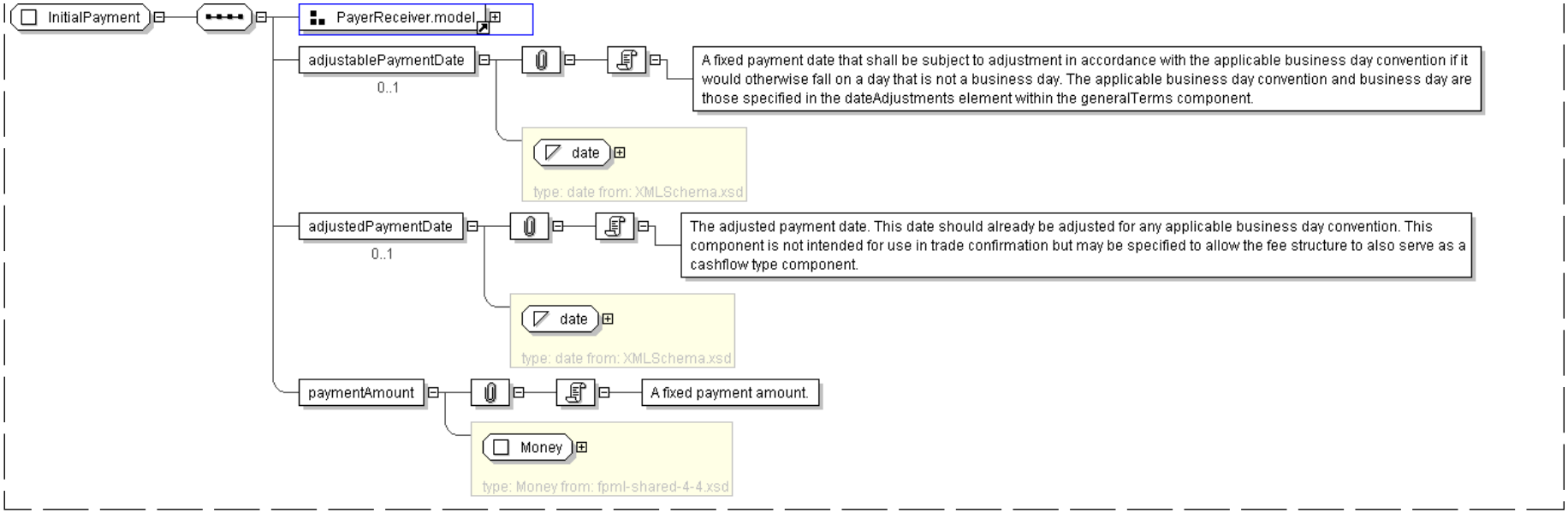
Super-types:	None
Sub-types:	None

Name	InitialPayment
Used by (from the same schema document)	Complex Type **FeeLeg**
Abstract	no

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.'

   <adjustablePaymentDate> xsd:date </adjustablePaymentDate> [0..1]
   'A fixed payment date that shall be subject to adjustment in accordance with the
   applicable business day convention if it would otherwise fall on a day that is not a
   business day. The applicable business day convention and business day are those specified
   in the dateAdjustments element within the generalTerms component.'

   <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [0..1]
   'The adjusted payment date. This date should already be adjusted for any applicable
   business day convention. This component is not intended for use in trade confirmation but
   may be specified to allow the fee structure to also serve as a cashflow type component.'

   <paymentAmount> Money </paymentAmount> [1]
   'A fixed payment amount.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InitialPayment">
   <xsd:sequence>
      <xsd:group ref=" PayerReceiver.model "/>
      <xsd:element name="adjustablePaymentDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="adjustedPaymentDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="paymentAmount" type=" Money "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: InterestShortFall

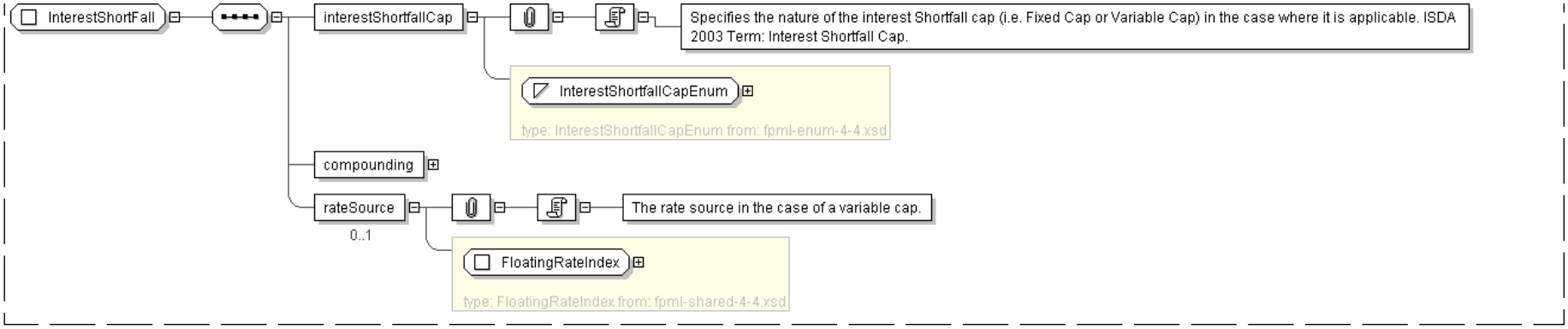
Super-types:	None
Sub-types:	None

Name	InterestShortFall
Used by (from the same schema document)	Complex Type **FloatingAmountEvents**
Abstract	no

XML Instance Representation

```
<...>
   <interestShortfallCap> InterestShortfallCapEnum </interestShortfallCap> [1]
   'Specifies the nature of the interest Shortfall cap (i.e. Fixed Cap or Variable Cap) in
   the case where it is applicable. ISDA 2003 Term: Interest Shortfall Cap.'

   <compounding> xsd:boolean </compounding> [1]
   <rateSource> FloatingRateIndex </rateSource> [0..1]
   'The rate source in the case of a variable cap.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestShortFall">
   <xsd:sequence>
      <xsd:element name="interestShortfallCap" type=" InterestShortfallCapEnum "/>
      <xsd:element name="compounding" type=" xsd:boolean "/>
      <xsd:element name="rateSource" type=" FloatingRateIndex " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: LoanParticipation

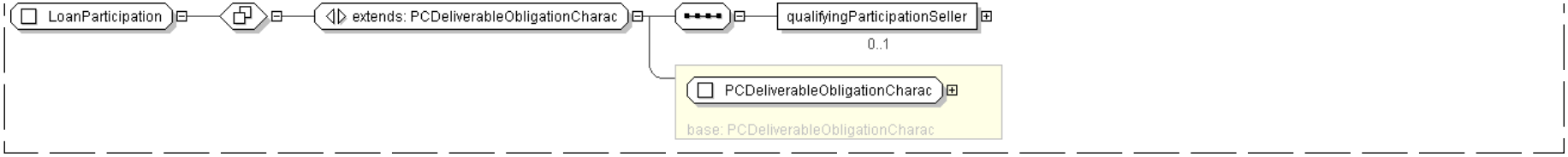
Super-types:	PCDeliverableObligationCharac < **LoanParticipation** (by extension)
Sub-types:	None

Name	LoanParticipation
Used by (from the same schema document)	Complex Type **DeliverableObligations** , Complex Type **DeliverableObligations**
Abstract	no

XML Instance Representation

```
<...>
   <partialCashSettlement> Empty </partialCashSettlement> [0..1]
   'Specifies whether either \'Partial Cash Settlement of Assignable Loans\', \'Partial
   Cash Settlement of Consent Required Loans\' or \'Partial Cash Settlement of Participations\'
   is applicable. If this element is specified and Assignable Loan is a Deliverable
   Obligation Chracteristic, any Assignable Loan that is deliverable, but where a non-receipt
   of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled
   rather than physically delivered. If this element is specified and Consent Required Loan is
   a Deliverable Obligation Characterisitc, any Consent Required Loan that is deliverable,
   but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan
   can be cash settled rather than physically delivered. If this element is specified and
   Direct Loan Participation is a Deliverable Obligation Characterisitic, any Participation
   that is deliverable, but where this participation has not been effected (has not come
   into effect) by the Physical Settlement Date, the participation can be cash settled rather
   than physically delivered.'

   <qualifyingParticipationSeller> xsd:string </qualifyingParticipationSeller> [0..1]
   'If Direct Loan Participation is specified as a deliverable obligation characteristic,
   this specifies any requirements for the Qualifying Participation Seller. The requirements
   may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LoanParticipation">
   <xsd:complexContent>
      <xsd:extension base=" PCDeliverableObligationCharac ">
         <xsd:sequence>
            <xsd:element name="qualifyingParticipationSeller" type=" xsd:string " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: MatrixSource

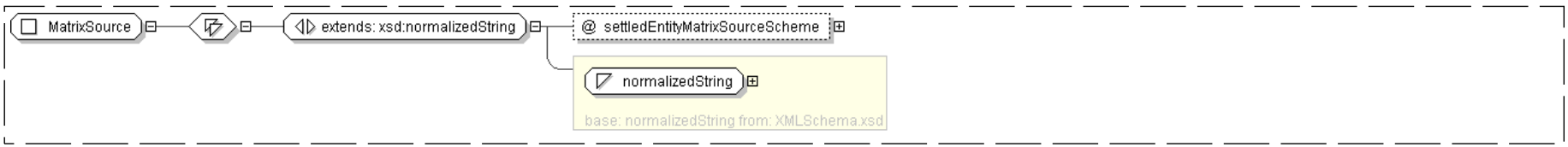
Super-types:	xsd:normalizedString < **MatrixSource** (by extension)
Sub-types:	None

Name	MatrixSource
Used by (from the same schema document)	Complex Type **SettledEntityMatrix**
Abstract	no

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="MatrixSource">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:normalizedString ">
         <xsd:attribute name="settledEntityMatrixSourceScheme" type=" xsd:anyURI " default="http://
         www.fpml.org/coding-scheme/settled-entity-matrix-source-1-0"/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: MultipleValuationDates

Super-types:	SingleValuationDate < **MultipleValuationDates** (by extension)

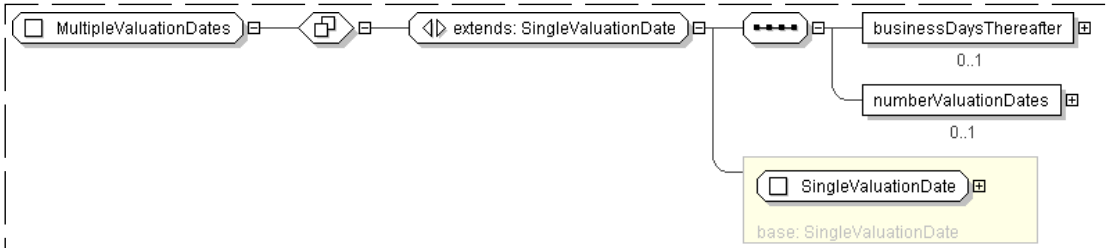
Sub-types:	None

Name	MultipleValuationDates
Used by (from the same schema document)	Complex Type **ValuationDate**
Abstract	no

