



Financial products Markup Language

FpML - Main Component Definitions

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Table Of Contents

1	Global Complex Types	5
1.1	ValuationDocument	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
2	Global Elements	7
2.1	FpML	8
2.1.1	Description:	8
2.1.2	Contents:	8
2.1.3	Used by:	8
2.1.4	Substituted by:	8
2.1.5	Figure:	8
2.1.6	Schema Fragment:	8
3	Schema listing	9

1 Global Complex Types

1.1 ValuationDocument

1.1.1 Description:

A type defining a content model that includes valuation (pricing and risk) data without expressing any processing intention.

1.1.2 Contents:

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

- A type defining a content model that is backwards compatible with older FpML releases and which can be used to contain sets of data without expressing any processing intention.

market (zero or more occurrences; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

valuationSet (zero or more occurrences; of the type ValuationSet)

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="ValuationDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that includes valuation (pricing
      and risk) data without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DataDocument">
      <xsd:sequence>
        <xsd:element ref="market" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element ref="valuationSet" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 FpML

2.1.1 Description:

The FpML element forms the root for any conforming FpML instance document. The actual structure of the document is determined by setting the 'type' attribute to an appropriate derived subtype of the complex type Document.

2.1.2 Contents:

Element FpML is defined by the complex type Document

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="FpML" type="Document">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The FpML element forms the root for any conforming FpML instance
      document. The actual structure of the document is determined by
      setting the 'type' attribute to an appropriate derived subtype of
      the complex type Document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      products
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-fx-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-ird-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-egd-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-return-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-cd-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-bond-option-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-correlation-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-dividend-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-variance-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-loan-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      business process messaging
    </xsd:documentation>
  </xsd:annotation>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      pre-trade
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-pretrade-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      negotiation and execution
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-tradeexec-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-negotiation-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-execution-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-allocation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      notification
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-trade-notification-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-contract-notification-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      confirmation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-confirmation-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-confirmation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      reporting and settlement
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-credit-event-notification-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-reporting-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-reconciliation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      miscellaneous
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-matching-status-4-4.xsd"/>
  <xsd:complexType name="ValuationDocument">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a content model that includes valuation
        (pricing and risk) data without expressing any processing
        intention.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DataDocument">
        <xsd:sequence>
          <xsd:element ref="market" minOccurs="0" maxOccurs="unbounded"/>
          <xsd:element ref="valuationSet" minOccurs="0" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </complexContent>
  </xsd:complexType>
</xsd:schema>
```

