



FpML Financial product Markup Language

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Data Dictionary

Version: 3.0

This Version:

<http://www.fpml.org/spec/2003/tr-fpml-3-0-2003-06-27>

Latest Version:

<http://www.fpml.org/spec/fpml-3-0>

Previous Version:

<http://www.fpml.org/spec/2002/lcwf-fpml-3-0-2002-09-13>

Errata For This Version:

<http://www.fpml.org/spec/errata/tr-fpml-3-0-2003-06-27-errata.html>

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Element/Description	Used By
additionalPayment ; entity type: FpML_Fee Additional payments between the principal parties. Source: fpml-dtd-ird-3-0.dtd	FpML_Swap FpML_CapFloor
adjustableDate ; entity type: FpML_AdjustableDate A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. Source: fpml-dtd-shared-3-0.dtd	FpML_AdjustableOrRelativeDate
adjustableDates ; entity type: FpML_AdjustableDates A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. Source: fpml-dtd-shared-3-0.dtd	FpML_AdjustableOrRelativeDates FpML_CashSettlementPaymentDate
adjustedCashSettlementPaymentDate ; built-in datatype: <i>date</i> The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedCashSettlementValuationDate ; built-in datatype: <i>date</i> The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedEarlyTerminationDate ; built-in datatype: <i>date</i> The early termination date that is applicable if an early termination provision is exercised. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CancellationEvent FpML_EarlyTerminationEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedEffectiveDate ; built-in datatype: <i>date</i> The start date of the calculation period. This date should already be adjusted for any applicable business day convention. This is also the date when	FpML_Fra

the observed rate is applied, the reset date. Source: fpml-dtd-ird-3-0.dtd	
adjustedEndDate ; built-in datatype: <i>date</i> The calculation period end date, adjusted according to any relevant business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriod
adjustedExerciseDate ; built-in datatype: <i>date</i> The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CancellationEvent FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_ExtensionEvent
adjustedExerciseFeePaymentDate ; built-in datatype: <i>date</i> The date on which the exercise fee amount is paid. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent
adjustedExtendedTerminationDate ; built-in datatype: <i>date</i> The termination date if an extendible provision is exercised. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_ExtensionEvent
adjustedFixingDate ; built-in datatype: <i>date</i> The adjusted fixing date, i.e. the actual date the rate is observed. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-shared-3-0.dtd	FpML_RateObservation
adjustedFxSpotFixingDate ; built-in datatype: <i>date</i> The date on which the fx spot rate is observed. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_FxLinkedNotionalAmount
adjustedPaymentDate ; built-in datatype: <i>date</i> The adjusted payment date. This date should already be adjusted for any applicable business day convention.	FpML_Payment FpML_PaymentCalculationPeriod

Source: fpml-dtd-shared-3-0.dtd	
adjustedPrincipalExchangeDate ; built-in datatype: <i>date</i> The principal exchange date. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_PrincipalExchange
adjustedRelevantSwapEffectiveDate ; built-in datatype: <i>date</i> The effective date of the underlying swap associated with a given exercise date. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_ExerciseEvent
adjustedStartDate ; built-in datatype: <i>date</i> The calculation period start date, adjusted according to any relevant business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriod
adjustedTerminationDate ; built-in datatype: <i>date</i> The end date of the calculation period. This date should already be adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_Fra
americanExercise ; entity type: FpML_AmericanExercise The parameters for defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseSelection
amount ; built-in datatype: <i>decimal</i> The monetary quantity in currency units. Source: fpml-dtd-shared-3-0.dtd	FpML_Money
automaticExercise ; entity type: FpML_AutomaticExercise If automatic exercise is specified then the notional amount of the underlying swap, not previously	FpML_ExerciseProcedure

<p>exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than the specified thresholdRate. The term In-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>automaticExerciseApplicable ; built-in datatype: <i>boolean</i></p> <p>If true then each option not previously exercised will be deemed to be exercised at the expiration time on the expiration date without service of notice unless the buyer notifies the seller that it no longer wishes this to occur.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityExercise
<p>averageRateObservationDate ; entity type: FpML_FXAverageRateObservationDate</p> <p>One of more specific rate observation dates.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXAverageRateOption
<p>averageRateObservationSchedule ; entity type: FpML_FXAverageRateObservationSchedule</p> <p>Parametric schedule of rate observations.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXAverageRateOption
<p>averageRateQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>strikeQuoteBasisScheme</i></p> <p>The method by which the average rate that is being observed is quoted.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXAverageRateOption
<p>averageRateWeightingFactor ; built-in datatype: <i>decimal</i></p> <p>An optional factor that can be used for weighting certain observation dates. Typically, firms will weight each date with a factor of 1 if there are standard, unweighted adjustments.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXAverageRateObservationDate
<p>averagingMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>averagingMethodScheme</i></p>	FpML_FloatingRateCalculation

<p>If averaging is applicable, this element specifies whether a weighted or unweighted average method of calculation is to be used. The element must only be included when averaging applies.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>baseCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i></p> <p>The currency that is used as the basis for the side rates when calculating a cross rate.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SideRates
<p>beneficiary ; entity type: FpML_Routing</p> <p>The ultimate beneficiary of the funds. The beneficiary can be identified either by an account at the beneficiaryBank (qv) or by explicit routingInformation. This element provides for the latter.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInstruction FpML_SplitSettlement
<p>beneficiaryBank ; entity type: FpML_Routing</p> <p>The bank that acts for the ultimate beneficiary of the funds in receiving payments.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInstruction FpML_SplitSettlement
<p>bermudaExercise ; entity type: FpML_BermudaExercise</p> <p>The parameters for defining the exercise period for a Bermuda style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ExerciseSelection
<p>bermudaExerciseDates ; entity type: FpML_AdjustableOrRelativeDates</p> <p>The dates that define the bermuda option exercise dates and the expiration date. The last specified exercise date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_BermudaExercise
<p>bulletPayment ; entity type:</p>	FpML_ProductSelection

FpML_BulletPayment A product to represent one or more known payments. Source: fpml-dtd-ird-3-0.dtd	
businessCenter ; built-in datatype: <i>string</i> ; coding scheme: <i>businessCenterScheme</i> A code identifying a financial business center location. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document. Source: fpml-dtd-shared-3-0.dtd	FpML_BusinessCenters FpML_BusinessCenterTime FpML_ExerciseNotice
businessCenters ; entity type: FpML_BusinessCenters A container for a set of financial business centers. This set of business centers is used to determine whether a day is a business day or not. Source: fpml-dtd-shared-3-0.dtd	FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange
businessCentersReference ; empty element A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not. Source: fpml-dtd-shared-3-0.dtd	FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange
businessDateRange ; entity type: FpML_BusinessDateRange A range of contiguous business days. Source: fpml-dtd-shared-3-0.dtd	FpML_CashSettlementPaymentDate
businessDayConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>businessDayConventionScheme</i> The convention for adjusting a date if it would otherwise fall on a day that is not a business day. (FpML_BusinessDayAdjustments usage) If the business day convention value is NONE then neither the businessCentersReference or businessCenters element should be included (FpML_RelativeDateOffset usage) If the business day convention value is NONE then the businessCentersReference or businessCenters	FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange

<p>element should still be included if the dayType element contains a value of Business since the business centers defined are those used for determining good business days.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>buyer ; built-in datatype: <i>string</i> ; coding scheme: <i>payerReceiverScheme</i></p> <p>The buyer of the option</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_Strike FpML_StrikeSchedule</p>
<p>buyerParty ; entity type: FpML_PartyDetails</p> <p>The party buying the option.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	<p>FpML_EquityOption</p>
<p>buyerPartyReference ; empty element</p> <p>A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the buyer of the instrument.</p> <p>(FpML_SinglePartyOption usage)</p> <p>The ISDA defined Buyer. The party referenced holds the right, upon exercise, to terminate the Swap Transaction in whole or in part (depending on whether partial exercise is applicable).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption FpML_Fra FpML_CancelableProvision FpML_ExtendibleProvision FpML_SinglePartyOption FpML_Swapion</p>
<p>calculatedRate ; built-in datatype: <i>decimal</i></p> <p>The final calculated rate for a calculation period after any required averaging of rates. A calculated rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_FloatingRateDefinition</p>
<p>calculation ; entity type: FpML_Calculation</p> <p>The parameters used in the calculation of fixed or floating rate calculation period amounts.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CalculationPeriodAmount</p>
<p>calculationAgent ; entity type: FpML_CalculationAgent</p> <p>The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_MandatoryEarlyTermination FpML_OptionalEarlyTermination FpML_Trade</p>
<p>calculationAgentParty ; built-in datatype:</p>	<p>FpML_CalculationAgent</p>

<p><i>string</i> ; coding scheme: <i>calculationAgentPartyScheme</i></p> <p>The ISDA Calculation Agent where the actual party responsible for performing the duties associated with a mandatory or optional early termination on a Swap Transaction will be determined at exercise, or in the case of mandatory early termination on the Cash Settlement Valuation Date. For example, the Calculation Agent in an optional early termination may be defined as being the Non-exercising Party. Alternatively, the party responsible may be determined by reference to the relevant master agreement.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>calculationAgentPartyReference ; empty element</p> <p>A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint responsibility.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_CalculationAgent FpML_SwapOption FpML_TradeHeader</p>
<p>calculationPeriod ; entity type: FpML_CalculationPeriod</p> <p>The parameters used in the calculation of a fixed or floating rate calculation period amount. A list of calculation period elements may be ordered in the document by ascending adjusted start date. An FpML document which contains an unordered list of calculation periods is still regarded as a conformant document.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_PaymentCalculationPeriod</p>
<p>calculationPeriodAmount ; entity type: FpML_CalculationPeriodAmount</p> <p>The calculation period amount parameters.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_InterestRateStream</p>
<p>calculationPeriodDates ; entity type: FpML_CalculationPeriodDates</p> <p>The calculation periods dates schedule.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_InterestRateStream</p>
<p>calculationPeriodDatesAdjustments ; entity type: FpML_BusinessDayAdjustments</p> <p>The business day convention to apply to each calculation period end date if it would otherwise fall</p>	<p>FpML_CalculationPeriodDates</p>