XML Instance Representation

```
<...>
   <businessDays> xsd:nonNegativeInteger </businessDays> [0..1]
   'A number of business days. Its precise meaning is dependant on the context in which
   this element is used. ISDA 2003 Term: Business Day'

   <businessDaysThereafter> xsd:positiveInteger </businessDaysThereafter> [0..1]
   'The number of business days between successive valuation dates when multiple valuation
   dates are applicable for cash settlement. ISDA 2003 Term: Business Days thereafter'

   <numberValuationDates> xsd:positiveInteger </numberValuationDates> [0..1]
   'Where multiple valuation dates are specified as being applicable for cash settlement,
   this element specifies (a) the number of applicable valuation dates, and (b) the number
   of business days after satisfaction of all conditions to settlement when the first
   such valuation date occurs, and (c) the number of business days thereafter of each
   successive valuation date. ISDA 2003 Term: Multiple Valuation Dates'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MultipleValuationDates">
   <xsd:complexContent>
      <xsd:extension base=" SingleValuationDate ">
         <xsd:sequence>
            <xsd:element name="businessDaysThereafter" type=" xsd:positiveInteger " minOccurs="0"/>
            <xsd:element name="numberValuationDates" type=" xsd:positiveInteger " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: NotDomesticCurrency

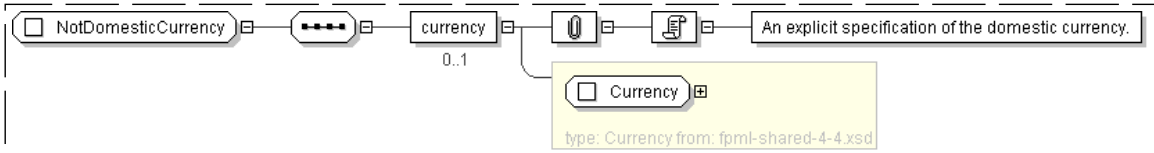
Super-types:	None
Sub-types:	None

Name	NotDomesticCurrency
Used by (from the same schema document)	Complex Type **DeliverableObligations** , Complex Type **Obligations**
Abstract	no

XML Instance Representation

```
<...>
   <currency> Currency </currency> [0..1]
   'An explicit specification of the domestic currency.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotDomesticCurrency">
   <xsd:sequence>
      <xsd:element name="currency" type=" Currency " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: Obligations

Super-types:	None
Sub-types:	None

Name	Obligations
Used by (from the same schema document)	Complex Type **ProtectionTerms**
Abstract	no

XML Instance Representation

```
<...>
   <category> ObligationCategoryEnum </category> [1]
   'Used in both obligations and deliverable obligations to represent a class or type
   of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category'

   <notSubordinated> Empty </notSubordinated> [0..1]
   'An obligation and deliverable obligation characteristic. An obligation that ranks at
   least equal with the most senior Reference Obligation in priority of payment or, if
   no Reference Obligation is specified in the related Confirmation, the obligations of
   the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated'

   <specifiedCurrency> SpecifiedCurrency </specifiedCurrency> [0..1]
   'An obligation and deliverable obligation characteristic. The currency or currencies in
   which an obligation or deliverable obligation must be payable. ISDA 2003 Term:
   Specified Currency'

   <notSovereignLender> Empty </notSovereignLender> [0..1]
   'An obligation and deliverable obligation characteristic. Any obligation that is not
   primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term:
   Not Sovereign Lender'

   <notDomesticCurrency> NotDomesticCurrency </notDomesticCurrency> [0..1]
   'An obligation and deliverable obligation characteristic. Any obligation that is payable in
   any currency other than the domestic currency. Domestic currency is either the currency
   so specified or, if no currency is specified, the currency of (a) the reference entity, if
   the reference entity is a sovereign, or (b) the jurisdiction in which the relevant
   reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term:
   Not Domestic Currency'
```

<notDomesticLaw> Empty </notDomesticLaw> [0..1]

'An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law'

<listed> Empty </listed> [0..1]

'An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed'

<notDomesticIssuance> Empty </notDomesticIssuance> [0..1]

'An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance'

Start Choice [0..1]

<fullFaithAndCreditObLiability> Empty </fullFaithAndCreditObLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability'

<generalFundObligationLiability> Empty </generalFundObligationLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability'

<revenueObligationLiability> Empty </revenueObligationLiability> [1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability'

End Choice

<notContingent> Empty </notContingent> [0..1]

'NOTE: Only allowed as an obligation charcteristic under ISDA Credit 1999. In essence Not Contingent means the repayment of principal cannot be dependant on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent'

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

'A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations'

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

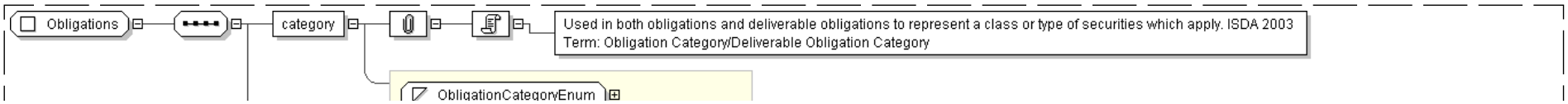
'This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity'

<designatedPriority> Lien </designatedPriority> [0..1]

'Applies to Loan CDS, to indicate what lien level is appropriate for a deliverable obligation. Example: a 2nd lien Loan CDS would imply that the deliverable obligations are 1st or 2nd lien loans.'

</...>

Diagram



type: ObligationCategoryEnum from: fpml-enum-4-4.xsd

notSubordinated 0..1

An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated

Empty

type: Empty from: fpml-shared-4-4.xsd

specifiedCurrency 0..1

An obligation and deliverable obligation characteristic. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency

SpecifiedCurrency

type: SpecifiedCurrency

notSovereignLender 0..1

An obligation and deliverable obligation characteristic. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender

Empty

type: Empty from: fpml-shared-4-4.xsd

notDomesticCurrency 0..1

An obligation and deliverable obligation characteristic. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency

NotDomesticCurrency

type: NotDomesticCurrency

notDomesticLaw 0..1

An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law

Empty

type: Empty from: fpml-shared-4-4.xsd

listed 0..1

An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed

Empty

type: Empty from: fpml-shared-4-4.xsd

notDomesticIssuance 0..1

An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance

Empty

type: Empty from: fpml-shared-4-4.xsd

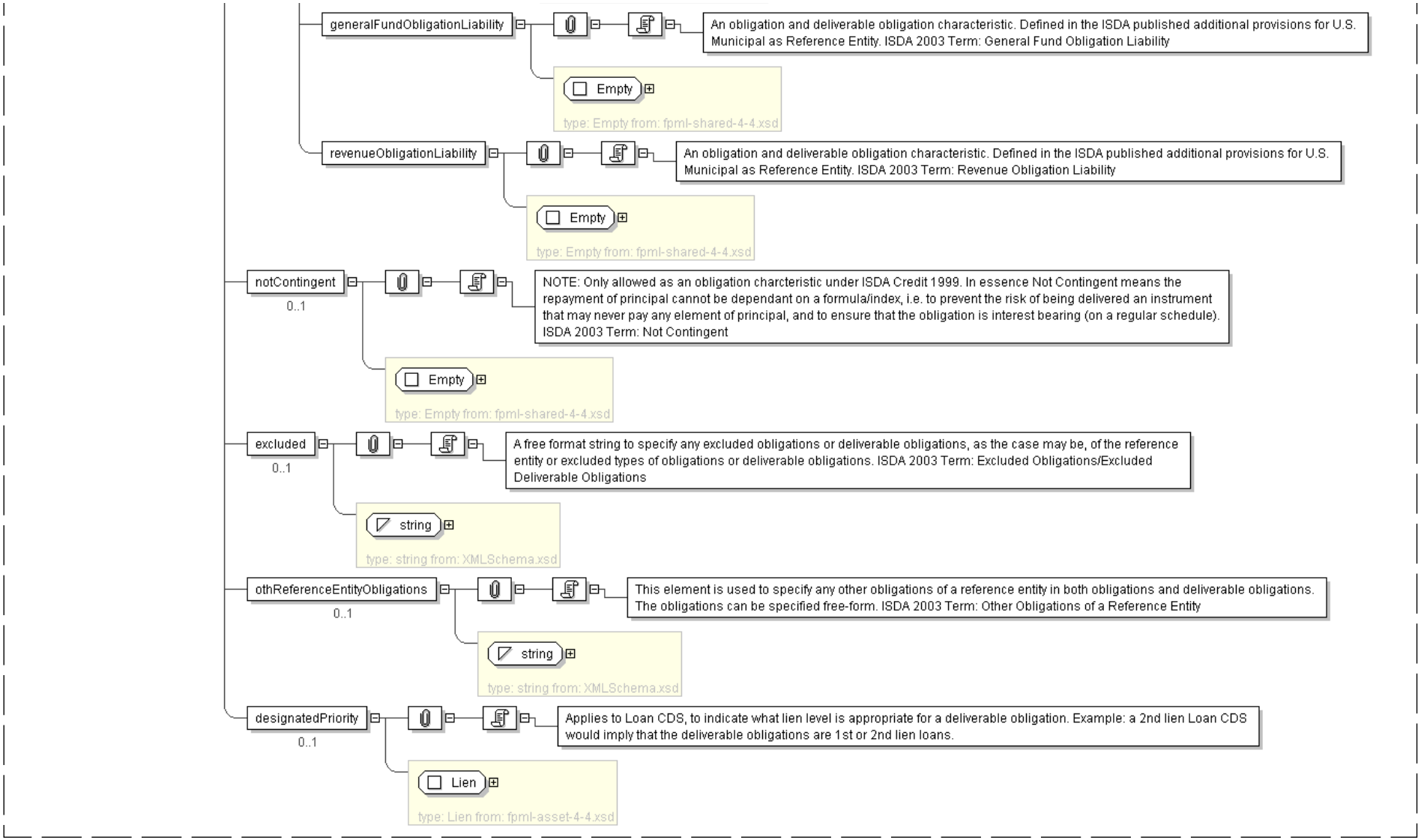
0..1

fullFaithAndCreditObLiability

An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability

Empty

type: Empty from: fpml-shared-4-4.xsd



Schema Component Representation

```
<xsd:complexType name="Obligations">
   <xsd:sequence>
      <xsd:element name="category" type=" ObligationCategoryEnum "/>
      <xsd:element name="notSubordinated" type=" Empty " minOccurs="0"/>
      <xsd:element name="specifiedCurrency" type=" SpecifiedCurrency " minOccurs="0"/>
      <xsd:element name="notSovereignLender" type=" Empty " minOccurs="0"/>
      <xsd:element name="notDomesticCurrency" type=" NotDomesticCurrency " minOccurs="0"/>
      <xsd:element name="notDomesticLaw" type=" Empty " minOccurs="0"/>
      <xsd:element name="listed" type=" Empty " minOccurs="0"/>
      <xsd:element name="notDomesticIssuance" type=" Empty " minOccurs="0"/>
      <xsd:choice minOccurs="0">
         <xsd:element name="fullFaithAndCreditObLiability" type=" Empty "/>
         <xsd:element name="generalFundObligationLiability" type=" Empty "/>
         <xsd:element name="revenueObligationLiability" type=" Empty "/>
      </xsd:choice>
      <xsd:element name="notContingent" type=" Empty " minOccurs="0"/>
```

```
      <xsd:element name="excluded" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="othReferenceEntityObligations" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="designatedPriority" type=" Lien " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: PCDeliverableObligationCharac

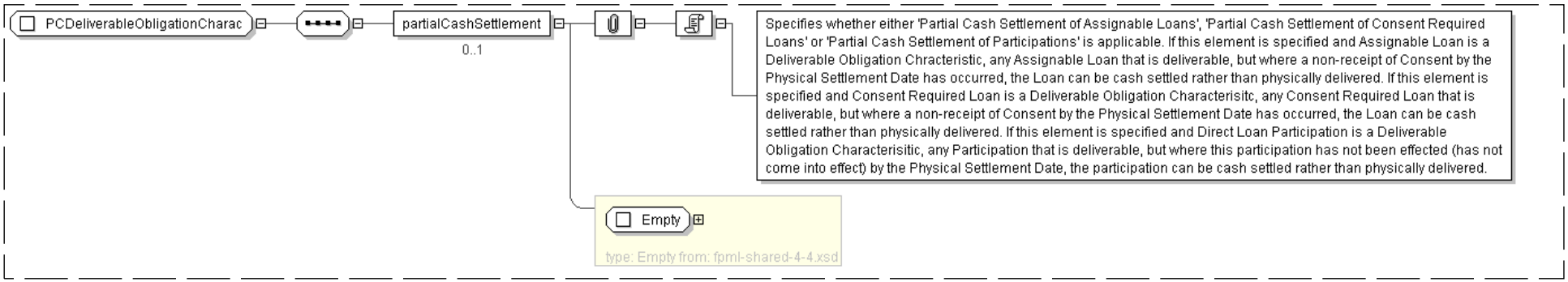
Super-types:	None
Sub-types:	• LoanParticipation (by extension)

Name	PCDeliverableObligationCharac
Used by (from the same schema document)	Complex Type **DeliverableObligations** , Complex Type **DeliverableObligations**
Abstract	no

XML Instance Representation