```
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="FpML" type="Document">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The FpML element forms the root for any conforming FpML
      instance document. The actual structure of the document is
      determined by setting the 'type' attribute to an appropriate
      derived subtype of the complex type Document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>
```



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FpML® Financial product Markup Language

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Table Of Contents

1	Business Process Examples	10
1.1	Introduction	10
1.2	General Messages	11
1.2.1	Example 3 - Portfolio Message	11
1.2.2	Example 21 - Credit Event Notice	11
1.2.3	Example 50 - Message Rejected	11
1.2.4	Example 90 - Trade Execution Date Time	11
1.3	Allocations	12
1.3.1	Example 19 - Long-Form Allocation of a Credit Default Swap	12
1.3.2	Example 20 - Short-Form Allocation of a Credit Default Swap	12
1.3.3	Example 22 - Allocation Created	12
1.3.4	Example 23 - Allocation Amendment	12
1.3.5	Example 24 - Allocation Cancelled	12
1.3.6	Example 25 - Request Allocation	12
1.4	Amendments	13
1.4.1	Example 15 - Credit Default Swap Request Amendment Confirmation	13
1.5	Cashflow Matching	14
1.5.1	Example 28 - Simple Cashflow Assertion	14
1.5.2	Example 29 - Asset Swap Cashflow Assertion	14
1.5.3	Example 30 - Interest Rate Cashflow Assertion	14
1.5.4	Example 31 - Interest Rate Match Result - A	14
1.5.5	Example 32 - Interest Rate Match Result - B	14
1.5.6	Example 33 - Interest Rate Match Result - C	14
1.5.7	Example 34 - Credit Default Cashflow Termination	14
1.5.8	Example 35 - Credit Default Coupon Payment	14
1.5.9	Example 36 - Credit Default Cash Flow Assertion	14
1.5.10	Example 37 - Credit Default Cashflow Match Result - A	14
1.5.11	Example 38 - Credit Default Cashflow Match Result - B	15
1.5.12	Example 39 - Credit Default Cashflow Match Result - C	15
1.5.13	Example 40 - Interest Rate Reset	15
1.5.14	Example 41 - Interest Rate Equity Reset	15
1.5.15	Example 42 - Interest Rate Equity Dividend Reset	15
1.5.16	Example 43 - Equity Swap Cashflow Partial Termination	15
1.5.17	Example 44 - Equity Swap Cashflow Partial Termination Match Results - A	15
1.5.18	Example 45 - Equity Swap Cashflow Partial Termination Match Results - B	15
1.5.19	Example 46 - Equity Swap Cashflow Partial Termination Match Results - C	16
1.5.20	Example 47 - Compounding Swap Cashflow Assertion	16
1.5.21	Example 48 - Cashflow Assertion: Initial Principal Exchange of a Cross-Currency Swap	16
1.5.22	Example 49 - Cashflow Assertion: Equity Option Premium	16
1.6	Confirmations	17
1.6.1	Example 1 - Request Trade Confirmation	17
1.6.2	Example 2 - Trade Confirmed	17
1.6.3	Example 5 - Equity Cash Share Request Confirmation	17
1.6.4	Example 6 - Equity Index Option Request Confirmation	17
1.6.5	Example 7 - Equity Physical Share Request Confirmation	17
1.7	Increases	18
1.7.1	Example 4 - Equity Option Increase	18
1.7.2	Example 12 - Credit Default Swap Request Increase Termination	18
1.8	Novations	19
1.8.1	Example 26 - Alleged Novation	19
1.8.2	Example 27 - Request Novation Consent	19
1.9	Party Roles and Accounts	20
1.9.1	Example 16 - FX Single Leg with multiple roles and accounts	20
1.9.2	Example 17 - Two sided swap with multiple roles and accounts	20
1.9.3	Example 18 - Credit Default Swap Short Form US Corporate with broker role	20
1.10	Terminations	21
1.10.1	Example 8 - Equity Option Partial Termination	21
1.10.2	Example 9 - Equity Option Termination	21
1.10.3	Example 10 - Equity Swap Partial Termination	21
1.10.4	Example 11 - Equity Swap Full Termination	21
1.10.5	Example 13 - Credit Default Swap Full Termination Confirmation	21

1.10.6	Example 14 - Credit Default Swap Partial Termination Confirmation	21
1.11	Contract Notifications	22
1.11.1	Example 51 - Contract Created	22
1.11.2	Example 52 - Contract Cancelled	22
1.11.3	Example 53 - Contract Novated	22
1.11.4	Example 54 - Contract Partial Termination	22
1.11.5	Example 55 - Contract Full Termination	22
1.11.6	Example 56 - Contract Increased	22
1.11.7	Example 91 - Contract Partial Termination Cancelled	22
1.11.8	Example 92 - Contract Partial Termination Cancelled	22
1.11.9	Example 93 - Contract Novated Cancelled	22
1.11.10	Example 94 - Contract Novated Cancelled	22
1.11.11	Example 95 - Contract Increased Cancelled	22
1.11.12	Example 96 - Contract Increased Cancelled	22
1.11.13	Example 97 - Contract Full Termination Cancelled	22
1.11.14	Example 98 - Contract Full Termination Cancelled	22
1.12	Portfolio Reconciliation	23
1.12.1	Scenario: Incremental Update	23
1.12.1.1	Example 57 - Positions Asserted	23
1.12.1.2	Example 58 - Positions Acknowledged	23
1.12.1.3	Example 59 - Positions Match Results	23
1.12.1.4	Example 60 - Positions Asserted	23
1.12.1.5	Example 61 - Positions Acknowledged	23
1.12.1.6	Example 62 - Positions Match Results	23
1.12.1.7	Example 63 - Positions Asserted	23
1.12.1.8	Example 64 - Positions Acknowledged	23
1.12.1.9	Example 65 - Positions Match Results	23
1.12.1.10	Example 66 - Positions Match Results	23
1.12.1.11	Example 67 - Positions Asserted	23
1.12.1.12	Example 68 - Positions Acknowledged	24
1.12.1.13	Example 69 - Positions Match Results	24
1.12.1.14	Example 70 - Positions Match Results	24
1.12.1.15	Example 71 - Positions Asserted	24
1.12.1.16	Example 72 - Portfolio Request	24
1.12.1.17	Example 73 - Position Report	24
1.12.1.18	Example 74 - Position Request	24
1.12.1.19	Example 75 - Position Report	24
1.12.2	Scenario: Snapshot	24
1.12.2.1	Example 76 - Positions Asserted	24
1.12.2.2	Example 77 - Positions Asserted	24
1.12.2.3	Example 78 - Positions Match Results	24
1.12.2.4	Example 79 - Positions Match Results	24
1.12.2.5	Example 80 - Positions Asserted	25
1.12.2.6	Example 81 - Positions Match Results	25
1.12.2.7	Example 82 - Positions Match Results	25
1.12.3	Scenario: Force Matched	25
1.12.3.1	Example 83 - Positions Asserted	25
1.12.3.2	Example 84 - Positions Asserted	25
1.12.3.3	Example 85 - Positions Match Results	25
1.12.3.4	Example 86 - Positions Match Results	25
1.12.3.5	Example 87 - Positions Asserted	25
1.12.3.6	Example 88 - Positions Match Results	25
1.12.3.7	Example 89 - Positions Match Results	25
2	Interest Rate Derivative Examples	26
2.1	Introduction	26
2.2	Example 1 - Fixed/Floating Single Currency Interest Rate Swap	27
2.3	Example 2 - Fixed/Floating Single Currency Interest Rate Swap with Initial Stub Period and Notional Amortization	28
2.4	Example 3 - Fixed/Floating Single Currency Interest Rate Swap with Compounding, Payment Delay and Final Rate Rounding	29
2.5	Example 4 - Fixed/Floating Single Currency Interest Rate Swap with Arrears Reset, Step-Up Coupon and Upfront Fee	30
2.6	Example 5 - Fixed/Floating Single Currency Interest Rate Swap with Long Initial Stub and Short Final Stub	

2.7	Example 6 - Fixed/Floating Cross Currency Interest Rate Swap	32
2.8	Example 7 - Fixed/Floating Overnight Interest Rate Swap (OIS)	33
2.9	Example 8 - Forward Rate Agreement	34
2.10	Example 9 - European Swaption, Physical Settlement, Explicit Underlying Effective Date	35
2.11	Example 10 - European Swaption, Physical Settlement, Relative Underlying Effective Date	36
2.12	Example 11 - European Swaption, Physical Settlement, Partial Exercise, Automatic Exercise	37
2.13	Example 12 - European Swaption, Cash Settlement, Swaption Straddle	38
2.14	Example 13 - European Swaption, Cash Settled, cashflows included	39
2.15	Example 14 - Bermuda Swaption, Physical Settlement.	40
2.16	Example 15 - American Swaption, Physical Settlement.	41
2.17	Example 16 - Fixed/Floating Single Currency IRS With Mandatory Early Termination.	42
2.18	Example 17 - Fixed/Floating Single Currency IRS With European Style Optional Early Termination.	43
2.19	Example 18 - Fixed/Floating Single Currency IRS With Bermuda Style Optional Early Termination, Cashflows + optionalEarlyTerminationAdjustedDates.	44
2.20	Example 19 - Fixed/Floating Single Currency IRS With American Style Optional Early Termination.	45
2.21	Example 20 - Fixed/Floating Single Currency IRS With European Cancelable Provision.	46
2.22	Example 21 - Fixed/Floating Single Currency IRS With European Extendible Provision.	47
2.23	Example 22 - Interest Rate Cap	48
2.24	Example 23 - Interest Rate Floor	49
2.25	Example 24 - Interest Rate Collar	50
2.26	Example 25 - Fixed/Floating IRS Where The Floating Stream Notional Is Reset Based On Prevailing Spot Exchange Rate	51
2.27	Example 26 - Example 25 - Fixed/Floating IRS Where The Floating Stream Notional Is Reset Based On Prevailing Spot Exchange Rate - Cashflows.	52
2.28	Example 27 - Inverse Floater	53
2.29	Example 28 - Bullet Payments	54
2.30	Example 29 - Swap with Non-Deliverable Settlement Provision	55
2.31	Example 30 - Compounding and Averaging Swap with Relative Dates	56
2.32	Example 31 - Swap with Non-Deliverable Settlement Provision	57
3	Inflation Swaps Examples	58
3.1	Introduction	58
3.2	Example 1 - Year-on-Year	59
3.3	Example 2 - Year-on-Year with Bond Reference	60
3.4	Example 3 - Year-on-Year Initial Level	61
3.5	Example 4 - Year-on-Year with Interpolation	62
3.6	Example 5 - Zero-Coupon	63
4	Credit Derivative Examples	64
4.1	Credit Default Swap	64
4.1.1	Example 1 - Asian Corporate, Long Form, Fixed Regular Payment Schedule	64
4.1.2	Example 2 - Asian Corporate, Short Form, Fixed Regular Payment Schedule	64
4.1.3	Example 3 - Australian Corporate, Long Form, Fixed Regular Payment Schedule	64
4.1.4	Example 4 - Australian Corporate, Short Form, Fixed Regular Payment Schedule	64
4.1.5	Example 5 - Emerging Markets Asian Corporate, Long Form, Fixed Regular Payment Schedule	64
4.1.6	Example 6 - Emerging Markets European Sovereign, Long Form, Fixed Regular Payment Schedule	64
4.1.7	Example 7 - European Corporate, Long Form, Fixed Regular Payment Schedule	65
4.1.8	Example 8 - European Corporate, Short Form, Fixed Regular Payment Schedule	65
4.1.9	Example 9 - European Sovereign, Long Form, Fixed Regular Payment Schedule	65
4.1.10	Example 10 - US Corporate, Long Form, Fixed Regular Payment Schedule	65
4.1.11	Example 11 - US Corporate, Short Form, Fixed Regular Payment Schedule	65
4.1.12	Example 12 - Emerging Markets Asian Sovereign, Long Form, Fixed Regular Payment Schedule	65
4.1.13	Example 13 - Asia Sovereign, Long Form, Fixed Regular Payment Schedule	65
4.1.14	Example 14 - Emerging Markets Latin American Corporate, Long Form, Fixed Regular Payment Schedule	65
4.1.15	Example 15 - Emerging Markets Latin American Sovereign, Long Form, Fixed Regular Payment Schedule	65
4.2	Credit Default Swap Index	66
4.2.1	Example 1 - CDX Example	66
4.2.2	Example 2 - iTraxx Example	66
4.2.3	Example 3 - iTraxx Contractual Supplement Example	66
4.2.4	Example 4 - CDS Index Tranche	66
4.3	Credit Default Swap Basket	67
4.3.1	Example 1 - CDS Basket	67
4.3.2	Example 2 - CDS Custom Basket	67

4.3.3	Example 3 - CDS Basket Tranche	67
4.4	Mortgage Derivatives	68
4.4.1	Example 1 - CDS on CMBS	68
4.4.2	Example 2 - CDS on RMBS	68
4.5	Loan Derivatives	69
4.5.1	Example 1 - CDS Loan Secured List	69
4.5.2	Example 2 - CDS Loan Reference Obligation	69
4.6	Credit Default Swap Option	70
4.6.1	Example 1 - CDS Option	70
4.6.2	Example 2 - CDS Option	70
4.6.3	Example 3 - CDX Index Option	70
4.6.4	Example 4 - iTraxx Index Option	70
4.7	Independent Amount	71
4.7.1	Example 1 - Independent Amount	71
4.8	Credit Event Notice	72
4.8.1	Example 1 - Credit Event Notice	72
5	Foreign Exchange Examples	73
5.1	Introduction	73
5.2	Example 1 - FX Spot	74
5.3	Example 2 - FX Spot 'Cross' (non-base currency) with Side Rates	75
5.4	Example 3 - FX Forward	76
5.5	Example 4 - FX Forward with specific Settlement Instructions	77
5.6	Example 5 - FX Forward identified as using standard settlement instructions	78
5.7	Example 6 - FX Forward with split settlement	79
5.8	Example 7 - Non-deliverable FX Forward	80
5.9	Example 8 - FX Swap	81
5.10	Example 9 - FX OTC Option - European exercise	82
5.11	Example 10 - FX OTC Option - American exercise	83
5.12	Example 11 - Non-deliverable FX OTC Option	84
5.13	Example 12 - FX OTC Barrier Option	85
5.14	Example 13 - FX OTC Double Barrier Option	86
5.15	Example 14 - FX OTC Digital/Binary Option -- Euro Binary	87
5.16	Example 15 - FX OTC Digital/Binary Option -- Euro Range Digital	88
5.17	Example 16 - FX OTC Digital/Binary Option -- One-Touch	89
5.18	Example 17 - FX OTC Digital/Binary Option -- No-Touch	90
5.19	Example 18 - FX OTC Digital/Binary Option -- Double One-Touch	91
5.20	Example 19 - FX OTC Digital/Binary Option -- Double No-Touch	92
5.21	Example 20 - FX OTC Average Rate Option with Parametric Schedule	93
5.22	Example 21 - FX OTC Average Rate Option with Specific Date Schedule	94
5.23	Example 22 - Straddle (sample usage of Strategy)	95
5.24	Example 23 - Delta Hedge (sample usage of Strategy)	96
5.25	Term Deposit Example 1 - Simple Term Deposit	97
5.26	Term Deposit Example 2 - Term Deposit with Settlement Instructions	98
6	Equity Options Examples	99
6.1	Introduction	99
6.2	Example 1 - American Call Stock Long Form	100
6.3	Example 2 - Calendar Spread Short Form	101
6.4	Example 3 - Call or Put Spread Short Form	102
6.5	Example 4 - European Call Index Long Form	103
6.6	Example 5 - Asian Option Long Form	104
6.7	Example 6 - Averaging In Long Form	105
6.8	Example 7 - Barrier Knockout with Rebate Long Form	106
6.9	Example 8 - Basket Long Form	107
6.10	Example 9 - Bermuda Long Form	108
6.11	Example 10 - Binary Barrier Long Form	109
6.12	Example 11 - Quanto Long Form	110
6.13	Example 12 - Vanilla Short Form	111
6.14	Example 13 - 1996 American Call Stock	112
6.15	Example 14 - American Call Stock Passthrough Long Form	113
6.16	Example 15 - Basket Passthrough Long Form	114
6.17	Example 16 - Equity Option Transaction Supplement	115
6.18	Example 17 - Equity Option Transaction Supplement Non-Deliverable Share	116
6.19	Example 18 - Equity Option Transaction Supplement Non-Deliverable Index	117
6.20	Example 19 - Dividend Adjustment	118
7	Bond and Convertible Bond Option Examples	

7.1	Introduction	119
7.2	Example 1 - Bond Option	120
7.3	Example 2 - Convertible Bond Option	121
7.4	Example 3 - Convertible Bond Option	122
8	Equity Swaps Examples	123
8.1	Introduction	123
8.2	Example 1 - Single Underlyer Execution Swap Long Form	124
8.3	Example 2 - Composite Basket Swap Long Form	125
8.4	Example 3 - Index Swap With a Quanto Feature Long Form	126
8.5	Example 4 - Zero-strike Equity Swap	127
8.6	Example 5 - Single Underlyer Swap with an Upfront Fee as well as a Brokerage Fee Long Form	128
8.7	Example 6 - Single Index Long Form	130
8.8	Example 7 - Single Underlyer Swap with both an Initial and a Final Stub	131
8.9	Example 8 - Composite basket long form with separate spreads	132
9	Total Return Swaps Examples	133
9.1	Introduction	133
9.2	Example 1 - Equity Basket	134
9.3	Example 2 - Single Equity	135
9.4	Example 3 - Single Stock Execution Swap with Fixing Dates and Dividend Payment Date	136
10	Equity Forwards Examples	137
10.1	Introduction	137
10.2	Example 1 - Equity Forward Stock Long Form	138
11	Variance Derivatives Examples	139
11.1	Introduction	139
11.2	Example 1 - Variance Swap Index	140
11.3	Example 2 - Variance Swap Single Stock	141
11.4	Example 3 - Conditional Variance Swap	142
11.5	Example 4 - Variance Swap Option Index	143
12	Correlation Derivatives Examples	144
12.1	Introduction	144
12.2	Example 1 - Correlation Swap	145
12.3	Example 2 - Correlation Swap Confirmation	146
12.4	Example 3 - Correlation Swap Confirmation	147
12.5	Example 4 - Correlation Swap Confirmation	148
12.6	Example 5 - Correlation Swap Option	149
13	Dividend Derivatives Examples	150
13.1	Introduction	150
13.2	Example 1 - Dividend Swap	151
13.3	Example 2 - Dividend Swap Collateral	152
13.4	Example 3 - Dividend Swap Option	153
14	Loan Examples	154
14.1	Introduction	154
14.2	Example 1 - Drawdown Notice	155
14.3	Example 2 - Drawdown Notice (CITI)	156
14.4	Example 3 - Drawdown Notice (BoA)	157
14.5	Example 4 - Interest Payment Notice	158
14.6	Example 5 - Interest Payment Notice (GS)	159
14.7	Example 6 - Interest Payment Notice (BoA)	160
14.8	Example 7 - Repayment Notice	161
14.9	Example 8 - Repayment Notice (GS)	162
14.10	Example 9 - Repayment Notice (GS)	163
15	Pricing and Risk Examples	164
15.1	Use Cases/Examples	164
15.1.1	Terminology:	164
15.1.2	Request/Response scenarios:	164
15.1.2.1	Scenario 1 – Request Trade Value	164
15.1.2.1.1	Use Case 1 Description	164
15.1.2.2	Scenario 2 – Request Portfolio Value/Sensitivity	164
15.1.2.2.1	Use Case 2A Description	165
15.1.2.2.2	Use Case 2B Description	165
15.1.2.3	Scenario 3 – Request Sensitivity Generation	165
15.1.2.3.1	Use Case 3A Description	165
15.1.2.3.2	Use Case 3B Description	166
15.1.2.3.3	Use Case 3C Description	166

15.1.2.4	Scenario 4 – Request New Trade Impact	166
15.1.2.5	Scenario 5 – Perform Analyses	167
15.1.2.5.1	Use Case 5A Description	167
15.1.2.6	Scenario 6 – Request Pricing Inputs	167
15.1.3	Notification Scenarios	168
15.1.3.1	Position Report	168
15.1.3.2	Use Case 7:	168
15.1.3.3	Use Case 8:	168

1 Business Process Examples

1.1 Introduction

This section contains example FpML documents for several message types related to different business processes. Each demonstrates how different message exchanges are modeled in FpML.

1.2 General Messages

1.2.1 Example 3 - Portfolio Message

File: msg-ex03-portfolio.xml

1.2.2 Example 21 - Credit Event Notice

File: msg-ex21-credit-event-notice.xml

This example shows the representation of a Credit Event Notice as FpML message. This examples is the same as cdcen-ex01-credit-event-notice-message.xml available in the cd folder.

1.2.3 Example 50 - Message Rejected

File: msg-ex50-message-rejected.xml

1.2.4 Example 90 - Trade Execution Date Time

File: msg-ex90-trade-execution-date-time.xml

This example shows the representation of the trade execution date time, which is a requirement for MiFID.

1.3 Allocations

1.3.1 Example 19 - Long-Form Allocation of a Credit Default Swap

File: msg-ex19-cds-long-form-allocation-accounts.xml

This example shows a "long-form" representation of allocations for a Credit Default Swap. This means that the block and the allocated trades have a full FpML representation.

1.3.2 Example 20 - Short-Form Allocation of a Credit Default Swap

File: msg-ex20-cds-short-form-allocation.xml

This example shows a "short-form" representation of allocations for a Credit Default Swap. This means that only the block trade has a full FpML representation. The allocated trades are described with parameters (percentage of notional, amount) contained in the allocations element

1.3.3 Example 22 - Allocation Created

File: msg-ex22-cds-long-form-allocation-created.xml

This example shows an allocation being created with the AllocationCreated message. It also notes the beginning of a messaging thread between two parties.

1.3.4 Example 23 - Allocation Amendment

File: msg-ex23-cds-long-form-allocation-amended.xml

This example shows a change to the allocation that was created in example 22. The AllocationAmended message continues a thread between two parties.

1.3.5 Example 24 - Allocation Cancelled

File: msg-ex24-cds-long-form-allocation-cancelled.xml

This example shows the allocation created in example 22 being cancelled. The message thread between two parties.

1.3.6 Example 25 - Request Allocation

File: msg-ex25-cds-request-allocation.xml

This examples shows the usage of the RequestAllocation message and a thread between two parties.

1.4 Amendments

1.4.1 Example 15 - Credit Default Swap Request Amendment Confirmation

File: msg-ex15-cd-request-amendment-confirmation.xml

1.5 Cashflow Matching

1.5.1 Example 28 - Simple Cashflow Assertion

File: msg-ex28-cashflow-assertion-most-simple.xml

This example shows the usage of TradeCashflowsAsserted to describe a simple asserted cashflow. The minimal amount of information is specified: A single payment/currency pair and the buyer/seller party references.

1.5.2 Example 29 - Asset Swap Cashflow Assertion

File: msg-ex29-cashflow-assertion-assetSwap.xml

Example of a cashflow assertion related to an asset swap. Features of this example include 3 underlying references: The fixed rate, the float rate and the bond reference.

1.5.3 Example 30 - Interest Rate Cashflow Assertion

File: msg-ex30-cashflow-assertion-ird.xml

Example of a cashflow assertion related to an interest rate swap with vanilla fixed vs. float terms.

1.5.4 Example 31 - Interest Rate Match Result - A

File: msg-ex31-cashflow-match-result-ird-01.xml

Example of a payment exposed cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.5 Example 32 - Interest Rate Match Result - B

File: msg-ex32-cashflow-match-result-ird-02.xml

Example of a mismatched cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.6 Example 33 - Interest Rate Match Result - C

File: msg-ex33-cashflow-match-result-ird-03.xml

Example of an unmatched cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.7 Example 34 - Credit Default Cashflow Termination

File: msg-ex34-cashflow-assertion-cds-Termination.xml

Example of a cashflow assertion related to the termination of a single name credit default swap. No calculation details are provided to explain how the termination fee has been calculated, as the market practice is to have it agreed on by the respective desks.

1.5.8 Example 35 - Credit Default Coupon Payment

File: msg-ex35-cashflow-assertion-cds-Coupon.xml

Example of a cashflow assertion related to a single name credit default swap, with a fee leg reset cashflow.

1.5.9 Example 36 - Credit Default Cash Flow Assertion

File: msg-ex36-cashflow-assertion-cds2.xml

Example of a cashflow assertion related to the standard quarterly payment on a single name credit default swap.

1.5.10 Example 37 - Credit Default Cashflow Match Result - A

File: msg-ex37-cashflow-match-result-cds2-01.xml

Example of a successful cashflow match result message related to the standard quarterly payment on a single name credit default swap.

1.5.11 Example 38 - Credit Default Cashflow Match Result - B

File: msg-ex38-cashflow-match-result-cds2-02.xml

Example of an erroneous cashflow match result message related to the standard quarterly payment on a single name credit default swap.

1.5.12 Example 39 - Credit Default Cashflow Match Result - C

File: msg-ex39-cashflow-match-result-cds2-03.xml

Example of an unmatched cashflow match result message related to the standard quarterly payment on a single name credit default swap.

1.5.13 Example 40 - Interest Rate Reset

File: msg-ex40-cashflow-assertion-eqs-InterestReset.xml

Example of a cashflow assertion related to a single stock equity swap, with a net payment that has only one gross component: an interest reset.

1.5.14 Example 41 - Interest Rate Equity Reset

File: msg-ex41-cashflow-assertion-eqs-InterestEquityReset.xml

Example of a cashflow assertion related to a single stock equity swap, with a net payment that has only two gross components: an equity reset and an interest reset.

1.5.15 Example 42 - Interest Rate Equity Dividend Reset

File: msg-ex42-cashflow-assertion-eqs-InterestEquityDividendReset.xml

Example of a cashflow assertion related to a single stock equity swap, with a net payment that has three gross components: an equity reset, an interest reset and a dividend component.

In the case of the equity reset component of the combined reset, the calculation elements are limited to the number of units. The notional of the trade that has been used as a calculation basis for the accrual, i.e. the number of units (19,000) multiplied by the previous strike price (CAD 7.87).

1.5.16 Example 43 - Equity Swap Cashflow Partial Termination

File: msg-ex43-cashflow-assertion-eqs-PartialTermination.xml

Example of a cashflow assertion related to the partial termination of an equity swap that leads to a cashflow that has an equity, an interest rate and a dividend component. The notional stated here is the notional **resulting from** the partial termination.

The calculation details sections represent the equity PnL and the funding cost related to their portioned shares.

1.5.17 Example 44 - Equity Swap Cashflow Partial Termination Match Results - A

As part of these transactions, 6,948 shares were sold at a price of USD 42.6481, generating a cashflow that needs to be broken down across each of the purchased transactions in order to provide an appropriate explanation of the equity and funding PnL.

- 171 shares had been purchased on July 20th at a price of USD 40.9492
- 5,859 shares had been purchased on August 4th at a price of USD 42.6552
- 918 shares had been purchased on October 24 at a price of USD 38.1097

The approach consisted in having 7 calculation details sections: one for each equity and funding component, and one for the dividend component.

File: msg-ex44-cashflow-match-result-eqs-PartialTermination-01.xml

Example of a cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.18 Example 45 - Equity Swap Cashflow Partial Termination Match Results - B

File: msg-ex45-cashflow-match-result-eqs-PartialTermination-02.xml

Example of a cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.19 Example 46 - Equity Swap Cashflow Partial Termination Match Results - C

File: msg-ex46-cashflow-match-result-eqs-PartialTermination-03.xml

Example of a cashflow match result message related to an interest rate swap with vanilla fixed vs. float terms.

1.5.20 Example 47 - Compounding Swap Cashflow Assertion

File: msg-ex47-cashflow-assertion-CompoundingSwap.xml

Example of a cashflow assertion related to an interest rate swap with compounding interests on one of the legs. In this example, the fixed leg resets semi-annually.

1.5.21 Example 48 - Cashflow Assertion: Initial Principal Exchange of a Cross-Currency Swap

File: msg-ex48-cashflow-assertion-XCcy-PrincipalExchange.xml

Example of a cashflow assertion related to the initial principal exchange of a cross-currency swap.

1.5.22 Example 49 - Cashflow Assertion: Equity Option Premium

File: msg-ex49-cashflow-assertion-EquityOption.xml

Example of a cashflow assertion related to an equity option premium.

1.6 Confirmations

1.6.1 Example 1 - Request Trade Confirmation

File: msg-ex01-request-confirmation.xml

1.6.2 Example 2 - Trade Confirmed

File: msg-ex02-trade-confirmed.xml

1.6.3 Example 5 - Equity Cash Share Request Confirmation

File: msg-ex05-eqd-cash-share-request-confirmation.xml

1.6.4 Example 6 - Equity Index Option Request Confirmation

File: msg-ex06-eqd-index-option-request-confirmation.xml

1.6.5 Example 7 - Equity Physical Share Request Confirmation

File: msg-ex07-eqd-physical-share-request-confirmation.xml

1.7 Increases

1.7.1 Example 4 - Equity Option Increase

File: msg-ex04-eqd-option-increase.xml

1.7.2 Example 12 - Credit Default Swap Request Increase Termination

File: msg-ex12-cd-request-increase-confirmation.xml

1.8 Novations

1.8.1 Example 26 - Alleged Novation

File: msg-ex26-alleged-novation.xml

This example shows the usage of the NovationAlleged message and a thread between two parties. The previous trade is a reference Credit Default Swap and the payment is a closeout between the outgoing and incoming parties.

1.8.2 Example 27 - Request Novation Consent

File: msg-ex27-request-consent-novation.xml

This example shows the usage of the NovationConsentRequest message and a thread between the two parties in example 26. The entire CDS transaction being novated is exposed while the payment between the incoming and outgoing parties is removed.

1.9 Party Roles and Accounts

1.9.1 Example 16 - FX Single Leg with multiple roles and accounts

File: msg-ex16-fx-single-leg-roles-accounts.xml

1.9.2 Example 17 - Two sided swap with multiple roles and accounts

File: msg-ex17-two-sided-swap-roles-accounts.xml

This example shows a RequestTradeConfirmation message of a two sided swap trade with multiple roles and accounts.

1.9.3 Example 18 - Credit Default Swap Short Form US Corporate with broker role

File: msg-ex18-cds-2003-short-us-corp-broker-role.xml

This example shows how to model a TradeConfirmed message of a trade with broker parties using the tradeSide structure instead of using the brokerPartyReference element.

1.10 Terminations

1.10.1 Example 8 - Equity Option Partial Termination

File: msg-ex08-eqd-option-partial-termination.xml

1.10.2 Example 9 - Equity Option Termination

File: msg-ex09-eqd-option-termination.xml

1.10.3 Example 10 - Equity Swap Partial Termination

File: msg-ex10-eqd-swap-partial-termination.xml

1.10.4 Example 11 - Equity Swap Full Termination

File: msg-ex11-eqd-swap-full-termination.xml

1.10.5 Example 13 - Credit Default Swap Full Termination Confirmation

File: msg-ex13-cd-request-full-termination-confirmation.xml

1.10.6 Example 14 - Credit Default Swap Partial Termination Confirmation

File: msg-ex14-cd-request-partial-termination-confirmation.xml

1.11 Contract Notifications

Examples to show the notification of contracts and post-trade events between asset managers and custodians.

1.11.1 Example 51 - Contract Created

File: msg-ex51-contract-created.xml

1.11.2 Example 52 - Contract Cancelled

File: msg-ex52-contract-cancelled.xml

1.11.3 Example 53 - Contract Novated

File: msg-ex53-contract-novated.xml

1.11.4 Example 54 - Contract Partial Termination

File: msg-ex54-contract-partial-termination.xml

1.11.5 Example 55 - Contract Full Termination

File: msg-ex55-contract-full-termination.xml

1.11.6 Example 56 - Contract Increased

File: msg-ex56-contract-increased.xml

1.11.7 Example 91 - Contract Partial Termination Cancelled

File: msg-ex91-contract-partial-termination-cancelled.xml

1.11.8 Example 92 - Contract Partial Termination Cancelled

File: msg-ex92-contract-partial-termination-cancelled.xml

1.11.9 Example 93 - Contract Novated Cancelled

File: msg-ex93-contract-novated-cancelled.xml

1.11.10 Example 94 - Contract Novated Cancelled

File: msg-ex94-contract-novated-cancelled.xml

1.11.11 Example 95 - Contract Increased Cancelled

File: msg-ex95-contract-increased-cancelled.xml

1.11.12 Example 96 - Contract Increased Cancelled

File: msg-ex96-contract-increased-cancelled.xml

1.11.13 Example 97 - Contract Full Termination Cancelled

File: msg-ex97-contract-full-termination-cancelled.xml

1.11.14 Example 98 - Contract Full Termination Cancelled

File: msg-ex98-contract-full-termination-cancelled.xml

1.12 Portfolio Reconciliation

Examples to show the set of messages for portfolio reconciliation.

1.12.1 Scenario: Incremental Update

1.12.1.1 Example 57 - Positions Asserted

1. ABC sends a single FX forward position to RECSERV, for new portfolio "fundPortfolio1".

File: msg-ex57-inc-update-1-positions-asserted.xml

1.12.1.2 Example 58 - Positions Acknowledged

2. RECSERV acknowledges the position.

File: msg-ex58-inc-update-2-positions-acknowledged.xml

1.12.1.3 Example 59 - Positions Match Results

3. RECSERV reports that the position is Unmatched, as there is no corresponding position from the other side.

File: msg-ex59-inc-update-3-match-results.xml

1.12.1.4 Example 60 - Positions Asserted

4. ABC sends a second position, a FRA, to RECSERV, for the same portfolio, and says that submissions are complete.

File: msg-ex60-inc-update-4-positions-asserted.xml

1.12.1.5 Example 61 - Positions Acknowledged

5. RECSERV acknowledges the position

File: msg-ex61-inc-update-5-positions-acknowledged.xml

1.12.1.6 Example 62 - Positions Match Results

6. RECSERV reports that the position is Unmatched, as there is no corresponding position from the other side.

File: msg-ex62-inc-update-6-match-results.xml

1.12.1.7 Example 63 - Positions Asserted

7. HEDGECO sends a single FX forward position to RECSERV, for new portfolio (from its point of view) "fundPortfolio1", and says that submissions are complete.

File: msg-ex63-inc-update-7-positions-asserted.xml

1.12.1.8 Example 64 - Positions Acknowledged

8. RECSERV acknowledges the position

File: msg-ex68-inc-update-12-positions-acknowledged.xml

1.12.1.9 Example 65 - Positions Match Results

9. RECSERV reports that the FX position is Mismatched and the FRA position is Unmatched to ABC, and identifies a proposed match and differences for the FX position.

File: msg-ex65-inc-update-9-match-results.xml

1.12.1.10 Example 66 - Positions Match Results

10. RECSERV reports that the FX position is Mismatched to HEDGECO, and identifies the proposed match and differences. It also reports that the FRA position is Alleged.

File: msg-ex66-inc-update-10-match-results.xml

1.12.1.11 Example 67 - Positions Asserted

11. ABC corrects the FX forward position to match that of HEDGECO, and removes the FRA.

File: msg-ex67-inc-update-11-position1-updated.xml

1.12.1.12 Example 68 - Positions Acknowledged

12. RECSERV acknowledges the updates to ABC.

File: msg-ex68-inc-update-12-positions-acknowledged.xml

1.12.1.13 Example 69 - Positions Match Results

13. RECSERV notifies ABC of the updated matching status.

File: msg-ex69-inc-update-13-match-results.xml

1.12.1.14 Example 70 - Positions Match Results

14. RECSERV notifies HEDGECO of the updated matching status.

File: msg-ex70-inc-update-14-match-results.xml

1.12.1.15 Example 71 - Positions Asserted

15. ABC reports a new valuation for the FX forward position on the next day.

File: msg-ex71-inc-update-15-positions-asserted.xml

1.12.1.16 Example 72 - Portfolio Request

16. ABC requests a portfolio listing

File: msg-ex72-inc-update-16-portfolio-requested.xml

1.12.1.17 Example 73 - Position Report

17. RECSERV reports fundPortfolio1 for 2006-04-26, which has 1 FX position.

File: msg-ex73-inc-update-17-positions-reported.xml

1.12.1.18 Example 74 - Position Request

18. ABC requests a position report with a listing of FX Spot/Forward involving GBP.

File: msg-ex74-inc-update-18-positions-requested.xml

1.12.1.19 Example 75 - Position Report

19. RECSERV reports GPB FX Spot/Forwards for 2006-04-26, which has 1 FX position.

File: msg-ex75-inc-update-19-positions-reported.xml

1.12.2 Scenario: Snapshot

1.12.2.1 Example 76 - Positions Asserted

1. HEDGECO sends a snapshot of positions (3), including a single FX forward position, FRA, and bullet Payment to RECSERV, for new portfolio "fundPortfolio33".

File: msg-ex76-snapshot-1-positions-asserted.xml

1.12.2.2 Example 77 - Positions Asserted

2. ABC sends a snapshot of positions (2), including a single FX forward position and a FRA to RECSERV, for a new portfolio "Portfolio99".

File: msg-ex77-snapshot-2-positions-asserted.xml

1.12.2.3 Example 78 - Positions Match Results

3. RECSERV sends matching results to HEDGECO stating that the FX forward position is matched, the FRA position is mismatched (identifying a potential match and differences), and the bullet payment position is unmatched (or pending unmatched) since the other side hasn't submitted this position yet.

File: msg-ex78-snapshot-3-positions-match-results.xml

1.12.2.4 Example 79 - Positions Match Results

4. RECSERV sends matching results to ABC stating that the FX forward position is matched, the FRA position is mismatched (identifying a potential match and differences), and that there is an alleged bullet payment

position from HEDGECO.

File: msg-ex79-snapshot-4-positions-match-results.xml

1.12.2.5 Example 80 - Positions Asserted

5. ABC sends an updated snapshot of positions (3), including a single FX forward position, FRA, and bullet payment to RECSERV, for an existing portfolio "Portfolio99".

File: msg-ex80-snapshot-5-positions-asserted-updated.xml

1.12.2.6 Example 81 - Positions Match Results

6. RECSERV sends matching results to HEDGECO stating that all positions are matched.

File: msg-ex81-snapshot-6-positions-match-results.xml

1.12.2.7 Example 82 - Positions Match Results

7. RECSERV sends matching results to ABC stating that all positions are matched.

File: msg-ex82-snapshot-7-positions-match-results.xml

1.12.3 Scenario: Force Matched

1.12.3.1 Example 83 - Positions Asserted

1. HEDGECO sends a snapshot of positions (2), including a single FX forward position and FRA to RECSERV, for new portfolio "fundPortfolio33".

File: msg-ex83-force-1-positions-asserted.xml

1.12.3.2 Example 84 - Positions Asserted

2. ABC sends a snapshot of positions (2), including a single FX forward position and a FRA to RECSERV, for a new portfolio "Portfolio99".

File: msg-ex84-force-2-positions-asserted.xml

1.12.3.3 Example 85 - Positions Match Results

3. RECSERV sends matching results to HEDGECO stating that the FX forward position is matched, the FRA position is mismatched (identifying a potential match and differences).

File: msg-ex85-force-3-positions-match-results.xml

1.12.3.4 Example 86 - Positions Match Results

4. RECSERV sends matching results to ABC stating that the FX forward position is matched, the FRA position is mismatched (identifying a potential match and differences).

File: msg-ex86-force-4-positions-match-results.xml

1.12.3.5 Example 87 - Positions Asserted

5. ABC sends the same snapshot of positions (2), including a single FX forward position and a FRA for an existing portfolio "Portfolio99". However, it indicates that the FRA position is a "force" match.

File: msg-ex87-force-6-positions-asserted-force.xml

1.12.3.6 Example 88 - Positions Match Results

6. RECSERV sends matching results to HEDGECO stating that the FX forward is matched, the FRA is "force" matched.

File: msg-ex88-force-6-positions-match-results.xml

1.12.3.7 Example 89 - Positions Match Results

7. RECSERV sends matching results to ABC stating that the FX forward is matched, the FRA is "force" matched.

File: msg-ex89-force-7-positions-match-results.xml

2 Interest Rate Derivative Examples

2.1 Introduction

This section contains twenty eight example FpML trades. Each example illustrates how different product features are modeled in FpML.

Example 5 shows the defaulted 'type' attributes as part of the sample document. This illustrates the additional content model information available to a validating parser when processing an FpML document.

The sample xml document are available for download from the fpml.org website.

2.2 Example 1 - Fixed/Floating Single Currency Interest Rate Swap

File: ird-ex01-vanilla-swap.xml

On 12 December, 1994 Chase New York and Barclays Bank London enter into an ISDA swap agreement with each other. The terms of the contract are:

- Effective Date: 14 December, 1994
- Termination Date: 14 December, 1999
- Notional Amount: EUR 50,000,000