<p>on a day that is not a business day in the specified financial business centers.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>calculationPeriodDatesReference ; empty element</p> <p>A pointer style reference to the associated calculation period dates component defined elsewhere in the document.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_NotionalStepRule FpML_PaymentDates FpML_ResetDates FpML_StubCalculationPeriodAmount</p>
<p>calculationPeriodFrequency ; entity type: FpML_CalculationPeriodFrequency</p> <p>The frequency at which calculation period end dates occur within the regular part of the calculation period schedule and their roll date convention.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_FXAverageRateObservationSchedule FpML_CalculationPeriodDates</p>
<p>calculationPeriodNumberOfDays ; built-in datatype: <i>positiveInteger</i></p> <p>The number of days from the adjusted effective / start date to the adjusted termination / end date calculated in accordance with the applicable day count fraction.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CalculationPeriod FpML_Fra</p>
<p>callCurrencyAmount ; entity type: FpML_Money</p> <p>The currency amount that the option gives the right to buy.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	<p>FpML_FXOptionLeg FpML_FXAverageRateOption</p>
<p>cancelableProvision ; entity type: FpML_CancelableProvision</p> <p>A provision that allows the specification of an embedded option within a swap giving the buyer of the option the right to terminate the swap, in whole or in part, on the early termination date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_Swap</p>
<p>cancelableProvisionAdjustedDates ; entity type: FpML_CancelableProvisionAdjustedDates</p> <p>The adjusted dates associated with a cancelable provision. These dates have been adjusted for any applicable business day convention.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CancelableProvision</p>

cancellationEvent ; entity type: FpML_CancellationEvent The adjusted dates for an individual cancellation date. Source: fpml-dtd-ird-3-0.dtd	FpML_CancelableProvisionAdjustedDates
capFloor ; entity type: FpML_CapFloor A cap, floor or cap floor structures product definition. Source: fpml-dtd-ird-3-0.dtd	FpML_ProductSelection
capFloorStream ; entity type: FpML_InterestRateStream A cap, floor or cap floor structure stream. Source: fpml-dtd-ird-3-0.dtd	FpML_CapFloor
capRate ; entity type: FpML_Strike The cap rate, if any, which applies to the floating rate for the calculation period. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain strike level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05. Source: fpml-dtd-ird-3-0.dtd	FpML_FloatingRateDefinition
capRateSchedule ; entity type: FpML_StrikeSchedule The cap rate or cap rate schedule, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain strike level. A cap rate schedule is expressed as explicit cap rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05. Source: fpml-dtd-ird-3-0.dtd	FpML_FloatingRate
cashflows ; entity type: FpML_Cashflows The cashflows representation of the swap stream. Source: fpml-dtd-ird-3-0.dtd	FpML_InterestRateStream
cashflowsMatchParameters ; built-in datatype: <i>boolean</i>	FpML_Cashflows

<p>A true/false flag to indicate whether the cashflows match the parametric definition of the stream, i.e. whether the cashflows could be regenerated from the parameters without loss of information.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>cashPriceAlternateMethod ; entity type: FpML_CashPriceMethod</p> <p>An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (b).</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CashSettlement
<p>cashPriceMethod ; entity type: FpML_CashPriceMethod</p> <p>An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (a).</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CashSettlement
<p>cashSettlement ; entity type: FpML_CashSettlement</p> <p>If specified, this means that cash settlement is applicable to the transaction and defines the parameters associated with the cash settlement procedure. If not specified, then physical settlement is applicable.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_MandatoryEarlyTermination FpML_OptionalEarlyTermination FpML_SwapOption
<p>cashSettlementCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i></p> <p>The currency in which the cash settlement amount will be specified.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CashPriceMethod
<p>cashSettlementPaymentDate ; entity type: FpML_CashSettlementPaymentDate</p> <p>The date on which the cash settlement amount will be paid, subject to adjustment in accordance with any applicable business day convention. This element would not be present for a mandatory early termination provision where the cash settlement date is the mandatory early termination date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CashSettlement

<p>cashSettlementReferenceBanks ; entity type: FpML_CashSettlementReferenceBanks</p> <p>A container for a set of reference institutions. These reference institutions may be called upon to provide rate quotations as part of the method to determine the applicable cash settlement amount. If institutions are not specified, it is assumed that reference institutions will be agreed between the parties on the exercise date, or in the case of swap transaction to which mandatory early termination is applicable, the cash settlement valuation date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CashPriceMethod FpML_SettlementRateSource</p>
<p>cashSettlementTerms ; entity type: FpML_FXCashSettlement</p> <p>This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	<p>FpML_FXOptionLeg</p>
<p>cashSettlementValuationDate ; entity type: FpML_RelativeDateOffset</p> <p>The date on which the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree the cash settlement amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CashSettlement</p>
<p>cashSettlementValuationTime ; entity type: FpML_BusinessCenterTime</p> <p>The time on the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree the cash settlement amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CashSettlement</p>
<p>city ; built-in datatype: <i>string</i></p> <p>The city component of a postal address.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	<p>FpML_Address</p>
<p>clearanceSystem ; built-in datatype: <i>string</i> ; coding scheme: <i>clearanceSystemScheme</i></p> <p>Unless otherwise specified, the principal clearance system customarily used for settling trades in the relevant underlying.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	<p>FpML_Equity</p>

<p>commencementDate ; entity type: FpML_AdjustableOrRelativeDate</p> <p>The first day of the exercise period for an American style option.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_SharedAmericanExercise FpML_AmericanExercise</p>
<p>compoundingMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>compoundingMethodScheme</i></p> <p>If more than one calculation period contributes to a single payment amount this element specifies whether compounding is applicable, and if so, what compounding method is to be used. This element must only be included when more than one calculation period contributes to a single payment amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_Calculation</p>
<p>confirmationSenderPartyReference ; empty element</p> <p>The party that is sending the current document as a confirmation of the trade.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	<p>FpML_FXLeg</p>
<p>constantNotionalScheduleReference ; empty element</p> <p>A pointer style reference to the associated constant notional schedule defined elsewhere in the document which contains the currency amounts which will be converted into the varying notional currency amounts using the spot currency exchange rate.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_FxLinkedNotionalSchedule</p>
<p>contractualDefinitions ; entity type: FpML_Definitions ; coding scheme: <i>contractualDefinitionsScheme</i></p> <p>The definitions (such as those published by ISDA) published by ISDA that will define the terms of the trade.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_Documentation</p>
<p>correspondentInformation ; entity type: FpML_Routing</p> <p>The information required to identify the correspondent bank that will make delivery of the funds on the paying bank's behalf in the country where the payment is to be made</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	<p>FpML_SettlementInstruction</p>

country ; built-in datatype: <i>string</i> ; coding scheme: <i>countryScheme</i> The ISO 3166 standard code for the country within which the postal address is located. Source: fpml-dtd-fx-3-0.dtd	FpML_Address
creditSupportDocument ; built-in datatype: <i>string</i> The agreement executed between the parties and intended to govern collateral arrangement for all OTC derivatives transactions between those parties. Source: fpml-dtd-shared-3-0.dtd	FpML_Documentation
currency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency in which an amount is denominated. Source: fpml-dtd-shared-3-0.dtd	FpML_Money FpML_AmountSchedule FpML_SideRate FpML_EquityStrike FpML_Equity
currency1 ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The first currency specified when a pair of currencies is to be evaluated. Source: fpml-dtd-fx-3-0.dtd	FpML_QuotedCurrencyPair
currency1SideRate ; entity type: FpML_SideRate The exchange rate for the first currency of the trade against base currency. Source: fpml-dtd-fx-3-0.dtd	FpML_SideRates
currency1ValueDate ; built-in datatype: <i>date</i> The date on which the currency1 amount will be settled. To be used in a split value date scenario. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
currency2 ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The second currency specified when a pair of currencies is to be evaluated. Source: fpml-dtd-fx-3-0.dtd	FpML_QuotedCurrencyPair
currency2SideRate ; entity type: FpML_SideRate The exchange rate for the second currency of the	FpML_SideRates

trade against base currency. Source: fpml-dtd-fx-3-0.dtd	
currency2ValueDate ; built-in datatype: <i>date</i> The date on which the currency2 amount will be settled. To be used in a split value date scenario. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
cutName ; built-in datatype: <i>string</i> ; coding scheme: <i>cutNameScheme</i> Allows for an expiryDateTime cut to be described by name. Source: fpml-dtd-fx-3-0.dtd	FpML_ExpiryDateTime
dateAdjustments ; entity type: FpML_BusinessDayAdjustments The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business day in the specified business centers. Source: fpml-dtd-shared-3-0.dtd	FpML_AdjustableDate FpML_AdjustableDates
dateRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>dateRelativeToScheme</i> Specifies the anchor date. This element also carries an href attribute. The href attribute value will be a pointer style reference to the element or component elsewhere in the document where the anchor date is defined. Source: fpml-dtd-shared-3-0.dtd	FpML_RelativeDateOffset
dayCountFraction ; built-in datatype: <i>string</i> ; coding scheme: <i>dayCountFractionScheme</i> The day count fraction. Source: fpml-dtd-ird-3-0.dtd	FpML_Calculation FpML_Fra
dayType ; built-in datatype: <i>string</i> ; coding scheme: <i>dayTypeScheme</i> In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then	FpML_Offset

<p>the dayType element should not be included.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>delisting ; built-in datatype: <i>string</i> ; coding scheme: <i>nationalisationOrInsolvencyOrDelistingScheme</i></p> <p>The term "Delisting" has the meaning defined in the ISDA 1996 Equity Derivatives Definitions.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_ExtraordinaryEvents
<p>description ; built-in datatype: <i>string</i></p> <p>The name of a security.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_Equity
<p>discounting ; entity type: FpML_Discounting</p> <p>The parameters specifying any discounting conventions that may apply. This element must only be included if discounting applies.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Calculation
<p>discountingType ; built-in datatype: <i>string</i> ; coding scheme: <i>discountingTypeScheme</i></p> <p>The discounting method that is applicable.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Discounting
<p>discountRate ; built-in datatype: <i>decimal</i></p> <p>A discount rate, expressed as a decimal, to be used in the calculation of a discounted amount. A discount rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Discounting
<p>discountRateDayCountFraction ; built-in datatype: <i>string</i> ; coding scheme: <i>dayCountFractionScheme</i></p> <p>A discount day count fraction to be used in the calculation of a discounted amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Discounting
<p>documentation ; entity type: FpML_Documentation</p> <p>Defines the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master agreement) and the date it was signed.</p>	FpML_Trade

Source: fpml-dtd-shared-3-0.dtd	
earliestExerciseTime ; entity type: FpML_BusinessCenterTime The earliest time at which notice of exercise can be given by the buyer to the seller (or seller's agent) i) on the expiration date, in the case of a European style option, (ii) on each bermuda option exercise date and the expiration date, in the case of a Bermuda style option and (iii) all days that are exercise business days from and including the commencement date to, and including, the expiration date, in the case of an American style option. Source: fpml-dtd-shared-3-0.dtd	FpML_AmericanExercise FpML_BermudaExercise FpML_EuropeanExercise
earlyTerminationEvent ; entity type: FpML_EarlyTerminationEvent The adjusted dates associated with an individual early termination date. Source: fpml-dtd-ird-3-0.dtd	FpML_OptionalEarlyTerminationAdjustedDates
earlyTerminationProvision ; entity type: FpML_EarlyTerminationProvision Parameters specifying provisions relating to the optional and mandatory early termination of a swap transaction. Source: fpml-dtd-ird-3-0.dtd	FpML_Swap
effectiveDate ; entity type: FpML_AdjustableDate The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriodDates
equityAmericanExercise ; entity type: FpML_EquityAmericanExercise The parameters for defining the exercise period for an American style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityExercise
equityEuropeanExercise ; entity type: FpML_EquityEuropeanExercise The parameters for defining the expiration date and time for a European style equity option	FpML_EquityExercise