```
<...>
   <partialCashSettlement> Empty </partialCashSettlement> [0..1]
   'Specifies whether either \'Partial Cash Settlement of Assignable Loans\', \'Partial
   Cash Settlement of Consent Required Loans\' or \'Partial Cash Settlement of Participations\'
   is applicable. If this element is specified and Assignable Loan is a Deliverable
   Obligation Chracteristic, any Assignable Loan that is deliverable, but where a non-receipt
   of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled
   rather than physically delivered. If this element is specified and Consent Required Loan is
   a Deliverable Obligation Characterisitc, any Consent Required Loan that is deliverable,
   but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan
   can be cash settled rather than physically delivered. If this element is specified and
   Direct Loan Participation is a Deliverable Obligation Characterisitic, any Participation
   that is deliverable, but where this participation has not been effected (has not come
   into effect) by the Physical Settlement Date, the participation can be cash settled rather
   than physically delivered.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PCDeliverableObligationCharac">
   <xsd:sequence>
      <xsd:element name="partialCashSettlement" type=" Empty " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: PeriodicPayment

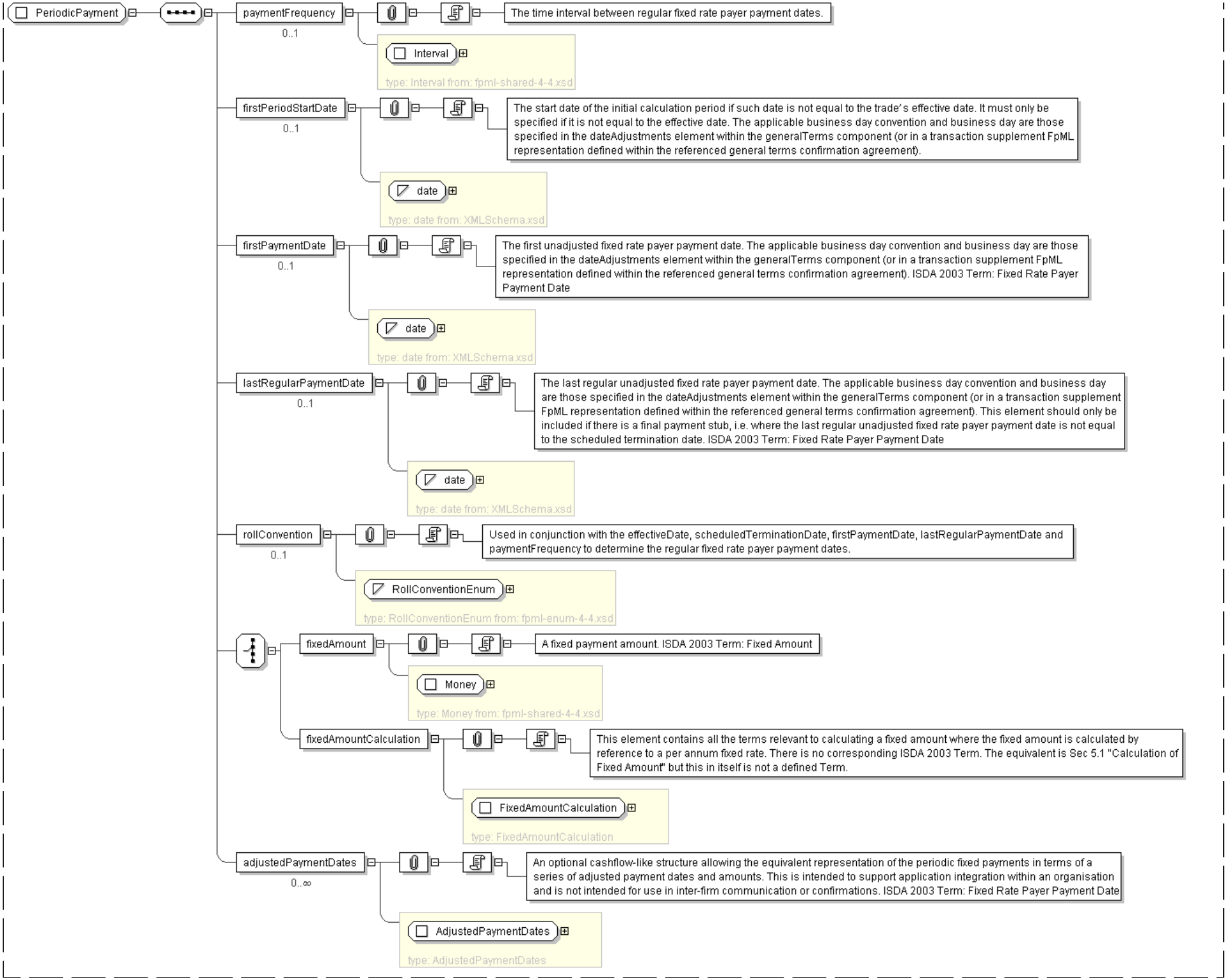
Super-types:	None
Sub-types:	None

Name	PeriodicPayment
Used by (from the same schema document)	Complex Type **FeeLeg**
Abstract	no

XML Instance Representation

```
<...>
   <paymentFrequency> Interval </paymentFrequency> [0..1]
   'The time interval between regular fixed rate payer payment dates.'

   <firstPeriodStartDate> xsd:date </firstPeriodStartDate> [0..1]
   'The start date of the initial calculation period if such date is not equal to the
   trade's effective date. It must only be specified if it is not equal to the effective date.
   The applicable business day convention and business day are those specified in
   the dateAdjustments element within the generalTerms component (or in a transaction
   supplement FpML representation defined within the referenced general terms
   confirmation agreement).'

   <firstPaymentDate> xsd:date </firstPaymentDate> [0..1]
   'The first unadjusted fixed rate payer payment date. The applicable business day convention
   and business day are those specified in the dateAdjustments element within the
   generalTerms component (or in a transaction supplement FpML representation defined within
   the referenced general terms confirmation agreement). ISDA 2003 Term: Fixed Rate Payer
   Payment Date'

   <lastRegularPaymentDate> xsd:date </lastRegularPaymentDate> [0..1]
   'The last regular unadjusted fixed rate payer payment date. The applicable business
   day convention and business day are those specified in the dateAdjustments element within
   the generalTerms component (or in a transaction supplement FpML representation defined
   within the referenced general terms confirmation agreement). This element should only
   be included if there is a final payment stub, i.e. where the last regular unadjusted fixed
   rate payer payment date is not equal to the scheduled termination date. ISDA 2003 Term:
   Fixed Rate Payer Payment Date'

   <rollConvention> RollConventionEnum </rollConvention> [0..1]
   'Used in conjunction with the effectiveDate, scheduledTerminationDate,
   firstPaymentDate, lastRegularPaymentDate and paymentFrequency to determine the regular
   fixed rate payer payment dates.'

Start Choice [1]
      <fixedAmount> Money </fixedAmount> [1]
      'A fixed payment amount. ISDA 2003 Term: Fixed Amount'

      <fixedAmountCalculation> FixedAmountCalculation </fixedAmountCalculation> [1]
      'This element contains all the terms relevant to calculating a fixed amount where the
      fixed amount is calculated by reference to a per annum fixed rate. There is no
      corresponding ISDA 2003 Term. The equivalent is Sec 5.1 \"Calculation of Fixed Amount\"
      but this in itself is not a defined Term.'

End Choice
   <adjustedPaymentDates> AdjustedPaymentDates </adjustedPaymentDates> [0..*]
   'An optional cashflow-like structure allowing the equivalent representation of the
   periodic fixed payments in terms of a series of adjusted payment dates and amounts. This
   is intended to support application integration within an organisation and is not intended
   for use in inter-firm communication or confirmations. ISDA 2003 Term: Fixed Rate Payer
   Payment Date'

</...>
```

Diagram


PeriodicPayment
paymentFrequency
0..1
The time interval between regular fixed rate payer payment dates.
Interval
type: Interval from: fpml-shared-4-4.xsd
firstPeriodStartDate
0..1
The start date of the initial calculation period if such date is not equal to the trade's effective date. It must only be specified if it is not equal to the effective date. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component (or in a transaction supplement FpML representation defined within the referenced general terms confirmation agreement).
date
type: date from: XMLSchema.xsd
firstPaymentDate
0..1
The first unadjusted fixed rate payer payment date. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component (or in a transaction supplement FpML representation defined within the referenced general terms confirmation agreement). ISDA 2003 Term: Fixed Rate Payer Payment Date
date
type: date from: XMLSchema.xsd
lastRegularPaymentDate
0..1
The last regular unadjusted fixed rate payer payment date. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component (or in a transaction supplement FpML representation defined within the referenced general terms confirmation agreement). This element should only be included if there is a final payment stub, i.e. where the last regular unadjusted fixed rate payer payment date is not equal to the scheduled termination date. ISDA 2003 Term: Fixed Rate Payer Payment Date
date
type: date from: XMLSchema.xsd
rollConvention
0..1
Used in conjunction with the effectiveDate, scheduledTerminationDate, firstPaymentDate, lastRegularPaymentDate and paymentFrequency to determine the regular fixed rate payer payment dates.
RollConventionEnum
type: RollConventionEnum from: fpml-enum-4-4.xsd
fixedAmount
A fixed payment amount. ISDA 2003 Term: Fixed Amount
Money
type: Money from: fpml-shared-4-4.xsd
fixedAmountCalculation
This element contains all the terms relevant to calculating a fixed amount where the fixed amount is calculated by reference to a per annum fixed rate. There is no corresponding ISDA 2003 Term. The equivalent is Sec 5.1 "Calculation of Fixed Amount" but this in itself is not a defined Term.
FixedAmountCalculation
type: FixedAmountCalculation
adjustedPaymentDates
0..∞
An optional cashflow-like structure allowing the equivalent representation of the periodic fixed payments in terms of a series of adjusted payment dates and amounts. This is intended to support application integration within an organisation and is not intended for use in inter-firm communication or confirmations. ISDA 2003 Term: Fixed Rate Payer Payment Date
AdjustedPaymentDates
type: AdjustedPaymentDates