- Chase pays the floating rate every 6 months, based on 6-month EUR-LIBOR-BBA, on an ACT/360 basis
- Barclays pays the 6% fixed rate every year on a 30E/360 basis
- The swap is non compounding, non amortizing and there are no stub periods. There is no averaging of rates. The business day convention for adjusting the calculation dates is the same as that used for payment date adjustments.

Note the following:

- Optional cashflows are not included in this example

2.3 Example 2 - Fixed/Floating Single Currency Interest Rate Swap with Initial Stub Period and Notional Amortization

File: ird-ex02-stub-amort-swap.xml

The swap contract is identical to Example 1 except that there is an initial stub period and the notional amortizes.

The rate for the stub period is the linear interpolation between the 4-month and 5-month EUR-LIBOR-BBA rates.

The stub period on the floating stream runs from 16 January, 1995 to 14 June, 1995, and on the fixed stream from 16 January, 1995 to 14 December, 1995.

The notional amount is decreased by EUR 10,000,000 each year.

Note the following:

- Optional cashflows are included. An assumption that all weekdays are good business days has been made in calculating the adjusted dates in the cashflows

2.4 Example 3 - Fixed/Floating Single Currency Interest Rate Swap with Compounding, Payment Delay and Final Rate Rounding

File: ird-ex03-compound-swap.xml

On 25 April, 2000 Morgan Stanley Dean Witter and JPMorgan enter into an ISDA swap agreement with each other. The terms of the contract are:

- Effective Date: 27 April, 2000
- Termination Date: 27 April, 2002
- Notional Amount: USD 100,000,000
- JPMorgan pays the 5.85% fixed rate semi-annually on a 30/360 basis.
- Morgan Stanley Dean Witter pays the floating rate semi-annually, based on 3-month USD-LIBOR-BBA reset and compounded flat quarterly, on an ACT/360 basis. The compounded rate to be used for calculating each floating payment amount will be rounded to the nearest 5 decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654)
- The business day convention for adjusting the calculation dates is the same as that used for payment date adjustments. There is a payment delay of 5 business days.

Note the following:

- Optional cashflows are included. An assumption that all weekdays are good business days has been made in calculating the adjusted dates in the cashflows
- The floatingRateIndexScheme refers to the 1998 Supplement to the 1991 ISDA Definitions.

2.5 Example 4 - Fixed/Floating Single Currency Interest Rate Swap with Arrears Reset, Step-Up Coupon and Upfront Fee

File: ird-ex04-arrears-stepup-fee-swap.xml

On 25 April, 2000 Morgan Stanley Dean Witter and JPMorgan enter into an ISDA swap agreement with each other. The terms of the contract are:

- Effective Date: 27 April, 2000
- Termination Date: 27 April, 2002
- Notional amount: USD 100,000,000
- JPMorgan pays a 6.0% fixed rate semi-annually on a 30/360 basis for the first year and a fixed rate of 6.5% for the final year
- Morgan Stanley Dean Witter pays the floating rate quarterly, based on 3-month USD-LIBOR-BBA reset in arrears, on an ACT/360 basis
- There is no adjustment to period end dates on the fixed stream, i.e. the business day convention used for adjusting the payment dates does not apply for adjusting the calculation dates
- There is an upfront fee of USD 15,000 payable by Morgan Stanley Dean Witter to JPMorgan on the Effective Date.

Note the following:

- Optional cashflows are not included in this example
- The floatingRateIndexScheme refers to the 1998 Supplement to the 1991 ISDA Definitions.

2.6 Example 5 - Fixed/Floating Single Currency Interest Rate Swap with Long Initial Stub and Short Final Stub

File: ird-ex05-long-stub-swap.xml

On 3 April, 2000 Chase and UBS Warburg enter into an ISDA swap agreement with each other. The terms of the contract are:

- Effective Date: 5 April, 2000
- Termination Date: 5 January, 2005
- Notional Amount: EUR 75,000,000
- Chase pays the floating rate every 6 months, based on 6-month EUR-EURIBOR-Telerate plus 10 basis points spread, on an ACT/360 basis
- UBS Warburg pays the 5.25% fixed rate every year on a 30/360 basis
- There is a long initial stub period of 7 months. The first period runs from 5 March, 2000 to 5 October, 2000 and an initial stub rate of 5.125% has been agreed for this period on the floating stream
- There is a short final stub period of 3 months. The final period runs from 5 October, 2004 to 5 January, 2005 and the 3-month EUR-EURIBOR-Telerate rate will be used for this period on the floating stream
- The business day convention for adjusting the calculation dates is the same as that used for payment date adjustments.

Note the following:

- The optional cashflows are not shown in this example
- This example shows the defaulted 'type' attributes to illustrate the additional content model information available to a validating parser. Whilst it is not invalid to include this information in the XML document instance, it is not recommended to do so, as any inconsistencies between the type information specified in the document and that in the DTD will result in a well formed but invalid FpML document
- The floatingRateIndexScheme refers to the 1998 ISDA Euro Definitions.

2.7 Example 6 - Fixed/Floating Cross Currency Interest Rate Swap

File: ird-ex06-xccy-swap.xml

On 12 December, 1994 Chase New York and Barclays Bank London enter into an ISDA cross-currency swap agreement with each other. The terms of the contract are:

- Effective Date: 14 December, 1994
- Termination Date: 14 December, 1999
- Chase pays the floating rate every 6 months, based on 6-month USD-LIBOR-BBA, on USD 10,000,000 and an ACT/360 basis
- Barclays pays the 6% fixed rate every year on JPY 1,000,000,000 and a 30E/360 basis
- The swap is non compounding, non amortizing and there are no stub periods. There is no averaging of rates. The business day convention for adjusting the calculation dates is the same as that used for payment date adjustments.

Note the following:

- This example is identical to the MT361 Example 1 message in the S.W.I.F.T. User Handbook (Page 477, Category 3 - Treasury Markets - Foreign Exchange, Money Markets and Derivatives - October 1998 Standards Release - August 1998 Edition)
- Optional cashflows are included. An assumption that all weekdays are good business days has been made in calculating the adjusted dates in the cashflows
- The floatingRateIndexScheme refers to the 1991 ISDA Definitions.

2.8 Example 7 - Fixed/Floating Overnight Interest Rate Swap (OIS)

File: ird-ex07-ois-swap.xml

On 25 January, 2001 Citibank and Mizuho Capital enter into an ISDA swap agreement with each other. The terms of the contract are:

- Effective Date: 29 January, 2001
- Termination Date: 29 April, 2001
- Notional Amount: EUR 100,000,000
- Citibank makes a single floating rate payment at maturity based on the self-compounding floating rate index EUR-EONIA-OIS-COMPOUND, on an ACT/360 basis. The payment is delayed by one TARGET settlement day
- Mizuho Capital makes a single fixed rate payment at maturity based on a fixed rate of 5.1%, on an ACT/360 basis. The payment is delayed by one TARGET settlement day.

Note the following:

- Optional cashflows are not included in this example
- The floatingRateIndexScheme refers to the 2000 ISDA Definitions
- The calculationPeriodFrequency, paymentFrequency and resetFrequency are all specified as 'Term' since payments on the fixed and floating streams occur only at maturity and there is a single calculation period. The rollConvention is specified as 'None'
- The floating rate reset date is the last day of the calculation period. The ISDA definition of the OIS floating rate index provides for the compounding of the overnight deposit rates to occur in the process of arriving at the floating rate. There is no need to specify compounding of the rate separately, i.e. calculationPeriodFrequency and paymentFrequency are the same and no compoundingMethod is specified
- The fixing date is equal to the reset date
- There is no indexTenor (designated maturity) specified for the OIS floating rate index
- The calculation agent is Citibank.

2.9 Example 8 - Forward Rate Agreement

File: ird-ex08-fra.xml

On 14 May, 1991 ABN AMRO Bank and Midland Bank enter a Forward Rate Agreement in which ABN AMRO is the seller of the notional contract amount and Midland the buyer. The terms of the contract are:

- Effective Date: 17 July, 1991
- Termination Date: 17 January, 1992
- Notional Amount: CHF 25,000,000
- Fixed Rate: 4.0%
- Day Count Fraction: Actual/360

Note the following:

- This example is identical to the MT340 Example message in the S.W.I.F.T. User Handbook (Page 243, Category 3 - Treasury Markets - Foreign Exchange, Money Markets and Derivatives - October 1998 Standards Release - August 1998 Edition).
- The floatingRateIndexScheme refers to the 1991 ISDA Definitions.

2.10 Example 9 - European Swaption, Physical Settlement, Explicit Underlying Effective Date

File: ird-ex09-euro-swaption-explicit.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option Expires on 28th August, 2001.
- The Option should be exercised no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap: 30 August, 2001
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

Note the following:

- The Calculation agent is partyB
- The notification party is partyB, i.e. it is to partyB that notice of exercise must be given.
- The Swap is not specified with cashflows.
- The options settles physically.
- The effective date of the underlying swap is explicitly set as 30 August, 2001 by virtue of the fact that there is no relevantUnderlyingDate element set.

2.11 Example 10 - European Swaption, Physical Settlement, Relative Underlying Effective Date

File: ird-ex10-euro-swaption-relative.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option Expires on 28th August, 2001.
- The Option should be exercised no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap is defined as being 2 days after the Exercise Date.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

2.12 Example 11 - European Swaption, Physical Settlement, Partial Exercise, Automatic Exercise

File: example11-euro-swaption-partial-auto-ex.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option Expires on 28th August, 2001.
- The option is exercised automatically where the threshold rate for exercise is set as 2 basis points.
- There is allowance for partial exercise, where the minimum notional amount is EUR 50,000,000 increasing in multiples of EUR 10,000,000.
- Effective Date of the Underlying Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

2.13 Example 12 - European Swaption, Cash Settlement, Swaption Straddle

File: ird-ex12-euro-swaption-straddle-cash.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option Expires on 28th August, 2001.
- The Option should be exercised no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- The exercise, settlement is made in cash with valuation being performed using the yield curve unadjusted method (rate source - ISDA, rate type - Mid).
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap: 30 August, 2001
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- The Option held is a straddle, therefore, on exercise, PartyA will either
- Make semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis, and receive annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- or
- Make annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis and receive semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.

2.14 Example 13 - European Swaption, Cash Settled, cashflows included

File: ird-ex13-euro-swaption-cash-with-cfs.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option Expires on 28th August, 2001.
- The Option should be exercised no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- The exercise, settlement is made in cash with valuation being performed using the yield curve unadjusted method (rate source - ISDA, rate type - Mid).
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap: 30 August, 2001
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

Note the following:

- The Calculation agent is partyB
- The swaption is specified with its adjusted exercise date.
- The Swap is specified with cashflows included

2.15 Example 14 - Bermuda Swaption, Physical Settlement.

File: ird-ex14-berm-swaption.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option can be exercised the following dates: 28 December, 2000, 28 April, 2000 or 28 August, 2000
- The Option should be exercised on these dates no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap: 30 August, 2001
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

Note the following:

- The Calculation agent is partyB
- The options settles physically.

2.16 Example 15 - American Swaption, Physical Settlement.

File: ird-ex15-amer-swaption.xml

On 30 August, 2000 Party buys from PartyB an option to exercise into an underlying ISDA swap. The terms of the contract are:

- PartyA pays to partyB a premium of EUR 100000, on 30 August, 2000.
- The Option can be exercised on any date from 30 August 2000 to 30 August 2002.
- The Option should be exercised on these dates no earlier than 09:00 hours Brussels time, and no later than 11:00 hours Brussels time
- Follow-up confirmation of the exercise decision is required.
- Effective Date of the Underlying Swap will be 2 days after the exercise date.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- Should the option be exercised, PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- Should the option be exercised, PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.

Note the following:

- The Calculation agent is partyB
- The options settles physically.

2.17 Example 16 - Fixed/Floating Single Currency IRS With Mandatory Early Termination.

File: ird-ex16-mand-term-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with early termination provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The will terminate on the 30 August 2001.
- Cash settlement will be made on this date with valuation taking place 2 days prior to settlement at 11:00 hours (Brussels time).
- The Swap will be valued at this time using the cash-price method

Note the following:

- The partyA and partyB are joint calculation agents

2.18 Example 17 - Fixed/Floating Single Currency IRS With European Style Optional Early Termination.

File: ird-ex17-opt-euro-term-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with early termination provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The partyA has a chance to terminate the swap early - cash-settling on 30 August 2001. Notification of this needs to be given 5 days prior to this date after 9:00 hours (Brussels time) and not after (11:00 hours Brussels time)
- Cash settlement will be made on this date with valuation taking place 2 days prior to settlement at 11:00 hours (Brussels time).
- The Swap will be valued at this time using the cash-price method

2.19 Example 18 - Fixed/Floating Single Currency IRS With Bermuda Style Optional Early Termination, Cashflows + optional Early Termination Adjusted Dates.

File: ird-ex18-opt-berm-term-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with early termination provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The partyA has a chance to terminate the swap early - cash-settling either 30 August 2003, or 30 August 2004. Notification of this needs to be given 5 days prior to this date after 9:00 hours (Brussels time) and not after (11:00 hours Brussels time)
- Cash settlement will be made on this date with valuation taking place 2 days prior to settlement at 11:00 hours (Brussels time).
- The Swap will be valued at this time using the cash-price method

Note the following:

- The swap is defined with cashflows.

2.20 Example 19 - Fixed/Floating Single Currency IRS With American Style Optional Early Termination.

File: ird-ex19-opt-amer-term-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with early termination provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2011
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyA makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyB makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The partyA has a chance to terminate the swap early - cash-settling any time between 30 August 2001 and 30 August 2006. Notification of this needs to be given 5 days prior to this date after 9:00 hours (Brussels time) and not after (11:00 hours Brussels time)
- Cash settlement will be made on this date with valuation taking place 2 days prior to settlement at 11:00 hours (Brussels time).
- The Swap will be valued at this time using the cash-price method

2.21 Example 20 - Fixed/Floating Single Currency IRS With European Cancelable Provision.

File: ird-ex20-euro-cancel-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with Cancelable provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2011
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyB makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyA makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The partyB has a chance to cancel the swap after five years (30 August 2006) giving notification 15 days prior to this date after 9:00 hours (Brussels time) and not after (11:00 hours Brussels time)

2.22 Example 21 - Fixed/Floating Single Currency IRS With European Extendible Provision.

File: ird-ex21-euro-extend-swap.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA swap with Extendible provision. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: EUR 100,000,000
- PartyB makes semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.
- PartyA makes annual fixed rate payments based on a fixed rate of 5.0%, on an 30/360 basis.
- The partyA has a chance to extend the swap after five years (30 August 2006) giving notification 15 days prior to this date after 9:00 hours (Brussels time) and not after (11:00 hours Brussels time). If extended, the swap will continue until 30 August 2011

2.23 Example 22 - Interest Rate Cap

File: ird-ex22-cap.xml

On 29 April, 2001 PartyA sells to PartyB an interest rate cap. The terms of the contract are:

- Effective Date of the Cap: 30 June 2001.
- Termination Date of the Cap: 30 June, 2006
- Notional Amount: EUR 100,000,000
- PartyA sells partyB a stepped cap (initial rate of 6%) on semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis (partyA being the payer of the floating rate).

Note the following:

- The cap rate schedule defines annual 'step up' intervals hence keeping the same strike for 2 successive caplets.

2.24 Example 23 - Interest Rate Floor

File: ird-ex23-floor.xml

On 29 April, 2001 PartyA sells to PartyB an interest rate floor. The terms of the contract are:

- Effective Date of the Floor: 30 June 2001.
- Termination Date of the Floor: 30 June, 2006
- Notional Amount: EUR 100,000,000
- PartyA sells partyB a stepped floor (initial floor rate of 4%) on semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis (partyA being the payer of the floating rate).

Note the following:

- The floor rate schedule defines annual 'step up' intervals hence keeping the same strike for 2 successive floorlets.

2.25 Example 24 - Interest Rate Collar

File: ird-ex24-collar.xml

On 29 April, 2001 PartyB sells to PartyA an interest rate collar (PartyA buys a cap and sells a floor). The terms of the contract are:

- Effective Date of the Collar: 30 June 2001.
- Termination Date of the Collar: 30 June, 2006
- Notional Amount: EUR 100,000,000
- PartyA buys a stepped cap (initial cap rate of 6%) and partyA sells a stepped floor (initial floor rate of 4%) on semi-annual floating rate payments based on the floating rate index EUR-EURIBOR-Telerate, on an ACT/360 basis.

Note the following:

- The cap and floor rate schedule defines annual 'step up' intervals hence keeping the same strike for 2 successive caplets/floorlets.

2.26 Example 25 - Fixed/Floating IRS Where The Floating Stream Notional Is Reset Based On Prevailing Spot Exchange Rate

File: ird-ex25-fxnotional-swap.xml

On 9 January, 2001 PartyA and PartyB agree to enter into an FX Resetting interest rate swap. The terms of the contract are:

- Effective Date of the Swap: 11 January 2006.
- Termination Date of the Underlying Swap: 11 January, 2011
- PartyB makes semi-annual fixed rate payments based on a fixed rate of 1.0%, on an ACT/360-Fixed basis.
- Notional on the fixed leg of the Swap: JPY 100,000,000
- PartyA makes quarterly floating rate payments based on the floating rate index USD-LIBOR-BBA, on an ACT/360 basis.
- Notional on the floating leg of the swap has a Ccy of USD and is FX Linked to the fixed leg JPY notional. The conversion rate for each cashflow is that observed on payment day at 17:00 hours from the Bank of Japan information source.

2.27 Example 26 - Example 25 - Fixed/Floating IRS Where The Floating Stream Notional Is Reset Based On Prevailing Spot Exchange Rate - Cashflows.

File: ird-ex26-fsnotional-swap-with-cfs.xml

On 9 January, 2001 PartyA and PartyB agree to enter into a forward starting FX Resetting interest rate swap. The terms of the contract are:

- Effective Date of the Swap: 11 January, 2006.
- Termination Date of the Underlying Swap: 11 January, 2001
- PartyB makes semi-annual fixed rate payments based on a fixed rate of 1.0%, on an ACT/360-Fixed basis.
- Notional on the fixed leg of the Swap: JPY 100,000,000
- PartyA makes quarterly floating rate payments based on the floating rate index USD-LIBOR-BBA, on an ACT/360 basis.
- Notional on the floating leg of the swap has a Ccy of USD and is FX Linked to the fixed leg JPY notional. The conversion rate for each cashflow is that observed on payment day at 17:00 hours from the Bank of Japan information source.

Things to note:

- The Swap stream is defined with cashflows

2.28 Example 27 - Inverse Floater

File: ird-ex27-inverse-floater.xml

On 30 August, 2000 PartyA and PartyB agree to enter into an ISDA. The terms of the contract are:

- Effective Date of the Swap: 30 August 2001.
- Termination Date of the Underlying Swap: 30 August, 2006
- Notional on the Underlying Swap Amount: USD 100,000,000
- PartyA makes quarterly payments with floating rate payments derived as (8.5% - floating rate index EUR-EURIBOR-Telerate), on an ACT/360 basis.
- PartyB makes semi-annual fixed rate payments based on a fixed rate of 4.5%, on an 30/360 basis.

Things to note:

- The use of the floatingRateMultiplierSchedule to invert the floating USD rate.

2.29 Example 28 - Bullet Payments

File: ird-ex28-bullet-payments.xml

On 29 April, 2000 PartyA agrees the payment of a single cashflow to PartyB. The terms of the contract are:

- The payment has an unadjusted payment date of 27 July 2001.
- The amount to be paid is USD 15,000.
- Payment dates are adjusted to London and NY business centers for both payments

2.30 Example 29 - Swap with Non-Deliverable Settlement Provision

File: ird-ex29-non-deliverable-settlement-swap.xml

Example that shows non-deliverable terms of an interest rate swap.

These non-deliverable terms specify the conditions under which the cashflows will be made in a different currency (the "settlement currency") than the currency in which a given leg is denominated (the "reference currency").

2.31 Example 30 - Compounding and Averaging Swap with Relative Dates

File: ird-ex30-swap-comp-avg-relative-date.xml

Compounding and averaging interest rate swap with relative effective dates and relative termination dates.

Effective dates equal the trade date plus two London business days. The resulting date is adjusted using the London and New York calendars and the modified following rule.

Termination dates equal the effective date plus two years. The resulting date is adjusted using the London and New York calendars and the modified following rule.

2.32 Example 31 - Swap with Non-Deliverable Settlement Provision

File: ird-ex31-non-deliverable-settlement-swap.xml

Example that shows within the non-deliverable terms the procedure to get a new quote when the primary settlement rate option is disrupted.

3 Inflation Swaps Examples

3.1 Introduction

This section contains example FpML trades for Inflation Swaps. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

3.2 Example 1 - Year-on-Year

File: inflation-swap-ex01-yoy.xml

3.3 Example 2 - Year-on-Year with Bond Reference

File: inflation-swap-ex02-yoy-bond-reference.xml

3.4 Example 3 - Year-on-Year Initial Level

File: inflation-swap-ex03-yoy-initial-level.xml.xml

3.5 Example 4 - Year-on-Year with Interpolation

File: inflation-swap-ex04-yoy-interp.xml

3.6 Example 5 - Zero-Coupon

File: inflation-swap-ex05-zc.xml

4 Credit Derivative Examples

4.1 Credit Default Swap

This section contains example credit default swap trades expressed in FpML. These examples cover typical trades in the various regions and sectors that constitute the global credit default swap market.

Each example is fully described by the ISDA confirm which accompanies it. Note that the ISDA confirms represent example transactions documented under the 1999 ISDA Credit Derivatives Definitions. For the short form examples 2, 8 and 11 and the long form examples 7 and 10 additional FpML example files have been included illustrating how the deal would typically be documented under the 2003 ISDA Credit Derivatives Definitions.

The name of each example consists of three components:

- Region/Sector: The example uses the terms that are commonly applicable at the time of the publication of this document to trades done in this region and sector. (e.g. Asian Corporate)
- Form: Whether the FpML description of the trade correspond to the short or long form of trade confirmation.
- Payment Schedule: The characteristics of the fixed rate payer's payment schedule.(e.g. Fixed Regular Payment Schedule).

In some cases there is an example that uses the 2003 ISDA definitions.

4.1.1 Example 1 - Asian Corporate, Long Form, Fixed Regular Payment Schedule

FpML File: cd-ex01-long-asia-corp-fixreg.xml

ISDA Confirm: cd-ex01-long-asia-corp-fixreg.pdf

4.1.2 Example 2 - Asian Corporate, Short Form, Fixed Regular Payment Schedule

FpML File: cd-ex02-short-asia-corp-fixreg.xml

FpML File (2003 version): cd-ex02-2003-short-asia-corp-fixreg.xml

ISDA Confirm: cd-ex02-short-asia-corp-fixreg.pdf

4.1.3 Example 3 - Australian Corporate, Long Form, Fixed Regular Payment Schedule

File: cd-ex03-long-aussie-corp-fixreg.xml

ISDA Confirm: cd-ex03-long-aussie-corp-fixreg.pdf

4.1.4 Example 4 - Australian Corporate, Short Form, Fixed Regular Payment Schedule

File: cd-ex04-short-aussie-corp-fixreg.xml

ISDA Confirm: cd-ex04-short-aussie-corp-fixreg.pdf

4.1.5 Example 5 - Emerging Markets Asian Corporate, Long Form, Fixed Regular Payment Schedule

File: cd-ex05-long-emasia-corp-fixreg.xml

ISDA Confirm: cd-ex05-long-emasia-corp-fixreg.pdf

4.1.6 Example 6 - Emerging Markets European Sovereign, Long Form, Fixed Regular Payment Schedule

File: cd-ex06-long-emeur-sov-fixreg.xml

ISDA Confirm: cd-ex06-long-emeur-sov-fixreg.pdf

4.1.7 Example 7 - European Corporate, Long Form, Fixed Regular Payment Schedule

File: cd-ex07-long-euro-corp-fixreg.xml

File (2003 version): cd-ex07-2003-long-euro-corp-fixreg.xml

ISDA Confirm: cd-ex07-long-euro-corp-fixreg.pdf

4.1.8 Example 8 - European Corporate, Short Form, Fixed Regular Payment Schedule

File: cd-ex08-short-euro-corp-fixreg.xml

File (2003 version): cd-ex08-2003-short-euro-corp-fixreg.xml

ISDA Confirm: cd-ex08-short-euro-corp-fixreg.pdf

4.1.9 Example 9 - European Sovereign, Long Form, Fixed Regular Payment Schedule

File: cd-ex09-long-euro-sov-fixreg.xml

ISDA Confirm: cd-ex09-long-euro-sov-fixreg.pdf

4.1.10 Example 10 - US Corporate, Long Form, Fixed Regular Payment Schedule

File: cd-ex10-long-us-corp-fixreg.xml

File (2003 version): cd-ex10-2003-long-us-corp-fixreg.xml

ISDA Confirm: cd-ex10-long-us-corp-fixreg.pdf

4.1.11 Example 11 - US Corporate, Short Form, Fixed Regular Payment Schedule

File: cd-ex11-short-us-corp-fixreg.xml

File (2003 version): cd-ex11-2003-short-us-corp-fixreg.xml

ISDA Confirm: cd-ex11-short-us-corp-fixreg.pdf

4.1.12 Example 12 - Emerging Markets Asian Sovereign, Long Form, Fixed Regular Payment Schedule

File: cd-ex12-long-emasia-sov-fixreg.xml

ISDA Confirm: cd-ex12-long-emasia-sov-fixreg.pdf

4.1.13 Example 13 - Asia Sovereign, Long Form, Fixed Regular Payment Schedule

File: cd-ex13-long-asia-sov-fixreg.xml

ISDA Confirm: cd-ex13-long-asia-sov-fixreg.pdf

4.1.14 Example 14 - Emerging Markets Latin American Corporate, Long Form, Fixed Regular Payment Schedule

File: cd-ex14-long-emlatin-corp-fixreg.xml

ISDA Confirm: cd-ex14-long-emlatin-corp-fixreg.pdf

4.1.15 Example 15 - Emerging Markets Latin American Sovereign, Long Form, Fixed Regular Payment Schedule

File: cd-ex15-long-emlatin-sov-fixreg.xml

ISDA Confirm: cd-ex15-long-emlatin-sov-fixreg.pdf

4.2 Credit Default Swap Index

4.2.1 Example 1 - CDX Example

Transaction Supplement: cd-CDX-iTraxx-example-trades.pdf

File: cdindex-ex01-cdx.xml

4.2.2 Example 2 - iTraxx Example

Transaction Supplement: cd-CDX-iTraxx-example-trades.pdf

File: cdindex-ex02-iTraxx.xml

4.2.3 Example 3 - iTraxx Contractual Supplement Example

Transaction Supplement: cd-non-dealer-untranched-short-confirm.pdf

File: cdindex-ex03-iTraxx-contractual-supplement.xml

4.2.4 Example 4 - CDS Index Tranche

File: cds-index-tranche.xml

4.3 Credit Default Swap Basket

4.3.1 Example 1 - CDS Basket

File: cds-basket.xml

4.3.2 Example 2 - CDS Custom Basket

File: cds-custom-basket.xml

4.3.3 Example 3 - CDS Basket Tranche

File: cds-basket-tranche.xml

4.4 Mortgage Derivatives

4.4.1 Example 1 - CDS on CMBS

File: cds-mortgage-CMBS.xml

4.4.2 Example 2 - CDS on RMBS

File: cds-mortgage-RMBS.xml

4.5 Loan Derivatives

4.5.1 Example 1 - CDS Loan Secured List

File: cds-loan-SecuredList.xml

4.5.2 Example 2 - CDS Loan Reference Obligation

File: cds-loan-ReferenceObligation.xml

4.6 Credit Default Swap Option

4.6.1 Example 1 - CDS Option

File: cd-swaption-1.xml

4.6.2 Example 2 - CDS Option

File: cd-swaption-2.xml

4.6.3 Example 3 - CDX Index Option

File: cdx-index-option.xml

4.6.4 Example 4 - iTraxx Index Option

File: itraxx-index-option.xml

4.7 Independent Amount

4.7.1 Example 1 - Independent Amount

The independent amount structure is in the Trade level. This example shows the use of independent amount in the context of a credit default swap.

File: cd-indamt-ex01-short-us-corp-fixreg.xml

4.8 Credit Event Notice

4.8.1 Example 1 - Credit Event Notice

File: cdcen-ex01-credit-event-notice-message.xml

File: cdcen-ex01-credit-event-notice-document.xml

Credit Event Notice Sample: cd-example-credit-event-notice.pdf

5 Foreign Exchange Examples

5.1 Introduction

This section contains twenty three example FpML trades related to FX and FX OTC options. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

5.2 Example 1 - FX Spot

File: fx-ex01-fx-spot.xml

On 23 October, 2001, Citibank New York and Barclay's London agree to a foreign exchange trade. The terms of the contract are:

- Trade date: 23 October, 2001
- Value date: 25 October, 2001
- Barclays pays 10,000,000 GBP to Citibank
- Citibank pays 14,800,000 USD to Barclays
- Exchange rate equals 1.48 (USD per GBP).

Matching Service sends a TradeConfirmed message to CITI with the details of the confirmation.

5.3 Example 2 - FX Spot 'Cross' (non-base currency) with Side Rates

File: fx-ex02-spot-cross-w-side-rates.xml

On 23 October, 2001, Chase New York and CSFB New York agree to a foreign exchange trade. The terms of the contract are similar to Example 1, but in this case, the currencies exchanged are EUR and GBP. Both of these institutions are USD-based, so rates against the base currency (USD) have been captured as well. The terms of the contract are:

- Trade date: 23 October, 2001
- Value date: 25 October, 2001
- CSFB pays 100,000,000 EUR to Chase
- Chase pays 6,300,680 USD to CSFB
- Exchange rate equals 0.630068 (GBP per EUR).
- GBPUSD rate equals 1.48, and EURUSD rate equals 0.9325.

Chase sends a RequestTradeConfirmation message to Matching Service with the details of the confirmation.

5.4 Example 3 - FX Forward

File: fx-ex03-fx-fwd.xml

On 19 November, 2001, ABN Amro and DeutscheBank agree to a one-month forward foreign exchange contract. The terms of the contract are:

- Trade date: 19 November, 2001
- Value date: 21 December, 2001
- DB pays 10,000,000 EUR to ABN
- ABN pays 9,175,000 USD to DB
- Exchange rate equals 0.9175 (USD per EUR).
- Spot rate equals 0.9130, forward points equals 0.0045.

ABN sends a RequestTradeConfirmation message to Matching Service with the details of the confirmation.

5.5 Example 4 - FX Forward with specific Settlement Instructions

File: fx-ex04-fx-fwd-w-settlement.xml

On 12 November, 2001, UBS Zurich and Citibank New York agree to a foreign exchange contract. The terms of the contract are:

- Trade date: 12 November, 2001
- Value date: 21 December, 2001
- UBS pays 10,000,000 GBP to Citi
- Citi pays 14,643,000 USD to UBS
- Exchange rate equals 1.4643 (USD per GBP).

Matching Service sends a TradeConfirmed message to CITI with the details of the confirmation.

Settlement is highlighted in this example. In this case, UBS pays the GBP from their account at UBS London to Citi's GBP account at Citi London, with the ultimate beneficiary being Citi New York.

For the USD, Citi pays the USD to ultimate beneficiary UBS Zurich, but in this case, UBS Zurich holds its USD at Citibank, and therefore UBS' account as Citibank is credited.

5.6 Example 5 - FX Forward identified as using standard settlement instructions

File: fx-ex05-fx-fwd-w-ssi.xml

This is identical to Example 3, but the standard settlement scheme is used to highlight that this trade will be paid using standard, pre-agreed settlement instructions.

ABN sends a RequestTradeConfirmation message to Matching Service with the details of the confirmation.

5.7 Example 6 - FX Forward with split settlement

File: fx-ex06-fx-fwd-w-splits.xml

On 12 November, 2001, DeutscheBank Frankfurt and ABN Amro Amsterdam agree to a forward foreign exchange contract. The terms of the contract are:

- Trade date: 12 November, 2001
- Value date: 14 February, 2002
- Deutsche pays 13,000,000 USD to ABN
- ABN pays 14,393,600 EUR to Deutsche
- Exchange rate equals 1.1072 (EUR per USD).

Deutsche Bank sends a TradeConfirmed message to ABN Amro with the details of the confirmation.

In this example, the exchange rate has been quoted as an "inverted" rate.

Split settlement is highlighted in this example in the payment of the USD. Here, the following has been specified:

- 3,000,000 USD is to be paid to ABNAUS33
- 4,000,000 USD is to be paid to ABNAUS4C
- 6,000,000 USD is to be paid to ABNAUS6F

The ultimate beneficiary is ABNANL2A for all USD payments, but 3 different accounts have been specified for settlement.

For the EUR, ABN pays all EUR to Deutsche, but specifies settlement of the EUR via a debit of ABN's account in EUR with Deutsche.

5.8 Example 7 - Non-deliverable FX Forward

File: fx-ex07-non-deliverable-forward.xml

On 09 January, 2002, Chase New York and CSFB New York agree to a FX non-deliverable forward contract. The terms of the contract are:

- Trade date: 9 January, 2002
- Fixing date and time: 9 February, 2002, 14:30
- Business center: Mumbai
- Rate source: RBIB
- Settlement currency: USD
- Value date: 13 February, 2002
- CSFB has agreed to notionally purchase 434M INR for 10M USD with Chase.
- Since the contract is non-deliverable, the computed settlement will occur on the fixing date based upon the differential between the agreed-upon trade rate and the observed spot rate on the fixing date.
- Exchange rate equals 43.40 INR per USD.

Chase sends a RequestTradeConfirmation message to CSFB with the details of the confirmation.

5.9 Example 8 - FX Swap

File: fx-ex08-fx-swap.xml

On 23 January, 2002, Chase New York and Deutsche Frankfurt agree to an FX swap contract. The terms of the contract are:

- Trade date: 23 January, 2002
- Value date (near leg): 25 January, 2002
- Value date (far leg): 25 February, 2002
- On January 25, Deutsche pays 10,000,000 GBP to Chase
- On January 25, Chase pays 14,800,000 USD to Deutsche
- On February 25, Chase pays 10,000,000 GBP to Deutsche
- On February 25, Deutsche pays 15,000,000 USD to Chase
- Exchange rates equal 1.48 on near leg, 1.5 on far leg.

Deutsche Bank sends a TradeConfirmed message to Chase with the details of the confirmation.

5.10 Example 9 - FX OTC Option - European exercise

File: fx-ex09-euro-opt.xml

On 4 December, 2001, Chase agrees to purchase a standard FX OTC option from ABN Amro. The terms of the contract are:

- Trade date: 4 December, 2001
- Expiry date: 4 June, 2002
- Option buyer: Chase
- Option seller: ABN Amro
- Exercise style: European
- Quote: 75m 6-month AUD Put on 36.9m USD @ strike of 0.4920
- Option premium: 36,900 USD
- Business center: New York
- Cut Name: New York

ABN Amro sends a RequestTradeConfirmation message to Chase with the details of the confirmation.

5.11 Example 10 - FX OTC Option - American exercise

File: fx-ex10-amer-opt.xml

On 4 December, 2001, Chase agrees to purchase a standard FX OTC option from ABN Amro. The terms of the contract are:

- Trade date: 4 December, 2001
- Expiry date: 4 June, 2002
- Option buyer: Chase
- Option seller: ABN Amro
- Exercise style: American
- Quote: 75m 6-month AUD Put on 36.9m USD @ strike of 0.4920
- Option premium: 36,900 USD
- Business center: New York
- Cut Name: New York

ABN Amro sends a TradeConfirmed message to Chase with the details of the confirmation.

5.12 Example 11 - Non-deliverable FX OTC Option

File: fx-ex11-non-deliverable-option.xml

On 15 January, 2001, Chase agrees to purchase a non-deliverable FX OTC USD / VEB option from ABN Amro. The terms of the contract are:

- Trade date: 15 January, 2001
- Expiry date: 9 April, 2001
- Expiry time: 10:00
- Value date: 11 April, 2001
- Option buyer: Chase
- Option seller: ABN Amro
- Exercise style: European
- Call currency: USD
- Call amount: 15,000,000
- Put currency: VEB
- Put amount: 17,250,000
- Strike price: 1.15
- Option premium: 372,750 USD
- Premium payment: 17 January, 2001
- Business center: New York
- Settlement currency: USD