Source: fpml-dtd-eqd-3-0.dtd	
equityExercise ; entity type: FpML_EquityExercise The parameters for defining how the equity option can be exercised, how it is valued and how it is settled. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityOption
equityExpirationTime ; entity type: FpML_BusinessCenterTime The specific time of day at which the equity option expires. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityAmericanExercise FpML_EquityEuropeanExercise
equityExpirationTimeType ; built-in datatype: string ; coding scheme: <i>timeTypeScheme</i> The time of day at which the equity option expires, for example the official closing time of the exchange. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityAmericanExercise FpML_EquityEuropeanExercise
equityMultipleExercise ; entity type: FpML_EquityMultipleExercise The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityAmericanExercise
equityOption ; entity type: FpML_EquityOption An equity option product definition. Source: fpml-dtd-eqd-3-0.dtd	FpML_ProductSelection
equityPremium ; entity type: FpML_EquityPremium The equity option premium payable by the buyer to the seller. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityOption
equityValuation ; entity type: FpML_EquityValuation The parameters for defining when valuation of the underlying takes place. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityExercise

EuropeanExercise ; entity type: FpML_EuropeanExercise The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseSelection
exchangedCurrency1 ; entity type: FpML_CurrencyFlow This is the first of the two currency flows that define a single leg of a standard foreign exchange transaction. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
exchangedCurrency2 ; entity type: FpML_CurrencyFlow This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
exchangeld ; built-in datatype: <i>string</i> ; coding scheme: <i>exchangeldScheme</i> A short form unique identifier for an exchange. If the element is not present then the exchange shall be the primary exchange on which the underlying is listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 1996 Equity Derivatives Definitions. Source: fpml-dtd-eqd-3-0.dtd	FpML_Equity
exchangeRate ; entity type: FpML_FXRate The rate of exchange between the two currencies. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
exerciseEvent ; entity type: FpML_ExerciseEvent The adjusted dates associated with an individual swaption exercise date. Source: fpml-dtd-ird-3-0.dtd	FpML_SwaptionAdjustedDates
exerciseFee ; entity type: FpML_ExerciseFee A fee to be paid on exercise. This could be represented as an amount or a rate and notional reference on which to apply the rate.	FpML_EuropeanExercise

Source: fpml-dtd-shared-3-0.dtd	
exerciseFeeSchedule ; entity type: FpML_ExerciseFeeSchedule The fees associated with an exercise date. The fees are conditional on the exercise occurring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised. Source: fpml-dtd-shared-3-0.dtd	FpML_AmericanExercise FpML_BermudaExercise
exerciseNotice ; entity type: FpML_ExerciseNotice Definition of the party to whom notice of exercise should be given. Source: fpml-dtd-shared-3-0.dtd	FpML_ManualExercise FpML_CancelableProvision FpML_ExtendibleProvision FpML_OptionalEarlyTermination
exerciseNoticePartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the party to which notice of exercise should be given by the buyer. Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseNotice
exerciseProcedure ; entity type: FpML_ExerciseProcedure A set of parameters defining procedures associated with the exercise. Source: fpml-dtd-shared-3-0.dtd	FpML_Swaption
exerciseStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>exerciseStyleScheme</i> The manner in which the option can be exercised. Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionLeg FpML_FXAverageRateOption
expirationDate ; entity type: FpML_AdjustableOrRelativeDate The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period. Source: fpml-dtd-shared-3-0.dtd	FpML_SharedAmericanExercise FpML_AmericanExercise FpML_EuropeanExercise FpML_EquityEuropeanExercise
expirationTime ; entity type: FpML_BusinessCenterTime The latest time for expiration on expirationDate.	FpML_AmericanExercise FpML_BermudaExercise FpML_EuropeanExercise

Source: fpml-dtd-shared-3-0.dtd	
expiryDate ; built-in datatype: <i>date</i> Represents a standard expiry date as defined for an FX OTC option. Source: fpml-dtd-fx-3-0.dtd	FpML_ExpiryDateTime
expiryDateTime ; entity type: FpML_ExpiryDateTime The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time. Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption
expiryTime ; entity type: FpML_BusinessCenterTime The time in a location of the option expiry. In the case of american options this is the latest possible expiry time. Source: fpml-dtd-fx-3-0.dtd	FpML_ExpiryDateTime
extendibleProvision ; entity type: FpML_ExtendibleProvision A provision that allows the specification of an embedded option within a swap giving the buyer of the option the right to extend the swap, in whole or in part, to the extended termination date. Source: fpml-dtd-ird-3-0.dtd	FpML_Swap
extendibleProvisionAdjustedDates ; entity type: FpML_ExtendibleProvisionAdjustedDates The adjusted dates associated with a extendible provision. These dates have been adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_ExtendibleProvision
extensionEvent ; entity type: FpML_ExtensionEvent The adjusted dates associated with a single extendible exercise date. Source: fpml-dtd-ird-3-0.dtd	FpML_ExtendibleProvisionAdjustedDates
extraordinaryEvents ; entity type: FpML_ExtraordinaryEvents Where the underlying is shares, specifies events affecting the issuer of those shares that may require	FpML_EquityOption

the terms of the transaction to be adjusted. Source: fpml-dtd-eqd-3-0.dtd	
faceOnCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency denotes the face currency as the option was quoted (as opposed to the option currency). Source: fpml-dtd-fx-3-0.dtd	FpML_QuotedAs
failureToDeliverApplicable ; built-in datatype: <i>boolean</i> Where the underlying is shares and the transaction is physically settled, then, if true, a failure to deliver the shares on the settlement date will not be an event of default for the purposes of the master agreement. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityExercise
fallbackExercise ; built-in datatype: <i>boolean</i> If fallback exercise is specified then the notional amount of the underlying swap, not previously exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001). The term In-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money. Source: fpml-dtd-shared-3-0.dtd	FpML_ManualExercise
feeAmount ; built-in datatype: <i>decimal</i> The amount of fee to be paid on exercise. The currency of this fee is the currency of the referenced notional Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseFee
feeAmountSchedule ; entity type: FpML_Schedule A schedule of fee amounts to be paid on exercise. The currency of this fee is the currency of the referenced notional Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseFeeSchedule
feePaymentDate ; entity type: FpML_RelativeDateOffset	FpML_ExerciseFee FpML_ExerciseFeeSchedule

<p>The date on which exercise fees will be paid. It can be specified as a relative date.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>feeRate ; built-in datatype: <i>decimal</i></p> <p>A fee represented as a percentage of some referenced notional</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ExerciseFee
<p>feeRateSchedule ; entity type: FpML_Schedule</p> <p>A schedule of rates used to calculate an exercise fee based on the referenced notional.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ExerciseFeeSchedule
<p>finalExchange ; built-in datatype: <i>boolean</i></p> <p>A true/false flag to indicate whether there is a final exchange of principal on the termination date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_PrincipalExchanges
<p>finalRateRounding ; entity type: FpML_Rounding</p> <p>The rounding convention to apply to the final rate used in determination of a calculation period amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRateCalculation
<p>finalStub ; entity type: FpML_Stub</p> <p>Specifies how the final stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating rate tenors are specified then Linear Interpolation (in accordance with the 2000 ISDA Definitions, Section 8.3. Interpolation) is assumed to apply. Alternatively, an actual known stub rate or stub amount may be specified.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_StubCalculationPeriodAmount
<p>firstNotionalStepDate ; built-in datatype: <i>date</i></p> <p>The unadjusted calculation period start date of the first change in notional. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_NotionalStepRule
<p>firstPaymentDate ; built-in datatype: <i>date</i></p>	FpML_PaymentDates

<p>The first unadjusted payment date. This day may be subject to adjustment in accordance with any business day convention specified in <code>paymentDatesAdjustments</code>. This element must only be included if there is an initial stub. This date will normally correspond to an unadjusted calculation period start or end date. This is true even if early or delayed payment is specified to be applicable since the actual first payment date will be the specified number of days before or after the applicable adjusted calculation period start or end date with the resulting payment date then being adjusted in accordance with any business day convention specified in <code>paymentDatesAdjustments</code>.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>firstPeriodStartDate ; entity type: <code>FpML_AdjustableDate</code></p> <p>The start date of the first calculation period if the date falls before the effective date. It must only be specified if it is not equal to the effective date. This day may be subject to adjustment in accordance with a business day convention.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriodDates
<p>firstRegularPeriodStartDate ; built-in datatype: <i>date</i></p> <p>The start date of the regular part of the calculation period schedule. It must only be specified if there is an initial stub calculation period. This day may be subject to adjustment in accordance with any adjustments specified in <code>calculationPeriodDatesAdjustments</code>.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriodDates
<p>fixedPaymentAmount ; built-in datatype: <i>decimal</i></p> <p>A known fixed payment amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_PaymentCalculationPeriod
<p>fixedRate ; built-in datatype: <i>decimal</i></p> <p>The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriod FpML_Fra
<p>fixedRateSchedule ; entity type: <code>FpML_Schedule</code></p> <p>The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. In the case of a schedule, the step dates may be subject to</p>	FpML_Calculation

<p>adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>fixing ; entity type: FpML_FXFixing</p> <p>Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXCashSettlement
<p>fixingDate ; built-in datatype: <i>date</i></p> <p>Describes the specific date when a non-deliverable forward or non-deliverable option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXFixing
<p>fixingDateOffset ; entity type: FpML_RelativeDateOffset</p> <p>Specifies the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction. The href attribute on the dateRelativeTo element should reference the id attribute on the adjustedEffectiveDate element.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Fra
<p>fixingDates ; entity type: FpML_RelativeDateOffset</p> <p>Specifies the fixing date relative to each reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction. The href attribute on the dateRelativeTo element should reference the id attribute on the resetDates element.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_ResetDates
<p>fixingTime ; entity type: FpML_BusinessCenterTime</p>	FpML_FxSpotRateSource FpML_FXFixing FpML_FXAverageRateOption

<p>The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00 am London time.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>floatingRate ; entity type: FpML_FloatingRate</p> <p>The rates to be applied to the initial or final stub may be the linear interpolation of two different rates. While the majority of the time, the rate indices will be the same as that specified in the stream and only the tenor itself will be different, it is possible to specify two different rates. For example, a 2 month stub period may use the linear interpolation of a 1 month and 3 month rate. The different rates would be specified in this component. Note that a maximum of two rates can be specified. If a stub period uses the same floating rate index, including tenor, as the regular calculation periods then this should not be specified again within this component, i.e. the stub calculation period amount component may not need to be specified even if there is an initial or final stub period. If a stub period uses a different floating rate index compared to the regular calculation periods then this should be specified within this component. If specified here, they are likely to have id attributes, allowing them to be referenced from within the cashflows component.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Stub
<p>floatingRateCalculation ; entity type: FpML_FloatingRateCalculation</p> <p>The floating rate calculation definitions.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Calculation
<p>floatingRateDefinition ; entity type: FpML_FloatingRateDefinition</p> <p>The floating rate reset information for the calculation period.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriod
<p>floatingRateIndex ; built-in datatype: <i>string</i> ; coding scheme: <i>floatingRateIndexScheme</i></p> <p>The ISDA Floating Rate Option, i.e. the floating rate index.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRate FpML_Fra
<p>floatingRateMultiplier ; built-in datatype: <i>decimal</i></p> <p>A rate multiplier to apply to the floating rate. The multiplier can be a positive or negative decimal.</p>	FpML_FloatingRateDefinition