Schema Component Representation

```
<xsd:complexType name="PeriodicPayment">
   <xsd:sequence>
      <xsd:element name="paymentFrequency" type=" Interval " minOccurs="0"/>
      <xsd:element name="firstPeriodStartDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="firstPaymentDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="lastRegularPaymentDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="rollConvention" type=" RollConventionEnum " minOccurs="0"/>
      <xsd:choice>
         <xsd:element name="fixedAmount" type=" Money "/>
         <xsd:element name="fixedAmountCalculation" type=" FixedAmountCalculation "/>
      </xsd:choice>
      <xsd:element name="adjustedPaymentDates" type=" AdjustedPaymentDates "
      minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: PhysicalSettlementPeriod

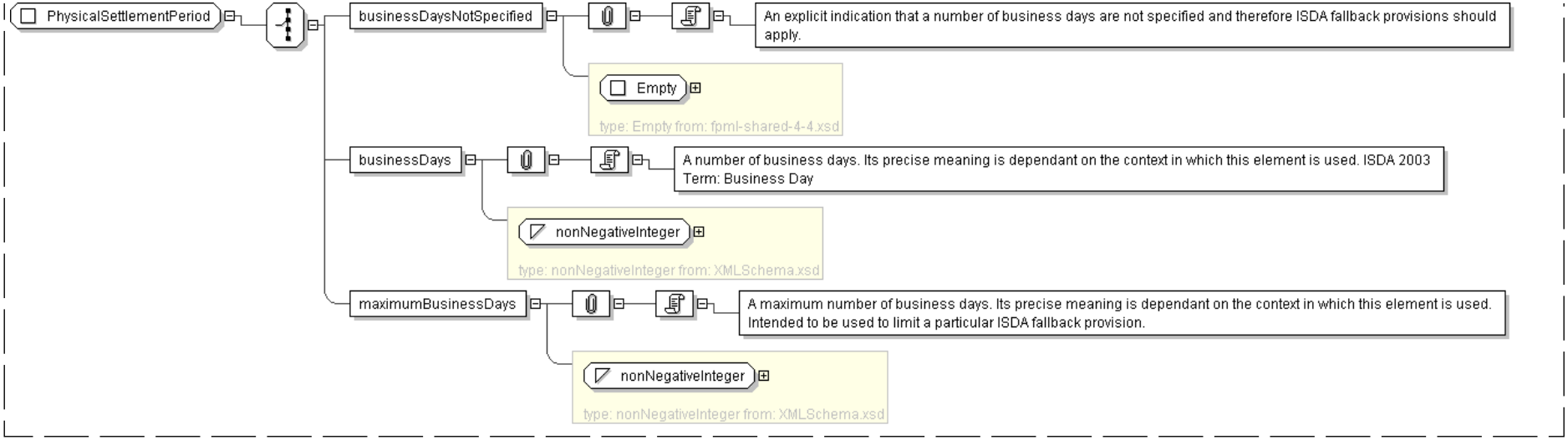
Super-types:	None
Sub-types:	None

Name	PhysicalSettlementPeriod
Used by (from the same schema document)	Complex Type **PhysicalSettlementTerms**
Abstract	no

XML Instance Representation

```
<...>
Start Choice [1]
      <businessDaysNotSpecified> Empty </businessDaysNotSpecified> [1]
      'An explicit indication that a number of business days are not specified and therefore
      ISDA fallback provisions should apply.'

      <businessDays> xsd:nonNegativeInteger </businessDays> [1]
      'A number of business days. Its precise meaning is dependant on the context in which
      this element is used. ISDA 2003 Term: Business Day'

      <maximumBusinessDays> xsd:nonNegativeInteger </maximumBusinessDays> [1]
      'A maximum number of business days. Its precise meaning is dependant on the context in
      which this element is used. Intended to be used to limit a particular ISDA fallback provision.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PhysicalSettlementPeriod">
   <xsd:choice>
      <xsd:element name="businessDaysNotSpecified" type=" Empty "/>
      <xsd:element name="businessDays" type=" xsd:nonNegativeInteger "/>
      <xsd:element name="maximumBusinessDays" type=" xsd:nonNegativeInteger "/>
   </xsd:choice>
</xsd:complexType>
```

top

Complex Type: PhysicalSettlementTerms

Super-types:	SettlementTerms < **PhysicalSettlementTerms** (by extension)
Sub-types:	None

Name	PhysicalSettlementTerms
Used by (from the same schema document)	Complex Type **CreditDefaultSwap**
Abstract	no

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <settlementCurrency> Currency </settlementCurrency> [0..1]
   'ISDA 2003 Term: Settlement Currency'

   <physicalSettlementPeriod> PhysicalSettlementPeriod </physicalSettlementPeriod> [0..1]
   'The number of business days used in the determination of the physical settlement date.
   The physical settlement date is this number of business days after all applicable conditions
   to settlement are satisfied. If a number of business days is not specified fallback
   provisions apply for determining the number of business days. If Section 8.5/8.6 of
   the 1999/2003 ISDA Definitions are to apply the businessDaysNotSpecified element should
   be included. If a specified number of business days are to apply these should be specified
   in the businessDays element. If Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to
   apply but capped at a maximum number of business days then the maximum number should
   be specified in the maximumBusinessDays element. ISDA 2003 Term: Physical Settlement Period'

   <deliverableObligations> DeliverableObligations </deliverableObligations> [0..1]
   'This element contains all the ISDA terms relevant to defining the deliverable obligations.'
```

<escrow> xsd:boolean </escrow> [0..1]

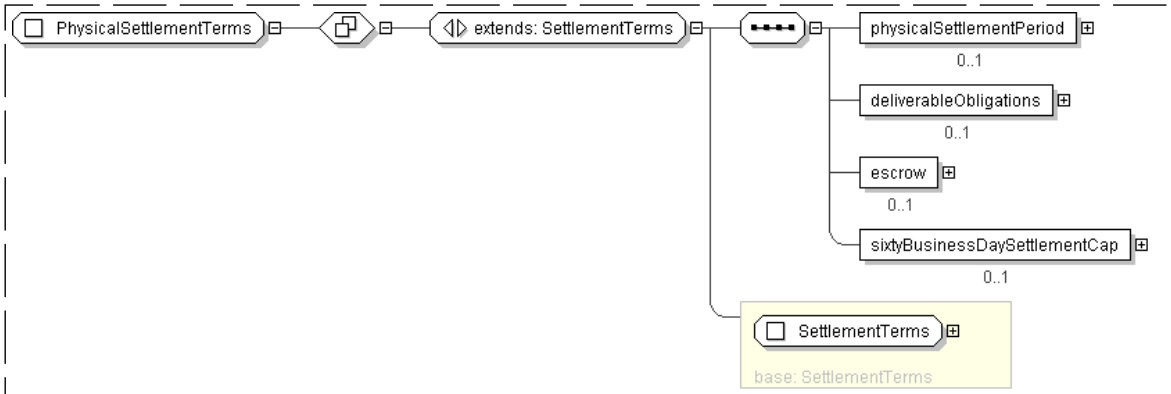
'If this element is specified, indicates that physical settlement must take place through the use of an escrow agent. (For Canadian counterparties this is always \"Not Applicable \". ISDA 2003 Term: Escrow'

<sixtyBusinessDaySettlementCap> xsd:boolean </sixtyBusinessDaySettlementCap> [0..1]

'If this element is specified, for a transaction documented under the 2003 ISDA Credit Derivatives Definitions, has the effect of incorporating the language set forth below into the confirmation. The section references are to the 2003 ISDA Credit Derivatives Definitions. Notwithstanding Section 1.7 or any provisions of Sections 9.9 or 9.10 to the contrary, but without prejudice to Section 9.3 and (where applicable) Sections 9.4, 9.5 and 9.6, if the Termination Date has not occurred on or prior to the date that is 60 Business Days following the Physical Settlement Date, such 60th Business Day shall be deemed to be the Termination Date with respect to this Transaction except in relation to any portion of the Transaction (an \"Affected Portion\") in respect of which: (1) a valid notice of Buy-in Price has been delivered that is effective fewer than three Business Days prior to such 60th Business Day, in which case the Termination Date for that Affected Portion shall be the third Business Day following the date on which such notice is effective; or (2) Buyer has purchased but not Delivered Deliverable Obligations validly specified by Seller pursuant to Section 9.10(b), in which case the Termination Date for that Affected Portion shall be the tenth Business Day following the date on which Seller validly specified such Deliverable Obligations to Buyer.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PhysicalSettlementTerms">
   <xsd:complexContent>
      <xsd:extension base=" SettlementTerms ">
         <xsd:sequence>
            <xsd:element name="physicalSettlementPeriod" type=" PhysicalSettlementPeriod " minOccurs="0"/>
            <xsd:element name="deliverableObligations" type=" DeliverableObligations " minOccurs="0"/>
            <xsd:element name="escrow" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="sixtyBusinessDaySettlementCap" type=" xsd:boolean " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: ProtectionTerms

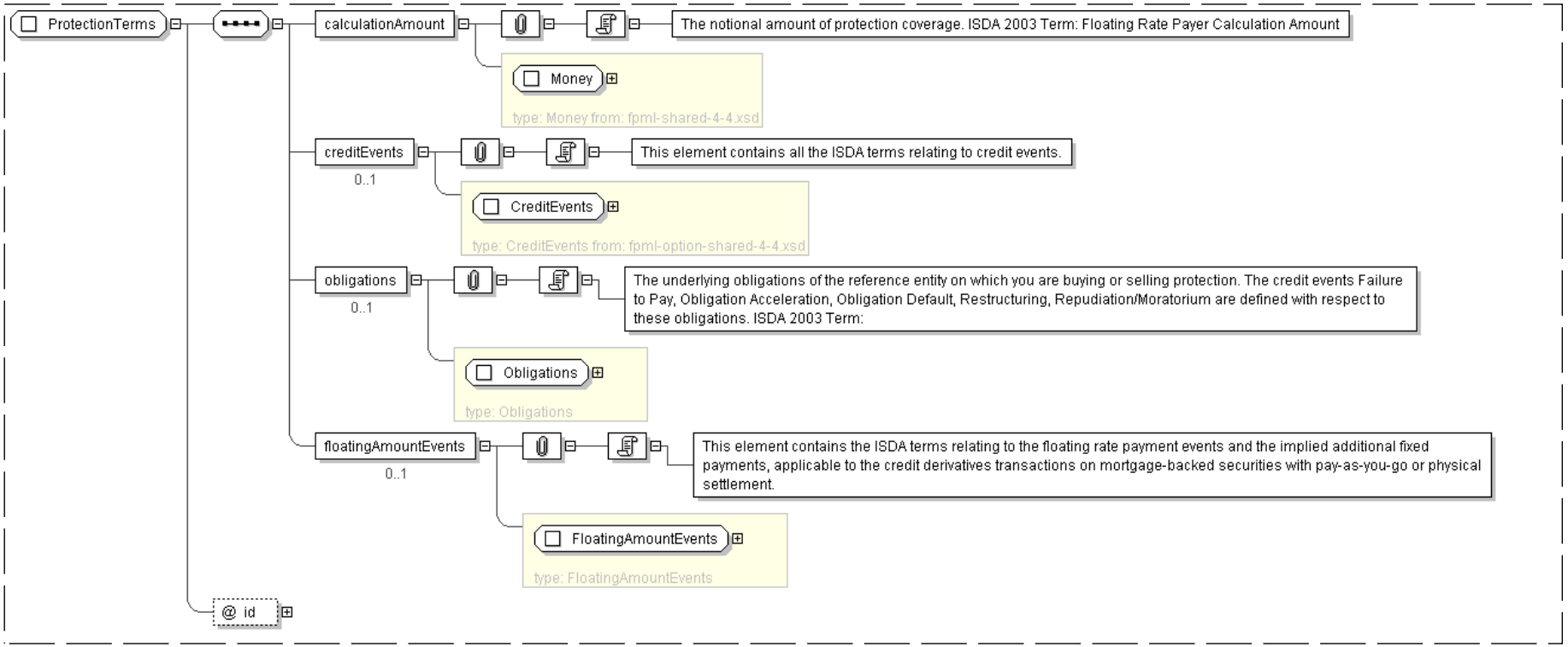
Super-types:	None
Sub-types:	None

Name	ProtectionTerms
Used by (from the same schema document)	Complex Type **CreditDefaultSwap**
Abstract	no

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <calculationAmount> Money </calculationAmount> [1]
   'The notional amount of protection coverage. ISDA 2003 Term: Floating Rate Payer
   Calculation Amount'

   <creditEvents> CreditEvents </creditEvents> [0..1]
   'This element contains all the ISDA terms relating to credit events.'