- Primary rate source: VEB BCV28
- Secondary rate source: VEB 01

ABN Amro sends a TradeConfirmed message to Chase with the details of the confirmation.

5.13 Example 12 - FX OTC Barrier Option

File: fx-ex12-fx-barrier-option.xml

On 16 August, 2001, DB agrees to purchase a EUR call against USD put barrier option with a knock-in

- Trade date: 16 August, 2001
- Expiry date: 6 February, 2002
- Expiry time: 10:00
- Value date: 8 February, 2002
- Option buyer: DB
- Option seller: Chase
- Exercise style: European
- Call currency: EUR
- Call amount: 5,000,000
- Put currency: USD
- Put amount: 4,500,000
- Strike price: 0.9
- Knockin: 0.8975
- Reference spot: 0.8935
- Option premium: 45,000 USD
- Premium payment: 20 August, 2002
- Business center: New York

Chase sends a RequestTradeConfirmation message to DB with the details of the confirmation.

5.14 Example 13 - FX OTC Double Barrier Option

File: fx-ex13-fx-dbl-barrier-option.xml

On 3 January, 2001, DB agrees to purchase a 2-month double knockout FX OTC JPY put / USD call option from Chase. The terms of the contract are:

- Trade date: 3 January, 2002
- Expiry date: 4 March, 2002
- Expiry time: 10:00
- Value date: 6 March, 2002
- Option buyer: DB
- Option seller: Chase
- Exercise style: European
- Call currency: USD
- Call amount: 23,798,191.34
- Put currency: JPY
- Put amount: 2,500,000,000
- Strike price: 105.05
- Knockout: 102
- Knockout: 115
- Option premium: 192,765.35 USD
- Premium payment: 7 January, 2002
- Business center: New York

DB sends a RequestTradeConfirmation message to Chase with the details of the confirmation.

5.15 Example 14 - FX OTC Digital/Binary Option -- Euro Binary

File: fx-ex14-euro-digital-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD European binary option and pays a premium. At expiry, if the spot rate is above the trigger rate, UBS receives a payout.

CITI sends a TradeConfirmed message to UBS with the details of the confirmation.

5.16 Example 15 - FX OTC Digital/Binary Option -- Euro Range Digital

File: fx-ex15-euro-range-digital-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD European range binary option and pays a premium. At expiry, if below the higher trigger rate and above the lower trigger rate, UBS receives a payout.

CITI sends a RequestTradeConfirmation message to UBS with the details of the confirmation.

5.17 Example 16 - FX OTC Digital/Binary Option -- One-Touch

File: fx-ex16-one-touch-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD one-touch option and pays a premium. At any time before expiry, if the spot rate is above the trigger rate, UBS receives a payout, but this payout is deferred until the value date of the option.

CITI sends a TradeConfirmed message to UBS with the details of the confirmation.

5.18 Example 17 - FX OTC Digital/Binary Option -- No-Touch

File: fx-ex17-no-touch-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD no-touch option and pays a premium. If the spot rate remains below the trigger rate at all times until expiry, UBS receives a payout.

CITI sends a TradeConfirmed message to UBS with the details of the confirmation.

5.19 Example 18 - FX OTC Digital/Binary Option -- Double One-Touch

File: fx-ex18-double-one-touch-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD double one-touch option and pays a premium. UBS receives a payout at maturity if the spot rate has crossed either trigger rate at some time during the lifetime of the option.

UBS sends a RequestTradeConfirmation message to Citi with the details of the confirmation.

5.20 Example 19 - FX OTC Digital/Binary Option -- Double No-Touch

File: fx-ex19-double-no-touch-option.xml

On 12 November, 2001, UBS agrees to purchase a two-week GBP/USD double no-touch option and pays a premium. If the spot rate remains below the upper trigger rate and above the lower trigger rate at all times until expiry, UBS receives a payout.

Chase sends a RequestTradeConfirmation message to DB with the details of the confirmation.

5.21 Example 20 - FX OTC Average Rate Option with Parametric Schedule

File: fx-ex20-avg-rate-option-parametric.xml

On 16 August, 2001, DB agrees to purchase an average rate option from Chase and pays a premium. The terms of the contract are:

- Trade date: 16 August, 2001
- Expiry date:
- Option buyer: DB
- Option seller: Chase
- Put: 5,750,000 MXN
- Call: 585,539.71 USD
- Rate source: BNBX
- Observation start date: 1 November, 2001
- Observation end date: 30 November, 2001
- Observation frequency: Daily, all business days for each currency

Chase sends a TradeConfirmed message to DB with the details of the confirmation.

5.22 Example 21 - FX OTC Average Rate Option with Specific Date Schedule

File: fx-ex21-avg-rate-option-specific.xml

This example is identical to Example 20. Instead of using a parametric frequency (e.g., daily), each specific observation date has been specified. All weighting factors are 1.0, since all rates would be weighted evenly when the average rate is computed upon expiry.

Chase sends a RequestTradeConfirmation message to DB with the details of the confirmation.

5.23 Example 22 - Straddle (sample usage of Strategy)

File: fx-ex22-straddle.xml

On 20 November 2001, Chase agrees to purchase a straddle from ABN Amro. A straddle consists of buying a call and a put for the same currency pair, at the same strike price.

This contains two instances of the `fxSimpleOption` structure within strategy. Note that this is used when a single trade reference number is desired.

ABN Amro sends a `RequestTradeConfirmation` message to Chase with the details of the confirmation.

5.24 Example 23 - Delta Hedge (sample usage of Strategy)

File: fx-ex23-delta-hedge.xml

On 4 December, 2001, Chase agrees to purchase an FX OTC European option from ABN Amro. At the same time, they agree to hedge their FX spot risk by doing a FX spot transaction. This is all part of a single trade strategy.

ABN Amro sends a TradeConfirmed message to Chase with the details of the confirmation.

5.25 Term Deposit Example 1 - Simple Term Deposit

File: td-ex01-simple-term-deposit.xml

ABN Amro pays 4% CHF fixed rate loan on ACT/360 basis a for 25 million Deposit from Midland starting February 14, 2002 and maturing February 15, 2002.

ABN Amro sends a TradeConfirmed message to Midland with the details of the confirmation.

5.26 Term Deposit Example 2 - Term Deposit with Settlement Instructions

File: td-ex02-term-deposit-w-settlement-etc.xml

ABN Amro pays 4% CHF fixed rate loan on ACT/360 basis a for 25 million Deposit from Midland starting February 14, 2002 and maturing February 15, 2002. This example also demonstrates setting explicit settlement instructions for each cash flow.

ABN Amro sends a TradeConfirmed message to Midland with the details of the confirmation.

6 Equity Options Examples

6.1 Introduction

This section contains examples of FpML trades for Equity Options products. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

6.2 Example 1 - American Call Stock Long Form

File: eqd-ex01-american-call-stock-long-form.xml

On 13 July, 2001, Party A and Party B agree to an equity option trade. The terms of the contract are:

- Trade Date: 13th July 2001
- Option Style: American
- Option Type: Call
- Seller: Party A
- Buyer: Party B
- Underlying: ST Microelectronics NV
- Number Options: 150,000
- Option Entitlement: 1
- Multiple Exercise: Applicable
- Minimum Number Of Options: 1
- Maximum Number Of Options: 150,000
- Integral Multiple: 1
- Strike Price: 32 EUR
- Premium: 405,000 EUR
- Premium Per Option: 2.70 EUR
- Premium Payment Date: 17th July 2001
- Exchange: EURONEXT
- Clearance System: SICOVAM
- Calculation Agent: Party A
- Commencement Date: 13th July 2001
- Latest Exercise Time: 5:15pm London
- Expiration Time: Exchange Close
- Expiration Date: 27th Sep 2001
- Automatic Exercise: Applicable
- Valuation Time Exchange: Close
- Valuation Date Exercise: Date
- Physical Settlement: Applicable
- Failure To Deliver: Applicable
- Method of Adjustment: Calculation Agent
- Share-for-Share Merger: Alternative Obligation
- Share-for-Other Merger: Cancellation and Payment
- Share-for-Combined Merger: Cancellation and Payment
- Nationalisation or Insolvency: Cancellation and Payment
- Governing Law: English

6.3 Example 2 - Calendar Spread Short Form

File: eqd-ex02-calendar-spread-short-form.xml

On 13 July, 2001, Party A and Party B agree to an equity option trade. The terms of the contract are:

- Trade Date: 13th July 2001
- Option Style: American
- Option Type: Call
- Seller: Party A
- Buyer: Party B
- Underlying: ST Microelectronics NV
- Number Options: 150,000
- Option Entitlement: 1
- Multiple Exercise: Applicable
- Minimum Number Of Options: 1
- Maximum Number Of Options: 150,000
- Integral Multiple: 1
- Strike Price: 32 EUR
- Premium: 405,000 EUR
- Premium Per Option: 2.70 EUR
- Premium Payment Date: 17th July 2001
- Exchange: EURONEXT
- Clearance System: SICOVAM
- Calculation Agent: Party A
- Commencement Date: 13th July 2001
- Latest Exercise Time: 5:15pm London
- Expiration Time: Exchange Close
- Expiration Date: 27th Sep 2001
- Automatic Exercise: Applicable
- Valuation Time Exchange: Close
- Valuation Date Exercise: Date
- Physical Settlement: Applicable
- Failure To Deliver: Applicable
- Method of Adjustment: Calculation Agent
- Share-for-Share Merger: Alternative Obligation
- Share-for-Other Merger: Cancellation and Payment
- Share-for-Combined Merger: Cancellation and Payment
- Nationalisation or Insolvency: Cancellation and Payment
- Governing Law: English

6.4 Example 3 - Call or Put Spread Short Form

File: eqd-ex03-call-or-put-spread-short-form.xml

6.5 Example 4 - European Call Index Long Form

File: eqd-ex04-european-call-index-long-form.xml

On 4 September, 2001, Party A and Party B agree to an equity option trade. The terms of the contract are:

- Trade Date: 04-09-2001
- Option Style: European
- Option Type: Call
- Seller: Party A
- Buyer: Party B
- Underlying: SMI Index
- Number Options: 2,500
- Option Entitlement: 1
- Maximum Number Of Options: 2,500
- Strike Price: 8,700
- Premium: 300,000 CHF
- Premium Payment Date: 06-09-2001
- Exchange: SWX
- Related Exchange: Eurex
- Calculation Agent: Seller
- Expiration Time: Official Settlement Price
- Expiration Date: Valuation Date 19-12-2003
- Automatic Exercise: Applicable
- Valuation Date: OSP Date
- Futures Price Valuation: Applicable
- Exchange Traded Contract: December 2003 SMI Futures Contract on Related Exchange
- Cash Settlement: Applicable
- Settlement Currency: CHF
- Cash Settlement Payment Date: Two Currency Business Days After Relevant Valuation Date

6.6 Example 5 - Asian Option Long Form

File: eqd-ex05-asian-long-form.xml

On 28 June, 2000, Party A and Party B agree to an equity option trade. The terms of the contract are:

- Trade Date: 28-06-2000
- Option Style: European
- Option Type: Call
- Seller: Party A
- Buyer: Party B
- Underlying: Nikkei 225 Index
- Number Options: 79.099093
- Option Entitlement: 1
- Strike Price: 17475.90
- Premium: 107,821.57 EUR
- Premium Payment Date: 07-03-2000
- Exchange: TSE
- Related Exchange: OSE
- Calculation Agent: Party A
- Expiration Time: Close
- Expiration Date: Valuation Date 07-01-2002
- Averaging: 1st of every month from Aug 2000 to March 2001.
- Market Disruption: Modified Postponement.
- Automatic Exercise: Applicable
- Cash Settlement: Applicable
- Settlement Currency: EUR
- Documentation: ISDA 2000 Definitions, ISDA 1996 Equity Derivative Definitions.
- Governing Law: English Law.

This example shows a RequestTradeConfirmation message of this trade sent by Party A to Party B.

6.7 Example 6 - Averaging In Long Form

File: eqd-ex06-averaging-in-long-form.xml

A RequestTradeConfirmation message of an averaging long form equity option.

6.8 Example 7 - Barrier Knockout with Rebate Long Form

File: eqd-ex07-barrier-knockout-rebate-long-form.xml

A TradeConfirmed message of an European Call on Eurostoxx 50 Index traded on 1 July 2002.

- Trade Date: 1 July 2002
- Seller: Party A, Buyer: Party B
- Premium: EUR 405,000 on 30 July 2002 (5% of notional)
- Effective Date: 26 July 2002, At the money (ie. 100%)
- Notional: USD 8,000,000
- Valuation: Cash Close and Amount (if any) paid 3 Business Days following Expiration (in EUR).
- Expiration (11 October 2005)
- Calculation Agent: Party A
- Knock out Details: 26th July 2002 - 11th October 2005, at any time during each Business Day if 150% of Strike is hit then Party A pays to Party B EUR 880,000 3 Business Days following Expiration Date.
- Barrier Cap Details: 29th March 2002 - 12th July 2002 at 1,606.346 - triggers payment of EUR 15,000,000. Party A pays to B on 25th March 2002

6.9 Example 8 - Basket Long Form

File: eqd-ex08-basket-long-form.xml

A RequestTradeConfirmation message of an European call option on a basket of stocks.

- Trade Date: 28-05-2000
- Expiration: 01-07-2002
- Cash settled at exercise
- Option buyer: Party B
- Option seller: Party A
- Number of options: 79.099093
- Price per option: EUR 1363.1202 (paid by Party B)
- Premium: EUR 107,821.57
- Payment date: 03-07-2000
- Basket Currency: EUR
- Basket composition:
 - i) Ahold, initial level = 26.44, weighting = 20%, listed Amsterdam SE
 - ii) Royal Dutch Shell, initial level = 58.80, weighting = 40%, listed Amsterdam SE
 - iii) Fortis, initial level = 25.09, weighting = 20%, listed Amsterdam SE
 - iv) WoltersK, initial level = 22.12, weighting = 20%, listed Amsterdam SE
- Valuation: final close of underlying
- Automatic Exercise: applicable
- Calculation Agent: Party A

6.10 Example 9 - Bermuda Long Form

File: eqd-ex09-bermuda-long-form.xml

This example shows a TradeConfirmed message of a bermuda long form equity option trade.

6.11 Example 10 - Binary Barrier Long Form

File: eqd-ex10-binary-barrier-long-form.xml

This example shows a RequestTradeConfirmation message of a binary barrier long form equity option trade.

A European Call on S&P500 Index trade 25 March 2002:

- Trade Date: 25 March 2002
- Seller: Party A
- Buyer: Party B
- Strike Price: 900
- Notional: USD 1,000,000
- Premium: Party B pays EUR 405,000 on 25 March 2002
- Calculation Agent: Party A
- Valuation: Cash Close and Amount (if any) paid 3 Business Days following Expiration date (in EUR)
- Expiration date: 25 June 2002
- Barrier details: If, from 29th March 2002 to 12 July 2002 at the close of trading on the exchange on any Business Day a level of 1,606.346 is hit by the Index this triggers a payment of EUR 15,000,000 by Party B to Party A

6.12 Example 11 - Quanto Long Form

File: eqd-ex11-quanto-long-form.xml

6.13 Example 12 - Vanilla Short Form

File: eqd-ex12-vanilla-short-form.xml

6.14 Example 13 - 1996 American Call Stock

File: eqd-ex13-1996-american-call-stock.xml

6.15 Example 14 - American Call Stock Passthrough Long Form

File: eqd-ex14-american-call-stock-passthrough-long-form.xml

6.16 Example 15 - Basket Passthrough Long Form

File: eqd-ex15-basket-passthrough-long-form.xml

6.17 Example 16 - Equity Option Transaction Supplement

File: eqd-ex16-equityOptionTransactionSupplement.xml

6.18 Example 17 - Equity Option Transaction Supplement Non-Deliverable Share

File: eqd-ex17-equityOptionTransactionSupplement-non-deliverable-share.xml

6.19 Example 18 - Equity Option Transaction Supplement Non-Deliverable Index

File: eqd-ex18-equityOptionTransactionSupplement-non-deliverable-index.xml

6.20 Example 19 - Dividend Adjustment

File: eqd-ex19-dividend-adjustment.xml

7 Bond and Convertible Bond Option Examples

7.1 Introduction

This section contains examples of FpML trades for Bond and Convertible Bond products. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

7.2 Example 1 - Bond Option

File: bond-option.xml

7.3 Example 2 - Convertible Bond Option

File: cb-option.xml

7.4 Example 3 - Convertible Bond Option

File: cb-option-2.xml

8 Equity Swaps Examples

8.1 Introduction

This section contains example FpML trades for Equity Swaps. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

8.2 Example 1 - Single Underlyer Execution Swap Long Form

File: eqs-ex01-single-underlyer-execution-long-form.xml

On 24th September, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 24th September 2001
- Effective Date: 3 exchange business days after the trade date
- Valuation Dates: 12 valuation dates, starting on October 12th, 2001 and ending on September 24th, 2002
- Equity Payment Dates: 3 currency business days following each valuation date
- Termination Date: On the final equity payment date
- Payer of the Equity Amount: Party A
- Receiver of the Equity Amount: Party B
- Number of Underlyers: 1
- Underlyer Type: Equity
- Underlyer: Shire Pharmaceutical group
- Number of Underlying Units: 760,400
- Initial Price: USD 37.44
- Notional Amount: USD 28,469,376
- Type of Notional Adjustments: Execution
- Equity Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Equity Amount: USD
- Interim Valuation Price: The official closing price of the regular session on the Exchange
- Final Valuation Price: The price at which Party A will unwind its hedge position
- Return Type: Total
- Dividend Payout Ratio: 100%
- Dividend Entitlement Date: Ex-Date
- Dividend Payment Date: The equity payment date on which the relevant dividend period ends
- Payer of the Interest Amount: Party B
- Receiver of the Interest Amount: Party A
- Floating Rate Reference: USD-LIBOR-BBA
- Maturity of the Floating Rate Reference: 1 month
- Spread: Minus 0.20% per annum
- Floating Rate Reset Date: The first day of each calculation period
- Floating Rate Day Count Fraction: Actual/360
- Interest Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Interest Amount: USD
- Early Termination Option: Starting on Trade Date for Party A
- Early Termination Option: Starting on Trade Date for Party B

Party A sends a RequestTradeConfirmation message to Party B with the details of the agreement.

8.3 Example 2 - Composite Basket Swap Long Form

File: eqs-ex02-composite-basket-long-form.xml

On 17th July, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 17th July 2002
- Effective Date: 3 exchange business days after the trade date
- Valuation Dates: 2 valuation dates, October 17th, 2002 and January 17th, 2003
- Equity Payment Dates: 3 currency business days following each valuation date
- Termination Date: On the final equity payment date
- Payer of the Equity Amount: Party A
- Receiver of the Equity Amount: Party B
- Number of Baskets: 1, with 6 equity constituents
- Underlyer - Number of Units: Telecom Italia, for 432,000 units
- Underlyer - Number of Units: Nokia Oyj, for 227,000 units
- Underlyer - Number of Units: Telecom Italia Mobile, for 783,000 units
- Underlyer - Number of Units: Telefonica de Espana, for 344,000 units
- Underlyer - Number of Units: Portugal Telecom, for 340,000 units
- Underlyer - Number of Units: Vodafone Group, for 2,486,000 units
- Initial Price: EUR 19,785,157.16
- Notional Amount: EUR 19,785,157.16
- Type of Notional Adjustments: Standard
- Equity Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Equity Amount: The reference currency of the swap
- Interim Valuation Price: The official closing price of the regular session on the Exchange
- Final Valuation Price: The price at which Party A will unwind its hedge position
- Return Type: Total
- Dividend Payout Ratio: 85% for each of the underlying shares
- Dividend Entitlement Date: Ex-Date
- Dividend Payment Date: The equity payment date on which the relevant dividend period ends
- Reference Currency for the Composite FX Swap: EUR
- Determination Method for the Exchange Rate: Good faith by the calculation agent
- Payer of the Interest Amount: Party B
- Receiver of the Interest Amount: Party A
- Floating Rate Reference: EUR-EURIBOR-Telerate
- Maturity of the Floating Rate Reference: 3 months
- Spread: Plus 0.50% per annum
- Floating Rate Reset Date: The first day of each calculation period
- Floating Rate Day Count Fraction: Actual/360
- Interest Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Interest Amount: The reference currency of the swap
- Early Termination Option: Starting on Trade Date for Party A
- Early Termination Option: Starting on Trade Date for Party B

Party A sends a TradeConfirmed message to Party B with the details of the agreement.

8.4 Example 3 - Index Swap With a Quanto Feature Long Form

File: eqs-ex03-index-quanto-long-form.xml

On 19th July, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 19th July 2002
- Effective Date: 3 exchange business days after the trade date
- Valuation Dates: 4 valuation dates, starting on October 21st, 2002 and July 21st, 2003
- Equity Payment Dates: 3 currency business days following each valuation date
- Termination Date: On the final equity payment date
- Payer of the Equity Amount: Party A
- Receiver of the Equity Amount: Party B
- Number of Baskets: 1, with 3 index constituents
- Underlyer - Number of Units: CAC40, for 960 units
- Underlyer - Number of Units: IBEX35, for 260 units
- Underlyer - Number of Units: HSI, for 580 units
- Initial Price: USD 5,591,987.41
- Notional Amount: USD 5,591,987.41
- Type of Notional Adjustments: Standard
- Equity Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Equity Amount: The reference currency of the swap
- Interim Valuation Price: The official closing price of the regular session on the Exchange
- Final Valuation Price: The price at which Party A will unwind its hedge position
- Return Type: Price
- Reference Currency for the Quanto: USD
- Currency Rate 1: USD/EUR = 0.99140
- Currency Rate 2: USD/HKD = 7.80
- Payer of the Interest Amount: Party B
- Receiver of the Interest Amount: Party A
- Floating Rate Reference: USD-LIBOR-Telorate
- Maturity of the Floating Rate Reference: 3 months
- Spread: Plus 0.22% per annum
- Floating Rate Reset Date: The first day of each calculation period
- Floating Rate Day Count Fraction: Actual/360
- Interest Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Interest Amount: The reference currency of the swap
- Early Termination Option: Starting on Trade Date for Party A
- Early Termination Option: Starting on Trade Date for Party B

Party A sends a RequestTradeConfirmation message to Party B with the details of the agreement.

8.5 Example 4 - Zero-strike Equity Swap

File: eqs-ex04-zero-strike-long-form.xml

On 17th October, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 17th October 2002
- Effective Date: 24th October, 2002
- Valuation Date: October 17th, 2003
- Equity Payment Dates: 5 currency business days following the valuation date
- Termination Date: On the final equity payment date
- Payer of the Equity Amount: Party A
- Receiver of the Equity Amount: Party B
- Number of Underlyers: 1
- Underlyer Type: Equity
- Underlyer: Zee
- Number of Underlying Units: 31,000
- Initial Price: USD 1.8036
- Notional Amount: EUR 55,911.60
- Type of Notional Adjustments: Standard
- Equity Amount: Final Price * Number of shares
- Payment Currency for the Equity Amount: The reference currency of the swap
- Final Valuation Price: The price at which Party A will unwind its hedge position
- Commissions: 60 basis points
- Return Type: Total
- Dividend Payout Ratio: 100%
- Dividend Entitlement Date: Ex-Date
- Dividend Payment Date: The equity payment date on which the relevant dividend period ends
- Reference Currency for the Composite FX Swap: USD
- Determination Method for the Exchange Rate: Good faith by the calculation agent
- Initial Amount Payable: USD 55,911.60
- Initial Amount Payer: Party B
- Initial Amount Payment Date: The effective date
- Early Termination Option: Starting on Trade Date for Party A
- Early Termination Option: Starting on Trade Date for Party B

Party A sends a TradeConfirmed message to Party B with the details of the agreement.

8.6 Example 5 - Single Underlyer Swap with an Upfront Fee as well as a Brokerage Fee Long Form

File: eqs-ex05-single-stock-plus-fee-long-form.xml

On 10th September, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 10th September 2002
- Effective Date: 12th September 2002
- Valuation Date: March 12th, 2003
- Equity Payment Dates: 2 currency business days following the valuation date
- Termination Date: On the final equity payment date
- Payer of the Equity Amount: Party A
- Receiver of the Equity Amount: Party B
- Number of Underlyers: 1
- Underlyer Type: Equity
- Underlyer: Fubon Financial Holding
- Number of Underlying Units: 18,388,000
- Initial Price: Average price per share obtained by Party B on Trade Date by selling the shares in the market
- Commissions: 30 basis points
- Notional Amount: Number of shares * Initial price
- Type of Notional Adjustments: Standard
- Equity Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Equity Amount: USD
- Final Valuation Price: The price at which Party A will unwind its hedge position
- Return Type: Total
- Dividend Payout Ratio: Will correspond to the dividend actually received by a non-resident of Taiwan.
- Dividend Entitlement Date: Ex-Date
- Dividend Payment Date: The equity payment date on which the relevant dividend period ends
- Reference Currency for the Composite FX Swap: USD
- Determination Method for the Exchange Rate: Good faith by the calculation agent
- Payer of the Interest Amount: Party B
- Receiver of the Interest Amount: Party A
- Floating Rate Reference: USD-LIBOR-BBA
- Maturity of the Floating Rate Reference: 6 months
- Floating Rate Reset Date: The first day of each calculation period
- Floating Rate Day Count Fraction: Actual/360
- Interest Amount: Defined according to the standard ISDA Definition
- Payment Currency for the Interest Amount: USD
- Early Termination Option: Starting on Trade Date for Party A
- Early Termination Option: Starting on Trade Date for Party B
- Upfront Fee Amount: $(18,388,000 * \text{Initial Price} * 6.5\%) + 0.63\%$
- Upfront Fee Payment Date: Effective date
- Upfront Fee Payer: Party B
- Brokerage Fee Amount: USD 1,000
- Brokerage Fee Payment Date: 30th September 2002
- Payer of the Brokerage Fee: Party A
- Receiver of the Brokerage Fee: Party C

Party A sends a RequestTradeConfirmation message to Party B with the details of the agreement.

8.7 Example 6 - Single Index Long Form

File: eqs-ex06-single-index-long-form.xml

Party A sends a TradeConfirmed message to Party B with the details of the agreement.

8.8 Example 7 - Single Underlyer Swap with both an Initial and a Final Stub

File: eqs-ex07-long-form-with-stub.xml

On 17th July, 2002, Party A and Party B agree to an equity swap trade. The terms of the contract are:

- Trade Date: 17th July 2002
- Effective Date: 20th July 2002
- Valuation Dates: Monthly, from 2002-07-26 to 2004-07-15
- Equity and Interest Payment Dates: 3 currency business days following the valuation date
- Termination Date: On the final equity payment date
- Initial Stub: starts on the swap effective date and goes to 2002-08-01 (aka the 1st payment date); the rate is fixed at 2.125%
- Final Stub: starts on 2004-07-01 (aka the payment date before the last) and goes to the termination date; the rate is float and corresponds to a 1 week Euribor + 50 bp

Party A sends a TradeConfirmed message to Party B with the details of the agreement.

8.9 Example 8 - Composite basket long form with separate spreads

File: eqs-ex08-composite-basket-long-separate-spreads.xml

Party A sends a RequestTradeConfirmation message to Party B with the details of the agreement.

9 Total Return Swaps Examples

9.1 Introduction

This section contains example FpML trades for Total Return Swaps. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

9.2 Example 1 - Equity Basket

File: trs-ex01-equity-basket.xml

9.3 Example 2 - Single Equity

File: trs-ex02-single-equity.xml

9.4 Example 3 - Single Stock Execution Swap with Fixing Dates and Dividend Payment Date

File: trs-ex03-single-stock-execution-swap-with-fixing-and-dividend-payment-dates.xml

10 Equity Forwards Examples

10.1 Introduction

This section contains example FpML trades for Equity Forwards. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

10.2 Example 1 - Equity Forward Stock Long Form

File: eqf-ex01-forward-stock-long-form.xml

TradeCancelled message of an Equity Forward Stock Long Form trade.

11 Variance Derivatives Examples

11.1 Introduction

This section contains example FpML transactions for Variance Swaps and Options. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

11.2 Example 1 - Variance Swap Index

File: eqvs-ex01-variance-swap-index.xml - This example uses distinct product type rather than deprecated variance leg within return swap.

File: eqvs-ex01-variance-swap-index-deprecated.xml - This example uses deprecated variance leg within return swap.

11.3 Example 2 - Variance Swap Single Stock

File: eqvs-ex02-variance-swap-single-stock.xml - This example uses distinct product type rather than deprecated variance leg within return swap.

File: eqvs-ex02-variance-swap-single-stock-deprecated.xml - This example uses deprecated variance leg within return swap.

11.4 Example 3 - Conditional Variance Swap

File: eqvs-ex03-conditional-variance-swap.xml

11.5 Example 4 - Variance Swap Option Index

File: eqvs-ex04-variance-swap-option-index.xml

12 Correlation Derivatives Examples

12.1 Introduction

This section contains example FpML trades for Correlation Swaps and Correlation Swaps Options. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

12.2 Example 1 - Correlation Swap

File: eqcs-ex01-correlation-swap.xml

12.3 Example 2 - Correlation Swap Confirmation

File: eqcs-ex02-correlation-swap-confirmation.xml

12.4 Example 3 - Correlation Swap Confirmation

File: eqcs-ex03-correlation-swap-confirmation.xml

12.5 Example 4 - Correlation Swap Confirmation

File: eqcs-ex04-correlation-swap-confirmation.xml

12.6 Example 5 - Correlation Swap Option

File: eqcs-ex05-correlation-swap-option.xml

13 Dividend Derivatives Examples

13.1 Introduction

This section contains examples of FpML transactions for Dividend Swap and Dividend Swap Option products. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

13.2 Example 1 - Dividend Swap

File: div-ex01-dividend-swap.xml

13.3 Example 2 - Dividend Swap Collateral

File: div-ex02-dividend-swap-collateral.xml

13.4 Example 3 - Dividend Swap Option

File: div-ex03-dividend-swap-option.xml

14 Loan Examples

14.1 Introduction

This section contains example for Loan. Each example illustrates how different product features are modeled in FpML.

The sample xml documents are available for download from the fpml.org website.

14.2 Example 1 - Drawdown Notice

File: loan-ex01-drawdown-notice.xml

14.3 Example 2 - Drawdown Notice (CITI)

File: loan-ex02-drawdown-notice-citi.xml

14.4 Example 3 - Drawdown Notice (BoA)

File: loan-ex03-drawdown-notice-boa.xml

14.5 Example 4 - Interest Payment Notice

File: loan-ex04-interest-payment-notice.xml

14.6 Example 5 - Interest Payment Notice (GS)

File: loan-ex05-interest-payment-notice-gs.xml

14.7 Example 6 - Interest Payment Notice (BoA)

File: loan-ex06-interest-payment-notice-boa.xml

14.8 Example 7 - Repayment Notice

File: loan-ex07-repayment-notice.xml

14.9 Example 8 - Repayment Notice (GS)

File: loan-ex08-repayment-notice-gs-1.xml

14.10 Example 9 - Repayment Notice (GS)

File: loan-ex09-repayment-notice-gs-2.xml

15 Pricing and Risk Examples

15.1 Use Cases/Examples

This section identifies scenarios intended to be supported by this specification:

15.1.1 Terminology:

- Client: The originator of a valuation request.
- Provider: The acceptor of a valuation request that generates a valuation report.
- Valuation Request: XML document that specifies what is to be calculated.
- Valuation Report: XML document that contains the results of a valuation. This report may contain either one or more NPVs, or Risk related measures, or both.

15.1.2 Request/Response scenarios:

In these scenarios one party to a deal requests a report from either a counterparty, third party service, or another application or department within the same firm.

15.1.2.1 Scenario 1 – Request Trade Value

A client wants to request a price quote for a proposed trade from a provider (or set of providers). The provider might be anonymous to the client. Typically the provider would be some sort of dealer. The client may be another dealer or an electronic trading service.

- No market data is necessary in the request.
- No market data is returned in the result.
- Market data is assumed to be live or current market data.

15.1.2.1.1 Use Case 1 Description

Client submits a request, including:

- The trade details – for an interest rate swap
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV)
- Examples can be found at: [pr-ex01a-request-trade-val.xml](#)
[pr-ex10-simple-scenario-val-request.xml](#)

Provider returns a basic valuation report, including:

- Trade ID
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency Trade Value
- Examples can be found at: [pr-ex01a-return-trade-val.xml](#) [pr-ex09-simple-scenario-val-report.xml](#)

15.1.2.2 Scenario 2 – Request Portfolio Value/Sensitivity

A buy-side client wants to request a valuation from a dealer for a deal or portfolio of deals that it has done with that dealer. This request may be also be all deals of a specific type (IR Swaps, CD Swaps, Equity Swaps, FX options, etc.)

- No market data is necessary in the request.
- No market data is returned in the result.
- Market data is for a specified end-of-day close.

Variations on Scenario 2:

- B) The client wants to obtain sensitivity measures as well as simple PV

15.1.2.2.1 Use Case 2A Description

Client submits a request, including:

- The portfolio details – characteristics that the trade must match One party must be client Product must be an IR Swap
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV)
- An example can be found at: pr-ex02a-request-port-val.xml

Provider returns a basic valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency For each trade, Trade Value
- An example can be found at: pr-ex02a-return-port-val.xml

15.1.2.2.2 Use Case 2B Description

Client submits a request, including:

- The portfolio details – list of trade ids to report on
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV) Sensitivity of NPV to yield curve
- An example can be found at: pr-ex02b-request-port-val-and-sens.xml

Provider returns a basic valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency For each trade, Trade Value List of sensitivities
- An example can be found at: pr-ex02b-return-port-val-and-sens.xml

15.1.2.3 Scenario 3 – Request Sensitivity Generation

A relatively sophisticated client wants to calculate risk sensitivities and/or scenario valuations for a portfolio of deals that it can price, but either doesn't have the tools or the compute power for sensitivity or scenario calculation.

- Market data is specified in the request.
- A level of control is required over pricing parameters

Provider doesn't need to provide market data back

Variations on Scenario 3:

- 3B – Client wants market data back and explicit link of risk to market data
- 3C Client specifies scenarios to base market data (live or EOD) – e.g. +/- 10% credit spread, +/- 10BP interest rate change

15.1.2.3.1 Use Case 3A Description

Client submits a request, including:

- The portfolio details – list of trade ids to report on
- A specification of the required environment (curves to use)
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV) Sensitivity of

NPV to yield curve

- An example can be found at: [pr-ex03a-request-sensitivity-generation.xml](#)

Provider returns a detailed valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency For each trade, Trade Value List of sensitivities
- A basic example can be found at: [pr-ex03a-return-sensitivities.xml](#)
- An example providing slightly more detail about the sensitivities can be found at: [pr-ex03a-return-sensitivities-and-description.xml](#)

15.1.2.3.2 Use Case 3B Description

Client submits a request, including:

- The portfolio details – list of trade ids to report on
- A specification of the required environment (curves to use)
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV) Sensitivity of NPV to yield curve That the client wishes the market environment returned (`marketEnvironmentIncluded = true`).
- An example can be found at: [pr-ex03b-request-sensitivity-generation.xml](#)

Provider returns a detailed valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency For each trade, Trade Value Sensitivity definitions List of sensitivities, linked to market inputs
- An example can be found at: [pr-ex03b-return-sensitivities-with-definition.xml](#)

15.1.2.3.3 Use Case 3C Description

Client submits a request, including:

- The portfolio details – list of trade ids to report on
- A specification of the required environment (curves to use)
- A specification of the valuation scenario to use (shifts to apply)
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV) Sensitivity of NPV to yield curve That the client wishes the market environment returned (`marketEnvironmentIncluded = true`). Examples can be found at:
[pr-ex12-uc4C-sens-on-scenario-request.xml](#) [pr-ex08-sens-on-scenario-request.xml](#)
[pr-ex04-cds-sens-on-scenario-request.xml](#) [pr-ex06-option-sens-on-scenario-request.xml](#)

Provider returns a detailed valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency Valuation scenario applied For each trade, Trade Value Sensitivity definitions List of sensitivities, linked to market inputs Examples can be found at:
[pr-ex11-uc4C-sens-on-scenario-report.xml](#) [pr-ex07-sens-on-scenario-report.xml](#)

15.1.2.4 Scenario 4 – Request New Trade Impact

A buy-side client wants to understand the impact on valuation and risk exposure that a proposed deal would

have on an existing portfolio. The provider may be the dealer that is proposing the trade.

This use case is implemented by the client requesting the result twice. The first request includes the original portfolio only, and the second includes the new trade. The requesting party should combine the two results.

For all additive valuations and risk measures, the second call can include only the new trade. For results which are not additive, e.g. value at risk, the second request includes also the original portfolio.

15.1.2.5 Scenario 5 – Perform Analyses