<p>This element should only be included if the multiplier is not equal to 1 (one).</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>floatingRateMultiplierSchedule ; entity type: FpML_Schedule</p> <p>A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal. This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRate
<p>floorRate ; entity type: FpML_Strike</p> <p>The floor rate, if any, which applies to the floating rate for the calculation period. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRateDefinition
<p>floorRateSchedule ; entity type: FpML_StrikeSchedule</p> <p>The floor rate or floor rate schedule, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. A floor rate schedule is expressed as explicit floor rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRate
<p>followUpConfirmation ; built-in datatype: <i>boolean</i></p> <p>A flag to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ExerciseProcedure FpML_CancelableProvision FpML_ExtendibleProvision FpML_OptionalEarlyTermination

forwardPoints ; built-in datatype: <i>decimal</i> An optional element used for deals consumated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade. Source: fpml-dtd-fx-3-0.dtd	FpML_FXRate FpML_SideRate
fra ; entity type: FpML_Fra A forward rate agreement product definition. Source: fpml-dtd-ird-3-0.dtd	FpML_ProductSelection
fraDiscounting ; built-in datatype: <i>boolean</i> A true/false flag to indicate whether ISDA FRA Discounting applies. If false, then the calculation will be based on a par value and no discounting will apply. Source: fpml-dtd-ird-3-0.dtd	FpML_Fra
fxAmericanTrigger ; entity type: FpML_FXAmericanTrigger An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option. Source: fpml-dtd-fx-3-0.dtd	FpML_FXDigitalOption
fxAverageRateOption ; entity type: FpML_FXAverageRateOption An average rate option definition. Source: fpml-dtd-fx-3-0.dtd	FpML_ProductSelection
fxBarrier ; entity type: FpML_FXBarrier Information about a barrier rate in a Barrier Option - specifying the exact criteria for a trigger event to occur. Source: fpml-dtd-fx-3-0.dtd	FpML_FXBarrierOption
fxBarrierOption ; entity type: FpML_FXBarrierOption A barrier option definition. Accommodates one or many barriers, with or without a payout. Source: fpml-dtd-fx-3-0.dtd	FpML_ProductSelection
fxBarrierType ; built-in datatype: <i>string</i> ; coding	FpML_FXBarrier

<p>scheme: <i>fxBarrierTypeScheme</i></p> <p>This specifies whether the option becomes effective ("knock-in") or is annulled ("knock-out") when the respective trigger event occurs.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	
<p>fxDigitalOption ; entity type: FpML_FXDigitalOption</p> <p>Defines different types of digital and binary options.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_ProductSelection
<p>fxEuropeanTrigger ; entity type: FpML_FXEuropeanTrigger</p> <p>A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXDigitalOption
<p>fxLinkedNotionalAmount ; entity type: FpML_FxLinkedNotionalAmount</p> <p>The amount that a cashflow will accrue interest on. This is the calculated amount of the fx linked notional - ie the other currency notional amount multiplied by the appropriate fx spot rate.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriod
<p>fxLinkedNotionalSchedule ; entity type: FpML_FxLinkedNotionalSchedule</p> <p>A notional amount schedule where each notional that applies to a calculation period is calculated with reference to a notional amount or notional amount schedule in a different currency by means of a spot currency exchange rate which is normally observed at the beginning of each period.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Calculation
<p>fxOptionPremium ; entity type: FpML_FXOptionPremium</p> <p>Premium amount or premium installment amount for an option.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption
<p>fxSimpleOption ; entity type: FpML_FXOptionLeg</p> <p>Defines a simple FX OTC option.</p> <p>Source:</p>	FpML_ProductSelection

fpml-dtd-fx-3-0.dtd	
fxSingleLeg ; entity type: FpML_FXLeg A single-legged FX transaction definition (e.g., spot or forward). Source: fpml-dtd-fx-3-0.dtd	FpML_FXSwap FpML_ProductSelection
fxSpotRateSource ; entity type: FpML_FxSpotRateSource The information source and time at which the spot currency exchange rate will be observed. Source: fpml-dtd-ird-3-0.dtd	FpML_FxLinkedNotionalSchedule
fxStrikePrice ; entity type: FpML_FXStrikePrice TBA Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionLeg FpML_FXAveragerateOption
fxSwap ; entity type: FpML_FXSwap An FX deal consisting of two single FX legs. Source: fpml-dtd-fx-3-0.dtd	FpML_ProductSelection
governingLaw ; built-in datatype: <i>string</i> ; coding scheme: <i>governingLawScheme</i> TBA Source: fpml-dtd-shared-3-0.dtd	FpML_Trade
hourMinuteTime ; built-in datatype: <i>time</i> A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00. Source: fpml-dtd-shared-3-0.dtd	FpML_BusinessCenterTime
indexTenor ; entity type: FpML_Interval The ISDA Designated Maturity, i.e. the tenor of the floating rate. Source: fpml-dtd-ird-3-0.dtd	FpML_FloatingRate FpML_Fra
informationSource ; entity type: FpML_InformationSource The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750. Source:	FpML_FxSpotRateSource FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger FpML_SettlementRateSource

fpml-dtd-shared-3-0.dtd	
initialExchange ; built-in datatype: <i>boolean</i> A true/false flag to indicate whether there is an initial exchange of principal on the effective date. Source: fpml-dtd-ird-3-0.dtd	FpML_PrincipalExchanges
initialFixingDate ; entity type: FpML_RelativeDateOffset TBA Source: fpml-dtd-ird-3-0.dtd	FpML_ResetDates
initialRate ; built-in datatype: <i>decimal</i> The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05. Source: fpml-dtd-ird-3-0.dtd	FpML_FloatingRateCalculation
initialStub ; entity type: FpML_Stub Specifies how the initial stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating rate tenors are specified then Linear Interpolation (in accordance with the 2000 ISDA Definitions, Section 8.3. Interpolation) is assumed to apply. Alternatively, an actual known stub rate or stub amount may be specified. Source: fpml-dtd-ird-3-0.dtd	FpML_StubCalculationPeriodAmount
initialValue ; built-in datatype: <i>decimal</i> The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. Source: fpml-dtd-shared-3-0.dtd	FpML_Schedule FpML_FxLinkedNotionalSchedule
instrumentId ; built-in datatype: <i>string</i> ; coding scheme: <i>instrumentIdScheme</i> A short form unique identifier for a security. Source: fpml-dtd-eqd-3-0.dtd	FpML_Equity
integralMultipleAmount ; built-in datatype: <i>decimal</i> A notional amount which restricts the amount of	FpML_PartialExercise

<p>notional that can be exercised when partial exercise or multiple exercise is applicable. The integral multiple amount defines a lower limit of notional that can be exercised and also defines a unit multiple of notional that can be exercised, i.e. only integer multiples of this amount can be exercised.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>integralMultipleExercise ; built-in datatype: <i>decimal</i></p> <p>When multiple exercise is applicable and this element is present it specifies that the number of options that can be exercised on a given exercise date must either be equal to the value of this element or be an integral multiple of it.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityMultipleExercise
<p>intermediaryInformation ; entity type: FpML_IntermediaryInformation</p> <p>Information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInstruction
<p>intermediarySequenceNumber ; built-in datatype: <i>integer</i></p> <p>A sequence number that gives the position of the current intermediary in the chain of payment intermediaries. The assumed domain value set is an ascending sequence of integers starting from 1.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_IntermediaryInformation
<p>intermediateExchange ; built-in datatype: <i>boolean</i></p> <p>A true/false flag to indicate whether there are intermediate or interim exchanges of principal during the term of the swap.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_PrincipalExchanges
<p>knownAmountSchedule ; entity type: FpML_AmountSchedule</p> <p>The known calculation period amount or a known amount schedule expressed as explicit known amounts and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriodAmount

<p>lastNotionalStepDate ; built-in datatype: <i>date</i></p> <p>The unadjusted calculation period end date of the last change in notional. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_NotionalStepRule
<p>lastRegularPaymentDate ; built-in datatype: <i>date</i></p> <p>The last regular unadjusted payment date. This day may be subject to adjustment in accordance with any business day convention specified in paymentDatesAdjustments. This element must only be included if there is a final stub. All calculation periods after this date contribute to the final payment. The final payment is made relative to the final set of calculation periods or the final reset date as the case may be. This date will normally correspond to an unadjusted calculation period start or end date. This is true even if early or delayed payment is specified to be applicable since the actual last regular payment date will be the specified number of days before or after the applicable adjusted calculation period start or end date with the resulting payment date then being adjusted in accordance with any business day convention specified in paymentDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_PaymentDates
<p>lastRegularPeriodEndDate ; built-in datatype: <i>date</i></p> <p>The end date of the regular part of the calculation period schedule. It must only be specified if there is a final stub calculation period. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_CalculationPeriodDates
<p>latestExerciseTime ; entity type: FpML_BusinessCenterTime</p> <p>For a Bermuda or American style options, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice of exercise can be given by buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_SharedAmericanExercise FpML_AmericanExercise FpML_BermudaExercise
<p>latestExerciseTimeType ; built-in datatype: <i>string</i> ; coding scheme: <i>timeTypeScheme</i></p> <p>The latest time of day at which the equity option can</p>	FpML_EquityAmericanExercise

<p>be exercised, for example the official closing time of the exchange.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	
<p>linkId ; built-in datatype: <i>string</i> ; coding scheme: <i>linkIdScheme</i></p> <p>A link identifier allowing the trade to be associated with other related trades, e.g. the linkId may contain a tradeId for an associated trade or several related trades may be given the same linkId. 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.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_PartyTradeIdentifier
<p>mandatoryEarlyTermination ; entity type: FpML_MandatoryEarlyTermination</p> <p>A mandatory early termination provision to terminate the swap at fair value.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_EarlyTerminationProvision
<p>mandatoryEarlyTerminationAdjustedDates ; entity type: FpML_MandatoryEarlyTerminationAdjustedDate</p> <p>The adjusted dates associated with a mandatory early termination provision. These dates have been adjusted for any applicable business day convention.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_MandatoryEarlyTermination
<p>mandatoryEarlyTerminationDate ; entity type: FpML_AdjustableDate</p> <p>The early termination date associated with a mandatory early termination of a swap.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_MandatoryEarlyTermination
<p>manualExercise ; entity type: FpML_ManualExercise</p> <p>Specifies that the notice of exercise must be given by the buyer to the seller or seller's agent.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ExerciseProcedure
<p>masterAgreement ; entity type: FpML_MasterAgreement</p> <p>The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.</p>	FpML_Documentation