   <obligations> Obligations </obligations> [0..1]
   'The underlying obligations of the reference entity on which you are buying or
   selling protection. The credit events Failure to Pay, Obligation Acceleration,
   Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to
   these obligations. ISDA 2003 Term:'

   <floatingAmountEvents> FloatingAmountEvents </floatingAmountEvents> [0..1]
   'This element contains the ISDA terms relating to the floating rate payment events and
   the implied additional fixed payments, applicable to the credit derivatives transactions
   on mortgage-backed securities with pay-as-you-go or physical settlement.'

</...>
```

Diagram



Schema Component Representation

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

```
   <xsd:sequence>
      <xsd:element name="calculationAmount" type=" Money "/>
      <xsd:element name="creditEvents" type=" CreditEvents " minOccurs="0"/>
      <xsd:element name="obligations" type=" Obligations " minOccurs="0"/>
      <xsd:element name="floatingAmountEvents" type=" FloatingAmountEvents " minOccurs="0"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID " use="optional"/>
</xsd:complexType>
```

top

Complex Type: ProtectionTermsReference

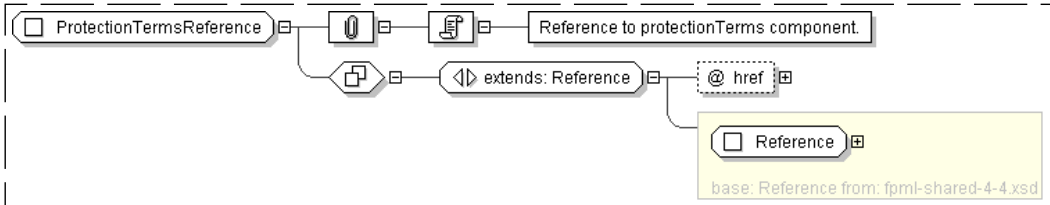
Super-types:	Reference < **ProtectionTermsReference** (by extension)
Sub-types:	None

Name	ProtectionTermsReference
Used by (from the same schema document)	Complex Type **ReferencePoolItem**
Abstract	no
Documentation	Reference to protectionTerms component.

XML Instance Representation

```
<...
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ProtectionTermsReference">
   <xsd:complexContent>
      <xsd:extension base=" Reference ">
         <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="ProtectionTerms"/>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: ReferenceInformation

Super-types:	None
Sub-types:	None

Name	ReferenceInformation
Used by (from the same schema document)	Complex Type **GeneralTerms**
Abstract	no

XML Instance Representation

```
<...>
   <referenceEntity> LegalEntity </referenceEntity> [1]
```

'The corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations. It is vital to use the correct legal name of the entity and to be careful not to choose a subsidiary if you really want to trade protection on a parent company. Please note, Reference Entities cannot be senior or subordinated. It is the obligations of the Reference Entities that can be senior or subordinated. ISDA 2003 Term: Reference Entity'

Start Choice [1]

<referenceObligation> ReferenceObligation </referenceObligation> [1..*]

'The Reference Obligation is a financial instrument that is either issued or guaranteed by the reference entity. It serves to clarify the precise reference entity protection is being offered upon, and its legal position with regard to other related firms (parents/subsidiaries). Furthermore the Reference Obligation is ALWAYS deliverable and establishes the Pari Passu ranking (as the deliverable bonds must rank equal to the reference obligation). ISDA 2003 Term: Reference Obligation'

<noReferenceObligation> Empty </noReferenceObligation> [1]

'Used to indicate that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one.'

<unknownReferenceObligation> Empty </unknownReferenceObligation> [1]

'Used to indicate that the Reference obligation associated with the Credit Default Swap is currently not known. This is not valid for Legal Confirmation purposes, but is valid for earlier stages in the trade life cycle (e.g. Broker Confirmation).'

End Choice

<allGuarantees> xsd:boolean </allGuarantees> [0..1]

'Indicates whether an obligation of the Reference Entity, guaranteed by the Reference Entity on behalf of a non-Affiliate, is to be considered an Obligation for the purpose of the transaction. It will be considered an obligation if allGuarantees is applicable (true) and not if allGuarantees is inapplicable (false). ISDA 2003 Term: All Guarantees'

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

'Used to determine (a) for physically settled trades, the Physical Settlement Amount, which equals the Floating Rate Payer Calculation Amount times the Reference Price and (b) for cash settled trades, the Cash Settlement Amount, which equals the greater of (i) the difference between the Reference Price and the Final Price and (ii) zero. ISDA 2003 Term: Reference Price'

<referencePolicy> Empty </referencePolicy> [0..1]

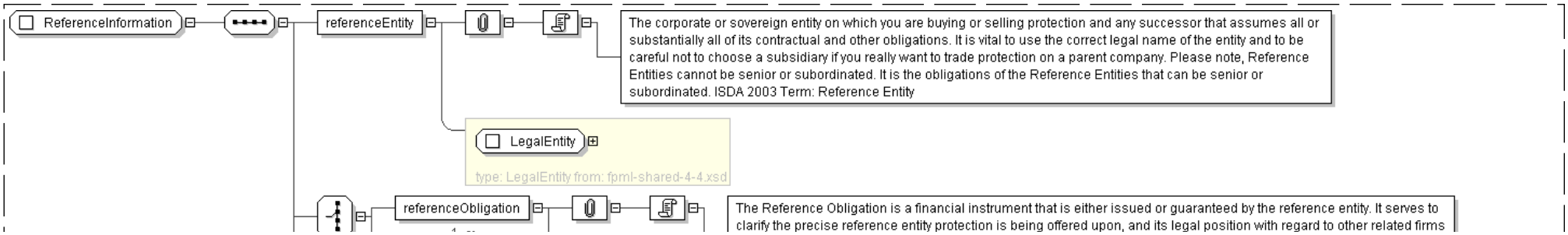
'Applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element indicates that the reference policy is applicable; absence implies that it is not.'

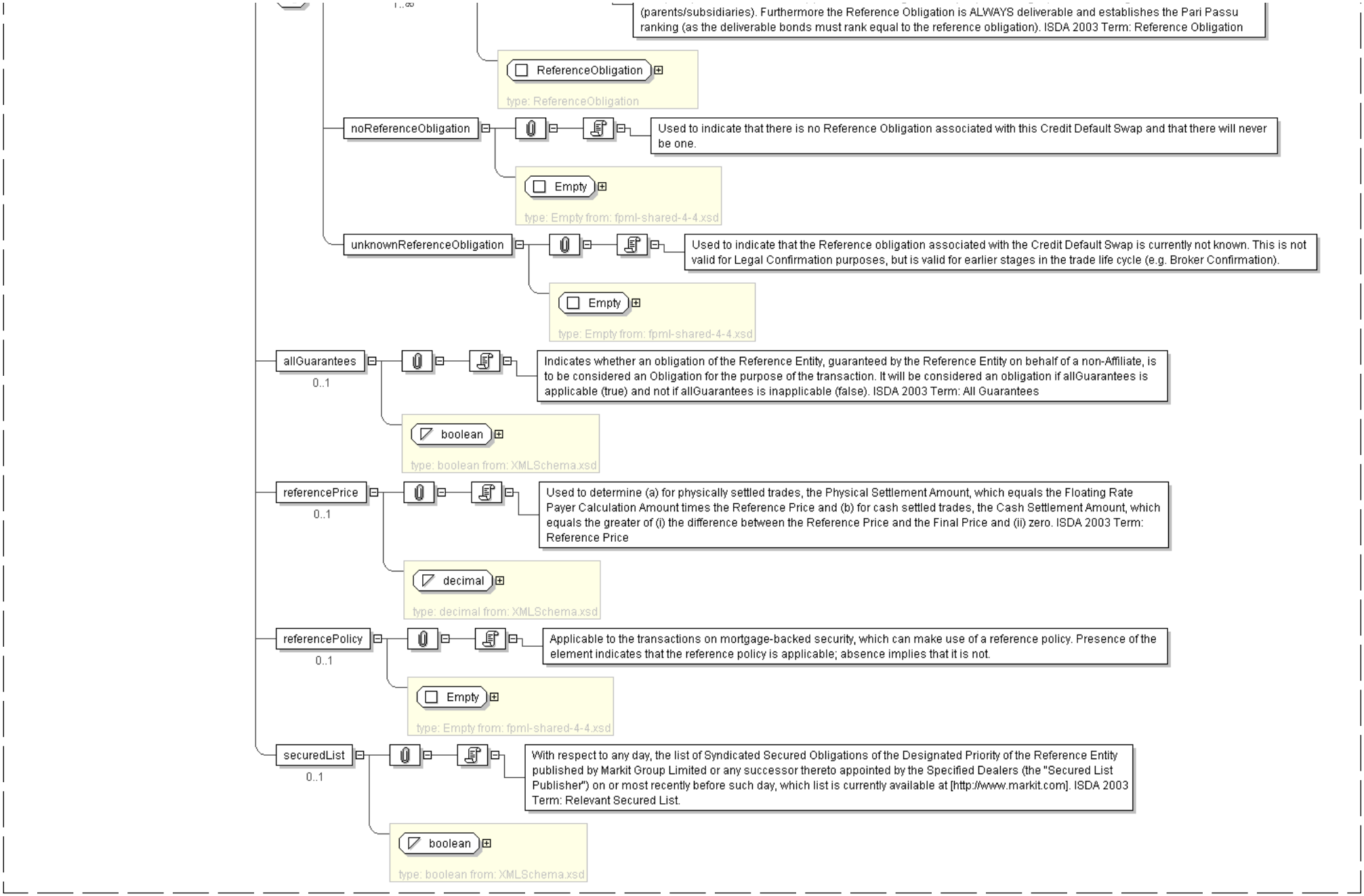
<securedList> xsd:boolean </securedList> [0..1]

'With respect to any day, the list of Syndicated Secured Obligations of the Designated Priority of the Reference Entity published by Markit Group Limited or any successor thereto appointed by the Specified Dealers (the \"Secured List Publisher\") on or most recently before such day, which list is currently available at [http://www.markit.com]. ISDA 2003 Term: Relevant Secured List.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="ReferenceInformation">
   <xsd:sequence>
      <xsd:element name="referenceEntity" type=" LegalEntity "/>
      <xsd:choice>
         <xsd:element name="referenceObligation" type=" ReferenceObligation " maxOccurs="unbounded"/>
         <xsd:element name="noReferenceObligation" type=" Empty "/>
         <xsd:element name="unknownReferenceObligation" type=" Empty "/>
```

```
      </xsd:choice>
      <xsd:element name="allGuarantees" type=" xsd:boolean " minOccurs="0"/>
      <xsd:element name="referencePrice" type=" xsd:decimal " minOccurs="0"/>
      <xsd:element name="referencePolicy" type=" Empty " minOccurs="0"/>
      <xsd:element name="securedList" type=" xsd:boolean " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ReferenceObligation