A trader or marketer oriented spreadsheet client wants to value and calculate risk for a trade or set of trades. The valuation provider is an internal valuation service.

- Market data may or may not be specified in the request.
- Market data and pricing data is returned in the result.
- A high-degree of control is required over pricing parameters.
- No example is currently available for this.

15.1.2.5.1 Use Case 5A Description

Client submits a request, including:

- The portfolio details – list of trade ids to report on
- A specification of the required environment (curves to use)
- A specification of the required results: Characteristics of the response: Base party for valuation (client) Reporting Currency Valuation Date Requested values Trade Value (NPV) Sensitivity of NPV to yield curve Sensitivity of NPV to vol surface [How does the client specify that provider should return the market environment?]
- No example is currently available for this.

Service returns a detailed valuation report, including:

- Portfolio contents (i.e. list of matching trades)
- Market environment used (curves, vol surfaces)
- Valuation report, including Characteristics of the valuation, e.g. Valuation Date Base Party Reporting currency Valuation scenario applied For each trade, Trade Value Sensitivity definitions List of sensitivities, linked to market inputs
- No example is currently available for this.

15.1.2.6 Scenario 6 – Request Pricing Inputs

The use cases in this scenario are out of scope for this working draft, but are expected to be covered in an upcoming draft. This means that there is no schema support for these requests and responses, and there are no examples provided. The use case descriptions are provided as an indication of the functionality that is intended to be supported in the future.

A party is requesting a curve of a specific type (IR, Credit, Asset, etc.) Most likely this would be an internal request between applications within the same firm.

- Market data and other pricing data may be required in the report.

Client submits a market input request, including:

- Market environment characteristics to respond with Environment Name Currency Input Type (yield curves, vol surfaces) Valuation date
- A specification of the required results: Requested values Definitions (e.g. curve definitions) Input values Output values (DFs, Zeros, etc.) No example is currently available for this.

Service returns a market environment, including:

- Market environment(s) including Yield curves Vol Surfaces
- No example is currently available for this.

15.1.3 Notification Scenarios

In these scenarios a party, service or internal system sends out reports without being first solicited to do so. Parameters that should be agreed upon between the sending and receiving parties should include: counterparty, deal types, when the report is sent, supporting information such as FX rates, risk sensitivities, etc.. Parties should also agree what, if any acknowledgement of receipt should be sent by the receiving party.

15.1.3.1 Position Report

Supports the DSWG Position Report representation:

- pr-ex13-position-report.xml

15.1.3.2 Use Case 7:

An internal middle or back office system needs a feed of valuation (and perhaps risk sensitivities) from a variety of systems, in the form of valuation reports.

- No explicit valuation request
- Market data and other pricing data may be required in the report.

15.1.3.3 Use Case 8:

A service or broker may provide a feed of valuation (and perhaps risk sensitivities) to their clients on a regularly scheduled basis.

- No explicit valuation request
- Market data and other pricing data may be required in the report.



Financial products Markup Language

FpML® Financial product Markup Language

Working Draft 24 December 2007

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

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Table Of Contents

1	Index of All Components	5
1.1	Index of All Components - Global Elements	5
1.2	Index of All Components - Local Elements	7
1.3	Index of All Components - Complex Types	47
2	Base Financial Types	61
2.1	Base Financial Types - Global Elements	61
2.2	Base Financial Types - Local Elements	62
2.3	Base Financial Types - Complex Types	67
3	Dates and Times	69
3.1	Dates and Times - Global Elements	69
3.2	Dates and Times - Local Elements	70
3.3	Dates and Times - Complex Types	80
4	Entities and Reference Data	83
4.1	Entities and Reference Data - Global Elements	83
4.2	Entities and Reference Data - Local Elements	84
4.3	Entities and Reference Data - Complex Types	90
5	Documentation and Legal	91
5.1	Documentation and Legal - Global Elements	91
5.2	Documentation and Legal - Local Elements	92
5.3	Documentation and Legal - Complex Types	94
6	Settlement	96
6.1	Settlement - Global Elements	96
6.2	Settlement - Local Elements	97
6.3	Settlement - Complex Types	102
7	Valuation	104
7.1	Valuation - Global Elements	104
7.2	Valuation - Local Elements	105
7.3	Valuation - Complex Types	107
8	References	108
8.1	References - Global Elements	108
8.2	References - Local Elements	109
8.3	References - Complex Types	113
9	Option Structures	115
9.1	Option Structures - Global Elements	115
9.2	Option Structures - Local Elements	116
9.3	Option Structures - Complex Types	120
10	Basic Financial Structures	122
10.1	Basic Financial Structures - Global Elements	122
10.2	Basic Financial Structures - Local Elements	123
10.3	Basic Financial Structures - Complex Types	128
11	Products	131
11.1	Products - Global Elements	131
11.2	Products - Local Elements	132
11.3	Products - Complex Types	133
12	Interest Rates	134
12.1	Interest Rates - Global Elements	134
12.2	Interest Rates - Local Elements	135
12.3	Interest Rates - Complex Types	137
13	FX and Currency	138
13.1	FX and Currency - Global Elements	138
13.2	FX and Currency - Local Elements	139
13.3	FX and Currency - Complex Types	

1 Index of All Components

1.1 Index of All Components - Global Elements

Component	Contained In	File
americanExercise		fpml-shared-4-4.xsd
bankruptcy		fpml-credit-event-notification-4-4.xsd
bermudaExercise		fpml-shared-4-4.xsd
bond		fpml-asset-4-4.xsd
bondOption		fpml-bond-option-4-4.xsd
brokerEquityOption		fpml-eqd-4-4.xsd
bulletPayment		fpml-ird-4-4.xsd
capFloor		fpml-ird-4-4.xsd
cash		fpml-asset-4-4.xsd
convertibleBond		fpml-asset-4-4.xsd
correlationSwap		fpml-correlation-swaps-4-4.xsd
correlationSwapOption		fpml-correlation-swaps-4-4.xsd
creditCurve		fpml-mktenv-4-4.xsd
creditCurveValuation		fpml-mktenv-4-4.xsd
creditDefaultSwap		fpml-cd-4-4.xsd
creditDefaultSwapOption		fpml-cd-4-4.xsd
creditEvent		fpml-credit-event-notification-4-4.xsd
creditEventNotice		fpml-credit-event-notification-4-4.xsd
deposit		fpml-asset-4-4.xsd
dividendSwapTransactionSupplement		fpml-dividend-swaps-4-4.xsd
dividendSwapTransactionSupplementOption		fpml-dividend-swaps-4-4.xsd
equity		fpml-asset-4-4.xsd
equityForward		fpml-eqd-4-4.xsd
equityLeg		fpml-return-swaps-4-4.xsd
equityOption		fpml-eqd-4-4.xsd
equityOptionTransactionSupplement		fpml-eqd-4-4.xsd
equitySwap		fpml-return-swaps-4-4.xsd
equitySwapTransactionSupplement		fpml-return-swaps-4-4.xsd
europeanExercise		fpml-shared-4-4.xsd
event		fpml-doc-4-4.xsd
exchangeTradedFund		fpml-asset-4-4.xsd
exercise		fpml-shared-4-4.xsd
failureToPay		fpml-credit-event-notification-4-4.xsd
floatingRateCalculation		fpml-ird-4-4.xsd
FpML		fpml-main-4-4.xsd
fra		fpml-ird-4-4.xsd
future		fpml-asset-4-4.xsd
fxAverageRateOption		fpml-fx-4-4.xsd
fxBarrierOption		fpml-fx-4-4.xsd
fxCurve		fpml-mktenv-4-4.xsd
fxCurveValuation		fpml-mktenv-4-4.xsd
fxDigitalOption		fpml-fx-4-4.xsd
fxRate		fpml-asset-4-4.xsd
fxSimpleOption		fpml-fx-4-4.xsd
fxSingleLeg		fpml-fx-4-4.xsd
fxSwap		fpml-fx-4-4.xsd
index		fpml-asset-4-4.xsd
inflationRateCalculation		fpml-ird-4-4.xsd
interestLeg		fpml-eq-shared-4-4.xsd
loan		fpml-asset-4-4.xsd

market		fpml-riskdef-4-4.xsd	
mortgage		fpml-asset-4-4.xsd	
mutualFund		fpml-asset-4-4.xsd	
obligationAcceleration		fpml-credit-event-notification-4-4.xsd	
obligationDefault		fpml-credit-event-notification-4-4.xsd	
portfolio		fpml-reporting-4-4.xsd	
pricingStructure		fpml-riskdef-4-4.xsd	
pricingStructureValuation		fpml-riskdef-4-4.xsd	
product		fpml-shared-4-4.xsd	
queryPortfolio		fpml-reporting-4-4.xsd	
quotableFxSingleLeg		fpml-pretrade-4-4.xsd	
quotableProduct		fpml-pretrade-4-4.xsd	
rateCalculation		fpml-ird-4-4.xsd	
rateIndex		fpml-asset-4-4.xsd	
repudiationMoratorium		fpml-credit-event-notification-4-4.xsd	
restructuring		fpml-credit-event-notification-4-4.xsd	
returnLeg		fpml-eq-shared-4-4.xsd	
returnSwap		fpml-eq-shared-4-4.xsd	
returnSwapLeg		fpml-eq-shared-4-4.xsd	
simpleCreditDefaultSwap		fpml-asset-4-4.xsd	
simpleFra		fpml-asset-4-4.xsd	
simpleIrrSwap		fpml-asset-4-4.xsd	
strategy		fpml-doc-4-4.xsd	
swap		fpml-ird-4-4.xsd	
swaption		fpml-ird-4-4.xsd	
termDeposit		fpml-fx-4-4.xsd	
underlyingAsset		fpml-asset-4-4.xsd	
valuationSet		fpml-valuation-4-4.xsd	
varianceLeg		fpml-eq-shared-4-4.xsd	
varianceSwap		fpml-variance-swaps-4-4.xsd	
varianceSwapOption		fpml-variance-swaps-4-4.xsd	
volatilityMatrixValuation		fpml-mktenv-4-4.xsd	
volatilityRepresentation		fpml-mktenv-4-4.xsd	
yieldCurve		fpml-mktenv-4-4.xsd	
yieldCurveValuation		fpml-mktenv-4-4.xsd	

1.2 Index of All Components - Local Elements

Component	Contained In	File
acceleratedOrMatured	DeliverableObligations	fpml-cd-4-4.xsd
account	Party	fpml-shared-4-4.xsd
account	PartyRole	fpml-doc-4-4.xsd
accountant	TradeSide	fpml-doc-4-4.xsd
accountBeneficiary	Account	fpml-shared-4-4.xsd
accountId	Account	fpml-shared-4-4.xsd
accountName	Account	fpml-shared-4-4.xsd
accountReference	Allocation	fpml-doc-4-4.xsd
accrualAmount	FeeAccrualPeriod	fpml-loan-4-4.xsd
accruedAmount	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
accruedInterest	CashSettlementTerms	fpml-cd-4-4.xsd
accruedInterest	DeliverableObligations	fpml-cd-4-4.xsd
accruedInterest	PendingPayment	fpml-asset-4-4.xsd
accruedInterestPrice	Price	fpml-asset-4-4.xsd
activityProvider	ReportingRoles	fpml-valuation-4-4.xsd
additionalAcknowledgements	Representations	fpml-eq-shared-4-4.xsd
additionalData	MessageRejected	fpml-msg-4-4.xsd
additionalData	Reason	fpml-msg-4-4.xsd
additionalDisruptionEvents	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
additionalDividends	CalculatedAmount	fpml-eq-shared-4-4.xsd
additionalDividends	ReturnSwapAmount	fpml-eq-shared-4-4.xsd
additionalFixedPayments	FloatingAmountEvents	fpml-cd-4-4.xsd
additionalPayment	CapFloor	fpml-ird-4-4.xsd
additionalPayment	NettedSwapBase	fpml-eq-shared-4-4.xsd
additionalPayment	ReturnSwap	fpml-eq-shared-4-4.xsd
additionalPayment	Swap	fpml-ird-4-4.xsd
additionalPaymentAmount	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
additionalPaymentDate	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
additionalTerm	GeneralTerms	fpml-cd-4-4.xsd
additionalTerms	Swap	fpml-ird-4-4.xsd
adjustableDate	AdjustableDateOrRelativeDateSequence	fpml-eq-shared-4-4.xsd
adjustableDate	AdjustableOrRelativeDate	fpml-shared-4-4.xsd
adjustableDate	DeprecatedScheduledTerminationDate	fpml-cd-4-4.xsd
adjustableDate	DividendPaymentDate	fpml-shared-4-4.xsd
adjustableDate	ScheduledTerminationDate	fpml-cd-4-4.xsd
adjustableDate	StartingDate	fpml-eq-shared-4-4.xsd
adjustableDates	AdjustableDatesOrRelativeDateOffset	fpml-shared-4-4.xsd
adjustableDates	AdjustableOrRelativeDates	fpml-shared-4-4.xsd
adjustableDates	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
adjustableDates	CashSettlementPaymentDate	fpml-ird-4-4.xsd
adjustablePaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustablePaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustablePaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedDate	AdjustableOrRelativeAndAdjustedDate	fpml-shared-4-4.xsd
adjustedDate	ScheduledDate	fpml-valuation-4-4.xsd
adjustedDate	ScheduledDate	fpml-valuation-4-4.xsd
adjustedEarlyTerminationDate	CancellationEvent	fpml-ird-4-4.xsd

adjustedEarlyTerminationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedEarlyTerminationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedEffectiveDate	Fra	fpml-ird-4-4.xsd
adjustedEndDate	CalculationPeriod	fpml-ird-4-4.xsd
adjustedEndDate	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
adjustedExerciseDate	CancellationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExtensionEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedExtendedTerminationDate	ExtensionEvent	fpml-ird-4-4.xsd
adjustedFixingDate	RateObservation	fpml-shared-4-4.xsd
adjustedFxSpotFixingDate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
adjustedPaymentDate	AdjustedPaymentDates	fpml-cd-4-4.xsd
adjustedPaymentDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustedPaymentDate	Payment	fpml-shared-4-4.xsd
adjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
adjustedPaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustedPaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedPaymentDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
adjustedPaymentDates	PeriodicPayment	fpml-cd-4-4.xsd
adjustedPrincipalExchangeDate	PrincipalExchange	fpml-ird-4-4.xsd
adjustedRelevantSwapEffectiveDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedStartDate	CalculationPeriod	fpml-ird-4-4.xsd
adjustedStartDate	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
adjustedTerminationDate	Fra	fpml-ird-4-4.xsd
adjustment	VolatilityMatrix	fpml-mktenv-4-4.xsd
adjustmentValue	ParametricAdjustmentPoint	fpml-mktenv-4-4.xsd
adjustsCommitment	FacilityRepayment	fpml-loan-4-4.xsd
affectedTransactions	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
agentBankPartyReference	FacilityNotice	fpml-loan-4-4.xsd
agentBankPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
agreementsRegardingHedging	Representations	fpml-eq-shared-4-4.xsd
algorithm	YieldCurve	fpml-mktenv-4-4.xsd
allDividends	CalculatedAmount	fpml-eq-shared-4-4.xsd
allDividends	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
allegedCashflow	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
allegedPosition	PositionMatchResult	fpml-reconciliation-4-4.xsd
allGuarantees	ReferenceInformation	fpml-cd-4-4.xsd
allInRate	InterestRatePeriod	fpml-loan-4-4.xsd
allocatedFraction	Allocation	fpml-doc-4-4.xsd
allocatedNotional	Allocation	fpml-doc-4-4.xsd
allocation	Allocations	fpml-doc-4-4.xsd
allocations	RequestAllocation	fpml-allocation-4-4.xsd
allocations	Trade	fpml-doc-4-4.xsd
allocationTradeId	Allocation	fpml-doc-4-4.xsd
allocationTradeId	BlockTradeIdentifier	fpml-doc-4-4.xsd
amendedTrade	TradeAmendment	fpml-posttrade-4-4.xsd
amendment	AllocationAmended	fpml-allocation-4-4.xsd
amendment	AmendmentConfirmed	fpml-posttrade-confirmation-4-4.xsd
amendment	RequestAmendmentConfirmation	fpml-posttrade-confirmation-4-4.xsd
amendment	TradeAmendmentRequest	fpml-posttrade-negotiation-4-4.xsd

amendment	TradeAmendmentResponse	fpml-posttrade-negotiation-4-4.xsd
amendmentEffectiveDate	Amendment	fpml-doc-4-4.xsd
amendmentTradeDate	Amendment	fpml-doc-4-4.xsd
amount	ActualPrice	fpml-asset-4-4.xsd
amount	CashflowNotional	fpml-reconciliation-4-4.xsd
amount	CorrelationLeg	fpml-correlation-swaps-4-4.xsd
amount	FacilityRepayment	fpml-loan-4-4.xsd
amount	FeaturePayment	fpml-option-shared-4-4.xsd
amount	InterestPayment	fpml-loan-4-4.xsd
amount	LoanContract	fpml-loan-4-4.xsd
amount	LoanContractRepayment	fpml-loan-4-4.xsd
amount	Money	fpml-shared-4-4.xsd
amount	OneOffFeePayment	fpml-loan-4-4.xsd
amount	OnGoingFeePayment	fpml-loan-4-4.xsd
amount	PendingPayment	fpml-asset-4-4.xsd
amount	ReturnLeg	fpml-eq-shared-4-4.xsd
amount	VarianceLeg	fpml-variance-swaps-4-4.xsd
amountRelativeTo	FxConversion	fpml-asset-4-4.xsd
amountRelativeTo	Price	fpml-asset-4-4.xsd
amountRelativeTo	PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
amountRelativeTo	ReturnSwapNotional	fpml-eq-shared-4-4.xsd
approval	Approvals	fpml-doc-4-4.xsd
approvals	Allocation	fpml-doc-4-4.xsd
approver	Approval	fpml-doc-4-4.xsd
asian	OptionFeature	fpml-option-shared-4-4.xsd
asian	OptionFeatures	fpml-eq-shared-4-4.xsd
ask	TermPoint	fpml-mktenv-4-4.xsd
asOfDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
asOfDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
asOfDate	PortfolioDefinition	fpml-reconciliation-4-4.xsd
asOfDate	PositionReport	fpml-reporting-4-4.xsd
asOfDate	RequestPortfolio	fpml-reconciliation-4-4.xsd
asOfDate	RequestPositionReport	fpml-reporting-4-4.xsd
asOfDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
assertedCashflow	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
assertedPosition	PositionMatchResult	fpml-reconciliation-4-4.xsd
asset	VolatilityRepresentation	fpml-mktenv-4-4.xsd
assetQuote	QuotedAssetSet	fpml-riskdef-4-4.xsd
assetReference	ForwardRateCurve	fpml-mktenv-4-4.xsd
assetReference	PricingMethod	fpml-riskdef-4-4.xsd
assetReference	ScheduledDate	fpml-valuation-4-4.xsd
assetValuation	ValuationSet	fpml-valuation-4-4.xsd
assignableLoan	DeliverableObligations	fpml-cd-4-4.xsd
associatedValue	ScheduledDate	fpml-valuation-4-4.xsd
associatedValueReference	ScheduledDate	fpml-valuation-4-4.xsd
attachmentPoint	Tranche	fpml-cd-4-4.xsd
automaticExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
automaticExercise	ExerciseProcedure	fpml-shared-4-4.xsd
averaged	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
averageRateObservationDate	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateObservationSchedule	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateQuoteBasis	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateWeightingFactor	FxAverageRateObservationDate	fpml-fx-4-4.xsd
averagingDateTimes	AveragingPeriod	fpml-option-shared-4-4.xsd
averagingInOut	Asian	fpml-option-shared-4-4.xsd
averagingMethod	FloatingRateCalculation	fpml-shared-4-4.xsd
averagingPeriodIn	Asian	fpml-option-shared-4-4.xsd

averagingPeriodOut	Asian	fpml-option-shared-4-4.xsd
bankruptcy	CreditEvents	fpml-option-shared-4-4.xsd
barrier	OptionFeature	fpml-option-shared-4-4.xsd
barrier	OptionFeatures	fpml-eq-shared-4-4.xsd
barrierCap	Barrier	fpml-option-shared-4-4.xsd
barrierFloor	Barrier	fpml-option-shared-4-4.xsd
baseCurrency	SideRates	fpml-fx-4-4.xsd
baseDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
baseParty	ReportingRoles	fpml-valuation-4-4.xsd
baseParty	ValuationSet	fpml-valuation-4-4.xsd
basePath	TradeDifference	fpml-doc-4-4.xsd
baseValuationScenario	DerivedValuationScenario	fpml-valuation-4-4.xsd
baseValue	TradeDifference	fpml-doc-4-4.xsd
baseYieldCurve	DefaultProbabilityCurve	fpml-mktenv-4-4.xsd
basket	Underlyer	fpml-asset-4-4.xsd
basketAmount	ConstituentWeight	fpml-asset-4-4.xsd
basketConstituent	Basket	fpml-asset-4-4.xsd
basketCurrency	Basket	fpml-asset-4-4.xsd
basketDivisor	Basket	fpml-asset-4-4.xsd
basketId	Basket	fpml-asset-4-4.xsd
basketId	Basket	fpml-asset-4-4.xsd
basketId	BasketReferenceInformation	fpml-cd-4-4.xsd
basketId	BasketReferenceInformation	fpml-cd-4-4.xsd
basketName	Basket	fpml-asset-4-4.xsd
basketName	BasketReferenceInformation	fpml-cd-4-4.xsd
basketPercentage	ConstituentWeight	fpml-asset-4-4.xsd
basketReferenceInformation	GeneralTerms	fpml-cd-4-4.xsd
benchmarkPricingMethod	Market	fpml-riskdef-4-4.xsd
benchmarkQuotes	Market	fpml-riskdef-4-4.xsd
beneficiary	SettlementInstruction	fpml-shared-4-4.xsd
beneficiary	SplitSettlement	fpml-shared-4-4.xsd
beneficiary	TradeSide	fpml-doc-4-4.xsd
beneficiaryBank	SettlementInstruction	fpml-shared-4-4.xsd
beneficiaryBank	SplitSettlement	fpml-shared-4-4.xsd
beneficiaryPartyReference	Beneficiary	fpml-shared-4-4.xsd
bermudaExerciseDates	BermudaExercise	fpml-shared-4-4.xsd
bermudaExerciseDates	EquityBermudaExercise	fpml-eqd-4-4.xsd
bestFitTrade	TradeMismatched	fpml-matching-status-4-4.xsd
bestFitTradeId	TradeAlleged	fpml-matching-status-4-4.xsd
bestFitTradeId	TradeUnmatched	fpml-matching-status-4-4.xsd
bid	TermPoint	fpml-mktenv-4-4.xsd
blockTradeId	AllocationTradeIdentifier	fpml-doc-4-4.xsd
blockTradeId	BlockTradeIdentifier	fpml-doc-4-4.xsd
blockTradeIdentifier	RequestAllocation	fpml-allocation-4-4.xsd
bondReference	SwapAdditionalTerms	fpml-ird-4-4.xsd
borrower	Loan	fpml-asset-4-4.xsd
borrowerPartyReference	FacilityNotice	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContract	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
borrowerReference	Loan	fpml-asset-4-4.xsd
boundedCorrelation	Correlation	fpml-eq-shared-4-4.xsd
boundedVariance	Variance	fpml-eq-shared-4-4.xsd
breakageCost	FacilityRepayment	fpml-loan-4-4.xsd
brokerageFee	BrokerEquityOption	fpml-eqd-4-4.xsd
brokerConfirmation	Documentation	fpml-shared-4-4.xsd
brokerConfirmationType	BrokerConfirmation	fpml-shared-4-4.xsd
brokerNotes	BrokerEquityOption	fpml-eqd-4-4.xsd

brokerPartyReference	Trade	fpml-doc-4-4.xsd
buildDateTime	PricingStructureValuation	fpml-riskdef-4-4.xsd
businessCenter	BasicQuotation	fpml-asset-4-4.xsd
businessCenter	BusinessCenters	fpml-shared-4-4.xsd
businessCenter	BusinessCenterTime	fpml-shared-4-4.xsd
businessCenter	CreditEventNotice	fpml-option-shared-4-4.xsd
businessCenter	ExerciseNotice	fpml-shared-4-4.xsd
businessCenter	MultiDimensionalPricingData	fpml-mktnv-4-4.xsd
businessCenter	PricingStructurePoint	fpml-mktnv-4-4.xsd
businessCenter	Quotation	fpml-valuation-4-4.xsd
businessCenter	QuotationCharacteristics	fpml-asset-4-4.xsd
businessCenters	BusinessDateRange	fpml-shared-4-4.xsd
businessCenters	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessCenters	FxFixingDate	fpml-ird-4-4.xsd
businessCenters	RelativeDateOffset	fpml-shared-4-4.xsd
businessCenters	RelativeDateSequence	fpml-shared-4-4.xsd
businessCentersReference	BusinessDateRange	fpml-shared-4-4.xsd
businessCentersReference	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessCentersReference	FxFixingDate	fpml-ird-4-4.xsd
businessCentersReference	RelativeDateOffset	fpml-shared-4-4.xsd
businessCentersReference	RelativeDateSequence	fpml-shared-4-4.xsd
businessDateRange	CashSettlementPaymentDate	fpml-ird-4-4.xsd
businessDayConvention	BusinessDateRange	fpml-shared-4-4.xsd
businessDayConvention	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessDayConvention	DateOffset	fpml-shared-4-4.xsd
businessDayConvention	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
businessDayConvention	FxFixingDate	fpml-ird-4-4.xsd
businessDayConvention	RelativeDateOffset	fpml-shared-4-4.xsd
businessDays	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
businessDays	SingleValuationDate	fpml-cd-4-4.xsd
businessDaysNotSpecified	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
businessDaysThereafter	MultipleValuationDates	fpml-cd-4-4.xsd
buyer	Strike	fpml-shared-4-4.xsd
buyer	StrikeSchedule	fpml-shared-4-4.xsd
buyerPartyReference	CancelableProvision	fpml-ird-4-4.xsd
buyerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd
buyerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd
buyerPartyReference	Fra	fpml-ird-4-4.xsd
buyerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd
buyerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd
buyerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd
buyerPartyReference	GeneralTerms	fpml-cd-4-4.xsd
buyerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd
buyerPartyReference	OptionBase	fpml-option-shared-4-4.xsd
buyerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd
buyerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd
buyerPartyReference	Swaption	fpml-ird-4-4.xsd
calculatedRate	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
calculatedRate	FloatingRateDefinition	fpml-ird-4-4.xsd
calculatedRateReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
calculatedValue	CashflowFixing	fpml-reconciliation-4-4.xsd
calclater	TradeSide	fpml-doc-4-4.xsd
calculation	CalculationPeriodAmount	fpml-ird-4-4.xsd
calculationAgent	Contract	fpml-doc-4-4.xsd
calculationAgent	MandatoryEarlyTermination	fpml-ird-4-4.xsd
calculationAgent	OptionalEarlyTermination	fpml-ird-4-4.xsd
calculationAgent	Swaption	fpml-ird-4-4.xsd

calculationAgent	Trade	fpml-doc-4-4.xsd
calculationAgentBusinessCenter	Contract	fpml-doc-4-4.xsd
calculationAgentBusinessCenter	Trade	fpml-doc-4-4.xsd
calculationAgentDetermination	FallbackReferencePrice	fpml-ird-4-4.xsd
calculationAgentParty	CalculationAgent	fpml-shared-4-4.xsd
calculationAgentPartyReference	CalculationAgent	fpml-shared-4-4.xsd
calculationAmount	FixedAmountCalculation	fpml-cd-4-4.xsd
calculationAmount	ProtectionTerms	fpml-cd-4-4.xsd
calculationDates	CalculatedAmount	fpml-eq-shared-4-4.xsd
calculationDates	LegAmount	fpml-eq-shared-4-4.xsd
calculationDetails	PaymentMatching	fpml-reconciliation-4-4.xsd
calculationElements	CalculationDetails	fpml-reconciliation-4-4.xsd
calculationEndDate	PeriodicDates	fpml-shared-4-4.xsd
calculationMethod	InterestPayment	fpml-loan-4-4.xsd
calculationPeriod	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
calculationPeriod	PaymentCalculationPeriod	fpml-ird-4-4.xsd
calculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
calculationPeriodDates	InterestRateStream	fpml-ird-4-4.xsd
calculationPeriodDatesAdjustments	CalculationPeriodDates	fpml-ird-4-4.xsd
calculationPeriodDatesAdjustments	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriodDatesReference	InterestLegResetDates	fpml-eq-shared-4-4.xsd
calculationPeriodDatesReference	NotionalStepRule	fpml-ird-4-4.xsd
calculationPeriodDatesReference	PaymentDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	ResetDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
calculationPeriodFrequency	CalculationPeriodDates	fpml-ird-4-4.xsd
calculationPeriodFrequency	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
calculationPeriodFrequency	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriodNumberOfDays	CalculationPeriod	fpml-ird-4-4.xsd
calculationPeriodNumberOfDays	Fra	fpml-ird-4-4.xsd
calculationProcedure	PricingParameterDerivative	fpml-riskdef-4-4.xsd
calculationProcedure	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
calculationStartDate	PeriodicDates	fpml-shared-4-4.xsd
calendarSpread	StrategyFeature	fpml-option-shared-4-4.xsd
callCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
callCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
cancelableProvision	Swap	fpml-ird-4-4.xsd
cancelableProvisionAdjustedDates	CancelableProvision	fpml-ird-4-4.xsd
cancellationEvent	CancelableProvisionAdjustedDates	fpml-ird-4-4.xsd
capFloorStream	CapFloor	fpml-ird-4-4.xsd
capRate	FloatingRateDefinition	fpml-ird-4-4.xsd
capRateSchedule	FloatingRate	fpml-shared-4-4.xsd
capValue	CashflowFixing	fpml-reconciliation-4-4.xsd
cashflowAmount	GrossCashflow	fpml-reconciliation-4-4.xsd
cashflowId	GrossCashflow	fpml-reconciliation-4-4.xsd
cashflows	InterestRateStream	fpml-ird-4-4.xsd
cashflowsMatchParameters	Cashflows	fpml-ird-4-4.xsd
cashFlowType	BasicQuotation	fpml-asset-4-4.xsd
cashFlowType	GrossCashflow	fpml-reconciliation-4-4.xsd
cashFlowType	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
cashFlowType	PricingStructurePoint	fpml-mktenv-4-4.xsd
cashFlowType	Quotation	fpml-valuation-4-4.xsd
cashFlowType	QuotationCharacteristics	fpml-asset-4-4.xsd
cashPriceAlternateMethod	CashSettlement	fpml-ird-4-4.xsd
cashPriceMethod	CashSettlement	fpml-ird-4-4.xsd
cashSettlement	MandatoryEarlyTermination	fpml-ird-4-4.xsd
cashSettlement	OptionalEarlyTermination	fpml-ird-4-4.xsd

cashSettlement	ReturnSwapAmount	fpml-eq-shared-4-4.xsd
cashSettlement	Swaption	fpml-ird-4-4.xsd
cashSettlementAmount	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementBusinessDays	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementCurrency	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementReferenceBanks	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	SettlementRateSource	fpml-shared-4-4.xsd
cashSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
cashSettlementTerms	FxOptionLeg	fpml-fx-4-4.xsd
cashSettlementValuationDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementValuationTime	CashSettlement	fpml-ird-4-4.xsd
category	DeliverableObligations	fpml-cd-4-4.xsd
category	Obligations	fpml-cd-4-4.xsd
changeInLaw	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
changeInNotionalAmount	ChangeContractSize	fpml-doc-4-4.xsd
changeInNumberOfOptions	ChangeContractSize	fpml-doc-4-4.xsd
changeInNumberOfUnits	ChangeContractSize	fpml-doc-4-4.xsd
city	Address	fpml-shared-4-4.xsd
cleanNetPrice	Price	fpml-asset-4-4.xsd
clearanceSystem	UnderlyingAsset	fpml-asset-4-4.xsd
closingLevel	CalculationFromObservation	fpml-eq-shared-4-4.xsd
closingLevel	DeprecatedVariance	fpml-eq-shared-4-4.xsd
coefficient	FormulaTerm	fpml-riskdef-4-4.xsd
collateral	Allocation	fpml-doc-4-4.xsd
collateral	Contract	fpml-doc-4-4.xsd
collateral	Trade	fpml-doc-4-4.xsd
commencementDate	AmericanExercise	fpml-shared-4-4.xsd
commencementDate	SharedAmericanExercise	fpml-shared-4-4.xsd
comments	FacilityNotice	fpml-loan-4-4.xsd
comments	LoanContractNotice	fpml-loan-4-4.xsd
comments	Resource	fpml-credit-event-notification-4-4.xsd
commission	Price	fpml-asset-4-4.xsd
commissionAmount	Commission	fpml-asset-4-4.xsd
commissionDenomination	Commission	fpml-asset-4-4.xsd
commissionPerTrade	Commission	fpml-asset-4-4.xsd
componentDescription	FormulaComponent	fpml-shared-4-4.xsd
composite	FxFeature	fpml-option-shared-4-4.xsd
compositionOfCombinedConsideration	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
compounding	InterestCalculation	fpml-eq-shared-4-4.xsd
compounding	InterestShortFall	fpml-cd-4-4.xsd
compoundingFrequency	ZeroRateCurve	fpml-mktenv-4-4.xsd
compoundingMethod	Calculation	fpml-ird-4-4.xsd
compoundingMethod	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
compoundingMethod	Compounding	fpml-eq-shared-4-4.xsd
compoundingMethod	InterestAccrualsCompoundingMethod	fpml-shared-4-4.xsd
compoundingRate	Compounding	fpml-eq-shared-4-4.xsd
conditionPrecedentBond	BondReference	fpml-ird-4-4.xsd
conditionsPrecedentComment	LoanContract	fpml-loan-4-4.xsd
conditionsPrecedentMet	LoanContract	fpml-loan-4-4.xsd
confirmationSenderPartyReference	FxLeg	fpml-fx-4-4.xsd
confirmationType	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
confirmer	TradeSide	fpml-doc-4-4.xsd
consentRequiredLoan	DeliverableObligations	fpml-cd-4-4.xsd
constantNotionalScheduleReference	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
constituent	AssertedPosition	fpml-reconciliation-4-4.xsd

constituent	Position	fpml-valuation-4-4.xsd	
constituent	PositionProposedMatch	fpml-reconciliation-4-4.xsd	
constituentWeight	BasketConstituent	fpml-asset-4-4.xsd	
constituentWeight	ReferencePoolItem	fpml-cd-4-4.xsd	
contract	ContractCreated	fpml-contract-notification-4-4.xsd	4-4.xsd
contractDate	ContractHeader	fpml-doc-4-4.xsd	
contractId	ContractIdentifier	fpml-doc-4-4.xsd	
contractId	VersionedContractId	fpml-doc-4-4.xsd	
contractReference	ChangeContract	fpml-doc-4-4.xsd	
contractReference	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd	4-4.xsd
contractReference	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd	4-4.xsd
contractReference	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd	4-4.xsd
contractReference	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd	4-4.xsd
contractReference	ContractReferenceMessage	fpml-contract-notification-4-4.xsd	4-4.xsd
contractReference	ExchangeTradedContract	fpml-asset-4-4.xsd	
contractualDefinitions	ContractNovation	fpml-doc-4-4.xsd	
contractualDefinitions	Documentation	fpml-shared-4-4.xsd	
contractualDefinitions	Novation	fpml-posttrade-4-4.xsd	
contractualMatrix	Documentation	fpml-shared-4-4.xsd	
contractualSupplement	Documentation	fpml-shared-4-4.xsd	
contractualSupplement	Novation	fpml-posttrade-4-4.xsd	
contractualTermsSupplement	ContractNovation	fpml-doc-4-4.xsd	
contractualTermsSupplement	Documentation	fpml-shared-4-4.xsd	
contractualTermsSupplement	Novation	fpml-posttrade-4-4.xsd	
conversationId	MessageHeader	fpml-msg-4-4.xsd	
coordinate	PricingStructurePoint	fpml-mktenv-4-4.xsd	
coordinate	SensitivityDefinition	fpml-riskdef-4-4.xsd	
coordinateReference	PricingStructurePoint	fpml-mktenv-4-4.xsd	
coordinateReference	SensitivityDefinition	fpml-riskdef-4-4.xsd	
copyTo	NotificationMessageHeader	fpml-msg-4-4.xsd	
copyTo	RequestMessageHeader	fpml-msg-4-4.xsd	
copyTo	ResponseMessageHeader	fpml-msg-4-4.xsd	
correlation	CorrelationAmount	fpml-correlation-swaps-4-4.xsd	4-4.xsd
correlationLeg	CorrelationSwap	fpml-correlation-swaps-4-4.xsd	4-4.xsd
correlationStrikePrice	Correlation	fpml-eq-shared-4-4.xsd	
correlationSwap	CorrelationSwapOption	fpml-correlation-swaps-4-4.xsd	4-4.xsd
correspondentInformation	SettlementInstruction	fpml-shared-4-4.xsd	
correspondentPartyReference	CorrespondentInformation	fpml-shared-4-4.xsd	
country	Address	fpml-shared-4-4.xsd	
couponPayment	BasketConstituent	fpml-asset-4-4.xsd	
couponPayment	SingleUnderlyer	fpml-asset-4-4.xsd	
couponRate	Bond	fpml-asset-4-4.xsd	
couponRate	Mortgage	fpml-asset-4-4.xsd	
couponType	Bond	fpml-asset-4-4.xsd	
couponType	Mortgage	fpml-asset-4-4.xsd	
creationTimestamp	NotificationMessageHeader	fpml-msg-4-4.xsd	
creationTimestamp	RequestMessageHeader	fpml-msg-4-4.xsd	
creationTimestamp	ResponseMessageHeader	fpml-msg-4-4.xsd	
creditAgreementDate	DealIdentifier	fpml-loan-4-4.xsd	
creditAgreementDate	Loan	fpml-asset-4-4.xsd	
creditChargeAmount	Allocation	fpml-doc-4-4.xsd	
creditDerivativesNotices	ContractNovation	fpml-doc-4-4.xsd	
creditDerivativesNotices	Novation	fpml-posttrade-4-4.xsd	
creditEntityReference	CreditCurve	fpml-mktenv-4-4.xsd	
creditEntityReference	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd	
creditEvent	CreditDerivativesNotices	fpml-doc-4-4.xsd	
creditEventDate	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd	on-4-4.xs

creditEventNotice	CreditEventNotification	fpml-credit-event-notification-4-4.xsd
creditEventNotice	CreditEvents	fpml-option-shared-4-4.xsd
creditEventNoticeDate	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
creditEvents	CreditCurve	fpml-mktenv-4-4.xsd
creditEvents	ProtectionTerms	fpml-cd-4-4.xsd
creditEvents	Trigger	fpml-option-shared-4-4.xsd
creditEventsReference	Trigger	fpml-option-shared-4-4.xsd
creditor	TradeSide	fpml-doc-4-4.xsd
creditSupportDocument	Documentation	fpml-shared-4-4.xsd
crossCurrency	FxFeature	fpml-option-shared-4-4.xsd
currency	ActualPrice	fpml-asset-4-4.xsd
currency	AmountSchedule	fpml-shared-4-4.xsd
currency	BasicQuotation	fpml-asset-4-4.xsd
currency	Cash	fpml-asset-4-4.xsd
currency	CashflowNotional	fpml-reconciliation-4-4.xsd
currency	Commission	fpml-asset-4-4.xsd
currency	CreditCurve	fpml-mktenv-4-4.xsd
currency	DividendConditions	fpml-shared-4-4.xsd
currency	EquityStrike	fpml-eq-shared-4-4.xsd
currency	FacilityIdentifier	fpml-loan-4-4.xsd
currency	FeaturePayment	fpml-option-shared-4-4.xsd
currency	LegAmount	fpml-eq-shared-4-4.xsd
currency	Money	fpml-shared-4-4.xsd
currency	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
currency	NotDomesticCurrency	fpml-cd-4-4.xsd
currency	OptionStrike	fpml-option-shared-4-4.xsd
currency	PaymentCurrency	fpml-shared-4-4.xsd
currency	PricingStructure	fpml-shared-4-4.xsd
currency	PricingStructurePoint	fpml-mktenv-4-4.xsd
currency	Quotation	fpml-valuation-4-4.xsd
currency	QuotationCharacteristics	fpml-asset-4-4.xsd
currency	SideRate	fpml-fx-4-4.xsd
currency	SpecifiedCurrency	fpml-cd-4-4.xsd
currency	UnderlyingAsset	fpml-asset-4-4.xsd
currency1	QuotedCurrencyPair	fpml-shared-4-4.xsd
currency1SideRate	SideRates	fpml-fx-4-4.xsd
currency1ValueDate	FxLeg	fpml-fx-4-4.xsd
currency2	QuotedCurrencyPair	fpml-shared-4-4.xsd
currency2SideRate	SideRates	fpml-fx-4-4.xsd
currency2ValueDate	FxLeg	fpml-fx-4-4.xsd
currencyReference	DividendConditions	fpml-shared-4-4.xsd
currencyReference	LegAmount	fpml-eq-shared-4-4.xsd
currentAmount	FacilityCommitmentPosition	fpml-loan-4-4.xsd
currentAmount	LoanContractPosition	fpml-loan-4-4.xsd
currentFactor	AssetPool	fpml-asset-4-4.xsd
currentInterestRatePeriod	LoanContract	fpml-loan-4-4.xsd
cutName	ExpiryDateTime	fpml-fx-4-4.xsd
datapoint	ParametricAdjustment	fpml-mktenv-4-4.xsd
dataPoints	VolatilityMatrix	fpml-mktenv-4-4.xsd
dataSetName	PositionReport	fpml-reporting-4-4.xsd
dataSetName	RequestPositionReport	fpml-reporting-4-4.xsd
date	ChangeContract	fpml-doc-4-4.xsd
date	DateList	fpml-shared-4-4.xsd
date	TimeDimension	fpml-riskdef-4-4.xsd
dateAdjustments	AdjustableDate	fpml-shared-4-4.xsd
dateAdjustments	AdjustableDate2	fpml-shared-4-4.xsd
dateAdjustments	AdjustableDates	fpml-shared-4-4.xsd

dateAdjustments	DividendPeriod	fpml-eq-shared-4-4.xsd
dateAdjustments	GeneralTerms	fpml-cd-4-4.xsd
dateAdjustmentsReference	AdjustableDate2	fpml-shared-4-4.xsd
dateOffset	RelativeDateSequence	fpml-shared-4-4.xsd
dateRelativeTo	RelativeDateOffset	fpml-shared-4-4.xsd
dateRelativeTo	RelativeDateSequence	fpml-shared-4-4.xsd
dateRelativeTo	StartingDate	fpml-eq-shared-4-4.xsd
dateRelativeToPaymentDates	FxFixingDate	fpml-ird-4-4.xsd
dateTime	DateTimeList	fpml-shared-4-4.xsd
dayCountFraction	Bond	fpml-asset-4-4.xsd
dayCountFraction	Calculation	fpml-ird-4-4.xsd
dayCountFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
dayCountFraction	Deposit	fpml-asset-4-4.xsd
dayCountFraction	FixedAmountCalculation	fpml-cd-4-4.xsd
dayCountFraction	Fra	fpml-ird-4-4.xsd
dayCountFraction	InterestCalculation	fpml-eq-shared-4-4.xsd
dayCountFraction	Mortgage	fpml-asset-4-4.xsd
dayCountFraction	RateIndex	fpml-asset-4-4.xsd
dayCountFraction	SimpleFra	fpml-asset-4-4.xsd
dayCountFraction	SimpleIRSwap	fpml-asset-4-4.xsd
dayCountFraction	TermDeposit	fpml-fx-4-4.xsd
dayCountYearFraction	CalculationPeriod	fpml-ird-4-4.xsd
dayCountYearFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
dayOfWeek	AveragingSchedule	fpml-option-shared-4-4.xsd
daysInRangeAdjustment	BoundedVariance	fpml-eq-shared-4-4.xsd
dayType	Offset	fpml-shared-4-4.xsd
dealer	CashSettlementTerms	fpml-cd-4-4.xsd
dealIdentifier	FacilityNotice	fpml-loan-4-4.xsd
dealIdentifier	LoanContract	fpml-loan-4-4.xsd
dealIdentifier	LoanContractNotice	fpml-loan-4-4.xsd
dealName	DealIdentifier	fpml-loan-4-4.xsd
declaredCashDividendPercentage	DividendLeg	fpml-dividend-swaps-4-4.xsd
declaredCashEquivalentDividendPercentage	DividendLeg	fpml-dividend-swaps-4-4.xsd
decreaseInNotionalAmount	PartialTerminationAmount	fpml-posttrade-4-4.xsd
decreaseInNumberOfOptions	PartialTerminationAmount	fpml-posttrade-4-4.xsd
defaultProbabilities	DefaultProbabilityCurve	fpml-mktenv-4-4.xsd
defaultProbabilityCurve	CreditCurveValuation	fpml-mktenv-4-4.xsd
defaultRequirement	CreditEvents	fpml-option-shared-4-4.xsd
definedPosition	PositionsAcknowledged	fpml-reconciliation-4-4.xsd
definePosition	PositionsAsserted	fpml-reconciliation-4-4.xsd
definePosition	PositionsAsserted	fpml-reconciliation-4-4.xsd
definingParty	PortfolioDefinition	fpml-reconciliation-4-4.xsd