Source: fpml-dtd-shared-3-0.dtd	
masterAgreementDate ; built-in datatype: <i>date</i> The date on which the master agreement was signed. Source: fpml-dtd-shared-3-0.dtd	FpML_MasterAgreement
masterAgreementType ; built-in datatype: <i>string</i> ; coding scheme: <i>masterAgreementTypeScheme</i> The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties. Source: fpml-dtd-shared-3-0.dtd	FpML_MasterAgreement
masterConfirmation ; built-in datatype: <i>date</i> The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties. Source: fpml-dtd-shared-3-0.dtd	FpML_Documentation
maximumNotionalAmount ; built-in datatype: <i>decimal</i> The maximum notional amount that can be exercised on a given exercise date. Source: fpml-dtd-shared-3-0.dtd	FpML_MultipleExercise
maximumNumberOfOptions ; built-in datatype: <i>decimal</i> When multiple exercise is applicable this element specifies the maximum number of options that can be exercised on a given exercise date. If this element is not present then the maximum number is deemed to be the same as the number of options. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityMultipleExercise
mergerEvents ; entity type: FpML_MergerEvents Occurs when the underlying ceases to exist following a merger between the Issuer and another company. Source: fpml-dtd-eqd-3-0.dtd	FpML_ExtraordinaryEvents
methodOfAdjustment ; built-in datatype: <i>string</i> ; coding scheme: <i>methodOfAdjustmentScheme</i> Defines how adjustments will be made to the	FpML_EquityOption

<p>contract should one or more of the extraordinary events occur.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	
<p>minimumNotionalAmount ; built-in datatype: <i>decimal</i></p> <p>The minimum notional amount that can be exercised on a given exercise date. See <code>multipleExercise</code>.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_PartialExercise
<p>minimumNumberOfOptions ; built-in datatype: <i>decimal</i></p> <p>When multiple exercise is applicable this element specifies the minimum number of options that can be exercised on a given exercise date. If this element is not present then the minimum number is deemed to be 1.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityMultipleExercise
<p>multipleExercise ; entity type: FpML_MultipleExercise</p> <p>As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more than the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_AmericanExercise FpML_BermudaExercise
<p>nationalisationOrInsolvency ; built-in datatype: <i>string</i> ; coding scheme: <i>nationalisationOrInsolvencyOrDelistingScheme</i></p> <p>The terms "Nationalisation" and "Insolvency" have the meaning as defined in the ISDA 1996 Equity Derivatives Definitions.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_ExtraordinaryEvents
<p>negativeInterestRateTreatment ; built-in datatype: <i>string</i> ; coding scheme: <i>negativeInterestRateTreatmentScheme</i></p> <p>The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).</p>	FpML_FloatingRateCalculation

Source: fpml-dtd-ird-3-0.dtd	
nonDeliverableForward ; entity type: FpML_FXCashSettlement Used to describe a particular type of FX forward transaction that is settled in a single currency. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg
notional ; entity type: FpML_Money The notional amount. Source: fpml-dtd-shared-3-0.dtd	FpML_Fra FpML_EquityOption
notionalAmount ; built-in datatype: <i>decimal</i> The calculation period notional amount. (FpML_FxLinkedNotionalAmount usage) The notional in the currency of the stream. This notional can be calculated once the FX Spot rate is known. It is optional since it should not be present prior to the fx spot reset date. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriod FpML_FxLinkedNotionalAmount
notionalReference ; empty element A pointer style reference to the associated notional schedule defined elsewhere in the document. Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseFee FpML_ExerciseFeeSchedule FpML_PartialExercise
notionalSchedule ; entity type: FpML_Notional The notional amount or notional amount schedule. Source: fpml-dtd-ird-3-0.dtd	FpML_Calculation
notionalStepAmount ; built-in datatype: <i>decimal</i> The explicit amount that the notional changes on each step date. This can be a positive or negative amount. Source: fpml-dtd-ird-3-0.dtd	FpML_NotionalStepRule
notionalStepParameters ; entity type: FpML_NotionalStepRule A parametric representation of the notional step schedule, i.e. parameters used to generate the notional schedule. Source:	FpML_Notional

fpml-dtd-ird-3-0.dtd	
notionalStepRate ; built-in datatype: <i>decimal</i> The percentage amount by which the notional changes on each step date. The percentage is either a percentage applied to the initial notional amount or the previous outstanding notional, depending on the value of the element <code>stepRelativeTo</code> . The percentage can be either positive or negative. A percentage of 5% would be represented as 0.05. Source: fpml-dtd-ird-3-0.dtd	FpML_NotionalStepRule
notionalStepSchedule ; entity type: FpML_AmountSchedule The notional amount or notional amount schedule expressed as explicit outstanding notional amounts and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in <code>calculationPeriodDatesAdjustments</code> . Source: fpml-dtd-ird-3-0.dtd	FpML_Notional
numberOfOptions ; built-in datatype: <i>decimal</i> The number of options comprised in the option transaction. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityOption
observationDate ; built-in datatype: <i>date</i> A specific date for which an observation against a particular rate will be made and will be used for subsequent computations. Source: fpml-dtd-fx-3-0.dtd	FpML_FXAverageRateObservationDate FpML_ObservedRates
observationEndDate ; built-in datatype: <i>date</i> The end of the period over which observations are made to determine whether a trigger event has occurred. Source: fpml-dtd-fx-3-0.dtd	FpML_FXAverageRateObservationSchedule FpML_FXBarrier FpML_FXAmericanTrigger
observationStartDate ; built-in datatype: <i>date</i> The start of the period over which observations are made to determine whether a trigger event has occurred. Source: fpml-dtd-fx-3-0.dtd	FpML_FXAverageRateObservationSchedule FpML_FXBarrier FpML_FXAmericanTrigger
observationWeight ; built-in datatype: <i>positiveInteger</i>	FpML_RateObservation

<p>The number of days weighting to be associated with the rate observation, i.e. the number of days such rate is in effect. This is applicable in the case of a weighted average method of calculation where more than one reset date is established for a single calculation period.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>observedFxSpotRate ; built-in datatype: <i>decimal</i></p> <p>The actual observed fx spot rate.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FxLinkedNotionalAmount
<p>observedRate ; built-in datatype: <i>decimal</i></p> <p>The actual observed rate before any required rate treatment is applied, e.g. before converting a rate quoted on a discount basis to an equivalent yield. An observed rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_RateObservation FpML_ObservedRates
<p>observedRates ; entity type: FpML_ObservedRates</p> <p>Describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXAverageRateOption
<p>optionalEarlyTermination ; entity type: FpML_OptionalEarlyTermination</p> <p>An option for either or both parties to terminate the swap at fair value.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_EarlyTerminationProvision
<p>optionalEarlyTerminationAdjustedDates ; entity type: FpML_OptionalEarlyTerminationAdjustedDates</p> <p>An early termination provision to terminate the trade at fair value where one or both parties have the right to decide on termination.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_OptionalEarlyTermination
<p>optionEntitlement ; built-in datatype: <i>decimal</i></p>	FpML_EquityOption

<p>The number of shares per option comprised in the option transaction.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	
<p>optionOnCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i></p> <p>The currency denotes the option currency as the option was quoted (as opposed to the face currency).</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_QuotedAs
<p>optionType ; built-in datatype: <i>string</i> ; coding scheme: <i>optionTypeScheme</i></p> <p>The type of option transaction.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityOption
<p>otherPartyPayment ; entity type: FpML_Fee</p> <p>Other fees or additional payments associated with the trade, e.g. broker commissions, where one or more of the parties involved are not principal parties involved in the trade.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_Trade
<p>partialExercise ; entity type: FpML_PartialExercise</p> <p>As defined in the 2000 ISDA Definitions, Section 12.3. Partial Exercise, the buyer of the option has the right to exercise all or less than all the notional amount of the underlying swap on the expiration date, but may not exercise less than the minimum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_EuropeanExercise
<p>party ; entity type: FpML_Party</p> <p>The parties obligated to make payments from time to time during the term of a trade. This will include, at a minimum, the principal parties involved in any trades. Other parties paying or receiving fees, commissions etc. must also be specified if referenced in other party payments.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_Root
<p>partyContact ; entity type: FpML_PartyContact</p> <p>Defines a person to contact at a party to the transaction and how to contact that person.</p>	FpML_PartyDetails

Source: fpml-dtd-eqd-3-0.dtd	
partyContactDetail ; built-in datatype: <i>string</i> ; coding scheme: <i>partyContactDetailScheme</i> A method of contacting the contact person, for example telephone number, fax number, e-mail address. Source: fpml-dtd-eqd-3-0.dtd	FpML_PartyContact
partyContactFunction ; built-in datatype: <i>string</i> ; coding scheme: <i>partyContactFunctionScheme</i> The role or business area of the contact person. Source: fpml-dtd-eqd-3-0.dtd	FpML_PartyContact
partyContactName ; built-in datatype: <i>string</i> The name of the contact person at a party to the transaction. Source: fpml-dtd-eqd-3-0.dtd	FpML_PartyContact
partyId ; built-in datatype: <i>string</i> ; coding scheme: <i>partyIdScheme</i> A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC). Source: fpml-dtd-main-3-0.dtd	FpML_Party
partyName ; built-in datatype: <i>string</i> The name of the party. A free format string. FpML does not define usage rules for this element Source: fpml-dtd-main-3-0.dtd	FpML_Party
partyPortfolioName ; entity type: FpML_PartyPortfolioName Name of a portfolio together with the party that gave the name. Source: fpml-dtd-main-3-0.dtd	FpML_Portfolio
partyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier. Source: fpml-dtd-shared-3-0.dtd	FpML_ExerciseNotice FpML_PartyDetails FpML_PartyTradeIdentifier FpML_PartyPortfolioName
partyTradeIdentifier ; entity type:	FpML_TradeHeader

FpML_PartyTradeIdentifier The trade reference identifier(s) allocated to the trade by the parties involved. Source: fpml-dtd-main-3-0.dtd	
parYieldCurveAdjustedMethod ; entity type: FpML_YieldCurveMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (c). Source: fpml-dtd-ird-3-0.dtd	FpML_CashSettlement
parYieldCurveUnadjustedMethod ; entity type: FpML_YieldCurveMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (e). Source: fpml-dtd-ird-3-0.dtd	FpML_CashSettlement
payerPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. Source: fpml-dtd-shared-3-0.dtd	FpML_Payment FpML_ExerciseFee FpML_ExerciseFeeSchedule FpML_FXOptionPremium FpML_InterestRateStream FpML_EquityPremium
payment ; entity type: FpML_Payment A known payment between two parties. Source: fpml-dtd-ird-3-0.dtd	FpML_BulletPayment
paymentAmount ; entity type: FpML_Money The currency amount of the payment. Source: fpml-dtd-shared-3-0.dtd	FpML_Payment FpML_EquityPremium
paymentCalculationPeriod ; entity type: FpML_PaymentCalculationPeriod The adjusted payment date and associated calculation period parameters required to calculate the actual or projected payment amount. A list of payment calculation period elements may be ordered in the document by ascending adjusted payment date. An FpML document containing an unordered list of payment calculation periods is still regarded as a conformant document. Source:	FpML_Cashflows