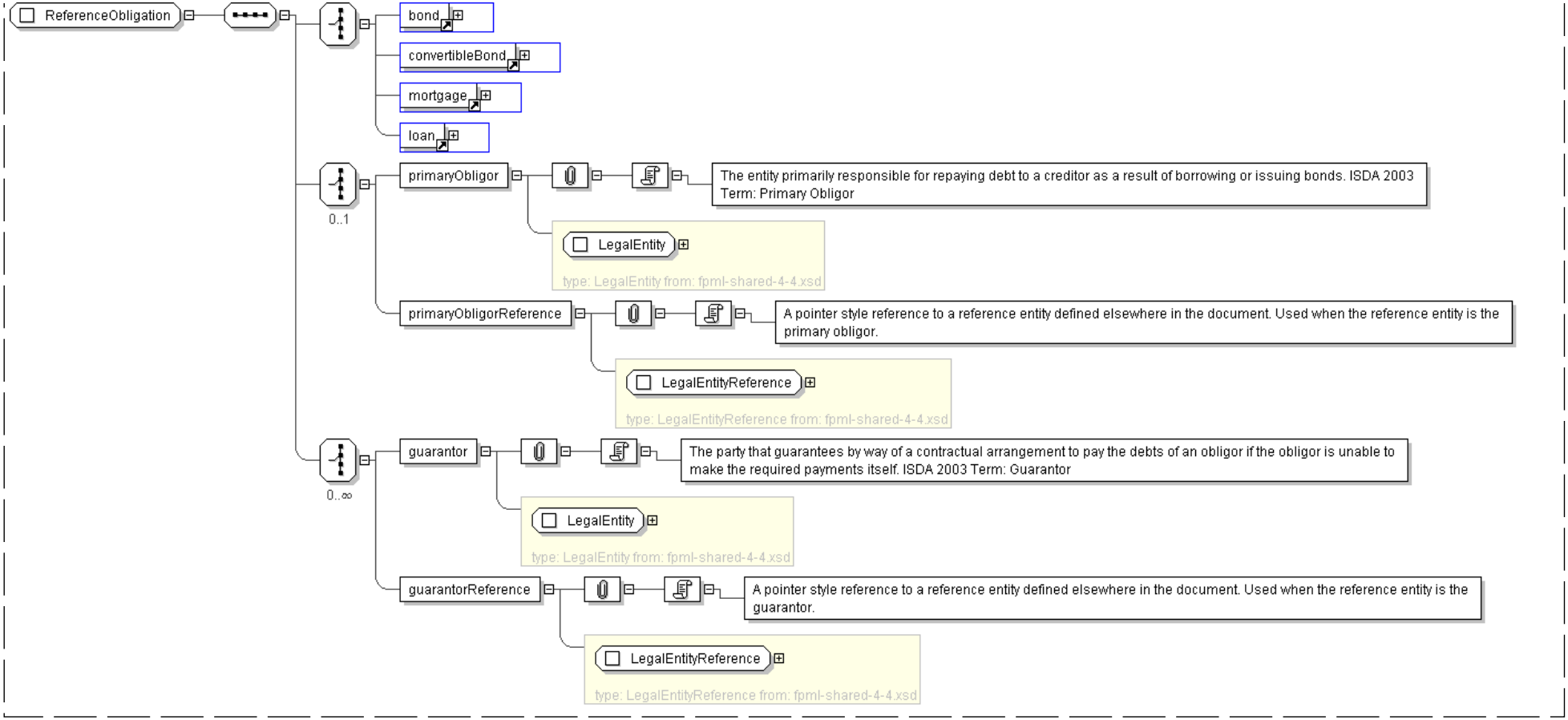
Super-types:	None
Sub-types:	None

Name	ReferenceObligation
Used by (from the same schema document)	Complex Type **ReferenceInformation** , Complex Type **ReferencePair**
Abstract	no

XML Instance Representation

```
<...>
Start Choice [1]
      <bond> ... </bond> [1]
      <convertibleBond> ... </convertibleBond> [1]
      <mortgage> ... </mortgage> [1]
      <loan> ... </loan> [1]
End Choice
Start Choice [0..1]
      <primaryObligor> LegalEntity </primaryObligor> [1]
      'The entity primarily responsible for repaying debt to a creditor as a result of borrowing
      or issuing bonds. ISDA 2003 Term: Primary Obligor'

      <primaryObligorReference> LegalEntityReference </primaryObligorReference> [1]
      'A pointer style reference to a reference entity defined elsewhere in the document. Used
      when the reference entity is the primary obligor.'

End Choice
Start Choice [0..*]
      <guarantor> LegalEntity </guarantor> [1]
      'The party that guarantees by way of a contractual arrangement to pay the debts of an
      obligor if the obligor is unable to make the required payments itself. ISDA 2003
      Term: Guarantor'

      <guarantorReference> LegalEntityReference </guarantorReference> [1]
      'A pointer style reference to a reference entity defined elsewhere in the document. Used
      when the reference entity is the guarantor.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferenceObligation">
   <xsd:sequence>
      <xsd:choice>
         <xsd:element ref=" bond "/>
         <xsd:element ref=" convertibleBond "/>
         <xsd:element ref=" mortgage "/>
         <xsd:element ref=" loan "/>
      </xsd:choice>
      <xsd:choice minOccurs="0">
         <xsd:element name="primaryObligor" type=" LegalEntity "/>
         <xsd:element name="primaryObligorReference" type=" LegalEntityReference "/>
      </xsd:choice>
      <xsd:choice minOccurs="0" maxOccurs="unbounded">
         <xsd:element name="guarantor" type=" LegalEntity "/>
         <xsd:element name="guarantorReference" type=" LegalEntityReference "/>
      </xsd:choice>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ReferencePair

Super-types:	None

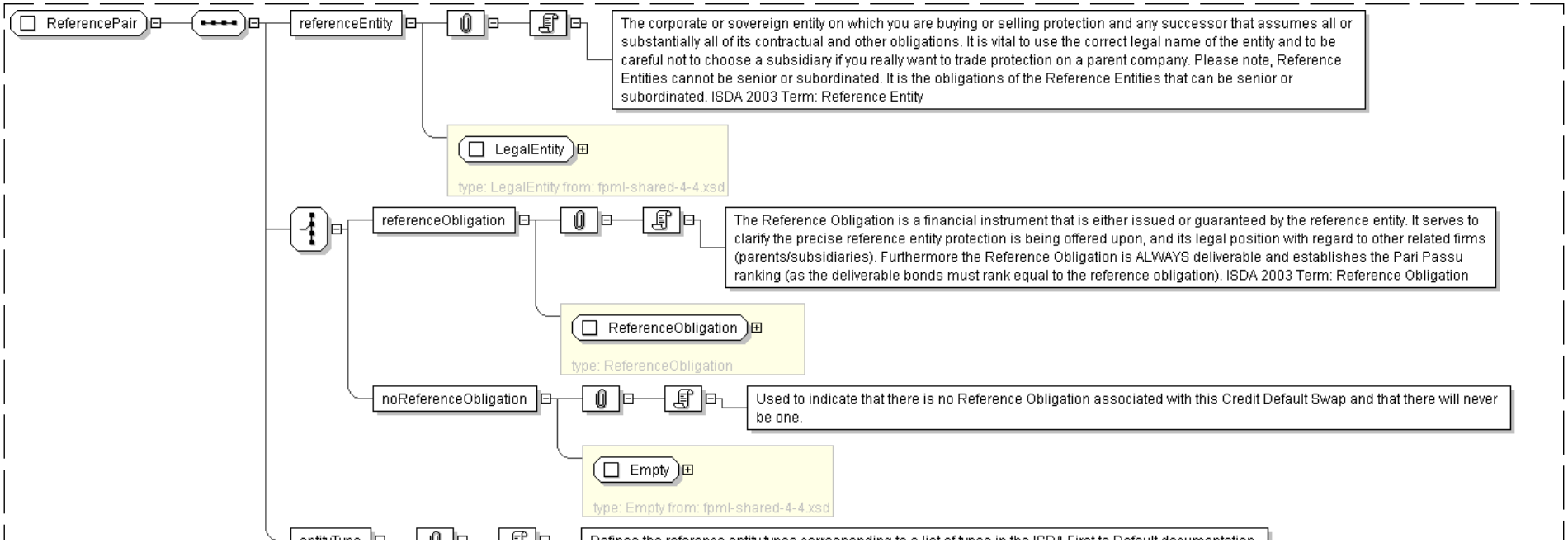
Sub-types: None

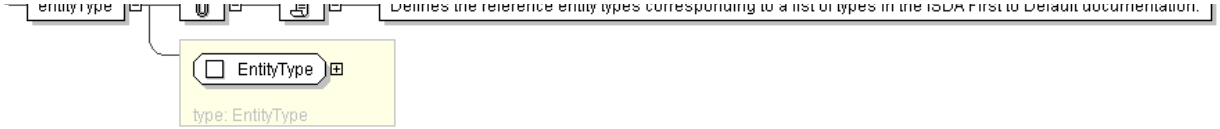
Name	ReferencePair
Used by (from the same schema document)	Complex Type **ReferencePoolItem**
Abstract	no

XML Instance Representation

```
<...>
   <referenceEntity> LegalEntity </referenceEntity> [1]
   'The corporate or sovereign entity on which you are buying or selling protection and
   any successor that assumes all or substantially all of its contractual and other
   obligations. It is vital to use the correct legal name of the entity and to be careful not
   to choose a subsidiary if you really want to trade protection on a parent company. Please
   note, Reference Entities cannot be senior or subordinated. It is the obligations of
   the Reference Entities that can be senior or subordinated. ISDA 2003 Term: Reference Entity'

Start Choice [1]
      <referenceObligation> ReferenceObligation </referenceObligation> [1]
      'The Reference Obligation is a financial instrument that is either issued or guaranteed by
      the reference entity. It serves to clarify the precise reference entity protection is
      being offered upon, and its legal position with regard to other related firms
      (parents/subsidiaries). Furthermore the Reference Obligation is ALWAYS deliverable
      and establishes the Pari Passu ranking (as the deliverable bonds must rank equal to
      the reference obligation). ISDA 2003 Term: Reference Obligation'

      <noReferenceObligation> Empty </noReferenceObligation> [1]
      'Used to indicate that there is no Reference Obligation associated with this Credit
      Default Swap and that there will never be one.'

End Choice
   <entityType> EntityType </entityType> [1]
   'Defines the reference entity types corresponding to a list of types in the ISDA First
   to Default documentation.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="ReferencePair">
   <xsd:sequence>
      <xsd:element name="referenceEntity" type=" LegalEntity "/>
      <xsd:choice>
         <xsd:element name="referenceObligation" type=" ReferenceObligation "/>
         <xsd:element name="noReferenceObligation" type=" Empty "/>
      </xsd:choice>
      <xsd:element name="entityType" type=" EntityType "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ReferencePool

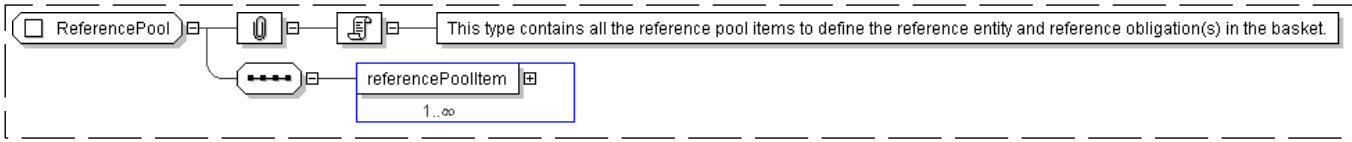
Super-types:	None
Sub-types:	None

Name	ReferencePool
Used by (from the same schema document)	Complex Type **BasketReferenceInformation**
Abstract	no
Documentation	This type contains all the reference pool items to define the reference entity and reference obligation(s) in the basket.