definition	TermPoint	fpml-mktenv-4-4.xsd
definition	UnderlyingAsset	fpml-asset-4-4.xsd
definitionReference	SensitivitySet	fpml-valuation-4-4.xsd
delisting	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
deliverableObligations	CreditCurve	fpml-mktenv-4-4.xsd
deliverableObligations	PhysicalSettlementTerms	fpml-cd-4-4.xsd
deltaCrossed	BrokerEquityOption	fpml-eqd-4-4.xsd
denominatorTerm	DerivativeFormula	fpml-riskdef-4-4.xsd
depositoryPartyReference	SettlementInstruction	fpml-shared-4-4.xsd
derivativeFormula	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
description	Asset	fpml-asset-4-4.xsd
description	PricingParameterDerivative	fpml-riskdef-4-4.xsd
description	Reason	fpml-msg-4-4.xsd
designatedPriority	Obligations	fpml-cd-4-4.xsd
detail	ValuationSet	fpml-valuation-4-4.xsd

determinationMethod	Composite	fpml-option-shared-4-4.xsd
determinationMethod	DividendConditions	fpml-shared-4-4.xsd
determinationMethod	LegAmount	fpml-eq-shared-4-4.xsd
determinationMethod	PaymentCurrency	fpml-shared-4-4.xsd
determinationMethod	Price	fpml-asset-4-4.xsd
determinationMethod	PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
determinationMethod	ReturnSwapNotional	fpml-eq-shared-4-4.xsd
determiningPartyReference	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
difference	PositionProposedMatch	fpml-reconciliation-4-4.xsd
difference	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
differences	BestFitTrade	fpml-doc-4-4.xsd
differences	TradeMatched	fpml-matching-status-4-4.xsd
differenceSeverity	TradeDifference	fpml-doc-4-4.xsd
differenceType	TradeDifference	fpml-doc-4-4.xsd
directLoanParticipation	DeliverableObligations	fpml-cd-4-4.xsd
discountFactor	Payment	fpml-shared-4-4.xsd
discountFactor	PaymentCalculationPeriod	fpml-ird-4-4.xsd
discountFactor	Premium	fpml-option-shared-4-4.xsd
discountFactor	PrincipalExchange	fpml-ird-4-4.xsd
discountFactorCurve	YieldCurveValuation	fpml-mktenv-4-4.xsd
discounting	Calculation	fpml-ird-4-4.xsd
discountingType	Discounting	fpml-ird-4-4.xsd
discountRate	Discounting	fpml-ird-4-4.xsd
discountRateDayCountFraction	Discounting	fpml-ird-4-4.xsd
discrepancyClause	BondReference	fpml-ird-4-4.xsd
distressedRatingsDowngrade	CreditEvents	fpml-option-shared-4-4.xsd
dividend	DividendPeriodDividend	fpml-eq-shared-4-4.xsd
dividendAdjustment	OptionFeatures	fpml-eq-shared-4-4.xsd
dividendAmount	DividendConditions	fpml-shared-4-4.xsd
dividendConditions	EquityDerivativeLongFormBase	fpml-eqd-4-4.xsd
dividendConditions	Return	fpml-eq-shared-4-4.xsd
dividendDateReference	DividendPaymentDate	fpml-shared-4-4.xsd
dividendEntitlement	DividendConditions	fpml-shared-4-4.xsd
dividendFxTriggerDate	DividendConditions	fpml-shared-4-4.xsd
dividendLeg	DividendSwapTransactionSupplement	fpml-dividend-swaps-4-4.xsd
dividendPayment	DividendPayout	fpml-asset-4-4.xsd
dividendPaymentDate	DividendConditions	fpml-shared-4-4.xsd
dividendPayout	BasketConstituent	fpml-asset-4-4.xsd
dividendPayout	SingleUnderlyer	fpml-asset-4-4.xsd
dividendPayoutConditions	DividendPayout	fpml-asset-4-4.xsd
dividendPayoutRatio	DividendPayout	fpml-asset-4-4.xsd
dividendPeriod	DividendAdjustment	fpml-eq-shared-4-4.xsd
dividendPeriod	DividendConditions	fpml-shared-4-4.xsd
dividendPeriod	DividendLeg	fpml-dividend-swaps-4-4.xsd
dividendPeriodEffectiveDate	DividendConditions	fpml-shared-4-4.xsd
dividendPeriodEndDate	DividendConditions	fpml-shared-4-4.xsd
dividendReinvestment	DividendConditions	fpml-shared-4-4.xsd
dividendSwapTransactionSupplement	DividendSwapTransactionSupplementOption	fpml-dividend-swaps-4-4.xsd
documentation	Contract	fpml-doc-4-4.xsd
documentation	Trade	fpml-doc-4-4.xsd
drawdownEventType	DrawdownNotice	fpml-loan-4-4.xsd
drawdownPayment	DrawdownNotice	fpml-loan-4-4.xsd
earliestExerciseDateTenor	ExercisePeriod	fpml-ird-4-4.xsd
earliestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
earliestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
earliestExerciseTime	EuropeanExercise	fpml-shared-4-4.xsd
earlyCallDate	MakeWholeAmount	fpml-bond-option-4-4.xsd

earlyTermination	ReturnSwap	fpml-eq-shared-4-4.xsd
earlyTerminationEvent	OptionalEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
earlyTerminationProvision	CapFloor	fpml-ird-4-4.xsd
earlyTerminationProvision	Swap	fpml-ird-4-4.xsd
effectiveDate	AssetPool	fpml-asset-4-4.xsd
effectiveDate	CalculationPeriodDates	fpml-ird-4-4.xsd
effectiveDate	ChangeContract	fpml-doc-4-4.xsd
effectiveDate	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
effectiveDate	DirectionalLeg	fpml-eq-shared-4-4.xsd
effectiveDate	GeneralTerms	fpml-cd-4-4.xsd
effectiveDate	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
effectiveDate	LoanContract	fpml-loan-4-4.xsd
effectiveDate	OneOffFeePayment	fpml-loan-4-4.xsd
effectiveDate	ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
effectiveDate	TradeDetails	fpml-reconciliation-4-4.xsd
effectiveDate	VersionedContractId	fpml-doc-4-4.xsd
effectiveDate	VersionedTradeId	fpml-doc-4-4.xsd
element	TradeDifference	fpml-doc-4-4.xsd
encodedDescription	LegAmount	fpml-eq-shared-4-4.xsd
endDate	AveragingSchedule	fpml-option-shared-4-4.xsd
endDate	FeeAccrualPeriod	fpml-loan-4-4.xsd
endDate	InterestAccrualPeriod	fpml-loan-4-4.xsd
endDate	InterestRatePeriod	fpml-loan-4-4.xsd
endDate	LenderLoanContractPeriod	fpml-loan-4-4.xsd
endDate	LenderPositionPeriod	fpml-loan-4-4.xsd
endDate	OnGoingFeePayment	fpml-loan-4-4.xsd
endDate	PikPeriod	fpml-loan-4-4.xsd
endDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
endDate	RatePeriod	fpml-loan-4-4.xsd
endTerm	SimpleFra	fpml-asset-4-4.xsd
entitlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
entityId	LegalEntity	fpml-shared-4-4.xsd
entityId	LegalEntity	fpml-shared-4-4.xsd
entityName	LegalEntity	fpml-shared-4-4.xsd
entityType	ReferencePair	fpml-cd-4-4.xsd
equityAmericanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityAmount	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
equityAmount	DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
equityBermudaExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityEffectiveDate	EquityDerivativeBase	fpml-eqd-4-4.xsd
equityEuropeanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityExercise	EquityDerivativeBase	fpml-eqd-4-4.xsd
equityExpirationTime	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityFeatures	EquityDerivativeLongFormBase	fpml-eqd-4-4.xsd
equityMultipleExercise	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityMultipleExercise	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityNotionalReset	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
equityPaymentDateFinal	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
equityPaymentDates	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
equityPaymentDatesInterim	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
equityPremium	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
equityPremium	EquityOption	fpml-eqd-4-4.xsd

equityValuation	DeprecatedEquityLegValuationPrice	fpml-return-swaps-4-4.xsd
equityValuation	DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
equityValuation	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
escrow	PhysicalSettlementTerms	fpml-cd-4-4.xsd
eventId	Event	fpml-doc-4-4.xsd
excessDividendAmount	DividendConditions	fpml-shared-4-4.xsd
exchangedCurrency	QuotableFxLeg	fpml-pretrade-4-4.xsd
exchangedCurrency1	FxLeg	fpml-fx-4-4.xsd
exchangedCurrency2	FxLeg	fpml-fx-4-4.xsd
exchangeId	BasicQuotation	fpml-asset-4-4.xsd
exchangeId	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
exchangeId	PricingStructurePoint	fpml-mktenv-4-4.xsd
exchangeId	Quotation	fpml-valuation-4-4.xsd
exchangeId	QuotationCharacteristics	fpml-asset-4-4.xsd
exchangeId	UnderlyingAsset	fpml-asset-4-4.xsd
exchangeLookAlike	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
exchangeRate	FxLeg	fpml-fx-4-4.xsd
exchangeRate	QuotableFxLeg	fpml-pretrade-4-4.xsd
exchangeTradedContractNearest	DeprecatedVariance	fpml-eq-shared-4-4.xsd
exchangeTradedContractNearest	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
exchangeTradedContractNearest	ReturnLegValuation	fpml-eq-shared-4-4.xsd
exchangeTradedContractNearest	Variance	fpml-eq-shared-4-4.xsd
excluded	DeliverableObligations	fpml-cd-4-4.xsd
excluded	Obligations	fpml-cd-4-4.xsd
excludedReferenceEntity	IndexReferenceInformation	fpml-cd-4-4.xsd
executionDateTime	PartyTradeInformation	fpml-doc-4-4.xsd
executor	TradeSide	fpml-doc-4-4.xsd
exerciseEvent	SwaptionAdjustedDates	fpml-ird-4-4.xsd
exerciseFee	EuropeanExercise	fpml-shared-4-4.xsd
exerciseFeeSchedule	AmericanExercise	fpml-shared-4-4.xsd
exerciseFeeSchedule	BermudaExercise	fpml-shared-4-4.xsd
exerciseFrequency	ExercisePeriod	fpml-ird-4-4.xsd
exerciseNotice	CancelableProvision	fpml-ird-4-4.xsd
exerciseNotice	ExtendibleProvision	fpml-ird-4-4.xsd
exerciseNotice	ManualExercise	fpml-shared-4-4.xsd
exerciseNotice	OptionalEarlyTermination	fpml-ird-4-4.xsd
exerciseNoticePartyReference	ExerciseNotice	fpml-shared-4-4.xsd
exerciseProcedure	OptionBaseExtended	fpml-option-shared-4-4.xsd
exerciseProcedure	Swaption	fpml-ird-4-4.xsd
exerciseStyle	FxAverageRateOption	fpml-fx-4-4.xsd
exerciseStyle	FxOptionLeg	fpml-fx-4-4.xsd
exhaustionPoint	Tranche	fpml-cd-4-4.xsd
expectedN	CalculationFromObservation	fpml-eq-shared-4-4.xsd
expectedN	DeprecatedVariance	fpml-eq-shared-4-4.xsd
expiration	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
expirationDate	AmericanExercise	fpml-shared-4-4.xsd
expirationDate	EquityEuropeanExercise	fpml-eqd-4-4.xsd
expirationDate	EuropeanExercise	fpml-shared-4-4.xsd
expirationDate	ExchangeTradedContract	fpml-asset-4-4.xsd
expirationDate	SharedAmericanExercise	fpml-shared-4-4.xsd
expirationDateTwo	CalendarSpread	fpml-option-shared-4-4.xsd
expirationTime	AmericanExercise	fpml-shared-4-4.xsd
expirationTime	BermudaExercise	fpml-shared-4-4.xsd
expirationTime	EuropeanExercise	fpml-shared-4-4.xsd
expiringLevel	CalculationFromObservation	fpml-eq-shared-4-4.xsd
expiryDate	ExpiryDateTime	fpml-fx-4-4.xsd
expiryDateTime	FxAverageRateOption	fpml-fx-4-4.xsd

expiryDateTime	FxDigitalOption	fpml-fx-4-4.xsd
expiryDateTime	FxOptionLeg	fpml-fx-4-4.xsd
expiryTime	BasicQuotation	fpml-asset-4-4.xsd
expiryTime	ExpiryDateTime	fpml-fx-4-4.xsd
expiryTime	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
expiryTime	PricingStructurePoint	fpml-mktenv-4-4.xsd
expiryTime	Quotation	fpml-valuation-4-4.xsd
expiryTime	QuotationCharacteristics	fpml-asset-4-4.xsd
expiryTimestamp	NotificationMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	RequestMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	ResponseMessageHeader	fpml-msg-4-4.xsd
extendibleProvision	Swap	fpml-ird-4-4.xsd
extendibleProvisionAdjustedDates	ExtendibleProvision	fpml-ird-4-4.xsd
extensionEvent	ExtendibleProvisionAdjustedDates	fpml-ird-4-4.xsd
extraElement	TradeDifference	fpml-doc-4-4.xsd
extraOrdinaryDividends	DividendConditions	fpml-shared-4-4.xsd
extraordinaryEvents	EquityDerivativeLongFormBase	fpml-eqd-4-4.xsd
extraordinaryEvents	NettedSwapBase	fpml-eq-shared-4-4.xsd
extraordinaryEvents	ReturnSwap	fpml-eq-shared-4-4.xsd
extrapolationPermitted	TermCurve	fpml-mktenv-4-4.xsd
faceAmount	Bond	fpml-asset-4-4.xsd
faceOnCurrency	QuotedAs	fpml-fx-4-4.xsd
facilityCommitmentPosition	FacilityNotice	fpml-loan-4-4.xsd
facilityCommitmentPosition	LoanContractNotice	fpml-loan-4-4.xsd
facilityIdentifier	FacilityNotice	fpml-loan-4-4.xsd
facilityIdentifier	LoanContract	fpml-loan-4-4.xsd
facilityIdentifier	LoanContractNotice	fpml-loan-4-4.xsd
facilityName	FacilityIdentifier	fpml-loan-4-4.xsd
facilityRepayment	Repayment	fpml-loan-4-4.xsd
facilityType	Loan	fpml-asset-4-4.xsd
failureToDeliver	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
failureToDeliver	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
failureToPay	CreditEvents	fpml-option-shared-4-4.xsd
failureToPayInterest	CreditEvents	fpml-option-shared-4-4.xsd
failureToPayPrincipal	CreditEvents	fpml-option-shared-4-4.xsd
failureToPayPrincipal	FloatingAmountEvents	fpml-cd-4-4.xsd
fallbackExercise	ManualExercise	fpml-shared-4-4.xsd
fallbackReferencePrice	PriceSourceDisruption	fpml-ird-4-4.xsd
fallbackSettlementRateOption	FallbackReferencePrice	fpml-ird-4-4.xsd
fallbackSurveyValuationPostponement	FallbackReferencePrice	fpml-ird-4-4.xsd
feature	EquityDerivativeBase	fpml-eqd-4-4.xsd
feature	OptionBaseExtended	fpml-option-shared-4-4.xsd
featurePayment	TriggerEvent	fpml-option-shared-4-4.xsd
featurePaymentDate	FeaturePayment	fpml-option-shared-4-4.xsd
feeAccrualPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
feeAccrualSchedule	OnGoingFeeNotice	fpml-loan-4-4.xsd
feeAmount	ExerciseFee	fpml-shared-4-4.xsd
feeAmountSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd
feeDayBasis	OnGoingFeePayment	fpml-loan-4-4.xsd
feeLeg	CreditDefaultSwap	fpml-cd-4-4.xsd
feePayment	OneOffFeeNotice	fpml-loan-4-4.xsd
feePayment	OnGoingFeeNotice	fpml-loan-4-4.xsd
feePaymentDate	ExerciseFee	fpml-shared-4-4.xsd
feePaymentDate	ExerciseFeeSchedule	fpml-shared-4-4.xsd
feeRate	ExerciseFee	fpml-shared-4-4.xsd
feeRatePeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
feeRateSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd

feeType	OneOffFeePayment	fpml-loan-4-4.xsd
feeType	OnGoingFeePayment	fpml-loan-4-4.xsd
finalCalculationPeriodDateAdjustment	CancelableProvision	fpml-ird-4-4.xsd
finalExchange	PrincipalExchanges	fpml-shared-4-4.xsd
finalRateRounding	FloatingRateCalculation	fpml-shared-4-4.xsd
finalStub	StubCalculationPeriod	fpml-eq-shared-4-4.xsd
finalStub	StubCalculationPeriod	fpml-eq-shared-4-4.xsd
finalStub	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
finalStub	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
firstCompoundingPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
firstPaymentDate	PaymentDates	fpml-ird-4-4.xsd
firstPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
firstPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstPeriodStartDate	ContractNovation	fpml-doc-4-4.xsd
firstPeriodStartDate	Novation	fpml-posttrade-4-4.xsd
firstPeriodStartDate	PeriodicPayment	fpml-cd-4-4.xsd
firstRegularPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
fixedAmount	PeriodicPayment	fpml-cd-4-4.xsd
fixedAmount	SinglePayment	fpml-cd-4-4.xsd
fixedAmountCalculation	PeriodicPayment	fpml-cd-4-4.xsd
fixedLeg	DividendSwapTransactionSupplement	fpml-dividend-swaps-4-4.xsd
fixedPayment	FixedPaymentLeg	fpml-dividend-swaps-4-4.xsd
fixedPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
fixedRate	CalculationPeriod	fpml-ird-4-4.xsd
fixedRate	FixedAmountCalculation	fpml-cd-4-4.xsd
fixedRate	Fra	fpml-ird-4-4.xsd
fixedRate	InterestAccrualsMethod	fpml-shared-4-4.xsd
fixedRate	TermDeposit	fpml-fx-4-4.xsd
fixedRate	TradeUnderlyer	fpml-reconciliation-4-4.xsd
fixedRateSchedule	Calculation	fpml-ird-4-4.xsd
fixedRateStepReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
fixedStrike	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
fixing	FxCashSettlement	fpml-shared-4-4.xsd
fixingDate	FxFixing	fpml-shared-4-4.xsd
fixingDate	FxTerms	fpml-loan-4-4.xsd
fixingDateOffset	Fra	fpml-ird-4-4.xsd
fixingDates	InterestLegResetDates	fpml-eq-shared-4-4.xsd
fixingDates	ResetDates	fpml-ird-4-4.xsd
fixingTime	FxAverageRateOption	fpml-fx-4-4.xsd
fixingTime	FxSpotRateSource	fpml-shared-4-4.xsd
floatingAmountEvents	ProtectionTerms	fpml-cd-4-4.xsd
floatingAmountProvisions	FloatingAmountEvents	fpml-cd-4-4.xsd
floatingRate	StubValue	fpml-shared-4-4.xsd
floatingRate	TradeUnderlyer	fpml-reconciliation-4-4.xsd
floatingRateCalculation	InterestAccrualsMethod	fpml-shared-4-4.xsd
floatingRateDefinition	CalculationPeriod	fpml-ird-4-4.xsd
floatingRateIndex	FloatingRate	fpml-shared-4-4.xsd
floatingRateIndex	ForecastRateIndex	fpml-shared-4-4.xsd
floatingRateIndex	Fra	fpml-ird-4-4.xsd
floatingRateIndex	InterestRatePeriod	fpml-loan-4-4.xsd
floatingRateIndex	RateIndex	fpml-asset-4-4.xsd
floatingRateIndex	SwapCurveValuation	fpml-bond-option-4-4.xsd
floatingRateMultiplier	FloatingRateDefinition	fpml-ird-4-4.xsd
floatingRateMultiplierSchedule	FloatingRate	fpml-shared-4-4.xsd
floorRate	FloatingRateDefinition	fpml-ird-4-4.xsd
floorRateSchedule	FloatingRate	fpml-shared-4-4.xsd

floorValue	CashflowFixing	fpml-reconciliation-4-4.xsd
followUpConfirmation	CancelableProvision	fpml-ird-4-4.xsd
followUpConfirmation	ExerciseProcedure	fpml-shared-4-4.xsd
followUpConfirmation	ExtendibleProvision	fpml-ird-4-4.xsd
followUpConfirmation	OptionalEarlyTermination	fpml-ird-4-4.xsd
forceMatch	DefinePosition	fpml-reconciliation-4-4.xsd
forecastAmount	CalculationPeriod	fpml-ird-4-4.xsd
forecastCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
forecastPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
forecastRate	CalculationPeriod	fpml-ird-4-4.xsd
forecastRate	RateObservation	fpml-shared-4-4.xsd
forecastRateIndex	YieldCurve	fpml-mktenv-4-4.xsd
formula	AdditionalPaymentAmount	fpml-eq-shared-4-4.xsd
formula	FormulaComponent	fpml-shared-4-4.xsd
formula	InterestRateStream	fpml-ird-4-4.xsd
formula	LegAmount	fpml-eq-shared-4-4.xsd
formula	SensitivityDefinition	fpml-riskdef-4-4.xsd
formulaComponent	Formula	fpml-shared-4-4.xsd
formulaDescription	Formula	fpml-shared-4-4.xsd
forwardCurve	YieldCurveValuation	fpml-mktenv-4-4.xsd
forwardPoints	ExchangeRate	fpml-fx-4-4.xsd
forwardPoints	SideRate	fpml-fx-4-4.xsd
forwardPrice	EquityForward	fpml-eqd-4-4.xsd
fraDiscounting	Fra	fpml-ird-4-4.xsd
frequency	AveragingSchedule	fpml-option-shared-4-4.xsd
frequencyType	AveragingSchedule	fpml-option-shared-4-4.xsd
full	Termination	fpml-posttrade-4-4.xsd
fullFaithAndCreditObLiability	DeliverableObligations	fpml-cd-4-4.xsd
fullFaithAndCreditObLiability	Obligations	fpml-cd-4-4.xsd
fullFirstCalculationPeriod	ContractNovation	fpml-doc-4-4.xsd
fullFirstCalculationPeriod	Novation	fpml-posttrade-4-4.xsd
fundManager	ExchangeTradedFund	fpml-asset-4-4.xsd
fundManager	MutualFund	fpml-asset-4-4.xsd
futureContractReference	Future	fpml-asset-4-4.xsd
futureId	Index	fpml-asset-4-4.xsd
futuresPriceValuation	EquityValuation	fpml-eq-shared-4-4.xsd
fxAmericanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxBarrier	FxBarrierOption	fpml-fx-4-4.xsd
fxBarrierType	FxBarrier	fpml-fx-4-4.xsd
fxConversion	Price	fpml-asset-4-4.xsd
fxEuropeanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxFeature	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
fxFeature	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
fxFeature	EquityDerivativeBase	fpml-eqd-4-4.xsd
fxFeature	OptionFeature	fpml-option-shared-4-4.xsd
fxFeature	ReturnLeg	fpml-eq-shared-4-4.xsd
fxFixingDate	NonDeliverableSettlement	fpml-ird-4-4.xsd
fxForwardCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
fxForwardPointsCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
fxLinkedNotionalAmount	CalculationPeriod	fpml-ird-4-4.xsd
fxLinkedNotionalSchedule	Calculation	fpml-ird-4-4.xsd
fxOptionPremium	FxAverageRateOption	fpml-fx-4-4.xsd
fxOptionPremium	FxDigitalOption	fpml-fx-4-4.xsd
fxOptionPremium	FxOptionLeg	fpml-fx-4-4.xsd
fxRate	AssetValuation	fpml-valuation-4-4.xsd
fxRate	Commission	fpml-asset-4-4.xsd
fxRate	FxConversion	fpml-asset-4-4.xsd

fxRate	FxTerms	fpml-loan-4-4.xsd
fxRate	Quanto	fpml-option-shared-4-4.xsd
fxSpotRateSource	Composite	fpml-option-shared-4-4.xsd
fxSpotRateSource	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
fxSpotRateSource	Quanto	fpml-option-shared-4-4.xsd
fxStrikePrice	FxAverageRateOption	fpml-fx-4-4.xsd
fxStrikePrice	FxOptionLeg	fpml-fx-4-4.xsd
fxTerms	LoanContract	fpml-loan-4-4.xsd
generalFundObligationLiability	DeliverableObligations	fpml-cd-4-4.xsd
generalFundObligationLiability	Obligations	fpml-cd-4-4.xsd
generalTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
generic	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
globalAmount	ParticipationAmount	fpml-loan-4-4.xsd
governingLaw	Contract	fpml-doc-4-4.xsd
governingLaw	Trade	fpml-doc-4-4.xsd
gracePeriod	GracePeriodExtension	fpml-option-shared-4-4.xsd
gracePeriodExtension	FailureToPay	fpml-option-shared-4-4.xsd
grossCashflow	CalculationDetails	fpml-reconciliation-4-4.xsd
grossPrice	Price	fpml-asset-4-4.xsd
guarantor	ReferenceObligation	fpml-cd-4-4.xsd
guarantorReference	ReferenceObligation	fpml-cd-4-4.xsd
header	Contract	fpml-doc-4-4.xsd
header	NotificationMessage	fpml-msg-4-4.xsd
header	RequestMessage	fpml-msg-4-4.xsd
header	ResponseMessage	fpml-msg-4-4.xsd
hedgingDisruption	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
hourMinuteTime	BusinessCenterTime	fpml-shared-4-4.xsd
identifier	ContractHeader	fpml-doc-4-4.xsd
identifier	ContractReference	fpml-doc-4-4.xsd
identifier	LoanContractIdentifier	fpml-loan-4-4.xsd
identifier	PaymentMatching	fpml-reconciliation-4-4.xsd
increase	ContractIncreased	fpml-contract-notification-4-4.xsd
increase	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd
increase	IncreaseConfirmed	fpml-posttrade-confirmation-4-4.xsd
increase	RequestIncreaseConfirmation	fpml-posttrade-confirmation-4-4.xsd
increase	TradeIncreaseRequest	fpml-posttrade-negotiation-4-4.xsd
increase	TradeIncreaseResponse	fpml-posttrade-negotiation-4-4.xsd
increasedCostOfHedging	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
increasedCostOfStockBorrow	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
increaseEffectiveDate	Increase	fpml-doc-4-4.xsd
increaseInNotionalAmount	Increase	fpml-doc-4-4.xsd
increaseInNumberOfOptions	Increase	fpml-doc-4-4.xsd
increaseTradeDate	Increase	fpml-doc-4-4.xsd
incurredRecoveryApplicable	Tranche	fpml-cd-4-4.xsd
independentAmount	Collateral	fpml-doc-4-4.xsd
indexAdjustmentEvents	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
indexAnnexDate	IndexReferenceInformation	fpml-cd-4-4.xsd
indexAnnexSource	IndexReferenceInformation	fpml-cd-4-4.xsd
indexAnnexVersion	IndexReferenceInformation	fpml-cd-4-4.xsd
indexCancellation	IndexAdjustmentEvents	fpml-eq-shared-4-4.xsd
indexDisclaimer	Representations	fpml-eq-shared-4-4.xsd
indexDisruption	IndexAdjustmentEvents	fpml-eq-shared-4-4.xsd
indexId	IndexReferenceInformation	fpml-cd-4-4.xsd
indexId	IndexReferenceInformation	fpml-cd-4-4.xsd
indexModification	IndexAdjustmentEvents	fpml-eq-shared-4-4.xsd
indexName	IndexReferenceInformation	fpml-cd-4-4.xsd
indexReferenceInformation	GeneralTerms	fpml-cd-4-4.xsd

indexSeries	IndexReferenceInformation	fpml-cd-4-4.xsd
indexSource	InflationRateCalculation	fpml-ird-4-4.xsd
indexTenor	FloatingRate	fpml-shared-4-4.xsd
indexTenor	ForecastRateIndex	fpml-shared-4-4.xsd
indexTenor	Fra	fpml-ird-4-4.xsd
indexTenor	InterestRatePeriod	fpml-loan-4-4.xsd
indexTenor	SwapCurveValuation	fpml-bond-option-4-4.xsd
indirectLoanParticipation	DeliverableObligations	fpml-cd-4-4.xsd
inflationLag	InflationRateCalculation	fpml-ird-4-4.xsd
information	ContractHeader	fpml-doc-4-4.xsd
informationSource	BasicQuotation	fpml-asset-4-4.xsd
informationSource	FxAmericanTrigger	fpml-fx-4-4.xsd
informationSource	FxBarrier	fpml-fx-4-4.xsd
informationSource	FxEuropeanTrigger	fpml-fx-4-4.xsd
informationSource	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
informationSource	PricingStructurePoint	fpml-mktenv-4-4.xsd
informationSource	Quotation	fpml-valuation-4-4.xsd
informationSource	QuotationCharacteristics	fpml-asset-4-4.xsd
informationSource	SettlementRateSource	fpml-shared-4-4.xsd
initialExchange	PrincipalExchanges	fpml-shared-4-4.xsd
initialFactor	AssetPool	fpml-asset-4-4.xsd
initialFee	CancelableProvision	fpml-ird-4-4.xsd
initialFixingDate	InterestLegResetDates	fpml-eq-shared-4-4.xsd
initialFixingDate	ResetDates	fpml-ird-4-4.xsd
initialIndexLevel	InflationRateCalculation	fpml-ird-4-4.xsd
initialLevel	CalculationFromObservation	fpml-eq-shared-4-4.xsd
initialLevel	DeprecatedVariance	fpml-eq-shared-4-4.xsd
initialPayerReference	TermDeposit	fpml-fx-4-4.xsd
initialPayment	FeeLeg	fpml-cd-4-4.xsd
initialPrice	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
initialPrice	ReturnLegValuation	fpml-eq-shared-4-4.xsd
initialRate	FloatingRateCalculation	fpml-shared-4-4.xsd
initialReceiverReference	TermDeposit	fpml-fx-4-4.xsd
initialStub	StubCalculationPeriod	fpml-eq-shared-4-4.xsd
initialStub	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
initialValue	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
initialValue	Schedule	fpml-shared-4-4.xsd
inputDataDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
inputDateReference	PricingParameterDerivative	fpml-riskdef-4-4.xsd
inputs	CreditCurveValuation	fpml-mktenv-4-4.xsd
inputs	YieldCurveValuation	fpml-mktenv-4-4.xsd
inputUnits	ParametricAdjustment	fpml-mktenv-4-4.xsd
inReplyTo	NotificationMessageHeader	fpml-msg-4-4.xsd
inReplyTo	ResponseMessageHeader	fpml-msg-4-4.xsd
insolvencyFiling	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
instrumentId	Asset	fpml-asset-4-4.xsd
instrumentSet	QuotedAssetSet	fpml-riskdef-4-4.xsd
insurer	Mortgage	fpml-asset-4-4.xsd
insurerReference	Mortgage	fpml-asset-4-4.xsd
integralMultipleAmount	MultipleExercise	fpml-shared-4-4.xsd
integralMultipleAmount	PartialExercise	fpml-shared-4-4.xsd
integralMultipleExercise	EquityMultipleExercise	fpml-eq-4-4.xsd
interest	TermDeposit	fpml-fx-4-4.xsd
interestAccrualPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
interestAccrualSchedule	InterestPaymentNotice	fpml-loan-4-4.xsd
interestAccrualsMethod	DividendConditions	fpml-shared-4-4.xsd
interestAmount	InterestLeg	fpml-eq-shared-4-4.xsd

interestCalculation	InterestLeg	fpml-eq-shared-4-4.xsd
interestDayBasis	InterestRatePeriod	fpml-loan-4-4.xsd
interestLegCalculationPeriodDates	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestLegRate	CompoundingRate	fpml-eq-shared-4-4.xsd
interestLegResetDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestPaidWithRepayment	LoanContractRepayment	fpml-loan-4-4.xsd
interestPayment	InterestPaymentNotice	fpml-loan-4-4.xsd
interestPaymentTenor	LoanContract	fpml-loan-4-4.xsd
interestRate	InterestRatePeriod	fpml-loan-4-4.xsd
interestRatePeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
interestShortfall	FloatingAmountEvents	fpml-cd-4-4.xsd
interestShortfallCap	InterestShortFall	fpml-cd-4-4.xsd
interestShortfallReimbursement	AdditionalFixedPayments	fpml-cd-4-4.xsd
intermediaryInformation	SettlementInstruction	fpml-shared-4-4.xsd
intermediaryPartyReference	IntermediaryInformation	fpml-shared-4-4.xsd
intermediarySequenceNumber	IntermediaryInformation	fpml-shared-4-4.xsd
intermediateExchange	PrincipalExchanges	fpml-shared-4-4.xsd
interpolationMethod	InflationRateCalculation	fpml-ird-4-4.xsd
interpolationMethod	MakeWholeAmount	fpml-bond-option-4-4.xsd
interpolationMethod	TermCurve	fpml-mktenv-4-4.xsd
introducer	TradeSide	fpml-doc-4-4.xsd
issuerName	Bond	fpml-asset-4-4.xsd
issuerName	Mortgage	fpml-asset-4-4.xsd
issuerPartyReference	Bond	fpml-asset-4-4.xsd
issuerPartyReference	Mortgage	fpml-asset-4-4.xsd
knock	OptionFeature	fpml-option-shared-4-4.xsd
knock	OptionFeatures	fpml-eq-shared-4-4.xsd
knockIn	Knock	fpml-option-shared-4-4.xsd
knockOut	Knock	fpml-option-shared-4-4.xsd
knownAmountSchedule	CalculationPeriodAmount	fpml-ird-4-4.xsd
language	Resource	fpml-credit-event-notification-4-4.xsd
lastNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
lastRegularPaymentDate	PaymentDates	fpml-ird-4-4.xsd
lastRegularPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
lastRegularPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
latestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
latestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
latestExerciseTime	SharedAmericanExercise	fpml-shared-4-4.xsd
latestExerciseTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
latestExerciseTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
lenderCommitmentPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
lenderLoanContractPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
lenderPartyReference	FacilityNotice	fpml-loan-4-4.xsd
lenderPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
lenderUnutilizedPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
lenderUtilizationPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
length	Resource	fpml-credit-event-notification-4-4.xsd
lengthUnit	ResourceLength	fpml-credit-event-notification-4-4.xsd
lengthValue	ResourceLength	fpml-credit-event-notification-4-4.xsd
level	Trigger	fpml-option-shared-4-4.xsd
levelPercentage	FeaturePayment	fpml-option-shared-4-4.xsd
levelPercentage	Trigger	fpml-option-shared-4-4.xsd
lien	Loan	fpml-asset-4-4.xsd
limitedRightToConfirm	ExerciseProcedure	fpml-shared-4-4.xsd
linkId	PartyTradeIdentifier	fpml-doc-4-4.xsd
listed	DeliverableObligations	fpml-cd-4-4.xsd

listed	Obligations	fpml-cd-4-4.xsd
loanContract	LoanContractNotice	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContract	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractNotice	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractPosition	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractRepayment	fpml-loan-4-4.xsd
loanContractIdentifier	OneOffFeeNotice	fpml-loan-4-4.xsd
loanContractPosition	FacilityCommitmentPosition	fpml-loan-4-4.xsd
loanContractRepayment	Repayment	fpml-loan-4-4.xsd
localJurisdiction	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
localJurisdiction	EquitySwapTransactionSupplement	fpml-return-swaps-4-4.xsd
location	Reason	fpml-msg-4-4.xsd
lossOfStockBorrow	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
lowerBarrier	BoundedVariance	fpml-eq-shared-4-4.xsd
mainPublication	InflationRateCalculation	fpml-ird-4-4.xsd
makeWholeAmount	ReferenceSwapCurve	fpml-bond-option-4-4.xsd
makeWholeDate	MakeWholeProvisions	fpml-eq-shared-4-4.xsd
makeWholeProvisions	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
mandatoryEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
mandatoryEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
mandatoryEarlyTerminationAdjustedDates	MandatoryEarlyTermination	fpml-ird-4-4.xsd
mandatoryEarlyTerminationDate	MandatoryEarlyTermination	fpml-ird-4-4.xsd
mandatoryEarlyTerminationDateTenor	EarlyTerminationProvision	fpml-ird-4-4.xsd
manualExercise	ExerciseProcedure	fpml-shared-4-4.xsd
margin	InterestRatePeriod	fpml-loan-4-4.xsd
marketDisruption	AveragingPeriod	fpml-option-shared-4-4.xsd
marketFixedRate	FeeLeg	fpml-cd-4-4.xsd
marketReference	DerivedValuationScenario	fpml-valuation-4-4.xsd
marketReference	ValuationScenario	fpml-riskdef-4-4.xsd
masterAgreement	Documentation	fpml-shared-4-4.xsd
masterAgreementDate	MasterAgreement	fpml-shared-4-4.xsd
masterAgreementType	MasterAgreement	fpml-shared-4-4.xsd
masterConfirmation	Documentation	fpml-shared-4-4.xsd
masterConfirmationAnnexDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationDate	Allocation	fpml-doc-4-4.xsd
masterConfirmationDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationType	MasterConfirmation	fpml-shared-4-4.xsd
matchCompleted	PositionsMatchResults	fpml-reconciliation-4-4.xsd
matchId	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
matchId	PositionProposedMatch	fpml-reconciliation-4-4.xsd
matchId	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
matchId	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
matchingParty	PortfolioDefinition	fpml-reconciliation-4-4.xsd
math	Formula	fpml-shared-4-4.xsd
matrixSource	SettledEntityMatrix	fpml-cd-4-4.xsd
matrixTerm	ContractualMatrix	fpml-shared-4-4.xsd
matrixType	ContractualMatrix	fpml-shared-4-4.xsd
maturity	Bond	fpml-asset-4-4.xsd
maturity	Future	fpml-asset-4-4.xsd
maturity	Loan	fpml-asset-4-4.xsd
maturity	Mortgage	fpml-asset-4-4.xsd
maturityDate	LoanContractIdentifier	fpml-loan-4-4.xsd
maturityDate	TermDeposit	fpml-fx-4-4.xsd
maturityExtension	CreditEvents	fpml-option-shared-4-4.xsd
maximumBoundaryPercent	BoundedCorrelation	fpml-eq-shared-4-4.xsd
maximumBusinessDays	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
maximumDaysOfPostponement	ValuationPostponement	fpml-ird-4-4.xsd

maximumMaturity	DeliverableObligations	fpml-cd-4-4.xsd
maximumNotionalAmount	MultipleExercise	fpml-shared-4-4.xsd
maximumNumberOfOptions	EquityMultipleExercise	fpml-eqd-4-4.xsd
maximumNumberOfOptions	MultipleExercise	fpml-shared-4-4.xsd
measureType	BasicQuotation	fpml-asset-4-4.xsd
measureType	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
measureType	PricingStructurePoint	fpml-mktenv-4-4.xsd
measureType	Quotation	fpml-valuation-4-4.xsd
measureType	QuotationCharacteristics	fpml-asset-4-4.xsd
mergerEvents	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
message	TradeDifference	fpml-doc-4-4.xsd
messageId	MessageHeader	fpml-msg-4-4.xsd
method	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
methodOfAdjustment	EquityDerivativeLongFormBase	fpml-eqd-4-4.xsd
methodOfAdjustment	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
mid	TermPoint	fpml-mktenv-4-4.xsd
mimeType	Resource	fpml-credit-event-notification-4-4.xsd
minimumBoundaryPercent	BoundedCorrelation	fpml-eq-shared-4-4.xsd
minimumNotionalAmount	MultipleExercise	fpml-shared-4-4.xsd
minimumNotionalAmount	PartialExercise	fpml-shared-4-4.xsd
minimumNumberOfOptions	EquityMultipleExercise	fpml-eqd-4-4.xsd
minimumNumberOfOptions	MultipleExercise	fpml-shared-4-4.xsd
minimumNumberOfOptions	PartialExercise	fpml-shared-4-4.xsd
minimumQuotationAmount	CashSettlementTerms	fpml-cd-4-4.xsd
missingElement	TradeDifference	fpml-doc-4-4.xsd
mlaCost	InterestRatePeriod	fpml-loan-4-4.xsd
modifiedEquityDelivery	GeneralTerms	fpml-cd-4-4.xsd
mthToDefault	BasketReferenceInformation	fpml-cd-4-4.xsd
multipleCreditEventNotices	Restructuring	fpml-option-shared-4-4.xsd
multipleExchangeIndexAnnexFallback	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
multipleExchangeIndexAnnexFallback	EquitySwapTransactionSupplement	fpml-return-swaps-4-4.xsd
multipleExercise	AmericanExercise	fpml-shared-4-4.xsd
multipleExercise	BermudaExercise	fpml-shared-4-4.xsd
multipleHolderObligation	Restructuring	fpml-option-shared-4-4.xsd
multipleValuationDates	ValuationDate	fpml-cd-4-4.xsd
multiplier	CashflowFixing	fpml-reconciliation-4-4.xsd
multiplier	DividendPeriodDividend	fpml-eq-shared-4-4.xsd
multiplier	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
multiplier	ExchangeTradedContract	fpml-asset-4-4.xsd
multiplier	Future	fpml-asset-4-4.xsd
mutualEarlyTermination	EquitySwapTransactionSupplement	fpml-return-swaps-4-4.xsd
name	DerivedValuationScenario	fpml-valuation-4-4.xsd
name	Market	fpml-riskdef-4-4.xsd
name	ParametricAdjustment	fpml-mktenv-4-4.xsd
name	PricingStructure	fpml-shared-4-4.xsd
name	Resource	fpml-credit-event-notification-4-4.xsd
name	SensitivityDefinition	fpml-riskdef-4-4.xsd
name	SensitivitySet	fpml-valuation-4-4.xsd
name	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
name	ValuationScenario	fpml-riskdef-4-4.xsd
name	ValuationSet	fpml-valuation-4-4.xsd
nationalisationOrInsolvency	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
negativeInterestRateTreatment	FloatingRateCalculation	fpml-shared-4-4.xsd
netPrice	Price	fpml-asset-4-4.xsd
newContract	ContractNovation	fpml-doc-4-4.xsd
newContract	ContractNovation	fpml-doc-4-4.xsd
newContractReference	ContractNovation	fpml-doc-4-4.xsd

newContractReference	ContractNovation	fpml-doc-4-4.xsd	
newPortfolioDefinition	InitialPortfolioDefinition	fpml-reconciliation-4-4.xsd	
newTransaction	Novation	fpml-posttrade-4-4.xsd	
newTransaction	Novation	fpml-posttrade-4-4.xsd	
newTransactionReference	Novation	fpml-posttrade-4-4.xsd	
newTransactionReference	Novation	fpml-posttrade-4-4.xsd	
nextInterestPaymentDate	LoanContract	fpml-loan-4-4.xsd	
nonDeliverableForward	FxLeg	fpml-fx-4-4.xsd	
nonDeliverableForward	QuotableFxLeg	fpml-pretrade-4-4.xsd	
nonDeliverableSettlement	SettlementProvision	fpml-ird-4-4.xsd	
nonReliance	ContractNovation	fpml-doc-4-4.xsd	
nonReliance	Novation	fpml-posttrade-4-4.xsd	
nonReliance	Representations	fpml-eq-shared-4-4.xsd	
noReferenceObligation	ReferenceInformation	fpml-cd-4-4.xsd	
noReferenceObligation	ReferencePair	fpml-cd-4-4.xsd	
notBearer	DeliverableObligations	fpml-cd-4-4.xsd	
notContingent	DeliverableObligations	fpml-cd-4-4.xsd	
notContingent	Obligations	fpml-cd-4-4.xsd	
notDomesticCurrency	DeliverableObligations	fpml-cd-4-4.xsd	
notDomesticCurrency	Obligations	fpml-cd-4-4.xsd	
notDomesticIssuance	DeliverableObligations	fpml-cd-4-4.xsd	
notDomesticIssuance	Obligations	fpml-cd-4-4.xsd	
notDomesticLaw	DeliverableObligations	fpml-cd-4-4.xsd	
notDomesticLaw	Obligations	fpml-cd-4-4.xsd	
noticeDate	FacilityNotice	fpml-loan-4-4.xsd	
noticeDate	LoanContractNotice	fpml-loan-4-4.xsd	
notifiedPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd	
notifyingParty	CreditEventNotice	fpml-option-shared-4-4.xsd	
notifyingPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd	
notional	CashflowCalculationElements	fpml-reconciliation-4-4.xsd	
notional	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd	
notional	EquityDerivativeBase	fpml-eqd-4-4.xsd	
notional	Fra	fpml-ird-4-4.xsd	
notional	InterestLeg	fpml-eq-shared-4-4.xsd	
notional	ReturnLeg	fpml-eq-shared-4-4.xsd	
notional	TradeDetails	fpml-reconciliation-4-4.xsd	
notionalAdjustments	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd	
notionalAdjustments	ReturnLeg	fpml-eq-shared-4-4.xsd	
notionalAmount	CalculationPeriod	fpml-ird-4-4.xsd	
notionalAmount	Correlation	fpml-eq-shared-4-4.xsd	
notionalAmount	FxLinkedNotionalAmount	fpml-ird-4-4.xsd	
notionalAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd	
notionalAmount	ReturnSwapNotional	fpml-eq-shared-4-4.xsd	
notionalAmountReference	PercentageRule	fpml-doc-4-4.xsd	
notionalReference	ExerciseFee	fpml-shared-4-4.xsd	
notionalReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd	
notionalReference	MultipleExercise	fpml-shared-4-4.xsd	
notionalReference	OptionBaseExtended	fpml-option-shared-4-4.xsd	
notionalReference	PartialExercise	fpml-shared-4-4.xsd	
notionalReset	ReturnLegValuation	fpml-eq-shared-4-4.xsd	
notionalSchedule	Calculation	fpml-ird-4-4.xsd	
notionalStepAmount	NotionalStepRule	fpml-ird-4-4.xsd	
notionalStepParameters	Notional	fpml-ird-4-4.xsd	
notionalStepRate	NotionalStepRule	fpml-ird-4-4.xsd	
notionalStepSchedule	Notional	fpml-ird-4-4.xsd	
notSovereignLender	DeliverableObligations	fpml-cd-4-4.xsd	
notSovereignLender	Obligations	fpml-cd-4-4.xsd	

notSubordinated	DeliverableObligations	fpml-cd-4-4.xsd
notSubordinated	Obligations	fpml-cd-4-4.xsd
novatedAmount	ContractNovation	fpml-doc-4-4.xsd
novatedAmount	Novation	fpml-posttrade-4-4.xsd
novatedNumberOfOptions	ContractNovation	fpml-doc-4-4.xsd
novatedNumberOfOptions	Novation	fpml-posttrade-4-4.xsd
novatedNumberOfUnits	ContractNovation	fpml-doc-4-4.xsd
novation	ContractNovated	fpml-contract-notification-4-4.xsd
novation	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd
novation	NovationNotificationMessage	fpml-posttrade-4-4.xsd
novation	NovationRequestMessage	fpml-posttrade-4-4.xsd
novation	NovationResponseMessage	fpml-posttrade-4-4.xsd
novationContractDate	ContractNovation	fpml-doc-4-4.xsd
novationDate	ContractNovation	fpml-doc-4-4.xsd
novationDate	Novation	fpml-posttrade-4-4.xsd
novationTradeDate	Novation	fpml-posttrade-4-4.xsd
nthToDefault	BasketReferenceInformation	fpml-cd-4-4.xsd
numberOfDataSeries	Correlation	fpml-eq-shared-4-4.xsd
numberOfDays	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
numberOfOptions	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
numberOfOptions	EquityOption	fpml-eqd-4-4.xsd
numberOfOptions	OptionBaseExtended	fpml-option-shared-4-4.xsd
numberOfUnits	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
numberValuationDates	MultipleValuationDates	fpml-cd-4-4.xsd
objectReference	Valuation	fpml-riskdef-4-4.xsd
obligationAcceleration	CreditEvents	fpml-option-shared-4-4.xsd
obligationDefault	CreditEvents	fpml-option-shared-4-4.xsd
obligations	CreditCurve	fpml-mktenv-4-4.xsd
obligations	ProtectionTerms	fpml-cd-4-4.xsd
observationDate	CashflowObservation	fpml-reconciliation-4-4.xsd
observationDate	FxAverageRateObservationDate	fpml-fx-4-4.xsd
observationDate	ObservedRates	fpml-fx-4-4.xsd
observationElements	CalculationDetails	fpml-reconciliation-4-4.xsd
observationEndDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationEndDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationEndDate	FxBarrier	fpml-fx-4-4.xsd
observationReference	CashflowFixing	fpml-reconciliation-4-4.xsd
observationStartDate	CalculatedAmount	fpml-eq-shared-4-4.xsd
observationStartDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
observationStartDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationStartDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationStartDate	FxBarrier	fpml-fx-4-4.xsd
observationWeight	RateObservation	fpml-shared-4-4.xsd
observedFxSpotRate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
observedRate	ObservedRates	fpml-fx-4-4.xsd
observedRate	RateObservation	fpml-shared-4-4.xsd
observedRates	FxAverageRateOption	fpml-fx-4-4.xsd
observedValue	CashflowObservation	fpml-reconciliation-4-4.xsd
oldContract	ContractNovation	fpml-doc-4-4.xsd
oldContractReference	ContractNovation	fpml-doc-4-4.xsd
oldTransaction	Novation	fpml-posttrade-4-4.xsd
oldTransactionReference	Novation	fpml-posttrade-4-4.xsd
openEndedFund	MutualFund	fpml-asset-4-4.xsd
openUnits	Basket	fpml-asset-4-4.xsd
openUnits	ConstituentWeight	fpml-asset-4-4.xsd
openUnits	SingleUnderlyer	fpml-asset-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd

optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTerminationAdjustedDates	OptionalEarlyTermination	fpml-ird-4-4.xsd
optionalEarlyTerminationParameters	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTerminationParameters	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionEntitlement	EquityOption	fpml-eqd-4-4.xsd
optionEntitlement	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
optionEntitlement	OptionBaseExtended	fpml-option-shared-4-4.xsd
optionOnCurrency	QuotedAs	fpml-fx-4-4.xsd
optionsExchangeDividends	CalculatedAmount	fpml-eq-shared-4-4.xsd
optionsExchangeDividends	ReturnSwapAmount	fpml-eq-shared-4-4.xsd
optionsExchangeId	ExchangeTraded	fpml-asset-4-4.xsd
optionsPriceValuation	EquityValuation	fpml-eq-shared-4-4.xsd
optionType	EquityDerivativeBase	fpml-eqd-4-4.xsd
optionType	OptionBase	fpml-option-shared-4-4.xsd
orderer	TradeSide	fpml-doc-4-4.xsd
originalAmount	LoanContractIdentifier	fpml-loan-4-4.xsd
originalCommitmentAmount	FacilityIdentifier	fpml-loan-4-4.xsd
originalInputReference	PricingInputReplacement	fpml-riskdef-4-4.xsd
originalPrincipalAmount	Mortgage	fpml-asset-4-4.xsd
originalTrade	TradeAmendment	fpml-posttrade-4-4.xsd
originalTradeIdentifier	TradeAmendment	fpml-posttrade-4-4.xsd
otherPartyPayment	Contract	fpml-doc-4-4.xsd
otherPartyPayment	Trade	fpml-doc-4-4.xsd
otherPath	TradeDifference	fpml-doc-4-4.xsd
otherRemainingParty	ContractNovation	fpml-doc-4-4.xsd
otherRemainingParty	Novation	fpml-posttrade-4-4.xsd
otherValue	TradeDifference	fpml-doc-4-4.xsd
othReferenceEntityObligations	DeliverableObligations	fpml-cd-4-4.xsd
othReferenceEntityObligations	Obligations	fpml-cd-4-4.xsd
outstandingNotionalAmount	ChangeContractSize	fpml-doc-4-4.xsd
outstandingNotionalAmount	Increase	fpml-doc-4-4.xsd
outstandingNotionalAmount	PartialTerminationAmount	fpml-posttrade-4-4.xsd
outstandingNumberOfOptions	ChangeContractSize	fpml-doc-4-4.xsd
outstandingNumberOfOptions	Increase	fpml-doc-4-4.xsd
outstandingNumberOfOptions	PartialTerminationAmount	fpml-posttrade-4-4.xsd
outstandingNumberOfUnits	ChangeContractSize	fpml-doc-4-4.xsd
parameterReference	PricingParameterDerivative	fpml-riskdef-4-4.xsd
parameterReference	PricingParameterShift	fpml-riskdef-4-4.xsd
parameterValue	ParametricAdjustmentPoint	fpml-mktenv-4-4.xsd
partial	Termination	fpml-posttrade-4-4.xsd
partialCashSettlement	PCDeliverableObligationCharac	fpml-cd-4-4.xsd
partialDerivative	SensitivityDefinition	fpml-riskdef-4-4.xsd
partialDerivativeReference	FormulaTerm	fpml-riskdef-4-4.xsd
partialDerivativeReference	WeightedPartialDerivative	fpml-riskdef-4-4.xsd
partialExercise	EuropeanExercise	fpml-shared-4-4.xsd
partialExerciseAmount	RestructuringEvent	fpml-credit-event-notification-4-4.xsd
party	AcceptQuote	fpml-pretrade-4-4.xsd
party	AllocationAmended	fpml-allocation-4-4.xsd
party	AllocationCancelled	fpml-allocation-4-4.xsd
party	AllocationCreated	fpml-allocation-4-4.xsd
party	AmendmentConfirmed	fpml-posttrade-confirmation-4-4.xsd
party	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
party	CancelTradeConfirmation	fpml-confirmation-4-4.xsd
party	CancelTradeMatch	fpml-tradeexec-4-4.xsd
party	ConfirmationCancelled	fpml-confirmation-4-4.xsd

party	ConfirmTrade	fpml-confirmation-4-4.xsd	
party	ContractCreated	fpml-contract-notification-4-4.xsd	
party	ContractFullTermination	fpml-contract-notification-4-4.xsd	
party	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd	
party	ContractIncreased	fpml-contract-notification-4-4.xsd	
party	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd	
party	ContractNovated	fpml-contract-notification-4-4.xsd	
party	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd	
party	ContractPartialTermination	fpml-contract-notification-4-4.xsd	
party	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd	
party	ContractReferenceMessage	fpml-contract-notification-4-4.xsd	
party	CreditEventNotification	fpml-credit-event-notification-4-4.xsd	
party	DataDocument	fpml-doc-4-4.xsd	
party	DrawdownNotice	fpml-loan-4-4.xsd	
party	IncreaseConfirmed	fpml-posttrade-confirmation-4-4.xsd	
party	InterestPaymentNotice	fpml-loan-4-4.xsd	
party	ModifyTradeConfirmation	fpml-confirmation-4-4.xsd	
party	ModifyTradeMatch	fpml-tradeexec-4-4.xsd	
party	NovationNotificationMessage	fpml-posttrade-4-4.xsd	
party	NovationRequestMessage	fpml-posttrade-4-4.xsd	
party	NovationResponseMessage	fpml-posttrade-4-4.xsd	
party	OneOffFeeNotice	fpml-loan-4-4.xsd	
party	OnGoingFeeNotice	fpml-loan-4-4.xsd	
party	PartyRole	fpml-doc-4-4.xsd	
party	PositionReport	fpml-reporting-4-4.xsd	
party	PositionsAcknowledged	fpml-reconciliation-4-4.xsd	
party	PositionsAsserted	fpml-reconciliation-4-4.xsd	
party	PositionsMatchResults	fpml-reconciliation-4-4.xsd	
party	QuoteAcceptanceConfirmed	fpml-pretrade-4-4.xsd	
party	QuoteUpdated	fpml-pretrade-4-4.xsd	
party	RepaymentConfirmationNotice	fpml-loan-4-4.xsd	
party	RepaymentNotice	fpml-loan-4-4.xsd	
party	RequestAllocation	fpml-allocation-4-4.xsd	
party	RequestAmendmentConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestIncreaseConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestPortfolio	fpml-reconciliation-4-4.xsd	
party	RequestPositionReport	fpml-reporting-4-4.xsd	
party	RequestQuote	fpml-pretrade-4-4.xsd	
party	RequestQuoteResponse	fpml-pretrade-4-4.xsd	
party	RequestTerminationConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestTradeConfirmation	fpml-confirmation-4-4.xsd	
party	RequestTradeMatch	fpml-tradeexec-4-4.xsd	
party	RequestTradeStatus	fpml-msg-4-4.xsd	
party	RequestValuationReport	fpml-reporting-4-4.xsd	
party	TerminationConfirmed	fpml-posttrade-confirmation-4-4.xsd	
party	TradeAffirmation	fpml-confirmation-4-4.xsd	
party	TradeAffirmed	fpml-confirmation-4-4.xsd	
party	TradeAlleged	fpml-matching-status-4-4.xsd	
party	TradeAlreadyMatched	fpml-tradeexec-4-4.xsd	
party	TradeAlreadySubmitted	fpml-msg-4-4.xsd	
party	TradeAmended	fpml-trade-notification-4-4.xsd	
party	TradeAmendmentRequest	fpml-posttrade-negotiation-4-4.xsd	
party	TradeAmendmentResponse	fpml-posttrade-negotiation-4-4.xsd	
party	TradeCancelled	fpml-trade-notification-4-4.xsd	
party	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd	
party	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd	
party	TradeConfirmed	fpml-confirmation-4-4.xsd	

party	TradeCreated	fpml-trade-notification-4-4.xsd
party	TradeErrorResponse	fpml-msg-4-4.xsd
party	TradeIncreaseRequest	fpml-posttrade-negotiation-4-4.xsd
party	TradeIncreaseResponse	fpml-posttrade-negotiation-4-4.xsd
party	TradeMatched	fpml-matching-status-4-4.xsd
party	TradeMismatched	fpml-matching-status-4-4.xsd
party	TradeNotFound	fpml-msg-4-4.xsd
party	TradeStatus	fpml-msg-4-4.xsd
party	TradeTerminationRequest	fpml-posttrade-negotiation-4-4.xsd
party	TradeTerminationResponse	fpml-posttrade-negotiation-4-4.xsd
party	TradeUnmatched	fpml-matching-status-4-4.xsd
party	ValuationReport	fpml-reporting-4-4.xsd
partyId	Party	fpml-shared-4-4.xsd
partyMessageInformation	NotificationMessageHeader	fpml-msg-4-4.xsd
partyMessageInformation	RequestMessageHeader	fpml-msg-4-4.xsd
partyMessageInformation	ResponseMessageHeader	fpml-msg-4-4.xsd
partyName	Party	fpml-shared-4-4.xsd
partyPortfolioName	Portfolio	fpml-doc-4-4.xsd
partyReference	Allocation	fpml-doc-4-4.xsd
partyReference	ContractIdentifier	fpml-doc-4-4.xsd
partyReference	ContractInformation	fpml-doc-4-4.xsd
partyReference	ExerciseNotice	fpml-shared-4-4.xsd
partyReference	PartyMessageInformation	fpml-msg-4-4.xsd
partyReference	PartyPortfolioName	fpml-doc-4-4.xsd
partyReference	PartyTradeInformation	fpml-doc-4-4.xsd
partyReference	ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
partyReference	TradeIdentifier	fpml-doc-4-4.xsd
partyTradeIdentifier	AllocationCancelled	fpml-allocation-4-4.xsd
partyTradeIdentifier	CancelTradeConfirmation	fpml-confirmation-4-4.xsd
partyTradeIdentifier	CancelTradeMatch	fpml-tradeexec-4-4.xsd
partyTradeIdentifier	ConfirmTrade	fpml-confirmation-4-4.xsd
partyTradeIdentifier	PartyTradeIdentifiers	fpml-doc-4-4.xsd
partyTradeIdentifier	TradeHeader	fpml-doc-4-4.xsd
partyTradeIdentifier	TradeIdentifyingItems	fpml-reconciliation-4-4.xsd
partyTradeIdentifier	TradeValuationItem	fpml-reporting-4-4.xsd
partyTradeInformation	TradeHeader	fpml-doc-4-4.xsd
parValue	Bond	fpml-asset-4-4.xsd
parYieldCurveAdjustedMethod	CashSettlement	fpml-ird-4-4.xsd
parYieldCurveUnadjustedMethod	CashSettlement	fpml-ird-4-4.xsd
passThrough	OptionFeature	fpml-option-shared-4-4.xsd
passThrough	OptionFeatures	fpml-eq-shared-4-4.xsd
passThroughItem	PassThrough	fpml-option-shared-4-4.xsd
passThroughPercentage	PassThroughItem	fpml-option-shared-4-4.xsd
payerPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
payerPartyReference	ExerciseFee	fpml-shared-4-4.xsd
payerPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
payerPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
payerPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
payerPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
payerPartyReference	IndependentAmount	fpml-doc-4-4.xsd
payerPartyReference	InitialPayment	fpml-cd-4-4.xsd
payerPartyReference	InterestRateStream	fpml-ird-4-4.xsd
payerPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
payerPartyReference	Payment	fpml-shared-4-4.xsd
payerPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
payerPartyReference	PrePayment	fpml-eqd-4-4.xsd

payerPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
payerPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
payerPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
payerPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	SimplePayment	fpml-shared-4-4.xsd
payment	AllegedCashflow	fpml-reconciliation-4-4.xsd
payment	Amendment	fpml-doc-4-4.xsd
payment	AssertedCashflow	fpml-reconciliation-4-4.xsd
payment	BulletPayment	fpml-ird-4-4.xsd
payment	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
payment	ChangeContract	fpml-doc-4-4.xsd
payment	ContractNovation	fpml-doc-4-4.xsd
payment	Increase	fpml-doc-4-4.xsd
payment	Novation	fpml-posttrade-4-4.xsd
payment	TermDeposit	fpml-fx-4-4.xsd
payment	Termination	fpml-posttrade-4-4.xsd
payment	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
payment	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
paymentAmount	AdditionalPaymentAmount	fpml-eq-shared-4-4.xsd
paymentAmount	AdjustedPaymentDates	fpml-cd-4-4.xsd
paymentAmount	EquityPremium	fpml-eq-shared-4-4.xsd
paymentAmount	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentAmount	InitialPayment	fpml-cd-4-4.xsd
paymentAmount	Payment	fpml-shared-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentMatching	fpml-reconciliation-4-4.xsd
paymentAmount	QuotablePayment	fpml-pretrade-4-4.xsd
paymentAmount	SimplePayment	fpml-shared-4-4.xsd
paymentCalculationPeriod	Cashflows	fpml-ird-4-4.xsd
paymentCurrency	DividendConditions	fpml-shared-4-4.xsd
paymentCurrency	LegAmount	fpml-eq-shared-4-4.xsd
paymentDate	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
paymentDate	DrawdownPayment	fpml-loan-4-4.xsd
paymentDate	EquityPremium	fpml-eq-shared-4-4.xsd
paymentDate	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentDate	Fra	fpml-ird-4-4.xsd
paymentDate	InterestPayment	fpml-loan-4-4.xsd
paymentDate	OneOffFeePayment	fpml-loan-4-4.xsd
paymentDate	OnGoingFeePayment	fpml-loan-4-4.xsd
paymentDate	Payment	fpml-shared-4-4.xsd
paymentDate	PaymentDetail	fpml-doc-4-4.xsd
paymentDate	PendingPayment	fpml-asset-4-4.xsd
paymentDate	QuotablePayment	fpml-pretrade-4-4.xsd
paymentDate	SimplePayment	fpml-shared-4-4.xsd
paymentDateFinal	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDateOffset	DividendPaymentDate	fpml-shared-4-4.xsd
paymentDates	InterestRateStream	fpml-ird-4-4.xsd
paymentDates	ReturnLegValuation	fpml-eq-shared-4-4.xsd
paymentDatesAdjustments	PaymentDates	fpml-ird-4-4.xsd
paymentDatesInterim	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDatesReference	DateRelativeToPaymentDates	fpml-ird-4-4.xsd
paymentDaysOffset	PaymentDates	fpml-ird-4-4.xsd
paymentDelay	FeeLeg	fpml-cd-4-4.xsd
paymentDetail	IndependentAmount	fpml-doc-4-4.xsd
paymentFrequency	Bond	fpml-asset-4-4.xsd
paymentFrequency	Deposit	fpml-asset-4-4.xsd

paymentFrequency	Mortgage	fpml-asset-4-4.xsd
paymentFrequency	PaymentDates	fpml-ird-4-4.xsd
paymentFrequency	PeriodicPayment	fpml-cd-4-4.xsd
paymentFrequency	RateIndex	fpml-asset-4-4.xsd
paymentFrequency	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
paymentFrequency	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
paymentFrequency	SimpleIRSwap	fpml-asset-4-4.xsd
paymentPercent	PercentageRule	fpml-doc-4-4.xsd
paymentRequirement	FailureToPay	fpml-option-shared-4-4.xsd
paymentRule	PaymentDetail	fpml-doc-4-4.xsd
paymentType	ClassifiedPayment	fpml-option-shared-4-4.xsd
paymentType	Payment	fpml-shared-4-4.xsd
paymentType	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
payoutCurrency	FxAverageRateOption	fpml-fx-4-4.xsd
payoutFormula	FxAverageRateOption	fpml-fx-4-4.xsd
payoutStyle	FxOptionPayout	fpml-fx-4-4.xsd
payRelativeTo	PaymentDates	fpml-ird-4-4.xsd
percentageOfNotional	EquityPremium	fpml-eq-shared-4-4.xsd
percentageOfNotional	Premium	fpml-option-shared-4-4.xsd
period	Interval	fpml-shared-4-4.xsd
periodicDates	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
periodicPayment	FeeLeg	fpml-cd-4-4.xsd
periodMultiplier	Interval	fpml-shared-4-4.xsd
periodSkip	RelativeDates	fpml-shared-4-4.xsd
perturbationAmount	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
perturbationType	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
physicalSettlement	CreditDerivativesNotices	fpml-doc-4-4.xsd
physicalSettlementPeriod	PhysicalSettlementTerms	fpml-cd-4-4.xsd
physicalSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
pikMarginPercent	PikPeriod	fpml-loan-4-4.xsd
pikPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
point	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
point	TermCurve	fpml-mktenv-4-4.xsd
pool	Mortgage	fpml-asset-4-4.xsd
portfolio	DataDocument	fpml-doc-4-4.xsd
portfolio	Portfolio	fpml-doc-4-4.xsd
portfolio	PositionsAcknowledged	fpml-reconciliation-4-4.xsd
portfolio	PositionsAsserted	fpml-reconciliation-4-4.xsd
portfolio	PositionsMatchResults	fpml-reconciliation-4-4.xsd
portfolioName	PartyPortfolioName	fpml-doc-4-4.xsd
portfolioName	PortfolioDefinition	fpml-reconciliation-4-4.xsd
portfolioName	RequestPortfolio	fpml-reconciliation-4-4.xsd
portfolioValuationItem	RequestValuationReport	fpml-reporting-4-4.xsd
portfolioValuationItem	ValuationReport	fpml-reporting-4-4.xsd
position	PositionReport	fpml-reporting-4-4.xsd
positionAmount	LenderPositionPeriod	fpml-loan-4-4.xsd
positionId	AssertedPosition	fpml-reconciliation-4-4.xsd
positionId	Position	fpml-valuation-4-4.xsd
positionId	PositionProposedMatch	fpml-reconciliation-4-4.xsd
positionId	PositionReference	fpml-reconciliation-4-4.xsd
positionId	RequestedPositions	fpml-reporting-4-4.xsd
positionId	UnprocessedPosition	fpml-reconciliation-4-4.xsd
positionMatchResult	PositionsMatchResults	fpml-reconciliation-4-4.xsd
positionProvider	ReportingRoles	fpml-valuation-4-4.xsd
positionVersionReference	PositionConstituent	fpml-valuation-4-4.xsd
postalCode	Address	fpml-shared-4-4.xsd
power	DenominatorTerm	fpml-riskdef-4-4.xsd

precision	FxAverageRateOption	fpml-fx-4-4.xsd
precision	Rounding	fpml-shared-4-4.xsd
premium	CapFloor	fpml-ird-4-4.xsd
premium	OptionBaseExtended	fpml-option-shared-4-4.xsd
premium	Swaption	fpml-ird-4-4.xsd
premiumAmount	FxOptionPremium	fpml-fx-4-4.xsd
premiumProductReference	Strategy	fpml-doc-4-4.xsd
premiumQuote	FxOptionPremium	fpml-fx-4-4.xsd
premiumQuoteBasis	PremiumQuote	fpml-fx-4-4.xsd
premiumSettlementDate	FxOptionPremium	fpml-fx-4-4.xsd
premiumType	EquityPremium	fpml-eq-shared-4-4.xsd
premiumType	Premium	fpml-option-shared-4-4.xsd
premiumValue	PremiumQuote	fpml-fx-4-4.xsd
prePayment	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
prePayment	PrePayment	fpml-eqd-4-4.xsd
prePaymentAmount	PrePayment	fpml-eqd-4-4.xsd
prePaymentDate	PrePayment	fpml-eqd-4-4.xsd
presentValueAmount	Payment	fpml-shared-4-4.xsd
presentValueAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
presentValueAmount	Premium	fpml-option-shared-4-4.xsd
presentValuePrincipalExchangeAmount	PrincipalExchange	fpml-ird-4-4.xsd
price	BondOptionStrike	fpml-bond-option-4-4.xsd
price	CreditOptionStrike	fpml-cd-4-4.xsd
priceExpression	ActualPrice	fpml-asset-4-4.xsd
pricePerOption	EquityPremium	fpml-eq-shared-4-4.xsd
pricePerOption	Premium	fpml-option-shared-4-4.xsd
priceSourceDisruption	NonDeliverableSettlement	fpml-ird-4-4.xsd
pricingInputReference	PricingMethod	fpml-riskdef-4-4.xsd
pricingInputReference	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
pricingInputType	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
primaryObligor	ReferenceObligation	fpml-cd-4-4.xsd
primaryObligorReference	ReferenceObligation	fpml-cd-4-4.xsd
primaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
primaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
principal	TermDeposit	fpml-fx-4-4.xsd
principalAmount	PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
principalExchange	Cashflows	fpml-ird-4-4.xsd
principalExchangeAmount	PrincipalExchange	fpml-ird-4-4.xsd
principalExchangeAmount	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
principalExchangeDate	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
principalExchangeDescriptions	PrincipalExchangeFeatures	fpml-eq-shared-4-4.xsd
principalExchangeFeatures	ReturnSwapBase	fpml-eq-shared-4-4.xsd
principalExchanges	InterestRateStream	fpml-ird-4-4.xsd
principalExchanges	PrincipalExchangeFeatures	fpml-eq-shared-4-4.xsd
principalShortfallReimbursement	AdditionalFixedPayments	fpml-cd-4-4.xsd
priorAmount	FacilityCommitmentPosition	fpml-loan-4-4.xsd
priorAmount	LoanContractPosition	fpml-loan-4-4.xsd
productId	Product	fpml-shared-4-4.xsd
productId	QuotableProduct	fpml-pretrade-4-4.xsd
productType	Product	fpml-shared-4-4.xsd
productType	QuotableProduct	fpml-pretrade-4-4.xsd
productType	TradeDetails	fpml-reconciliation-4-4.xsd
proposedMatch	PositionMatchResult	fpml-reconciliation-4-4.xsd
proposedMatch	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
protectionTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
protectionTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
publicationDate	ContractualMatrix	fpml-shared-4-4.xsd

publicationDate	ContractualTermsSupplement	fpml-shared-4-4.xsd
publicationDate	SettledEntityMatrix	fpml-cd-4-4.xsd
publiclyAvailableInformation	CreditDerivativesNotices	fpml-doc-4-4.xsd
publiclyAvailableInformation	CreditEventNotice	fpml-option-shared-4-4.xsd
publiclyAvailableInformation	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
publicSource	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
putCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
putCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
qualifyingParticipationSeller	LoanParticipation	fpml-cd-4-4.xsd
quantity	UnderlyerReferenceUnits	fpml-reconciliation-4-4.xsd
quanto	FxFeature	fpml-option-shared-4-4.xsd
queryParameter	QueryPortfolio	fpml-doc-4-4.xsd
queryParameterId	QueryParameter	fpml-doc-4-4.xsd
queryParameterOperator	QueryParameter	fpml-doc-4-4.xsd
queryParameterValue	QueryParameter	fpml-doc-4-4.xsd
queryPortfolio	RequestedPositions	fpml-reporting-4-4.xsd
quotationAmount	CashSettlementTerms	fpml-cd-4-4.xsd
quotationCharacteristics	PositionReport	fpml-reporting-4-4.xsd
quotationCharacteristics	Price	fpml-asset-4-4.xsd
quotationCharacteristics	ValuationSet	fpml-valuation-4-4.xsd
quotationMethod	CashSettlementTerms	fpml-cd-4-4.xsd
quotationRateType	CashPriceMethod	fpml-ird-4-4.xsd
quotationRateType	YieldCurveMethod	fpml-ird-4-4.xsd
quote	AssetValuation	fpml-valuation-4-4.xsd
quote	BasicAssetValuation	fpml-riskdef-4-4.xsd
quoteBasis	QuotedCurrencyPair	fpml-shared-4-4.xsd
quotedAs	FxOptionLeg	fpml-fx-4-4.xsd
quotedCurrencyPair	FxAmericanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxBarrier	fpml-fx-4-4.xsd
quotedCurrencyPair	FxCurve	fpml-mktenv-4-4.xsd
quotedCurrencyPair	FxDigitalOption	fpml-fx-4-4.xsd
quotedCurrencyPair	FxEuropeanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxFixing	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRate	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRateAsset	fpml-asset-4-4.xsd
quotedCurrencyPair	QuotableFxRate	fpml-pretrade-4-4.xsd
quotedTenor	QuotedAs	fpml-fx-4-4.xsd
quoteUnits	BasicQuotation	fpml-asset-4-4.xsd
quoteUnits	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
quoteUnits	PricingStructurePoint	fpml-mktenv-4-4.xsd
quoteUnits	Quotation	fpml-valuation-4-4.xsd
quoteUnits	QuotationCharacteristics	fpml-asset-4-4.xsd
rate	FxRate	fpml-shared-4-4.xsd
rate	FxStrikePrice	fpml-fx-4-4.xsd
rate	RatePeriod	fpml-loan-4-4.xsd
rate	SideRate	fpml-fx-4-4.xsd
rateCurve	ForwardRateCurve	fpml-mktenv-4-4.xsd
rateCurve	ZeroRateCurve	fpml-mktenv-4-4.xsd
rateCutOffDaysOffset	ResetDates	fpml-ird-4-4.xsd
rateFixingDate	InterestRatePeriod	fpml-loan-4-4.xsd
rateObservation	FloatingRateDefinition	fpml-ird-4-4.xsd
rateOfReturn	ReturnLeg	fpml-eq-shared-4-4.xsd
rateReference	RateObservation	fpml-shared-4-4.xsd
rateSource	FxRateAsset	fpml-asset-4-4.xsd
rateSource	InformationSource	fpml-shared-4-4.xsd
rateSource	InterestShortFall	fpml-cd-4-4.xsd
rateSourcePage	InformationSource	fpml-shared-4-4.xsd

rateSourcePageHeading	InformationSource	fpml-shared-4-4.xsd
rateTreatment	FloatingRate	fpml-shared-4-4.xsd
realisedVarianceMethod	BoundedVariance	fpml-eq-shared-4-4.xsd
reason	MessageRejected	fpml-msg-4-4.xsd
reason	NovationConsentRefused	fpml-posttrade-negotiation-4-4.xsd
reason	UnprocessedPosition	fpml-reconciliation-4-4.xsd
reasonCode	Reason	fpml-msg-4-4.xsd
recallSpread	MakeWholeProvisions	fpml-eq-shared-4-4.xsd
receiverPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
receiverPartyReference	ExerciseFee	fpml-shared-4-4.xsd
receiverPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
receiverPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
receiverPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
receiverPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
receiverPartyReference	IndependentAmount	fpml-doc-4-4.xsd
receiverPartyReference	InitialPayment	fpml-cd-4-4.xsd
receiverPartyReference	InterestRateStream	fpml-ird-4-4.xsd
receiverPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
receiverPartyReference	Payment	fpml-shared-4-4.xsd
receiverPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
receiverPartyReference	PrePayment	fpml-eqd-4-4.xsd
receiverPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
receiverPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
receiverPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
receiverPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	SimplePayment	fpml-shared-4-4.xsd
recoveryRate	CreditCurveValuation	fpml-mktenv-4-4.xsd
recoveryRateCurve	CreditCurveValuation	fpml-mktenv-4-4.xsd
redemptionDate	ConvertibleBond	fpml-asset-4-4.xsd
referenceAmount	LegAmount	fpml-eq-shared-4-4.xsd
referenceBank	CashSettlementReferenceBanks	fpml-shared-4-4.xsd
referenceBankId	ReferenceBank	fpml-shared-4-4.xsd
referenceBankName	ReferenceBank	fpml-shared-4-4.xsd
referenceCurrency	FxFeature	fpml-option-shared-4-4.xsd
referenceCurrency	NonDeliverableSettlement	fpml-ird-4-4.xsd
referenceEntity	CreditCurve	fpml-mktenv-4-4.xsd
referenceEntity	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
referenceEntity	ReferenceInformation	fpml-cd-4-4.xsd
referenceEntity	ReferencePair	fpml-cd-4-4.xsd
referenceEntity	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
referenceEntity	TradeUnderlyer	fpml-reconciliation-4-4.xsd
referenceInformation	GeneralTerms	fpml-cd-4-4.xsd
referenceObligation	ReferenceInformation	fpml-cd-4-4.xsd
referenceObligation	ReferencePair	fpml-cd-4-4.xsd
referencePair	ReferencePoolItem	fpml-cd-4-4.xsd
referencePolicy	ReferenceInformation	fpml-cd-4-4.xsd
referencePool	BasketReferenceInformation	fpml-cd-4-4.xsd
referencePoolItem	ReferencePool	fpml-cd-4-4.xsd
referencePrice	ReferenceInformation	fpml-cd-4-4.xsd
referenceSwapCurve	BondOptionStrike	fpml-bond-option-4-4.xsd
refusalAllowed	FacilityRepayment	fpml-loan-4-4.xsd
relatedExchangeId	ExchangeTraded	fpml-asset-4-4.xsd
relativeDate	AdjustableDatesOrRelativeDateOffset	fpml-shared-4-4.xsd
relativeDate	AdjustableOrRelativeDate	fpml-shared-4-4.xsd
relativeDate	CashSettlementPaymentDate	fpml-ird-4-4.xsd
relativeDate	Composite	fpml-option-shared-4-4.xsd

relativeDate	ScheduledTerminationDate	fpml-cd-4-4.xsd
relativeDateAdjustments	AdjustedRelativeDateOffset	fpml-shared-4-4.xsd
relativeDates	AdjustableOrRelativeDates	fpml-shared-4-4.xsd
relativeDateSequence	AdjustableDateOrRelativeDateSequence	fpml-eq-shared-4-4.xsd
relativeDateSequence	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
relativeEffectiveDate	CalculationPeriodDates	fpml-ird-4-4.xsd
relativeTerminationDate	CalculationPeriodDates	fpml-ird-4-4.xsd
relevantUnderlyingDate	AmericanExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	BermudaExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	EuropeanExercise	fpml-shared-4-4.xsd
relevantUnderlyingDateReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
remainingParty	ContractNovation	fpml-doc-4-4.xsd
remainingParty	Novation	fpml-posttrade-4-4.xsd
remainingTrade	Novation	fpml-posttrade-4-4.xsd
removedPosition	PositionsAcknowledged	fpml-reconciliation-4-4.xsd
removePosition	PositionsAsserted	fpml-reconciliation-4-4.xsd
repayment	RepaymentNotice	fpml-loan-4-4.xsd
repaymentDate	FacilityRepayment	fpml-loan-4-4.xsd
replaceAllPositions	PositionsAsserted	fpml-reconciliation-4-4.xsd
replacement	ValuationScenario	fpml-riskdef-4-4.xsd
replacementInputReference	PricingInputReplacement	fpml-riskdef-4-4.xsd
replacementMarketInput	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
reportingRoles	AssertedPosition	fpml-reconciliation-4-4.xsd
reportingRoles	Position	fpml-valuation-4-4.xsd
reportingRoles	PositionProposedMatch	fpml-reconciliation-4-4.xsd
representations	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
repudiationMoratorium	CreditEvents	fpml-option-shared-4-4.xsd
requestedPositions	RequestPortfolio	fpml-reconciliation-4-4.xsd
requestedPositions	RequestPositionReport	fpml-reporting-4-4.xsd
resetDate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
resetDate	RateObservation	fpml-shared-4-4.xsd
resetDates	InterestRateStream	fpml-ird-4-4.xsd
resetDatesAdjustments	ResetDates	fpml-ird-4-4.xsd
resetDatesReference	PaymentDates	fpml-ird-4-4.xsd
resetFrequency	InterestLegResetDates	fpml-eq-shared-4-4.xsd
resetFrequency	ResetDates	fpml-ird-4-4.xsd
resetRelativeTo	InterestLegResetDates	fpml-eq-shared-4-4.xsd
resetRelativeTo	ResetDates	fpml-ird-4-4.xsd
resourceId	Resource	fpml-credit-event-notification-4-4.xsd
restructuring	CreditEvents	fpml-option-shared-4-4.xsd
restructuringType	Restructuring	fpml-option-shared-4-4.xsd
return	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
return	ReturnLeg	fpml-eq-shared-4-4.xsd
returnType	Return	fpml-eq-shared-4-4.xsd
revenueObligationLiability	DeliverableObligations	fpml-cd-4-4.xsd
revenueObligationLiability	Obligations	fpml-cd-4-4.xsd
rollConvention	CalculationPeriodFrequency	fpml-shared-4-4.xsd
rollConvention	PeriodicPayment	fpml-cd-4-4.xsd
roundingDirection	Rounding	fpml-shared-4-4.xsd
routingAccountNumber	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAccountNumber	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingAddress	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAddress	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingExplicitDetails	Beneficiary	fpml-shared-4-4.xsd
routingExplicitDetails	CorrespondentInformation	fpml-shared-4-4.xsd
routingExplicitDetails	IntermediaryInformation	fpml-shared-4-4.xsd
routingExplicitDetails	Routing	fpml-shared-4-4.xsd

routingId	RoutingIds	fpml-shared-4-4.xsd
routingIds	Beneficiary	fpml-shared-4-4.xsd
routingIds	CorrespondentInformation	fpml-shared-4-4.xsd
routingIds	IntermediaryInformation	fpml-shared-4-4.xsd
routingIds	Routing	fpml-shared-4-4.xsd
routingIds	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	Beneficiary	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	CorrespondentInformation	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	IntermediaryInformation	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	Routing	fpml-shared-4-4.xsd
routingName	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingName	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingReferenceText	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingReferenceText	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
scale	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
schedule	AveragingPeriod	fpml-option-shared-4-4.xsd
schedule	TriggerEvent	fpml-option-shared-4-4.xsd
scheduleBounds	RelativeDates	fpml-shared-4-4.xsd
scheduledDate	AssertedPosition	fpml-reconciliation-4-4.xsd
scheduledDate	Position	fpml-valuation-4-4.xsd
scheduledDate	PositionProposedMatch	fpml-reconciliation-4-4.xsd
scheduledDate	ScheduledDates	fpml-valuation-4-4.xsd
scheduledTerminationDate	GeneralTerms	fpml-cd-4-4.xsd
secondaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
secondaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
sector	Mortgage	fpml-asset-4-4.xsd
secured	CreditCurve	fpml-mktenv-4-4.xsd
securedList	ReferenceInformation	fpml-cd-4-4.xsd
seller	Strike	fpml-shared-4-4.xsd
seller	StrikeSchedule	fpml-shared-4-4.xsd
sellerPartyReference	CancelableProvision	fpml-ird-4-4.xsd
sellerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd
sellerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd
sellerPartyReference	Fra	fpml-ird-4-4.xsd
sellerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd
sellerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd
sellerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd
sellerPartyReference	GeneralTerms	fpml-cd-4-4.xsd
sellerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd
sellerPartyReference	OptionBase	fpml-option-shared-4-4.xsd
sellerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd
sellerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd
sellerPartyReference	Swaption	fpml-ird-4-4.xsd
sendTo	NotificationMessageHeader	fpml-msg-4-4.xsd
sendTo	RequestMessageHeader	fpml-msg-4-4.xsd
sendTo	ResponseMessageHeader	fpml-msg-4-4.xsd
seniority	Bond	fpml-asset-4-4.xsd
seniority	CreditCurve	fpml-mktenv-4-4.xsd
seniority	Mortgage	fpml-asset-4-4.xsd
sensitivity	SensitivitySet	fpml-valuation-4-4.xsd
sensitivityCharacteristics	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
sensitivityDefinition	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
sensitivitySet	Quotation	fpml-valuation-4-4.xsd
sensitivitySetDefinition	ValuationSet	fpml-valuation-4-4.xsd
sentBy	NotificationMessageHeader	fpml-msg-4-4.xsd
sentBy	RequestMessageHeader	fpml-msg-4-4.xsd
sentBy	ResponseMessageHeader	fpml-msg-4-4.xsd

sequence	DateOffset	fpml-shared-4-4.xsd
settledEntityMatrix	IndexReferenceInformation	fpml-cd-4-4.xsd
settlementAmount	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementAmount	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementCurrency	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementCurrency	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementCurrency	FxCashSettlement	fpml-shared-4-4.xsd
settlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementCurrency	SettlementProvision	fpml-ird-4-4.xsd
settlementCurrency	SettlementTerms	fpml-cd-4-4.xsd
settlementCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
settlementDate	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementDate	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementInformation	FxOptionPayout	fpml-fx-4-4.xsd
settlementInformation	FxOptionPremium	fpml-fx-4-4.xsd
settlementInformation	Payment	fpml-shared-4-4.xsd
settlementInstruction	SettlementInformation	fpml-shared-4-4.xsd
settlementMethod	SettlementInstruction	fpml-shared-4-4.xsd
settlementMethodElectingPartyReference	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementMethodElectionDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementPriceSource	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementProvision	InterestRateStream	fpml-ird-4-4.xsd
settlementRateOption	NonDeliverableSettlement	fpml-ird-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
settlementTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
settlementType	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementType	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementType	OptionBaseExtended	fpml-option-shared-4-4.xsd
settler	TradeSide	fpml-doc-4-4.xsd
shareAmount	ParticipationAmount	fpml-loan-4-4.xsd
shareCommitmentAmount	LenderLoanContractPeriod	fpml-loan-4-4.xsd
shareForCombined	EquityCorporateEvents	fpml-eq-shared-4-4.xsd
shareForOther	EquityCorporateEvents	fpml-eq-shared-4-4.xsd
shareForShare	EquityCorporateEvents	fpml-eq-shared-4-4.xsd
shareInterestAccrualAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareLoanContractAmount	DrawdownPayment	fpml-loan-4-4.xsd
shareLoanContractAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareLoanContractAmount	LenderLoanContractPeriod	fpml-loan-4-4.xsd
sharePikAccrualAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareRepaymentAmount	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
shift	DerivedValuationScenario	fpml-valuation-4-4.xsd
shift	PricingParameterShift	fpml-riskdef-4-4.xsd
shift	ValuationScenario	fpml-riskdef-4-4.xsd
shiftUnits	PricingParameterShift	fpml-riskdef-4-4.xsd
side	BasicQuotation	fpml-asset-4-4.xsd
side	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
side	PricingStructurePoint	fpml-mktenv-4-4.xsd
side	Quotation	fpml-valuation-4-4.xsd
side	QuotationCharacteristics	fpml-asset-4-4.xsd
side	SwapCurveValuation	fpml-bond-option-4-4.xsd
sideRateBasis	SideRate	fpml-fx-4-4.xsd
sideRates	ExchangeRate	fpml-fx-4-4.xsd
singlePartyOption	OptionalEarlyTermination	fpml-ird-4-4.xsd
singlePayment	FeeLeg	fpml-cd-4-4.xsd

singleUnderlyer	Underlyer	fpml-asset-4-4.xsd
singleValuationDate	ValuationDate	fpml-cd-4-4.xsd
sixtyBusinessDaySettlementCap	PhysicalSettlementTerms	fpml-cd-4-4.xsd
sizeInBytes	Resource	fpml-credit-event-notification-4-4.xsd
specificRate	CompoundingRate	fpml-eq-shared-4-4.xsd
specifiedCurrency	DeliverableObligations	fpml-cd-4-4.xsd
specifiedCurrency	Obligations	fpml-cd-4-4.xsd
specifiedNumber	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
splitSettlement	SettlementInstruction	fpml-shared-4-4.xsd
splitSettlementAmount	SplitSettlement	fpml-shared-4-4.xsd
splitTicket	ExerciseProcedure	fpml-shared-4-4.xsd
spotDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
spotPrice	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
spotPrice	EquityOption	fpml-eqd-4-4.xsd
spotRate	ExchangeRate	fpml-fx-4-4.xsd
spotRate	FxAverageRateOption	fpml-fx-4-4.xsd
spotRate	FxBarrierOption	fpml-fx-4-4.xsd
spotRate	FxCurveValuation	fpml-mktenv-4-4.xsd
spotRate	FxDigitalOption	fpml-fx-4-4.xsd
spotRate	SideRate	fpml-fx-4-4.xsd
spread	CashflowFixing	fpml-reconciliation-4-4.xsd
spread	CreditOptionStrike	fpml-cd-4-4.xsd
spread	FloatingRateDefinition	fpml-ird-4-4.xsd
spread	SwapCurveValuation	fpml-bond-option-4-4.xsd
spreadSchedule	FloatingRate	fpml-shared-4-4.xsd
spreadValue	TermPoint	fpml-mktenv-4-4.xsd
standardPublicSources	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
standardSettlementStyle	SettlementInformation	fpml-shared-4-4.xsd
startDate	AveragingSchedule	fpml-option-shared-4-4.xsd
startDate	FeeAccrualPeriod	fpml-loan-4-4.xsd
startDate	InterestAccrualPeriod	fpml-loan-4-4.xsd
startDate	InterestRatePeriod	fpml-loan-4-4.xsd
startDate	LenderLoanContractPeriod	fpml-loan-4-4.xsd
startDate	LenderPositionPeriod	fpml-loan-4-4.xsd
startDate	OnGoingFeePayment	fpml-loan-4-4.xsd
startDate	PikPeriod	fpml-loan-4-4.xsd
startDate	RatePeriod	fpml-loan-4-4.xsd
startDate	TermDeposit	fpml-fx-4-4.xsd
startingDate	ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