<p>fpml-dtd-ird-3-0.dtd</p> <p>paymentDate ; entity type: FpML_AdjustableDate</p> <p>The payment date. This date is subject to adjustment in accordance with any applicable business day convention.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	<p>FpML_Payment FpML_Fra FpML_EquityPremium</p>
<p>paymentDates ; entity type: FpML_PaymentDates</p> <p>The payment dates schedule.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_InterestRateStream</p>
<p>paymentDatesAdjustments ; entity type: FpML_BusinessDayAdjustments</p> <p>The business day convention to apply to each payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_PaymentDates</p>
<p>paymentDaysOffset ; entity type: FpML_Offset</p> <p>If early payment or delayed payment is required, specifies the number of days offset that the payment occurs relative to what would otherwise be the unadjusted payment date. The offset can be specified in terms of either calendar or business days. Even in the case of a calendar days offset, the resulting payment date, adjusted for the specified calendar days offset, will still be adjusted in accordance with the specified payment dates adjustments. This element should only be included if early or delayed payment is applicable, i.e. if the periodMultiplier element value is not equal to zero. An early payment would be indicated by a negative periodMultiplier element value and a delayed payment (or payment lag) would be indicated by a positive periodMultiplier element value.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	<p>FpML_PaymentDates</p>
<p>paymentFrequency ; entity type: FpML_Interval</p> <p>The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one calculation period will contribute to each payment amount. A payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period</p>	<p>FpML_PaymentDates</p>

frequency is invalid. Source: fpml-dtd-ird-3-0.dtd	
paymentType ; built-in datatype: <i>string</i> ; coding scheme: <i>paymentTypeScheme</i> A classification of the type of fee or additional payment, e.g. brokerage, upfront fee etc. FpML does not define domain values for this element. Source: fpml-dtd-shared-3-0.dtd	FpML_Fee
payoutCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit on a digital or barrier option. Source: fpml-dtd-fx-3-0.dtd	FpML_FXAverageRateOption
payoutFormula ; built-in datatype: <i>string</i> The description of the mathematical computation for how the payout is computed. Source: fpml-dtd-fx-3-0.dtd	FpML_FXAverageRateOption
payoutStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>payoutScheme</i> The trigger event and payout may be asynchronous. A payout may become due on the trigger event, or the payout may (by agreement at initiation) be deferred (for example) to the maturity date. Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionPayout
payRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>payRelativeToScheme</i> Specifies whether the payments occur relative to each adjusted calculation period start date, adjusted calculation period end date or each reset date. The reset date is applicable in the case of certain euro (former French Franc) floating rate indices. Calculation period start date means relative to the start of the first calculation period contributing to a given payment. Similarly, calculation period end date means the end of the last calculation period contributing to a given payment. Source: fpml-dtd-ird-3-0.dtd	FpML_PaymentDates
percentageOfNotional ; built-in datatype: <i>decimal</i> The amount of premium to be paid expressed as a percentage of the notional value of the transaction.	FpML_EquityPremium

<p>A percentage of 5% would be expressed as 0.05.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	
<p>period ; built-in datatype: <i>string</i> ; coding scheme: <i>periodScheme</i></p> <p>A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_Interval
<p>periodMultiplier ; built-in datatype: <i>integer</i></p> <p>A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_Interval
<p>periodSkip ; built-in datatype: <i>positiveInteger</i></p> <p>The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_RelativeDates
<p>portfolio ; entity type: FpML_Portfolio</p> <p>An arbitrary grouping of trade references.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_Portfolio FpML_Root
<p>portfolioName ; entity type: FpML_String ; coding scheme: <i>portfolioNameScheme</i></p> <p>Name of a portfolio.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_PartyPortfolioName
<p>postalCode ; built-in datatype: <i>string</i></p> <p>The code, required for computerised mail sorting systems, that is allocated to a physical address by a national postal authority.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_Address
<p>precision ; built-in datatype: <i>nonNegativeInteger</i></p> <p>Specifies the rounding precision in terms of a number of decimal places. Note how a percentage</p>	FpML_Rounding FpML_FXAverageRateOption

<p>rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>premium ; entity type: FpML_Payment</p> <p>The option premium amount payable by buyer to seller on the specified payment date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_Swaption
<p>premiumAmount ; entity type: FpML_Money</p> <p>The specific currency and amount of the option premium.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXOptionPremium
<p>premiumProductReference ; empty element</p> <p>TBA</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_Strategy
<p>premiumQuote ; entity type: FpML_PremiumQuote</p> <p>This is the option premium as quoted. It is expected to be consistent with the premiumAmount and is for information only.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXOptionPremium
<p>premiumQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>premiumQuoteBasisScheme</i></p> <p>The method by which the option premium was quoted.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_PremiumQuote
<p>premiumSettlementDate ; built-in datatype: <i>date</i></p> <p>The agreed-upon date when the option premium will be settled.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXOptionPremium
<p>premiumValue ; built-in datatype: <i>decimal</i></p> <p>The value of the premium quote. In general this will be either a percentage or an explicit amount.</p> <p>Source:</p>	FpML_PremiumQuote

fpml-dtd-fx-3-0.dtd	
pricePerOption ; built-in datatype: <i>decimal</i> The amount of premium to be paid expressed as a function of the number of options. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityPremium
primaryRateSource ; entity type: FpML_InformationSource The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate. Source: fpml-dtd-fx-3-0.dtd	FpML_FXFixing FpML_FXAverageRateOption
principalExchange ; entity type: FpML_PrincipalExchange The initial, intermediate and final principal exchange amounts. Typically required on cross currency interest rate swaps where actual exchanges of principal occur. A list of principal exchange elements may be ordered in the document by ascending adjusted principal exchange date. An FpML document containing an unordered principal exchange list is still regarded as a conformant document. Source: fpml-dtd-ird-3-0.dtd	FpML_Cashflows
principalExchangeAmount ; built-in datatype: <i>decimal</i> The principal exchange amount. This amount should be positive if the stream payer is paying the exchange amount and signed negative if they are receiving it. Source: fpml-dtd-ird-3-0.dtd	FpML_PrincipalExchange
principalExchanges ; entity type: FpML_PrincipalExchanges The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur. Source: fpml-dtd-ird-3-0.dtd	FpML_InterestRateStream
productId ; built-in datatype: <i>string</i> ; coding scheme: <i>productIdScheme</i> 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. Source:	FpML_Product

fpml-dtd-shared-3-0.dtd	
productType ; built-in datatype: <i>string</i> ; coding scheme: <i>productTypeScheme</i> A classification of the type of product. Fpml does not define a domain of values for this element. Source: fpml-dtd-shared-3-0.dtd	FpML_Product
putCurrencyAmount ; entity type: FpML_Money The currency amount that the option gives the right to sell. Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionLeg FpML_FXAverageRateOption
quotationRateType ; built-in datatype: <i>string</i> ; coding scheme: <i>quotationRateTypeScheme</i> Which rate quote is to be observed, either Bid, Mid, Offer or Exercising Party Pays. The meaning of Exercising Party Pays is defined in the 2000 ISDA Definitions, Section 17.2. Certain Definitions Relating to Cash Settlement, paragraph (j) Source: fpml-dtd-ird-3-0.dtd	FpML_CashPriceMethod FpML_YieldCurveMethod
quoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>quoteBasisScheme</i> The method by which the exchange rate is quoted. Source: fpml-dtd-fx-3-0.dtd	FpML_QuotedCurrencyPair
quotedAs ; entity type: FpML_QuotedAs Describes how the option was quoted. Source: fpml-dtd-fx-3-0.dtd	FpML_FXOptionLeg
quotedCurrencyPair ; entity type: FpML_QuotedCurrencyPair Defines the two currencies for an FX trade and the quotation relationship between the two currencies. Source: fpml-dtd-fx-3-0.dtd	FpML_FXFixing FpML_FXDigitalOption FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger FpML_FXRate
quotedTenor ; entity type: FpML_Interval Code denoting the tenor of the option leg. Source: fpml-dtd-fx-3-0.dtd	FpML_QuotedAs
rate ; built-in datatype: <i>decimal</i> The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote	FpML_FXStrikePrice FpML_FXRate FpML_SideRate

<p>basis.</p> <p>Source:</p> <p>fpml-dtd-shared-3-0.dtd</p>	
<p>rateCutOffDaysOffset ; entity type: FpML_Offset</p> <p>Specifies the number of business days before the period end date when the rate cut-off date is assumed to apply. The financial business centers associated with determining the rate cut-off date are those specified in the reset dates adjustments. The rate cut-off number of days must be a negative integer (a value of zero would imply no rate cut off applies in which case the rateCutOffDaysOffset element should not be included). The relevant rate for each reset date in the period from, and including, a rate cut-off date to, but excluding, the next applicable period end date (or, in the case of the last calculation period, the termination date) will (solely for purposes of calculating the floating amount payable on the next applicable payment date) be deemed to be the relevant rate in effect on that rate cut-off date. For example, if rate cut-off days for a daily averaging deal is -2 business days, then the refix rate applied on (period end date - 2 days) will also be applied as the reset on (period end date - 1 day), i.e. the actual number of reset dates remains the same but from the rate cut-off date until the period end date, the same refix rate is applied. Note that in the case of several calculation periods contributing to a single payment, the rate cut-off is assumed only to apply to the final calculation period contributing to that payment. The day type associated with the offset must imply a business days offset.</p> <p>Source:</p> <p>fpml-dtd-ird-3-0.dtd</p>	FpML_ResetDates
<p>rateObservation ; entity type: FpML_RateObservation</p> <p>The details of a particular rate observation, including the fixing date and observed rate. A list of rate observation elements may be ordered in the document by ascending adjusted fixing date. An FpML document containing an unordered list of rate observations is still regarded as a conformant document.</p> <p>Source:</p> <p>fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRateDefinition
<p>rateReference ; empty element</p> <p>A pointer style reference to a floating rate component defined as part of a stub calculation period amount component. It is only required when it is necessary to distinguish two rate observations for the same fixing date which could occur when linear interpolation of two different rates occurs for a stub calculation period.</p> <p>Source:</p>	FpML_RateObservation

fpml-dtd-shared-3-0.dtd	
rateSource ; built-in datatype: <i>string</i> ; coding scheme: <i>informationProviderScheme</i> An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc. Source: fpml-dtd-shared-3-0.dtd	FpML_InformationSource
rateSourcePage ; built-in datatype: <i>string</i> ; coding scheme: <i>rateSourcePageScheme</i> A specific page for the rate source for obtaining a market rate. Source: fpml-dtd-shared-3-0.dtd	FpML_InformationSource
rateSourcePageHeading ; built-in datatype: <i>string</i> The specific information source page for obtaining a market rate. For example, 3750 (Telerate), LIBO (Reuters) etc. Source: fpml-dtd-shared-3-0.dtd	FpML_InformationSource
rateTreatment ; built-in datatype: <i>string</i> ; coding scheme: <i>rateTreatmentScheme</i> The specification of any rate conversion which needs to be applied to the observed rate before being used in any calculations. The two common conversions are for securities quoted on a bank discount basis which will need to be converted to either a Money Market Yield or Bond Equivalent Yield. See the Annex to the 2000 ISDA Definitions, Section 7.3. Certain General Definitions Relating to Floating Rate Options, paragraphs (g) and (h) for definitions of these terms. Source: fpml-dtd-ird-3-0.dtd	FpML_FloatingRate
receiverPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. Source: fpml-dtd-shared-3-0.dtd	FpML_Payment FpML_ExerciseFee FpML_ExerciseFeeSchedule FpML_FXOptionPremium FpML_InterestRateStream FpML_EquityPremium
referenceBank ; entity type: FpML_ReferenceBank An institution (party) identified by means of a coding scheme and an optional name. Source: fpml-dtd-shared-3-0.dtd	FpML_CashSettlementReferenceBanks
referenceBankId ; built-in datatype: <i>string</i> ; coding scheme: <i>referenceBankIdScheme</i>	FpML_ReferenceBank