XML Instance Representation

```
<...>
   <referencePoolItem> ReferencePoolItem </referencePoolItem> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferencePool">
   <xsd:sequence>
      <xsd:element name="referencePoolItem" type=" ReferencePoolItem " maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ReferencePoolItem

Super-types:	None
Sub-types:	None

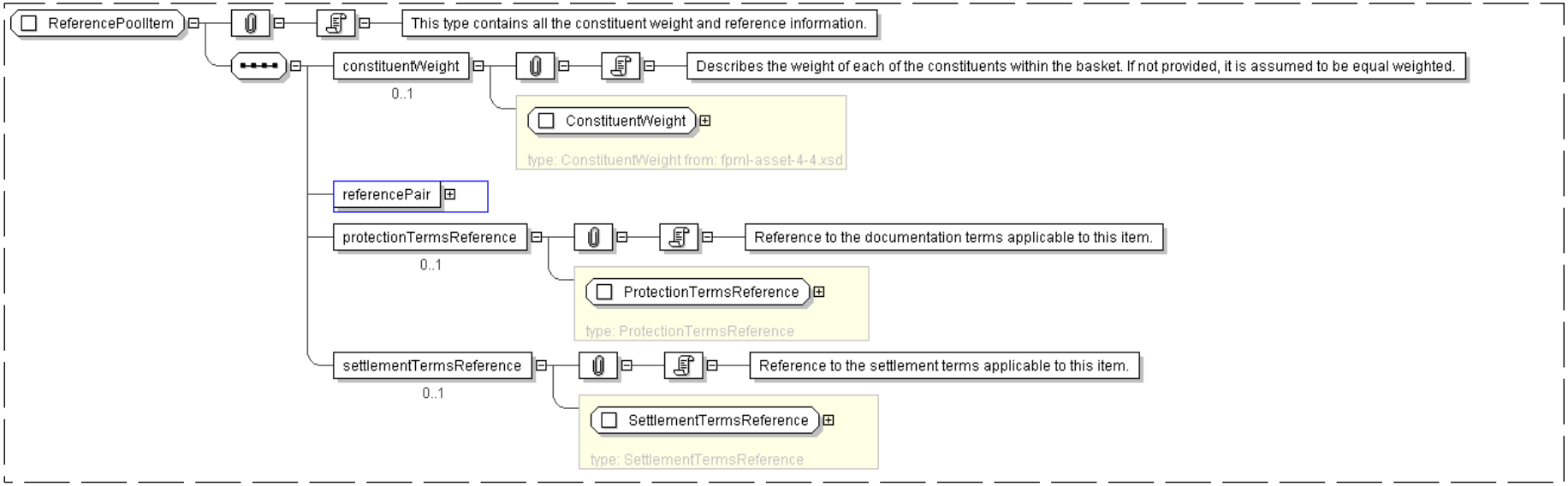
Name	ReferencePoolItem
Used by (from the same schema document)	Complex Type **ReferencePool**

Abstract	no
Documentation	This type contains all the constituent weight and reference information.

XML Instance Representation

```
<...>
   <constituentWeight> ConstituentWeight </constituentWeight> [0..1]
   'Describes the weight of each of the constituents within the basket. If not provided, it
   is assumed to be equal weighted.'

   <referencePair> ReferencePair </referencePair> [1]
   <protectionTermsReference> ProtectionTermsReference </protectionTermsReference> [0..1]
   'Reference to the documentation terms applicable to this item.'

   <settlementTermsReference> SettlementTermsReference </settlementTermsReference> [0..1]
   'Reference to the settlement terms applicable to this item.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferencePoolItem">
   <xsd:sequence>
      <xsd:element name="constituentWeight" type=" ConstituentWeight " minOccurs="0"/>
      <xsd:element name="referencePair" type=" ReferencePair "/>
      <xsd:element name="protectionTermsReference" type=" ProtectionTermsReference " minOccurs="0"/>
      <xsd:element name="settlementTermsReference" type=" SettlementTermsReference " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ScheduledTerminationDate

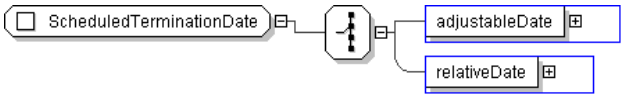
Super-types:	None
Sub-types:	None

Name	ScheduledTerminationDate
Abstract	no

XML Instance Representation

```
<...>
Start Choice [1]
      <adjustableDate> AdjustableDate2 </adjustableDate> [1]
      <relativeDate> Interval </relativeDate> [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledTerminationDate">
   <xsd:choice>
      <xsd:element name="adjustableDate" type=" AdjustableDate2 "/>
      <xsd:element name="relativeDate" type=" Interval "/>
   </xsd:choice>
</xsd:complexType>
```

top

Complex Type: SettledEntityMatrix

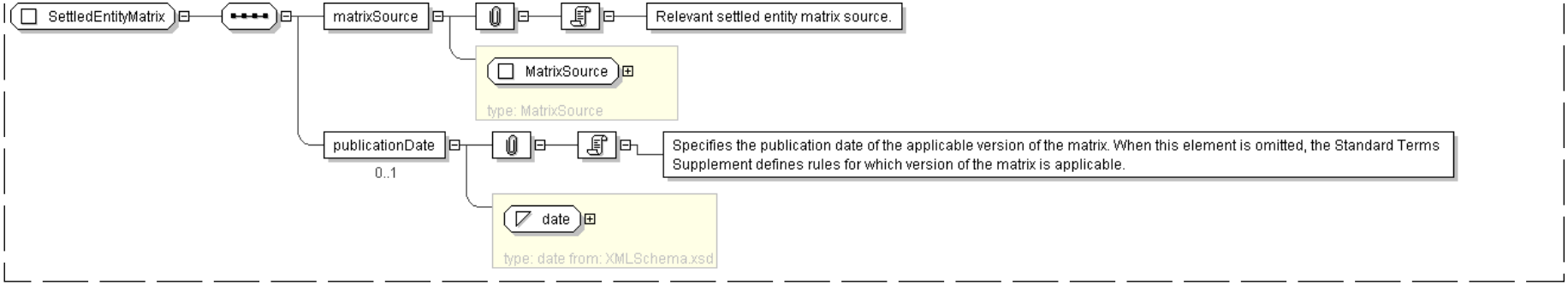
Super-types:	None
Sub-types:	None

Name	SettledEntityMatrix
Used by (from the same schema document)	Complex Type **IndexReferenceInformation**
Abstract	no

XML Instance Representation

```
<...>
   <matrixSource> MatrixSource </matrixSource> [1]
   'Relevant settled entity matrix source.'

   <publicationDate> xsd:date </publicationDate> [0..1]
   'Specifies the publication date of the applicable version of the matrix. When this element
   is omitted, the Standard Terms Supplement defines rules for which version of the matrix
   is applicable.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettledEntityMatrix">
   <xsd:sequence>
      <xsd:element name="matrixSource" type=" MatrixSource "/>
      <xsd:element name="publicationDate" type=" xsd:date " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: SettlementTerms

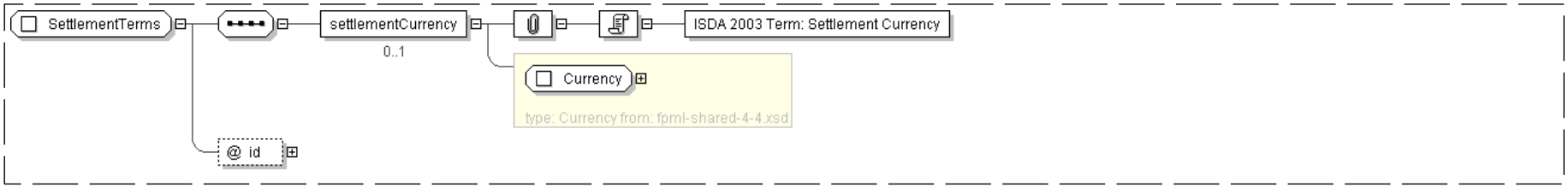
Super-types:	None
Sub-types:	• CashSettlementTerms (by extension) • PhysicalSettlementTerms (by extension)

Name	SettlementTerms
Abstract	no

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <settlementCurrency> Currency </settlementCurrency> [0..1]
   'ISDA 2003 Term: Settlement Currency'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementTerms">
   <xsd:sequence>
      <xsd:element name="settlementCurrency" type=" Currency " minOccurs="0"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID " use="optional"/>
</xsd:complexType>
```

top

Complex Type: SettlementTermsReference

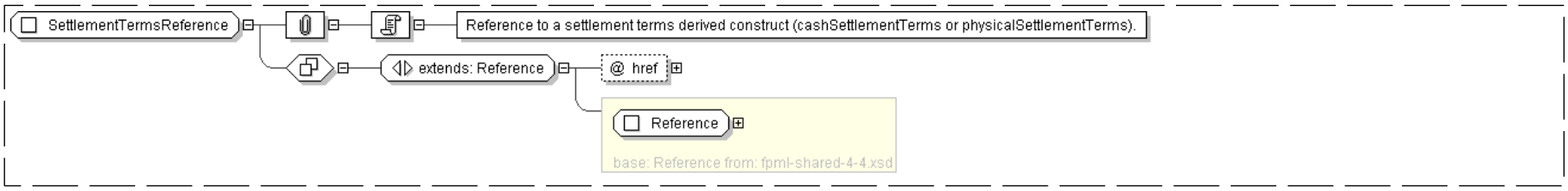
Super-types:	Reference < **SettlementTermsReference** (by extension)
Sub-types:	None

Name	SettlementTermsReference
Used by (from the same schema document)	Complex Type **ReferencePoolItem**
Abstract	no
Documentation	Reference to a settlement terms derived construct (cashSettlementTerms or physicalSettlementTerms).

XML Instance Representation

```
<...
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementTermsReference">
   <xsd:complexContent>
      <xsd:extension base=" Reference ">
         <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="SettlementTerms"/>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: SinglePayment

Super-types:	None
Sub-types:	None

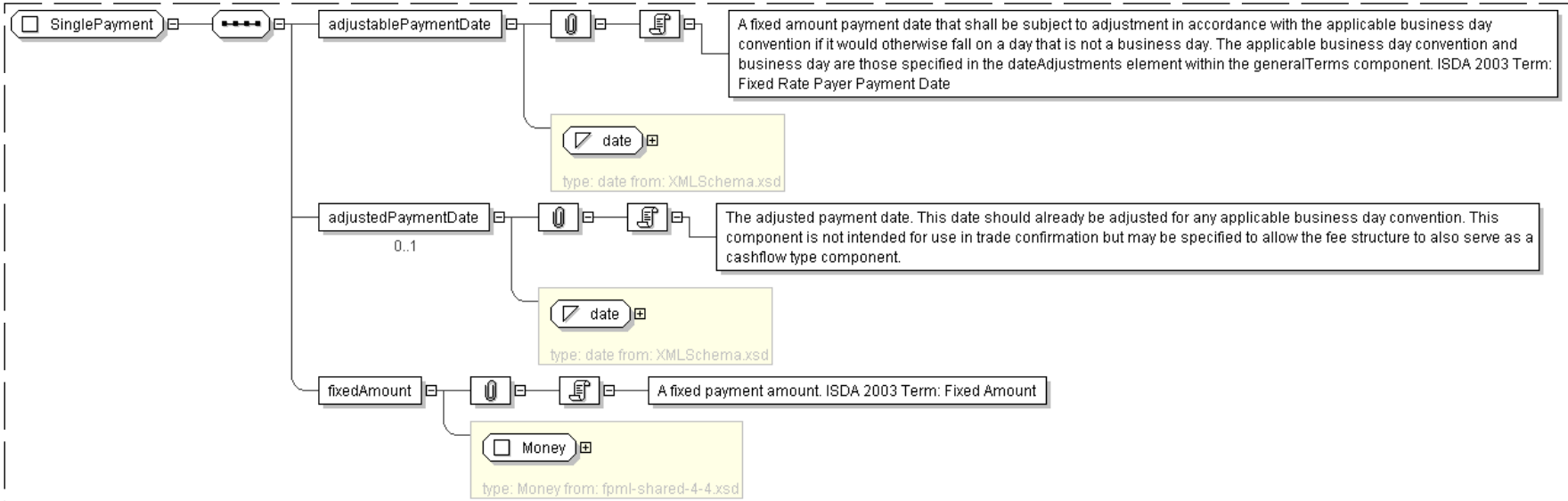
Name	SinglePayment
Used by (from the same schema document)	Complex Type **FeeLeg**
Abstract	no

XML Instance Representation