<p>An institution (party) identifier, e.g. a bank identifier code (BIC).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	
<p>referenceBankName ; built-in datatype: <i>string</i></p> <p>The name of the institution (party). A free format string. FpML does not define usage rules for the element.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_ReferenceBank
<p>relatedExchangel ; built-in datatype: <i>string</i> ; coding scheme: <i>exchangelScheme</i></p> <p>A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 1996 Equity Derivatives Definitions.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_Equity
<p>relativeDate ; entity type: FpML_RelativeDateOffset</p> <p>A date specified as some offset to another date (the anchor date).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_AdjustableOrRelativeDate FpML_CashSettlementPaymentDate
<p>relativeDates ; entity type: FpML_RelativeDates</p> <p>A series of dates specified as some offset to another series of dates. (the anchor dates).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_AdjustableOrRelativeDates
<p>relevantUnderlyingDate ; entity type: FpML_AdjustableOrRelativeDates</p> <p>The date on the underlying set by the exercise of an option. What this date is depends on the option (eg in a swaption it is the effective date, in a extendible / cancelable provision is the termination date).</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_AmericanExercise FpML_BermudaExercise FpML_EuropeanExercise
<p>resetDate ; built-in datatype: <i>date</i></p> <p>The reset date.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FxLinkedNotionalAmount
<p>resetDates ; entity type: FpML_ResetDates</p>	FpML_InterestRateStream

<p>The reset dates schedule. The reset dates schedule only applies for a floating rate stream.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>resetDatesAdjustments ; entity type: FpML_BusinessDayAdjustments</p> <p>The business day convention to apply to each reset date if it would otherwise fall on a day that is not a business day in the specified financial business centers.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_ResetDates
<p>resetDatesReference ; empty element</p> <p>A pointer style reference to the associated reset dates component defined elsewhere in the document.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_PaymentDates
<p>resetFrequency ; entity type: FpML_ResetFrequency</p> <p>The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_ResetDates
<p>resetRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>resetRelativeToScheme</i></p> <p>Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element must not be included.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_ResetDates
<p>rollConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>rollConventionScheme</i></p> <p>Used in conjunction with a frequency and the regular period start date of a calculation period, determines each calculation period end date within the regular part of a calculation period schedule.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_CalculationPeriodFrequency
<p>roundingDirection ; built-in datatype: <i>string</i> ; coding scheme: <i>roundingDirectionScheme</i></p>	FpML_Rounding

Specifies the rounding direction. Source: fpml-dtd-shared-3-0.dtd	
routingAccountNumber ; built-in datatype: <i>string</i> An account number via which a payment can be routed. Source: fpml-dtd-fx-3-0.dtd	FpML_RoutingExplicitDetails
routingAddress ; entity type: FpML_Address A physical postal address via which a payment can be routed. Source: fpml-dtd-fx-3-0.dtd	FpML_RoutingExplicitDetails
routingExplicitDetails ; entity type: FpML_RoutingExplicitDetails A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems. Source: fpml-dtd-fx-3-0.dtd	FpML_Routing
routingId ; built-in datatype: <i>string</i> ; coding scheme: <i>routingIdScheme</i> A unique identifier for party that is a participant in a recognized payment system. Source: fpml-dtd-fx-3-0.dtd	FpML_RoutingIds
routingIds ; entity type: FpML_RoutingIds A set of unique identifiers for a party, each one identifying the party within a payment system. The assumption is that each party will not have more than one identifier within the same payment system. Source: fpml-dtd-fx-3-0.dtd	FpML_Routing FpML_RoutingIdsAndExplicitDetails
routingIdsAndExplicitDetails ; entity type: FpML_RoutingIdsAndExplicitDetails A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment. Source: fpml-dtd-fx-3-0.dtd	FpML_Routing
routingName ; built-in datatype: <i>string</i> A real name that is used to identify a party involved in the routing of a payment.	FpML_RoutingExplicitDetails

Source: fpml-dtd-fx-3-0.dtd	
routingReferenceText ; built-in datatype: <i>string</i> A piece of free-format text used to assist the identification of a party involved in the routing of a payment. Source: fpml-dtd-fx-3-0.dtd	FpML_RoutingExplicitDetails
scheduleBounds ; entity type: FpML_DateRange The first and last dates of a schedule. This can be used to restrict the range of values in a reference series of dates. Source: fpml-dtd-shared-3-0.dtd	FpML_RelativeDates
secondaryRateSource ; entity type: FpML_InformationSource An alternative, or secondary, source for where the rate observation will occur. Will typically be either a page or a reference bank published rate. Source: fpml-dtd-fx-3-0.dtd	FpML_FXFixing FpML_FXAverageRateOption
seller ; built-in datatype: <i>string</i> ; coding scheme: <i>payerReceiverScheme</i> The party that has sold. Source: fpml-dtd-shared-3-0.dtd	FpML_Strike FpML_StrikeSchedule
sellerParty ; entity type: FpML_PartyDetails The party selling the option. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityOption
sellerPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the seller of the instrument. (FpML_SinglePartyOption usage) ISDA defined Seller. The party reference grants the party referenced by the element buyerPartyReference (i.e. the ISDA defined Buyer) the right, upon exercise, to terminate the Swap Transaction in whole or in part (depending on whether partial exercise is applicable). Source: fpml-dtd-shared-3-0.dtd	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption FpML_Fra FpML_CancelableProvision FpML_ExtendibleProvision FpML_SinglePartyOption FpML_Swaption
settlementCurrency ; built-in datatype: <i>string</i> ;	FpML_FXCashSettlement FpML_EquityExercise

<p>coding scheme: <i>currencyScheme</i></p> <p>The currency in which a cash settlement for non-deliverable forward and non-deliverable options.</p> <p>Source:</p> <p>fpml-dtd-shared-3-0.dtd</p>	
<p>settlementDate ; entity type: FpML_RelativeDateOffset</p> <p>Date on which settlement of option premiums will occur.</p> <p>Source:</p> <p>fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityExercise
<p>settlementInformation ; entity type: FpML_SettlementInformation</p> <p>The information required to settle a currency payment that results from a trade.</p> <p>Source:</p> <p>fpml-dtd-fx-3-0.dtd</p>	<p>FpML_CurrencyFlow</p> <p>FpML_FXOptionPremium</p> <p>FpML_FXOptionPayout</p>
<p>settlementInstruction ; entity type: FpML_SettlementInstruction</p> <p>An explicit specification of how a currency payment is to be made, when the payment is not netted and the route is other than the recipient's standard settlement instruction.</p> <p>Source:</p> <p>fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInformation
<p>settlementMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>settlementMethodScheme</i></p> <p>The mechanism by which settlement is to be made. The scheme of domain values will include standard mechanisms such as CLS, Fedwire, Chips ABA, Chips UID, SWIFT, CHAPS and DDA.</p> <p>Source:</p> <p>fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInstruction
<p>settlementPriceSource ; built-in datatype: <i>string</i> ; coding scheme: <i>settlementPriceSourceScheme</i></p> <p>The source from which the settlement price is to be obtained, e.g. a Reuters page, Prezzo di Riferimento, etc.</p> <p>Source:</p> <p>fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityExercise
<p>settlementRateSource ; entity type: FpML_SettlementRateSource</p> <p>The method for obtaining a settlement rate. This may be from some information source (e.g. Reuters) or from a set of reference banks.</p>	FpML_YieldCurveMethod

Source: fpml-dtd-ird-3-0.dtd	
settlementType ; built-in datatype: <i>string</i> ; coding scheme: <i>settlementTypeScheme</i> How the option will be settled. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityExercise
shareForCombined ; built-in datatype: <i>string</i> ; coding scheme: <i>shareExtraordinaryEventScheme</i> The consideration paid for the original shares following the Merger Event consists of both cash/securities and new shares. Source: fpml-dtd-eqd-3-0.dtd	FpML_MergerEvents
shareForOther ; built-in datatype: <i>string</i> ; coding scheme: <i>shareExtraordinaryEventScheme</i> The consideration paid for the original shares following the Merger Event consists wholly of cash/securities other than new shares. Source: fpml-dtd-eqd-3-0.dtd	FpML_MergerEvents
shareForShare ; built-in datatype: <i>string</i> ; coding scheme: <i>shareExtraordinaryEventScheme</i> The consideration paid for the original shares following the Merger Event consists wholly of new shares. Source: fpml-dtd-eqd-3-0.dtd	FpML_MergerEvents
sideRateBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>sideRateBasisScheme</i> The method by which the exchange rate against base currency is quoted. Source: fpml-dtd-fx-3-0.dtd	FpML_SideRate
sideRates ; entity type: FpML_SideRates An optional element that allow for definition of rates against base currency for non-base currency FX contracts. Source: fpml-dtd-fx-3-0.dtd	FpML_FXRate
singlePartyOption ; entity type: FpML_SinglePartyOption If optional early termination is not available to both	FpML_OptionalEarlyTermination

<p>parties then this component specifies the buyer and seller of the option.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>splitSettlement ; entity type: FpML_SplitSettlement</p> <p>The set of individual payments that are to be made when a currency payment settling a trade needs to be split between a number of ultimate beneficiaries. Each split payment may need to have its own routing information.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInstruction
<p>splitSettlementAmount ; entity type: FpML_Money</p> <p>One of the monetary amounts in a split settlement payment.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SplitSettlement
<p>spotPrice ; built-in datatype: <i>decimal</i></p> <p>The real-time price per share, index or basket.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityOption
<p>spotRate ; built-in datatype: <i>decimal</i></p> <p>An optional element used for FX forwards and certain types of FX OTC options. For deals consummated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_FXBarrierOption FpML_FXDigitalOption FpML_FXAverageRateOption FpML_FXRate FpML_SideRate
<p>spread ; built-in datatype: <i>decimal</i></p> <p>The ISDA Spread, if any, which applies for the calculation period. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_FloatingRateDefinition
<p>spreadSchedule ; entity type: FpML_Schedule</p> <p>The ISDA Spread or a Spread schedule expressed as explicit spreads and dates. In the case of a</p>	FpML_FloatingRate