```
<...>
   <adjustablePaymentDate> xsd:date </adjustablePaymentDate> [1]
   'A fixed amount payment date that shall be subject to adjustment in accordance with
   the applicable business day convention if it would otherwise fall on a day that is not
   a business day. The applicable business day convention and business day are those specified
   in the dateAdjustments element within the generalTerms component. ISDA 2003 Term: Fixed
   Rate Payer Payment Date'

   <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [0..1]
   'The adjusted payment date. This date should already be adjusted for any applicable
   business day convention. This component is not intended for use in trade confirmation but
   may be specified to allow the fee structure to also serve as a cashflow type component.'
```

```
<fixedAmount> Money </fixedAmount> [1]
'A fixed payment amount. ISDA 2003 Term: Fixed Amount'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SinglePayment">
   <xsd:sequence>
      <xsd:element name="adjustablePaymentDate" type=" xsd:date "/>
      <xsd:element name="adjustedPaymentDate" type=" xsd:date " minOccurs="0"/>
      <xsd:element name="fixedAmount" type=" Money "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: SingleValuationDate

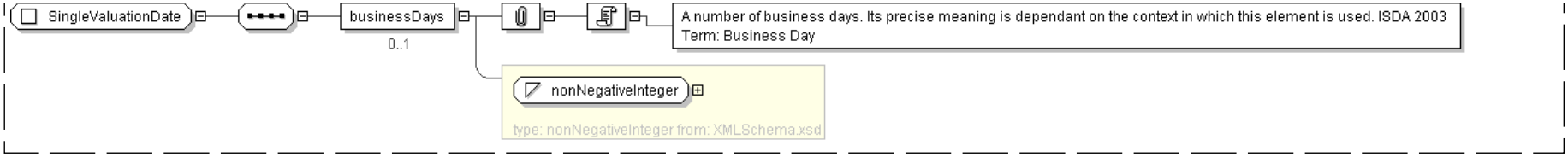
Super-types:	None
Sub-types:	• MultipleValuationDates (by extension)

Name	SingleValuationDate
Used by (from the same schema document)	Complex Type **ValuationDate**
Abstract	no

XML Instance Representation

```
<...>
   <businessDays> xsd:nonNegativeInteger </businessDays> [0..1]
   'A number of business days. Its precise meaning is dependant on the context in which
   this element is used. ISDA 2003 Term: Business Day'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SingleValuationDate">
   <xsd:sequence>
      <xsd:element name="businessDays" type=" xsd:nonNegativeInteger " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: SpecifiedCurrency

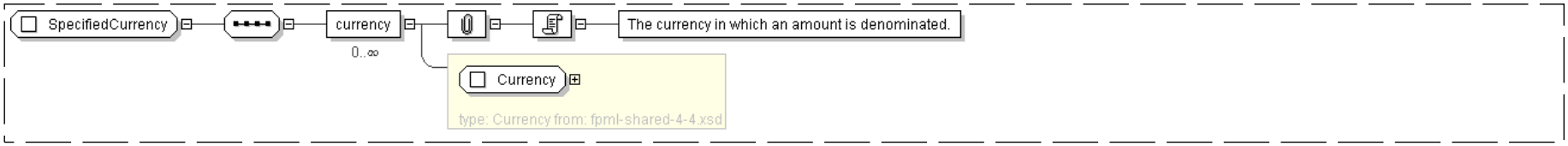
Super-types:	None
Sub-types:	None

Name	SpecifiedCurrency
Used by (from the same schema document)	Complex Type **DeliverableObligations** , Complex Type **Obligations**
Abstract	no

XML Instance Representation

```
<...>
   <currency> Currency </currency> [0..*]
   'The currency in which an amount is denominated.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SpecifiedCurrency">
   <xsd:sequence>
      <xsd:element name="currency" type=" Currency " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: Tranche

Super-types:	None
Sub-types:	None

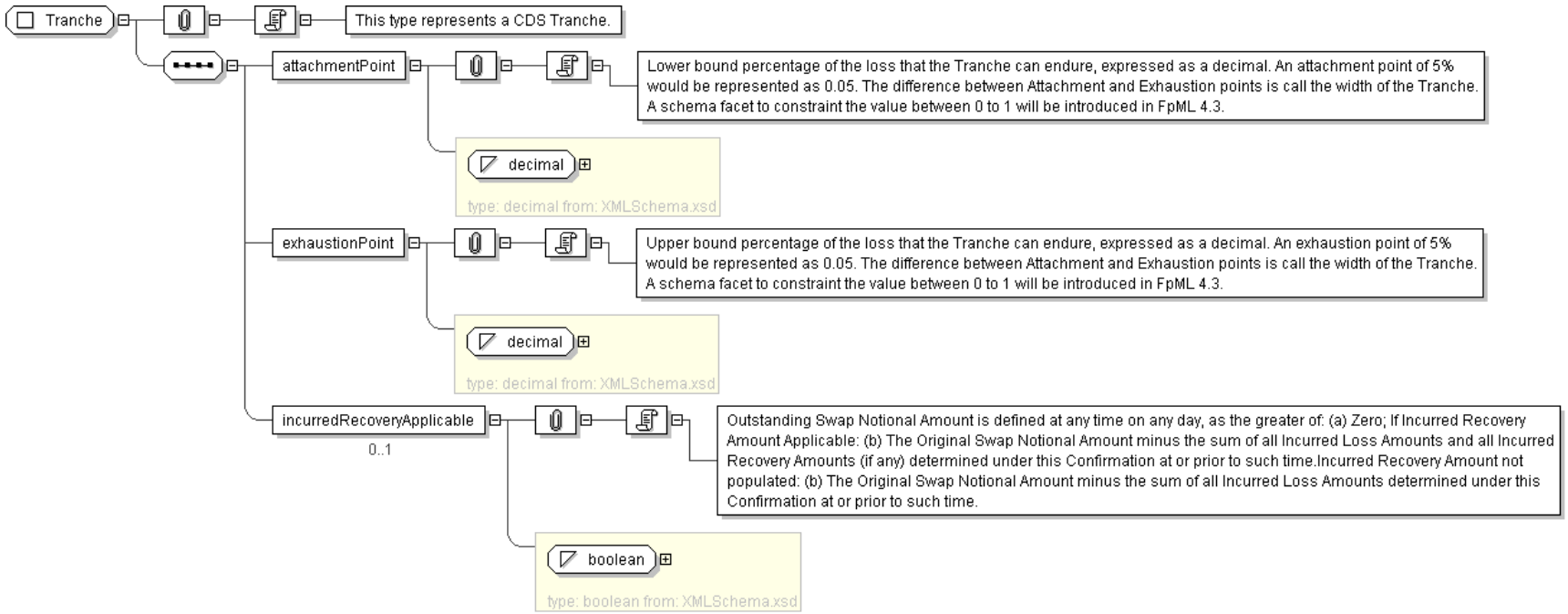
Name	Tranche
Used by (from the same schema document)	Complex Type **BasketReferenceInformation** , Complex Type **IndexReferenceInformation**
Abstract	no

Documentation This type represents a CDS Tranche.

XML Instance Representation

```
<...>
   <attachmentPoint> xsd:decimal </attachmentPoint> [1]
   'Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal.
   An attachment point of 5% would be represented as 0.05. The difference between Attachment
   and Exhaustion points is call the width of the Tranche. A schema facet to constraint the
   value between 0 to 1 will be introduced in FpML 4.3.'

   <exhaustionPoint> xsd:decimal </exhaustionPoint> [1]
   'Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal.
   An exhaustion point of 5% would be represented as 0.05. The difference between Attachment
   and Exhaustion points is call the width of the Tranche. A schema facet to constraint the
   value between 0 to 1 will be introduced in FpML 4.3.'

   <incurredRecoveryApplicable> xsd:boolean </incurredRecoveryApplicable> [0..1]
   'Outstanding Swap Notional Amount is defined at any time on any day, as the greater of:
   (a) Zero; If Incurred Recovery Amount Applicable: (b) The Original Swap Notional Amount
   minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if
   any) determined under this Confirmation at or prior to such time.Incurred Recovery Amount
   not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss
   Amounts determined under this Confirmation at or prior to such time.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Tranche">
   <xsd:sequence>
      <xsd:element name="attachmentPoint" type=" xsd:decimal "/>
      <xsd:element name="exhaustionPoint" type=" xsd:decimal "/>
      <xsd:element name="incurredRecoveryApplicable" type=" xsd:boolean " minOccurs="0"/>
   </xsd:sequence>
```

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

top

Complex Type: ValuationDate

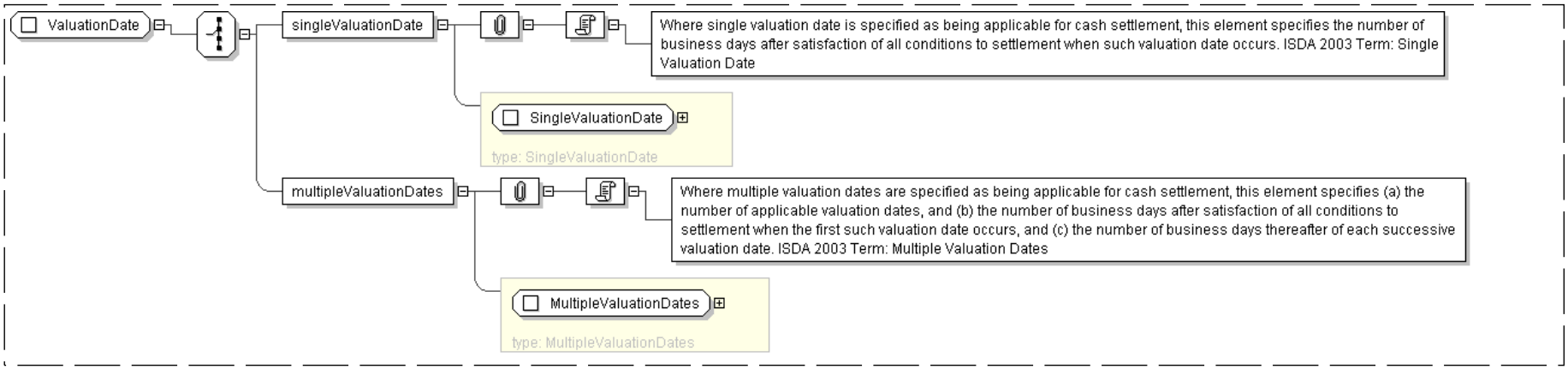
Super-types:	None
Sub-types:	None

Name	ValuationDate
Used by (from the same schema document)	Complex Type **CashSettlementTerms**
Abstract	no

XML Instance Representation

```
<...>
Start Choice [1]
      <singleValuationDate> SingleValuationDate </singleValuationDate> [1]
      'Where single valuation date is specified as being applicable for cash settlement, this
      element specifies the number of business days after satisfaction of all conditions
      to settlement when such valuation date occurs. ISDA 2003 Term: Single Valuation Date'

      <multipleValuationDates> MultipleValuationDates </multipleValuationDates> [1]
      'Where multiple valuation dates are specified as being applicable for cash settlement,
      this element specifies (a) the number of applicable valuation dates, and (b) the number
      of business days after satisfaction of all conditions to settlement when the first
      such valuation date occurs, and (c) the number of business days thereafter of each
      successive valuation date. ISDA 2003 Term: Multiple Valuation Dates'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationDate">
   <xsd:choice>
      <xsd:element name="singleValuationDate" type=" SingleValuationDate "/>
      <xsd:element name="multipleValuationDates" type=" MultipleValuationDates "/>
   </xsd:choice>
</xsd:complexType>
```

top

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.)

top

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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Generated by <oXygen/> XML Editor using a modified version of xs3p that adds schema diagrams and chunking support.