<p>schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>standardSettlementStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>standardSettlementStyleScheme</i></p> <p>An optional element used to describe how a trade will settle. This defines a scheme and is used for identifying trades that are identified as settling standard and/or flagged for settlement netting.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_SettlementInformation
<p>state ; built-in datatype: <i>string</i></p> <p>A country subdivision used in postal addresses in some countries. For example, US states, Canadian provinces, Swiss cantons.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_Address
<p>step ; entity type: FpML_Step</p> <p>The schedule of step date and value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_Schedule
<p>stepDate ; built-in datatype: <i>date</i></p> <p>The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_Step
<p>stepFrequency ; entity type: FpML_Interval</p> <p>The frequency at which the step changes occur. This frequency must be a multiple of the stream calculation period frequency.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	FpML_NotionalStepRule
<p>stepRelativeTo ; built-in datatype: <i>string</i> ;</p>	FpML_NotionalStepRule

<p>coding scheme: <i>stepRelativeToScheme</i></p> <p>Specifies whether the notionalStepRate should be applied to the initial notional or the previous notional in order to calculate the notional step change amount.</p> <p>Source: fpml-dtd-ird-3-0.dtd</p>	
<p>stepValue ; built-in datatype: <i>decimal</i></p> <p>The rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05.</p> <p>Source: fpml-dtd-shared-3-0.dtd</p>	FpML_Step
<p>strategy ; entity type: FpML_Strategy</p> <p>A trade containing multiple products. It is envisaged that this will be used to represent structured products.</p> <p>Source: fpml-dtd-main-3-0.dtd</p>	FpML_ProductSelection
<p>streetAddress ; entity type: FpML_StreetAddress</p> <p>The set of street and building number information that identifies a postal address within a city.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_Address
<p>streetLine ; built-in datatype: <i>string</i></p> <p>An individual line of street and building number information, forming part of a postal address.</p> <p>Source: fpml-dtd-fx-3-0.dtd</p>	FpML_StreetAddress
<p>strike ; entity type: FpML_EquityStrike</p> <p>The price per unit of the underlying at which the option may be exercised.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityOption
<p>strikePrice ; built-in datatype: <i>decimal</i></p> <p>The rate of exchange at which the option has been struck. It is expected that this will be consistent with the put and call currency amounts within the option leg.</p> <p>Source: fpml-dtd-eqd-3-0.dtd</p>	FpML_EquityStrike
<p>strikeQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>strikeQuoteBasisScheme</i></p> <p>The method by which the strike rate is quoted.</p>	FpML_FXStrikePrice

Source: fpml-dtd-fx-3-0.dtd	
strikeRate ; built-in datatype: <i>decimal</i> The rate for a cap or floor. Source: fpml-dtd-shared-3-0.dtd	FpML_Strike
stubAmount ; entity type: FpML_Money An actual amount to apply for the initial or final stub period may have been agreed between the two parties. If an actual stub amount has been agreed then it would be included in this component. Source: fpml-dtd-ird-3-0.dtd	FpML_Stub
stubCalculationPeriodAmount ; entity type: FpML_StubCalculationPeriodAmount The stub calculation period amount parameters. This element must only be included if there is an initial or final stub calculation period. Even then, it must only be included if either the stub references a different floating rate tenor to the regular calculation periods, or if the stub is calculated as a linear interpolation of two different floating rate tenors, or if a specific stub rate or stub amount has been negotiated. Source: fpml-dtd-ird-3-0.dtd	FpML_InterestRateStream
stubRate ; built-in datatype: <i>decimal</i> An actual rate to apply for the initial or final stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be represented as 0.05. Source: fpml-dtd-ird-3-0.dtd	FpML_Stub
swap ; entity type: FpML_Swap A swap product definition. Source: fpml-dtd-ird-3-0.dtd	FpML_Swap FpML_ProductSelection
swapPremium ; built-in datatype: <i>boolean</i> Specifies whether or not the premium is to be paid in the style of payments under an interest rate swap contract. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityPremium

swapStream ; entity type: FpML_InterestRateStream The swap streams. Source: fpml-dtd-ird-3-0.dtd	FpML_Swap
swaption ; entity type: FpML_Swaption A swaption product definition. Source: fpml-dtd-ird-3-0.dtd	FpML_ProductSelection
swaptionAdjustedDates ; entity type: FpML_SwaptionAdjustedDates The adjusted dates associated with swaption exercise. These dates have been adjusted for any applicable business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_Swaption
swaptionStraddle ; built-in datatype: <i>boolean</i> Whether the option is a swaption or a swaption straddle Source: fpml-dtd-ird-3-0.dtd	FpML_Swaption
terminationDate ; entity type: FpML_AdjustableDate The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriodDates
thresholdRate ; built-in datatype: <i>decimal</i> A threshold rate. A threshold of 0.10% would be represented as 0.001. Source: fpml-dtd-shared-3-0.dtd	FpML_AutomaticExercise
touchCondition ; built-in datatype: <i>string</i> ; coding scheme: <i>touchConditionScheme</i> The binary condition that applies to an American-style trigger. There can only be two domain values for this element: "touch" or "no touch". Source: fpml-dtd-fx-3-0.dtd	FpML_FXAmericanTrigger
trade ; entity type: FpML_Trade The FpML trade definition. Source:	FpML_Root

fpml-dtd-main-3-0.dtd	
tradeDate ; built-in datatype: <i>date</i> The trade date. Source: fpml-dtd-main-3-0.dtd	FpML_TradeHeader
tradeHeader ; entity type: FpML_TradeHeader The information on the trade which is not product specific, e.g. trade date. Source: fpml-dtd-main-3-0.dtd	FpML_Trade
tradeId ; built-in datatype: <i>string</i> ; coding scheme: <i>tradeIdScheme</i> A trade 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. Source: fpml-dtd-main-3-0.dtd	FpML_PartyTradeIdentifier FpML_Portfolio
treatedRate ; built-in datatype: <i>decimal</i> The observed rate after any required rate treatment is applied. A treated rate of 5% would be represented as 0.05. Source: fpml-dtd-shared-3-0.dtd	FpML_RateObservation
triggerCondition ; built-in datatype: <i>string</i> ; coding scheme: <i>triggerConditionScheme</i> The binary condition that applies to a European-style trigger, determining where the spot rate must be relative to the triggerRate for the option to be exercisable. There can only be two domain values for this element: "aboveTrigger" or "belowTrigger". Source: fpml-dtd-fx-3-0.dtd	FpML_FXEuropeanTrigger
triggerPayout ; entity type: FpML_FXOptionPayout The amount of currency which becomes payable if and when a trigger event occurs. Source: fpml-dtd-fx-3-0.dtd	FpML_FXBarrierOption FpML_FXDigitalOption
triggerRate ; built-in datatype: <i>decimal</i> The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred. Source:	FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger

fpml-dtd-fx-3-0.dtd	
unadjustedDate ; built-in datatype: <i>date</i> A date subject to adjustment. Source: fpml-dtd-shared-3-0.dtd	FpML_AdjustableDate FpML_AdjustableDates
unadjustedEndDate ; built-in datatype: <i>date</i> The unadjusted calculation period end date. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriod
unadjustedFirstDate ; built-in datatype: <i>date</i> The first date of a date range. Source: fpml-dtd-shared-3-0.dtd	FpML_DateRange
unadjustedLastDate ; built-in datatype: <i>date</i> The last date of a date range. Source: fpml-dtd-shared-3-0.dtd	FpML_DateRange
unadjustedPaymentDate ; built-in datatype: <i>date</i> The unadjusted payment date. Source: fpml-dtd-ird-3-0.dtd	FpML_PaymentCalculationPeriod
unadjustedPrincipalExchangeDate ; built-in datatype: <i>date</i> The unadjusted principal exchange date. Source: fpml-dtd-ird-3-0.dtd	FpML_PrincipalExchange
unadjustedStartDate ; built-in datatype: <i>date</i> The unadjusted calculation period start date. Source: fpml-dtd-ird-3-0.dtd	FpML_CalculationPeriod
underlying ; entity type: FpML_Equity Defines the asset(s) on which the option is granted. Can be (a) shares - equity securities of a single issuer, (b) a basket of shares - a weighted basket of the equity securities of two or more issuers, (c) a basket of indices - a weighted collection of two or more equity indices, or (d) a portfolio basket - a weighted collection of two or more of: equity indices, equity securities, other securities of any type. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityOption

valuationDate ; built-in datatype: <i>date</i> The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 1996 Equity Derivatives Definitions. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityValuation
valuationTime ; entity type: FpML_BusinessCenterTime The specific time of day at which the calculation agent values the underlying. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityValuation
valuationTimeType ; built-in datatype: <i>string</i> ; coding scheme: <i>timeTypeScheme</i> The time of day at which the calculation agent values the underlying, for example the official closing time of the exchange. Source: fpml-dtd-eqd-3-0.dtd	FpML_EquityValuation
valueDate ; built-in datatype: <i>date</i> The date on which both currencies traded will settle. Source: fpml-dtd-fx-3-0.dtd	FpML_FXLeg FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption
varyingNotionalCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency of the varying notional amount, i.e. the notional amount being determined periodically based on observation of a spot currency exchange rate. Source: fpml-dtd-ird-3-0.dtd	FpML_FxLinkedNotionalSchedule
varyingNotionalFixingDates ; entity type: FpML_RelativeDateOffset The dates on which spot currency exchange rates are observed for purposes of determining the varying notional currency amount that will apply to a calculation period. Source: fpml-dtd-ird-3-0.dtd	FpML_FxLinkedNotionalSchedule
varyingNotionalInterimExchangePaymentDates ; entity type: FpML_RelativeDateOffset The dates on which interim exchanges of notional are paid. Interim exchanges will arise as a result of changes in the spot currency exchange amount or changes in the constant notional schedule (e.g. amortization). Source:	FpML_FxLinkedNotionalSchedule

<p>fpml-dtd-ird-3-0.dtd</p> <p>weeklyRollConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>weeklyRollConventionScheme</i></p> <p>The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly and not otherwise.</p> <p>Source:</p> <p>fpml-dtd-ird-3-0.dtd</p>	<p>FpML_ResetFrequency</p>
<p>zeroCouponYieldAdjustedMethod ; entity type: FpML_YieldCurveMethod</p> <p>An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (d).</p> <p>Source:</p> <p>fpml-dtd-ird-3-0.dtd</p>	<p>FpML_CashSettlement</p>