startTerm	SimpleFra	fpml-asset-4-4.xsd
state	Address	fpml-shared-4-4.xsd
status	Approval	fpml-doc-4-4.xsd
status	PositionMatchResult	fpml-reconciliation-4-4.xsd
status	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
step	CalculationAmount	fpml-cd-4-4.xsd
step	Schedule	fpml-shared-4-4.xsd
stepDate	Step	fpml-shared-4-4.xsd
stepFrequency	NotionalStepRule	fpml-ird-4-4.xsd
stepRelativeTo	NotionalStepRule	fpml-ird-4-4.xsd
stepUpProvision	FloatingAmountProvisions	fpml-cd-4-4.xsd
stepValue	Step	fpml-shared-4-4.xsd
strategyFeature	EquityDerivativeBase	fpml-eqd-4-4.xsd
strategyFeature	OptionFeature	fpml-option-shared-4-4.xsd
streetAddress	Address	fpml-shared-4-4.xsd
streetLine	StreetAddress	fpml-shared-4-4.xsd
strike	BondOption	fpml-bond-option-4-4.xsd
strike	CorrelationSwapOption	fpml-correlation-swaps-4-4.xsd

strike	CreditDefaultSwapOption	fpml-cd-4-4.xsd
strike	DividendSwapTransactionSupplementOption	fpml-dividend-swaps-4-4.xsd
strike	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
strike	EquityOption	fpml-eqd-4-4.xsd
strike	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
strike	VarianceSwapOption	fpml-variance-swaps-4-4.xsd
strikeDeterminationDate	EquityStrike	fpml-eq-shared-4-4.xsd
strikeFactor	Asian	fpml-option-shared-4-4.xsd
strikePercentage	EquityStrike	fpml-eq-shared-4-4.xsd
strikePercentage	OptionNumericStrike	fpml-option-shared-4-4.xsd
strikePrice	EquityStrike	fpml-eq-shared-4-4.xsd
strikePrice	OptionNumericStrike	fpml-option-shared-4-4.xsd
strikeQuoteBasis	FxStrikePrice	fpml-fx-4-4.xsd
strikeRate	Strike	fpml-shared-4-4.xsd
strikeReference	CreditOptionStrike	fpml-cd-4-4.xsd
strikeSpread	StrategyFeature	fpml-option-shared-4-4.xsd
stubAmount	StubValue	fpml-shared-4-4.xsd
stubCalculationPeriod	InterestLeg	fpml-eq-shared-4-4.xsd
stubCalculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
stubEndDate	Stub	fpml-shared-4-4.xsd
stubPeriodType	CalculationPeriodDates	fpml-ird-4-4.xsd
stubRate	StubValue	fpml-shared-4-4.xsd
stubStartDate	Stub	fpml-shared-4-4.xsd
submissionsComplete	PositionsAsserted	fpml-reconciliation-4-4.xsd
substitution	GeneralTerms	fpml-cd-4-4.xsd
swapPremium	EquityPremium	fpml-eq-shared-4-4.xsd
swapStream	Swap	fpml-ird-4-4.xsd
swapStreamReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
swaptionAdjustedDates	Swaption	fpml-ird-4-4.xsd
swaptionStraddle	Swaption	fpml-ird-4-4.xsd
swapUnwindValue	ReferenceSwapCurve	fpml-bond-option-4-4.xsd
tenderOffer	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
tenderOfferEvents	ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
tenor	InterestRatePeriod	fpml-loan-4-4.xsd
tenor	TimeDimension	fpml-riskdef-4-4.xsd
tenor	TimeDimension	fpml-riskdef-4-4.xsd
term	Deposit	fpml-asset-4-4.xsd
term	DerivativeFormula	fpml-riskdef-4-4.xsd
term	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
term	RateIndex	fpml-asset-4-4.xsd
term	SensitivityDefinition	fpml-riskdef-4-4.xsd
term	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
term	SimpleIRSwap	fpml-asset-4-4.xsd
term	TermPoint	fpml-mktenv-4-4.xsd
termination	ContractFullTermination	fpml-contract-notification-4-4.xsd
termination	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd
termination	ContractPartialTermination	fpml-contract-notification-4-4.xsd
termination	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd
termination	RequestTerminationConfirmation	fpml-posttrade-confirmation-4-4.xsd
termination	TerminationConfirmed	fpml-posttrade-confirmation-4-4.xsd
termination	TradeTerminationRequest	fpml-posttrade-negotiation-4-4.xsd
termination	TradeTerminationResponse	fpml-posttrade-negotiation-4-4.xsd
terminationDate	CalculationPeriodDates	fpml-ird-4-4.xsd
terminationDate	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
terminationDate	DirectionalLeg	fpml-eq-shared-4-4.xsd
terminationDate	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
terminationDate	ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd

terminationDate	TradeDetails	fpml-reconciliation-4-4.xsd
terminationEffectiveDate	Termination	fpml-posttrade-4-4.xsd
terminationTradeDate	Termination	fpml-posttrade-4-4.xsd
thresholdRate	AutomaticExercise	fpml-shared-4-4.xsd
time	BasicQuotation	fpml-asset-4-4.xsd
time	FeaturePayment	fpml-option-shared-4-4.xsd
time	MultiDimensionalPricingData	fpml-mktnv-4-4.xsd
time	PricingStructurePoint	fpml-mktnv-4-4.xsd
time	Quotation	fpml-valuation-4-4.xsd
time	QuotationCharacteristics	fpml-asset-4-4.xsd
timing	BasicQuotation	fpml-asset-4-4.xsd
timing	MultiDimensionalPricingData	fpml-mktnv-4-4.xsd
timing	PricingStructurePoint	fpml-mktnv-4-4.xsd
timing	Quotation	fpml-valuation-4-4.xsd
timing	QuotationCharacteristics	fpml-asset-4-4.xsd
touchCondition	FxAmericanTrigger	fpml-fx-4-4.xsd
trade	AcceptQuote	fpml-pretrade-4-4.xsd
trade	AffectedTransactions	fpml-posttrade-4-4.xsd
trade	AllocationCancelled	fpml-allocation-4-4.xsd
trade	AllocationCreated	fpml-allocation-4-4.xsd
trade	Amendment	fpml-doc-4-4.xsd
trade	DataDocument	fpml-doc-4-4.xsd
trade	Increase	fpml-doc-4-4.xsd
trade	ModifyTradeConfirmation	fpml-confirmation-4-4.xsd
trade	ModifyTradeMatch	fpml-tradeexec-4-4.xsd
trade	PositionConstituent	fpml-valuation-4-4.xsd
trade	QuoteAcceptanceConfirmed	fpml-pretrade-4-4.xsd
trade	RequestTradeConfirmation	fpml-confirmation-4-4.xsd
trade	RequestTradeMatch	fpml-tradeexec-4-4.xsd
trade	Termination	fpml-posttrade-4-4.xsd
trade	TradeAffirmation	fpml-confirmation-4-4.xsd
trade	TradeAmended	fpml-trade-notification-4-4.xsd
trade	TradeCancelled	fpml-trade-notification-4-4.xsd
trade	TradeConfirmed	fpml-confirmation-4-4.xsd
trade	TradeCreated	fpml-trade-notification-4-4.xsd
trade	TradeErrorResponse	fpml-msg-4-4.xsd
trade	TradeNotFound	fpml-msg-4-4.xsd
trade	TradeValuationItem	fpml-reporting-4-4.xsd
tradeCashflowsId	AllegedCashflow	fpml-reconciliation-4-4.xsd
tradeCashflowsId	AssertedCashflow	fpml-reconciliation-4-4.xsd
tradeCashflowsId	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
tradeCashflowsId	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
tradeCashflowsId	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
tradeDate	TradeDetails	fpml-reconciliation-4-4.xsd
tradeDate	TradeHeader	fpml-doc-4-4.xsd
tradeDetails	TradeIdentifyingItems	fpml-reconciliation-4-4.xsd
tradeHeader	Trade	fpml-doc-4-4.xsd
tradeId	Portfolio	fpml-doc-4-4.xsd
tradeId	TradeIdentifier	fpml-doc-4-4.xsd
tradeId	VersionedTradeId	fpml-doc-4-4.xsd
tradeIdentifier	BestFitTrade	fpml-doc-4-4.xsd
tradeIdentifier	ConfirmationCancelled	fpml-confirmation-4-4.xsd
tradeIdentifier	RequestTradeStatus	fpml-msg-4-4.xsd
tradeIdentifier	TradeAffirmed	fpml-confirmation-4-4.xsd
tradeIdentifier	TradeAlleged	fpml-matching-status-4-4.xsd
tradeIdentifier	TradeAlreadyMatched	fpml-tradeexec-4-4.xsd
tradeIdentifier	TradeAlreadySubmitted	fpml-msg-4-4.xsd

tradeIdentifier	TradeCancelled	fpml-trade-notification-4-4.xsd	
tradeIdentifier	TradeMatched	fpml-matching-status-4-4.xsd	
tradeIdentifier	TradeMismatched	fpml-matching-status-4-4.xsd	
tradeIdentifier	TradeNotFound	fpml-msg-4-4.xsd	
tradeIdentifier	TradeStatusItem	fpml-msg-4-4.xsd	
tradeIdentifier	TradeUnmatched	fpml-matching-status-4-4.xsd	
tradeIdentifyingItems	AllegedCashflow	fpml-reconciliation-4-4.xsd	
tradeIdentifyingItems	AssertedCashflow	fpml-reconciliation-4-4.xsd	
tradeIdentifyingItems	CancelTradeCashflows	fpml-reconciliation-4-4.xsd	
tradeIdentifyingItems	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd	
tradeIdentifyingItems	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd	
trader	PartyTradeInformation	fpml-doc-4-4.xsd	
tradeReference	AffectedTransactions	fpml-posttrade-4-4.xsd	
tradeReference	ContractCreated	fpml-contract-notification-4-4.xsd	
tradeReference	Increase	fpml-doc-4-4.xsd	
tradeReference	PositionConstituent	fpml-valuation-4-4.xsd	
tradeReference	Termination	fpml-posttrade-4-4.xsd	
tradeReference	TradeErrorResponse	fpml-msg-4-4.xsd	
tradeReference	TradeNotFound	fpml-msg-4-4.xsd	
tradeSide	Trade	fpml-doc-4-4.xsd	
tradeStatusItem	TradeStatus	fpml-msg-4-4.xsd	
tradeStatusValue	TradeStatusItem	fpml-msg-4-4.xsd	
tradeValuationItem	PortfolioValuationItem	fpml-reporting-4-4.xsd	
tradeValuationItem	RequestValuationReport	fpml-reporting-4-4.xsd	
tradeValuationItem	ValuationReport	fpml-reporting-4-4.xsd	
tranche	BasketReferenceInformation	fpml-cd-4-4.xsd	
tranche	IndexReferenceInformation	fpml-cd-4-4.xsd	
tranche	Loan	fpml-asset-4-4.xsd	
tranche	Mortgage	fpml-asset-4-4.xsd	
transferable	DeliverableObligations	fpml-cd-4-4.xsd	
transferee	ContractNovation	fpml-doc-4-4.xsd	
transferee	Novation	fpml-posttrade-4-4.xsd	
transferor	ContractNovation	fpml-doc-4-4.xsd	
transferor	Novation	fpml-posttrade-4-4.xsd	
treatedForecastRate	RateObservation	fpml-shared-4-4.xsd	
treatedRate	RateObservation	fpml-shared-4-4.xsd	
trigger	TriggerEvent	fpml-option-shared-4-4.xsd	
triggerCondition	FxEuropeanTrigger	fpml-fx-4-4.xsd	
triggerDates	TriggerEvent	fpml-option-shared-4-4.xsd	
triggerPayout	FxBarrierOption	fpml-fx-4-4.xsd	
triggerPayout	FxDigitalOption	fpml-fx-4-4.xsd	
triggerRate	FxAmericanTrigger	fpml-fx-4-4.xsd	
triggerRate	FxBarrier	fpml-fx-4-4.xsd	
triggerRate	FxEuropeanTrigger	fpml-fx-4-4.xsd	
type	Approval	fpml-doc-4-4.xsd	
type	ContractualTermsSupplement	fpml-shared-4-4.xsd	
type	ScheduledDate	fpml-valuation-4-4.xsd	
type	SpreadSchedule	fpml-shared-4-4.xsd	
unadjustedDate	AdjustableDate	fpml-shared-4-4.xsd	
unadjustedDate	AdjustableDate2	fpml-shared-4-4.xsd	
unadjustedDate	AdjustableDates	fpml-shared-4-4.xsd	
unadjustedDate	ScheduledDate	fpml-valuation-4-4.xsd	
unadjustedEndDate	CalculationPeriod	fpml-ird-4-4.xsd	
unadjustedEndDate	DividendPeriod	fpml-eq-shared-4-4.xsd	
unadjustedFirstDate	DateRange	fpml-shared-4-4.xsd	
unadjustedLastDate	DateRange	fpml-shared-4-4.xsd	
unadjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd	

unadjustedPrincipalExchangeDate	PrincipalExchange	fpml-ird-4-4.xsd
unadjustedStartDate	CalculationPeriod	fpml-ird-4-4.xsd
unadjustedStartDate	DividendPeriod	fpml-eq-shared-4-4.xsd
unadjustedVarianceCap	DeprecatedVariance	fpml-eq-shared-4-4.xsd
unadjustedVarianceCap	Variance	fpml-eq-shared-4-4.xsd
underlyer	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
underlyer	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
underlyer	DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
underlyer	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
underlyer	EquityDerivativeBase	fpml-eqd-4-4.xsd
underlyer	ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
underlyer	TradeDetails	fpml-reconciliation-4-4.xsd
underlyerNotional	BasketConstituent	fpml-asset-4-4.xsd
underlyerPrice	BasketConstituent	fpml-asset-4-4.xsd
underlyerReference	CashflowObservation	fpml-reconciliation-4-4.xsd
underlyerReference	DividendPeriod	fpml-eq-shared-4-4.xsd
underlyerReference	PassThroughItem	fpml-option-shared-4-4.xsd
underlyerReference	UnderlyerReferenceUnits	fpml-reconciliation-4-4.xsd
underlyerSpread	BasketConstituent	fpml-asset-4-4.xsd
underlyingAssetReference	PricingStructurePoint	fpml-mktenv-4-4.xsd
underlyingEquity	ConvertibleBond	fpml-asset-4-4.xsd
units	CashflowNotional	fpml-reconciliation-4-4.xsd
unknownReferenceObligation	ReferenceInformation	fpml-cd-4-4.xsd
unprocessedPosition	PositionsAcknowledged	fpml-reconciliation-4-4.xsd
upperBarrier	BoundedVariance	fpml-eq-shared-4-4.xsd
upperStrike	StrikeSpread	fpml-option-shared-4-4.xsd
upperStrikeNumberOfOptions	StrikeSpread	fpml-option-shared-4-4.xsd
url	Resource	fpml-credit-event-notification-4-4.xsd
validation	DataDocument	fpml-doc-4-4.xsd
validation	NotificationMessage	fpml-msg-4-4.xsd
validation	RequestMessage	fpml-msg-4-4.xsd
validation	ResponseMessage	fpml-msg-4-4.xsd
validationRuleId	Reason	fpml-msg-4-4.xsd
valuation	AssertedPosition	fpml-reconciliation-4-4.xsd
valuation	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
valuation	DirectionalLegUnderlyerValuation	fpml-eq-shared-4-4.xsd
valuation	Position	fpml-valuation-4-4.xsd
valuation	PositionProposedMatch	fpml-reconciliation-4-4.xsd
valuation	Valuations	fpml-valuation-4-4.xsd
valuationDate	BasicQuotation	fpml-asset-4-4.xsd
valuationDate	CashSettlementTerms	fpml-cd-4-4.xsd
valuationDate	DerivedValuationScenario	fpml-valuation-4-4.xsd
valuationDate	EquityValuation	fpml-eq-shared-4-4.xsd
valuationDate	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
valuationDate	PricingStructurePoint	fpml-mktenv-4-4.xsd
valuationDate	Quotation	fpml-valuation-4-4.xsd
valuationDate	QuotationCharacteristics	fpml-asset-4-4.xsd
valuationDate	ValuationScenario	fpml-riskdef-4-4.xsd
valuationDates	EquityValuation	fpml-eq-shared-4-4.xsd
valuationMethod	CashSettlementTerms	fpml-cd-4-4.xsd
valuationPostponement	FallbackReferencePrice	fpml-ird-4-4.xsd
valuationPriceFinal	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
valuationPriceFinal	ReturnLegValuation	fpml-eq-shared-4-4.xsd
valuationPriceInterim	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
valuationPriceInterim	ReturnLegValuation	fpml-eq-shared-4-4.xsd
valuationProvider	ReportingRoles	fpml-valuation-4-4.xsd
valuationReference	Valuations	fpml-valuation-4-4.xsd

valuationRules	ReturnLegValuationPrice	fpml-eq-shared-4-4.xsd
valuationScenario	ValuationSet	fpml-valuation-4-4.xsd
valuationScenarioReference	SensitivityDefinition	fpml-riskdef-4-4.xsd
valuationScenarioReference	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
valuationScenarioReference	Valuation	fpml-riskdef-4-4.xsd
valuationScenarioReference	ValuationSet	fpml-valuation-4-4.xsd
valuationTime	CashSettlementTerms	fpml-cd-4-4.xsd
valuationTime	EquityValuation	fpml-eq-shared-4-4.xsd
valuationTimeType	EquityValuation	fpml-eq-shared-4-4.xsd
value	BasicQuotation	fpml-asset-4-4.xsd
value	PricingStructurePoint	fpml-mktenv-4-4.xsd
value	Quotation	fpml-valuation-4-4.xsd
valueDate	FxAverageRateOption	fpml-fx-4-4.xsd
valueDate	FxDigitalOption	fpml-fx-4-4.xsd
valueDate	FxLeg	fpml-fx-4-4.xsd
valueDate	FxOptionLeg	fpml-fx-4-4.xsd
variance	LegAmount	fpml-eq-shared-4-4.xsd
variance	VarianceAmount	fpml-variance-swaps-4-4.xsd
varianceAmount	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceAmount	Variance	fpml-eq-shared-4-4.xsd
varianceCap	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceCap	Variance	fpml-eq-shared-4-4.xsd
varianceLeg	VarianceSwap	fpml-variance-swaps-4-4.xsd
varianceStrikePrice	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceStrikePrice	Variance	fpml-eq-shared-4-4.xsd
varianceSwap	VarianceSwapOption	fpml-variance-swaps-4-4.xsd
varyingNotionalCurrency	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
varyingNotionalFixingDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
varyingNotionalInterimExchangePaymentDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
vegaNotionalAmount	DeprecatedVariance	fpml-eq-shared-4-4.xsd
vegaNotionalAmount	Variance	fpml-eq-shared-4-4.xsd
version	AssertedPosition	fpml-reconciliation-4-4.xsd
version	AssetPool	fpml-asset-4-4.xsd
version	Position	fpml-valuation-4-4.xsd
version	PositionProposedMatch	fpml-reconciliation-4-4.xsd
version	PositionReference	fpml-reconciliation-4-4.xsd
version	RequestedPositions	fpml-reporting-4-4.xsd
version	UnprocessedPosition	fpml-reconciliation-4-4.xsd
version	VersionedContractId	fpml-doc-4-4.xsd
version	VersionedTradeId	fpml-doc-4-4.xsd
versionedContractId	ContractIdentifier	fpml-doc-4-4.xsd
versionedTradeId	TradeIdentifier	fpml-doc-4-4.xsd
volatilityStrikePrice	DeprecatedVariance	fpml-eq-shared-4-4.xsd
volatilityStrikePrice	Variance	fpml-eq-shared-4-4.xsd
WACCapInterestProvision	FloatingAmountProvisions	fpml-cd-4-4.xsd
weeklyRollConvention	ResetFrequency	fpml-shared-4-4.xsd
weekNumber	AveragingSchedule	fpml-option-shared-4-4.xsd
weight	CashflowObservation	fpml-reconciliation-4-4.xsd
weight	WeightedPartialDerivative	fpml-riskdef-4-4.xsd
weightedPartial	DenominatorTerm	fpml-riskdef-4-4.xsd
writedown	CreditEvents	fpml-option-shared-4-4.xsd
writedown	FloatingAmountEvents	fpml-cd-4-4.xsd
writedownReimbursement	AdditionalFixedPayments	fpml-cd-4-4.xsd
zeroCouponYieldAdjustedMethod	CashSettlement	fpml-ird-4-4.xsd
zeroCurve	YieldCurveValuation	fpml-mktenv-4-4.xsd

1.3 Index of All Components - Complex Types

Component	Contained In	File
AcceptQuote		fpml-pretrade-4-4.xsd
Account		fpml-shared-4-4.xsd
AccountId		fpml-shared-4-4.xsd
AccountReference		fpml-shared-4-4.xsd
ActualPrice		fpml-asset-4-4.xsd
AdditionalData		fpml-msg-4-4.xsd
AdditionalDisruptionEvents		fpml-eq-shared-4-4.xsd
AdditionalFixedPayments		fpml-cd-4-4.xsd
AdditionalPaymentAmount		fpml-eq-shared-4-4.xsd
AdditionalTerm		fpml-cd-4-4.xsd
Address		fpml-shared-4-4.xsd
AdjustableDate		fpml-shared-4-4.xsd
AdjustableDate2		fpml-shared-4-4.xsd
AdjustableDateOrRelativeDateSequence		fpml-eq-shared-4-4.xsd
AdjustableDates		fpml-shared-4-4.xsd
AdjustableDatesOrRelativeDateOffset		fpml-shared-4-4.xsd
AdjustableOrRelativeAndAdjustedDate		fpml-shared-4-4.xsd
AdjustableOrRelativeDate		fpml-shared-4-4.xsd
AdjustableOrRelativeDates		fpml-shared-4-4.xsd
AdjustableRelativeOrPeriodicDates		fpml-shared-4-4.xsd
AdjustedPaymentDates		fpml-cd-4-4.xsd
AdjustedRelativeDateOffset		fpml-shared-4-4.xsd
AffectedTransactions		fpml-posttrade-4-4.xsd
AllegedCashflow		fpml-reconciliation-4-4.xsd
Allocation		fpml-doc-4-4.xsd
AllocationAmended		fpml-allocation-4-4.xsd
AllocationCancelled		fpml-allocation-4-4.xsd
AllocationCreated		fpml-allocation-4-4.xsd
Allocations		fpml-doc-4-4.xsd
AllocationTradeIdentifier		fpml-doc-4-4.xsd
Amendment		fpml-doc-4-4.xsd
AmendmentConfirmed		fpml-posttrade-confirmation-4-4.xsd
AmericanExercise		fpml-shared-4-4.xsd
AmountReference		fpml-shared-4-4.xsd
AmountSchedule		fpml-shared-4-4.xsd
AnyAssetReference		fpml-asset-4-4.xsd
Approval		fpml-doc-4-4.xsd
Approvals		fpml-doc-4-4.xsd
Asian		fpml-option-shared-4-4.xsd
AssertedCashflow		fpml-reconciliation-4-4.xsd
AssertedPosition		fpml-reconciliation-4-4.xsd
Asset		fpml-asset-4-4.xsd
AssetMeasureType		fpml-asset-4-4.xsd
AssetOrTermPointOrPricingStructureReference		fpml-riskdef-4-4.xsd
AssetPool		fpml-asset-4-4.xsd
AssetReference		fpml-asset-4-4.xsd
AssetValuation		fpml-valuation-4-4.xsd
AutomaticExercise		fpml-shared-4-4.xsd
AveragingPeriod		fpml-option-shared-4-4.xsd
AveragingSchedule		fpml-option-shared-4-4.xsd
BankruptcyEvent		fpml-credit-event-notification-4-4.xsd
Barrier		fpml-option-shared-4-4.xsd
BasicAssetValuation		fpml-riskdef-4-4.xsd

BasicQuotation	fpml-asset-4-4.xsd
Basket	fpml-asset-4-4.xsd
BasketConstituent	fpml-asset-4-4.xsd
BasketId	fpml-asset-4-4.xsd
BasketName	fpml-asset-4-4.xsd
BasketReferenceInformation	fpml-cd-4-4.xsd
Beneficiary	fpml-shared-4-4.xsd
BermudaExercise	fpml-shared-4-4.xsd
BestFitTrade	fpml-doc-4-4.xsd
BlockTradeIdentifier	fpml-doc-4-4.xsd
Bond	fpml-asset-4-4.xsd
BondOption	fpml-bond-option-4-4.xsd
BondOptionStrike	fpml-bond-option-4-4.xsd
BondReference	fpml-ird-4-4.xsd
BoundedCorrelation	fpml-eq-shared-4-4.xsd
BoundedVariance	fpml-eq-shared-4-4.xsd
BrokerConfirmation	fpml-shared-4-4.xsd
BrokerConfirmationType	fpml-shared-4-4.xsd
BrokerEquityOption	fpml-eqd-4-4.xsd
BulletPayment	fpml-ird-4-4.xsd
BusinessCenter	fpml-shared-4-4.xsd
BusinessCenters	fpml-shared-4-4.xsd
BusinessCentersReference	fpml-shared-4-4.xsd
BusinessCenterTime	fpml-shared-4-4.xsd
BusinessDateRange	fpml-shared-4-4.xsd
BusinessDayAdjustments	fpml-shared-4-4.xsd
BusinessDayAdjustmentsReference	fpml-shared-4-4.xsd
CalculatedAmount	fpml-eq-shared-4-4.xsd
Calculation	fpml-ird-4-4.xsd
CalculationAgent	fpml-shared-4-4.xsd
CalculationAmount	fpml-cd-4-4.xsd
CalculationDetails	fpml-reconciliation-4-4.xsd
CalculationFromObservation	fpml-eq-shared-4-4.xsd
CalculationPeriod	fpml-ird-4-4.xsd
CalculationPeriodAmount	fpml-ird-4-4.xsd
CalculationPeriodDates	fpml-ird-4-4.xsd
CalculationPeriodDatesReference	fpml-ird-4-4.xsd
CalculationPeriodFrequency	fpml-shared-4-4.xsd
CalendarSpread	fpml-option-shared-4-4.xsd
CancelableProvision	fpml-ird-4-4.xsd
CancelableProvisionAdjustedDates	fpml-ird-4-4.xsd
CancellationEvent	fpml-ird-4-4.xsd
CancelTradeCashflows	fpml-reconciliation-4-4.xsd
CancelTradeConfirmation	fpml-confirmation-4-4.xsd
CancelTradeMatch	fpml-tradeexec-4-4.xsd
CapFloor	fpml-ird-4-4.xsd
Cash	fpml-asset-4-4.xsd
CashflowCalculationElements	fpml-reconciliation-4-4.xsd
CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
CashflowFixing	fpml-reconciliation-4-4.xsd
CashflowFixingReference	fpml-reconciliation-4-4.xsd
CashflowId	fpml-reconciliation-4-4.xsd
CashflowNotional	fpml-reconciliation-4-4.xsd
CashflowObservation	fpml-reconciliation-4-4.xsd
CashflowObservationReference	fpml-reconciliation-4-4.xsd
Cashflows	fpml-ird-4-4.xsd
CashflowType	fpml-shared-4-4.xsd

CashPriceMethod	fpml-ird-4-4.xsd
CashSettlement	fpml-ird-4-4.xsd
CashSettlementPaymentDate	fpml-ird-4-4.xsd
CashSettlementReferenceBanks	fpml-shared-4-4.xsd
CashSettlementTerms	fpml-cd-4-4.xsd
ChangeContract	fpml-doc-4-4.xsd
ChangeContractSize	fpml-doc-4-4.xsd
ClassifiedPayment	fpml-option-shared-4-4.xsd
ClearanceSystem	fpml-shared-4-4.xsd
Collateral	fpml-doc-4-4.xsd
Commission	fpml-asset-4-4.xsd
Composite	fpml-option-shared-4-4.xsd
Compounding	fpml-eq-shared-4-4.xsd
CompoundingFrequency	fpml-mktenv-4-4.xsd
CompoundingRate	fpml-eq-shared-4-4.xsd
ConfirmationCancelled	fpml-confirmation-4-4.xsd
ConfirmTrade	fpml-confirmation-4-4.xsd
ConstituentWeight	fpml-asset-4-4.xsd
Contract	fpml-doc-4-4.xsd
ContractCancelled	fpml-contract-notification-4-4.xsd
ContractCreated	fpml-contract-notification-4-4.xsd
ContractFullTermination	fpml-contract-notification-4-4.xsd
ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd
ContractHeader	fpml-doc-4-4.xsd
ContractId	fpml-doc-4-4.xsd
ContractIdentifier	fpml-doc-4-4.xsd
ContractIncreased	fpml-contract-notification-4-4.xsd
ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd
ContractInformation	fpml-doc-4-4.xsd
ContractNovated	fpml-contract-notification-4-4.xsd
ContractNovatedCancelled	fpml-contract-notification-4-4.xsd
ContractNovation	fpml-doc-4-4.xsd
ContractPartialTermination	fpml-contract-notification-4-4.xsd
ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd
ContractReference	fpml-doc-4-4.xsd
ContractReferenceMessage	fpml-contract-notification-4-4.xsd
ContractTermination	fpml-doc-4-4.xsd
ContractualDefinitions	fpml-shared-4-4.xsd
ContractualMatrix	fpml-shared-4-4.xsd
ContractualSupplement	fpml-shared-4-4.xsd
ContractualTermsSupplement	fpml-shared-4-4.xsd
ConversationId	fpml-msg-4-4.xsd
ConvertibleBond	fpml-asset-4-4.xsd
Correlation	fpml-eq-shared-4-4.xsd
CorrelationAmount	fpml-correlation-swaps-4-4.xsd
CorrelationLeg	fpml-correlation-swaps-4-4.xsd
CorrelationSwap	fpml-correlation-swaps-4-4.xsd
CorrelationSwapOption	fpml-correlation-swaps-4-4.xsd
CorrespondentInformation	fpml-shared-4-4.xsd
Country	fpml-shared-4-4.xsd
CouponType	fpml-asset-4-4.xsd
CreditCurve	fpml-mktenv-4-4.xsd
CreditCurveValuation	fpml-mktenv-4-4.xsd
CreditDefaultSwap	fpml-cd-4-4.xsd
CreditDefaultSwapOption	fpml-cd-4-4.xsd
CreditDerivativesNotices	fpml-doc-4-4.xsd
CreditEvent	fpml-credit-event-notification-4-4.xsd

CreditEventNotice	fpml-option-shared-4-4.xsd
CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
CreditEventNotification	fpml-credit-event-notification-4-4.xsd
CreditEvents	fpml-option-shared-4-4.xsd
CreditEventsReference	fpml-option-shared-4-4.xsd
CreditOptionStrike	fpml-cd-4-4.xsd
CreditSeniority	fpml-shared-4-4.xsd
Currency	fpml-shared-4-4.xsd
CutName	fpml-fx-4-4.xsd
DataDocument	fpml-doc-4-4.xsd
DateList	fpml-shared-4-4.xsd
DateOffset	fpml-shared-4-4.xsd
DateRange	fpml-shared-4-4.xsd
DateReference	fpml-shared-4-4.xsd
DateRelativeToPaymentDates	fpml-ird-4-4.xsd
DateTimeList	fpml-shared-4-4.xsd
DayCountFraction	fpml-shared-4-4.xsd
DealIdentifier	fpml-loan-4-4.xsd
DefaultProbabilityCurve	fpml-mktenv-4-4.xsd
DefinePosition	fpml-reconciliation-4-4.xsd
DeliverableObligations	fpml-cd-4-4.xsd
DenominatorTerm	fpml-riskdef-4-4.xsd
Deposit	fpml-asset-4-4.xsd
DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
DeprecatedEquityLegValuationPrice	fpml-return-swaps-4-4.xsd
DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
DeprecatedScheduledTerminationDate	fpml-cd-4-4.xsd
DeprecatedVariance	fpml-eq-shared-4-4.xsd
DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
DerivativeCalculationMethod	fpml-riskdef-4-4.xsd
DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
DerivativeFormula	fpml-riskdef-4-4.xsd
DerivedValuationScenario	fpml-valuation-4-4.xsd
DeterminationMethod	fpml-shared-4-4.xsd
DirectionalLeg	fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyerValuation	fpml-eq-shared-4-4.xsd
Discounting	fpml-ird-4-4.xsd
DividendAdjustment	fpml-eq-shared-4-4.xsd
DividendConditions	fpml-shared-4-4.xsd
DividendLeg	fpml-dividend-swaps-4-4.xsd
DividendPaymentDate	fpml-shared-4-4.xsd
DividendPayout	fpml-asset-4-4.xsd
DividendPeriod	fpml-eq-shared-4-4.xsd
DividendPeriodDividend	fpml-eq-shared-4-4.xsd
DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
DividendSwapTransactionSupplement	fpml-dividend-swaps-4-4.xsd
DividendSwapTransactionSupplementOption	fpml-dividend-swaps-4-4.xsd
Document	fpml-doc-4-4.xsd
Documentation	fpml-shared-4-4.xsd
DrawdownNotice	fpml-loan-4-4.xsd
DrawdownPayment	fpml-loan-4-4.xsd
EarlyTerminationEvent	fpml-ird-4-4.xsd
EarlyTerminationProvision	fpml-ird-4-4.xsd
Empty	fpml-shared-4-4.xsd

EntityId	fpml-shared-4-4.xsd
EntityName	fpml-shared-4-4.xsd
EntityType	fpml-cd-4-4.xsd
EquityAmericanExercise	fpml-eqd-4-4.xsd
EquityAsset	fpml-asset-4-4.xsd
EquityBermudaExercise	fpml-eqd-4-4.xsd
EquityCorporateEvents	fpml-eq-shared-4-4.xsd
EquityDerivativeBase	fpml-eqd-4-4.xsd
EquityDerivativeLongFormBase	fpml-eqd-4-4.xsd
EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
EquityEuropeanExercise	fpml-eqd-4-4.xsd
EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
EquityForward	fpml-eqd-4-4.xsd
EquityMultipleExercise	fpml-eqd-4-4.xsd
EquityOption	fpml-eqd-4-4.xsd
EquityOptionTermination	fpml-eqd-4-4.xsd
EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
EquityPremium	fpml-eq-shared-4-4.xsd
EquityStrike	fpml-eq-shared-4-4.xsd
EquitySwapTransactionSupplement	fpml-return-swaps-4-4.xsd
EquityValuation	fpml-eq-shared-4-4.xsd
EuropeanExercise	fpml-shared-4-4.xsd
Event	fpml-doc-4-4.xsd
EventId	fpml-doc-4-4.xsd
ExchangeId	fpml-shared-4-4.xsd
ExchangeRate	fpml-fx-4-4.xsd
ExchangeTraded	fpml-asset-4-4.xsd
ExchangeTradedContract	fpml-asset-4-4.xsd
ExchangeTradedFund	fpml-asset-4-4.xsd
ExecutionDateTime	fpml-doc-4-4.xsd
Exercise	fpml-shared-4-4.xsd
ExerciseEvent	fpml-ird-4-4.xsd
ExerciseFee	fpml-shared-4-4.xsd
ExerciseFeeSchedule	fpml-shared-4-4.xsd
ExerciseNotice	fpml-shared-4-4.xsd
ExercisePeriod	fpml-ird-4-4.xsd
ExerciseProcedure	fpml-shared-4-4.xsd
ExpiryDateTime	fpml-fx-4-4.xsd
ExtendibleProvision	fpml-ird-4-4.xsd
ExtendibleProvisionAdjustedDates	fpml-ird-4-4.xsd
ExtensionEvent	fpml-ird-4-4.xsd
ExtraordinaryEvents	fpml-eq-shared-4-4.xsd
FacilityCommitmentPosition	fpml-loan-4-4.xsd
FacilityIdentifier	fpml-loan-4-4.xsd
FacilityNotice	fpml-loan-4-4.xsd
FacilityRepayment	fpml-loan-4-4.xsd
FacilityType	fpml-asset-4-4.xsd
FailureToPay	fpml-option-shared-4-4.xsd
FailureToPayEvent	fpml-credit-event-notification-4-4.xsd
FallbackReferencePrice	fpml-ird-4-4.xsd
FeaturePayment	fpml-option-shared-4-4.xsd
FeeAccrualPeriod	fpml-loan-4-4.xsd
FeeAccrualSchedule	fpml-loan-4-4.xsd
FeeLeg	fpml-cd-4-4.xsd
FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
FirstPeriodStartDate	fpml-doc-4-4.xsd
FixedAmountCalculation	fpml-cd-4-4.xsd

FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
FixedPaymentLeg	fpml-dividend-swaps-4-4.xsd
FixedRate	fpml-cd-4-4.xsd
FixedRateReference	fpml-cd-4-4.xsd
FloatingAmountEvents	fpml-cd-4-4.xsd
FloatingAmountProvisions	fpml-cd-4-4.xsd
FloatingRate	fpml-shared-4-4.xsd
FloatingRateCalculation	fpml-shared-4-4.xsd
FloatingRateDefinition	fpml-ird-4-4.xsd
FloatingRateIndex	fpml-shared-4-4.xsd
ForecastRateIndex	fpml-shared-4-4.xsd
Formula	fpml-shared-4-4.xsd
FormulaComponent	fpml-shared-4-4.xsd
FormulaTerm	fpml-riskdef-4-4.xsd
ForwardRateCurve	fpml-mktnv-4-4.xsd
Fra	fpml-ird-4-4.xsd
FrequencyType	fpml-option-shared-4-4.xsd
Future	fpml-asset-4-4.xsd
FutureId	fpml-asset-4-4.xsd
FxAmericanTrigger	fpml-fx-4-4.xsd
FxAverageRateObservationDate	fpml-fx-4-4.xsd
FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
FxAverageRateOption	fpml-fx-4-4.xsd
FxBarrier	fpml-fx-4-4.xsd
FxBarrierOption	fpml-fx-4-4.xsd
FxCashSettlement	fpml-shared-4-4.xsd
FxConversion	fpml-asset-4-4.xsd
FxCurve	fpml-mktnv-4-4.xsd
FxCurveValuation	fpml-mktnv-4-4.xsd
FxDigitalOption	fpml-fx-4-4.xsd
FxEuropeanTrigger	fpml-fx-4-4.xsd
FxFeature	fpml-option-shared-4-4.xsd
FxFixing	fpml-shared-4-4.xsd
FxFixingDate	fpml-ird-4-4.xsd
FxLeg	fpml-fx-4-4.xsd
FxLinkedNotionalAmount	fpml-ird-4-4.xsd
FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
FxOptionLeg	fpml-fx-4-4.xsd
FxOptionPayout	fpml-fx-4-4.xsd
FxOptionPremium	fpml-fx-4-4.xsd
FxRate	fpml-shared-4-4.xsd
FxRateAsset	fpml-asset-4-4.xsd
FxRateSet	fpml-mktnv-4-4.xsd
FxSpotRateSource	fpml-shared-4-4.xsd
FxStrikePrice	fpml-fx-4-4.xsd
FxSwap	fpml-fx-4-4.xsd
FxTerms	fpml-loan-4-4.xsd
GeneralTerms	fpml-cd-4-4.xsd
GenericDimension	fpml-riskdef-4-4.xsd
GoverningLaw	fpml-shared-4-4.xsd
GracePeriodExtension	fpml-option-shared-4-4.xsd
GrossCashflow	fpml-reconciliation-4-4.xsd
IdentifiedCurrency	fpml-shared-4-4.xsd
IdentifiedCurrencyReference	fpml-shared-4-4.xsd
IdentifiedDate	fpml-shared-4-4.xsd
IdentifiedPayerReceiver	fpml-shared-4-4.xsd
Increase	fpml-doc-4-4.xsd

IncreaseConfirmed	fpml-posttrade-confirmation-4-4.xsd
IndependentAmount	fpml-doc-4-4.xsd
Index	fpml-asset-4-4.xsd
IndexAdjustmentEvents	fpml-eq-shared-4-4.xsd
IndexAnnexSource	fpml-cd-4-4.xsd
IndexId	fpml-cd-4-4.xsd
IndexName	fpml-cd-4-4.xsd
IndexReferenceInformation	fpml-cd-4-4.xsd
InflationRateCalculation	fpml-ird-4-4.xsd
InformationProvider	fpml-shared-4-4.xsd
InformationSource	fpml-shared-4-4.xsd
InitialPayment	fpml-cd-4-4.xsd
InitialPortfolioDefinition	fpml-reconciliation-4-4.xsd
InstrumentId	fpml-shared-4-4.xsd
InstrumentSet	fpml-riskdef-4-4.xsd
InterestAccrualPeriod	fpml-loan-4-4.xsd
InterestAccrualSchedule	fpml-loan-4-4.xsd
InterestAccrualsCompoundingMethod	fpml-shared-4-4.xsd
InterestAccrualsMethod	fpml-shared-4-4.xsd
InterestCalculation	fpml-eq-shared-4-4.xsd
InterestCalculationReference	fpml-eq-shared-4-4.xsd
InterestLeg	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference	fpml-eq-shared-4-4.xsd
InterestLegResetDates	fpml-eq-shared-4-4.xsd
InterestPayment	fpml-loan-4-4.xsd
InterestPaymentNotice	fpml-loan-4-4.xsd
InterestRatePeriod	fpml-loan-4-4.xsd
InterestRateStream	fpml-ird-4-4.xsd
InterestRateStreamReference	fpml-ird-4-4.xsd
InterestShortFall	fpml-cd-4-4.xsd
IntermediaryInformation	fpml-shared-4-4.xsd
InterpolationMethod	fpml-shared-4-4.xsd
Interval	fpml-shared-4-4.xsd
Knock	fpml-option-shared-4-4.xsd
Language	fpml-credit-event-notification-4-4.xsd
Leg	fpml-shared-4-4.xsd
LegalEntity	fpml-shared-4-4.xsd
LegalEntityReference	fpml-shared-4-4.xsd
LegAmount	fpml-eq-shared-4-4.xsd
LenderLoanContractPeriod	fpml-loan-4-4.xsd
LenderPositionPeriod	fpml-loan-4-4.xsd
Lien	fpml-asset-4-4.xsd
LinkId	fpml-doc-4-4.xsd
Loan	fpml-asset-4-4.xsd
LoanContract	fpml-loan-4-4.xsd
LoanContractIdentifier	fpml-loan-4-4.xsd
LoanContractNotice	fpml-loan-4-4.xsd
LoanContractPosition	fpml-loan-4-4.xsd
LoanContractRepayment	fpml-loan-4-4.xsd
LoanParticipation	fpml-cd-4-4.xsd
MainPublication	fpml-shared-4-4.xsd
MakeWholeAmount	fpml-bond-option-4-4.xsd
MakeWholeProvisions	fpml-eq-shared-4-4.xsd
MandatoryEarlyTermination	fpml-ird-4-4.xsd
MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
ManualExercise	fpml-shared-4-4.xsd

Market	fpml-riskdef-4-4.xsd
MarketDisruption	fpml-option-shared-4-4.xsd
MarketReference	fpml-riskdef-4-4.xsd
MasterAgreement	fpml-shared-4-4.xsd
MasterAgreementType	fpml-shared-4-4.xsd
MasterConfirmation	fpml-shared-4-4.xsd
MasterConfirmationType	fpml-shared-4-4.xsd
MatchId	fpml-reconciliation-4-4.xsd
Math	fpml-shared-4-4.xsd
MatrixSource	fpml-cd-4-4.xsd
MatrixTerm	fpml-shared-4-4.xsd
MatrixType	fpml-shared-4-4.xsd
Message	fpml-msg-4-4.xsd
MessageAddress	fpml-msg-4-4.xsd
MessageHeader	fpml-msg-4-4.xsd
MessageId	fpml-msg-4-4.xsd
MessageRejected	fpml-msg-4-4.xsd
MimeType	fpml-shared-4-4.xsd
ModifyTradeConfirmation	fpml-confirmation-4-4.xsd
ModifyTradeMatch	fpml-tradeexec-4-4.xsd
Money	fpml-shared-4-4.xsd
Mortgage	fpml-asset-4-4.xsd
MortgageSector	fpml-asset-4-4.xsd
MultiDimensionalPricingData	fpml-mktnv-4-4.xsd
MultipleExercise	fpml-shared-4-4.xsd
MultipleValuationDates	fpml-cd-4-4.xsd
MutualFund	fpml-asset-4-4.xsd
NettedSwapBase	fpml-eq-shared-4-4.xsd
NonDeliverableSettlement	fpml-ird-4-4.xsd
NotDomesticCurrency	fpml-cd-4-4.xsd
NotificationMessage	fpml-msg-4-4.xsd
NotificationMessageHeader	fpml-msg-4-4.xsd
NotifyingParty	fpml-option-shared-4-4.xsd
Notional	fpml-ird-4-4.xsd
NotionalAmountReference	fpml-shared-4-4.xsd
NotionalStepRule	fpml-ird-4-4.xsd
NovateTrade	fpml-posttrade-execution-4-4.xsd
Novation	fpml-posttrade-4-4.xsd
NovationAlleged	fpml-posttrade-confirmation-4-4.xsd
NovationConfirmed	fpml-posttrade-confirmation-4-4.xsd
NovationConsentGranted	fpml-posttrade-negotiation-4-4.xsd
NovationConsentRefused	fpml-posttrade-negotiation-4-4.xsd
NovationConsentRequest	fpml-posttrade-negotiation-4-4.xsd
NovationMatched	fpml-matching-status-4-4.xsd
NovationNotificationMessage	fpml-posttrade-4-4.xsd
NovationRequestMessage	fpml-posttrade-4-4.xsd
NovationResponseMessage	fpml-posttrade-4-4.xsd
ObligationAccelerationEvent	fpml-credit-event-notification-4-4.xsd
ObligationDefaultEvent	fpml-credit-event-notification-4-4.xsd
Obligations	fpml-cd-4-4.xsd
ObservedRates	fpml-fx-4-4.xsd
Offset	fpml-shared-4-4.xsd
OneOffFeeNotice	fpml-loan-4-4.xsd
OneOffFeePayment	fpml-loan-4-4.xsd
OnGoingFeeNotice	fpml-loan-4-4.xsd
OnGoingFeePayment	fpml-loan-4-4.xsd
OptionalEarlyTermination	fpml-ird-4-4.xsd

OptionalEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
OptionBase	fpml-option-shared-4-4.xsd
OptionBaseExtended	fpml-option-shared-4-4.xsd
OptionFeature	fpml-option-shared-4-4.xsd
OptionFeatures	fpml-eq-shared-4-4.xsd
OptionNumericStrike	fpml-option-shared-4-4.xsd
OptionStrike	fpml-option-shared-4-4.xsd
ParametricAdjustment	fpml-mktenv-4-4.xsd
ParametricAdjustmentPoint	fpml-mktenv-4-4.xsd
PartialExercise	fpml-shared-4-4.xsd
PartialTerminationAmount	fpml-posttrade-4-4.xsd
ParticipationAmount	fpml-loan-4-4.xsd
Party	fpml-shared-4-4.xsd
PartyId	fpml-shared-4-4.xsd
PartyMessageInformation	fpml-msg-4-4.xsd
PartyOrAccountReference	fpml-shared-4-4.xsd
PartyOrTradeSideReference	fpml-shared-4-4.xsd
PartyPortfolioName	fpml-doc-4-4.xsd
PartyReference	fpml-shared-4-4.xsd
PartyRole	fpml-doc-4-4.xsd
PartyTradeIdentifier	fpml-doc-4-4.xsd
PartyTradeIdentifiers	fpml-doc-4-4.xsd
PartyTradeInformation	fpml-doc-4-4.xsd
PassThrough	fpml-option-shared-4-4.xsd
PassThroughItem	fpml-option-shared-4-4.xsd
Payment	fpml-shared-4-4.xsd
PaymentCalculationPeriod	fpml-ird-4-4.xsd
PaymentCurrency	fpml-shared-4-4.xsd
PaymentDates	fpml-ird-4-4.xsd
PaymentDatesReference	fpml-ird-4-4.xsd
PaymentDetail	fpml-doc-4-4.xsd
PaymentId	fpml-reconciliation-4-4.xsd
PaymentMatching	fpml-reconciliation-4-4.xsd
PaymentRule	fpml-doc-4-4.xsd
PaymentType	fpml-shared-4-4.xsd
PCDeliverableObligationCharac	fpml-cd-4-4.xsd
PendingPayment	fpml-asset-4-4.xsd
PercentageRule	fpml-doc-4-4.xsd
PeriodicDates	fpml-shared-4-4.xsd
PeriodicPayment	fpml-cd-4-4.xsd
PerturbationType	fpml-riskdef-4-4.xsd
PhysicalSettlementPeriod	fpml-cd-4-4.xsd
PhysicalSettlementTerms	fpml-cd-4-4.xsd
PikPeriod	fpml-loan-4-4.xsd
Portfolio	fpml-doc-4-4.xsd
PortfolioDefinition	fpml-reconciliation-4-4.xsd
PortfolioName	fpml-doc-4-4.xsd
PortfolioValuationItem	fpml-reporting-4-4.xsd
Position	fpml-valuation-4-4.xsd
PositionConstituent	fpml-valuation-4-4.xsd
PositionId	fpml-riskdef-4-4.xsd
PositionMatchResult	fpml-reconciliation-4-4.xsd
PositionMatchStatus	fpml-reconciliation-4-4.xsd
PositionProposedMatch	fpml-reconciliation-4-4.xsd
PositionReference	fpml-reconciliation-4-4.xsd
PositionReport	fpml-reporting-4-4.xsd
PositionsAcknowledged	fpml-reconciliation-4-4.xsd

PositionsAsserted	fpml-reconciliation-4-4.xsd
PositionsMatchResults	fpml-reconciliation-4-4.xsd
Premium	fpml-option-shared-4-4.xsd
PremiumQuote	fpml-fx-4-4.xsd
PrePayment	fpml-eqd-4-4.xsd
Price	fpml-asset-4-4.xsd
PriceQuoteUnits	fpml-asset-4-4.xsd
PriceSourceDisruption	fpml-ird-4-4.xsd
PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
PricingDataPointCoordinateReference	fpml-riskdef-4-4.xsd
PricingInputReplacement	fpml-riskdef-4-4.xsd
PricingInputType	fpml-riskdef-4-4.xsd
PricingMethod	fpml-riskdef-4-4.xsd
PricingParameterDerivative	fpml-riskdef-4-4.xsd
PricingParameterDerivativeReference	fpml-riskdef-4-4.xsd
PricingParameterShift	fpml-riskdef-4-4.xsd
PricingStructure	fpml-shared-4-4.xsd
PricingStructurePoint	fpml-mktenv-4-4.xsd
PricingStructureReference	fpml-shared-4-4.xsd
PricingStructureValuation	fpml-riskdef-4-4.xsd
PrincipalExchange	fpml-ird-4-4.xsd
PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
PrincipalExchangeFeatures	fpml-eq-shared-4-4.xsd
PrincipalExchanges	fpml-shared-4-4.xsd
ProblemLocation	fpml-msg-4-4.xsd
Product	fpml-shared-4-4.xsd
ProductId	fpml-shared-4-4.xsd
ProductReference	fpml-shared-4-4.xsd
ProductType	fpml-shared-4-4.xsd
ProtectionTerms	fpml-cd-4-4.xsd
ProtectionTermsReference	fpml-cd-4-4.xsd
PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
Quanto	fpml-option-shared-4-4.xsd
QueryParameter	fpml-doc-4-4.xsd
QueryParameterId	fpml-doc-4-4.xsd
QueryParameterOperator	fpml-doc-4-4.xsd
QueryPortfolio	fpml-doc-4-4.xsd
QuotableFxLeg	fpml-pretrade-4-4.xsd
QuotableFxRate	fpml-pretrade-4-4.xsd
QuotablePayment	fpml-pretrade-4-4.xsd
QuotableProduct	fpml-pretrade-4-4.xsd
Quotation	fpml-valuation-4-4.xsd
QuotationCharacteristics	fpml-asset-4-4.xsd
QuoteAcceptanceConfirmed	fpml-pretrade-4-4.xsd
QuoteAlreadyExpired	fpml-pretrade-4-4.xsd
QuotedAs	fpml-fx-4-4.xsd
QuotedAssetSet	fpml-riskdef-4-4.xsd
QuotedCurrencyPair	fpml-shared-4-4.xsd
QuoteTiming	fpml-asset-4-4.xsd
QuoteUpdated	fpml-pretrade-4-4.xsd
Rate	fpml-shared-4-4.xsd
RateIndex	fpml-asset-4-4.xsd
RateObservation	fpml-shared-4-4.xsd
RatePeriod	fpml-loan-4-4.xsd
RateReference	fpml-shared-4-4.xsd
RateSourcePage	fpml-shared-4-4.xsd

Reason	fpml-msg-4-4.xsd
ReasonCode	fpml-msg-4-4.xsd
Reference	fpml-shared-4-4.xsd
ReferenceAmount	fpml-shared-4-4.xsd
ReferenceBank	fpml-shared-4-4.xsd
ReferenceBankId	fpml-shared-4-4.xsd
ReferenceInformation	fpml-cd-4-4.xsd
ReferenceObligation	fpml-cd-4-4.xsd
ReferencePair	fpml-cd-4-4.xsd
ReferencePool	fpml-cd-4-4.xsd
ReferencePoolItem	fpml-cd-4-4.xsd
ReferenceSwapCurve	fpml-bond-option-4-4.xsd
RelativeDateOffset	fpml-shared-4-4.xsd
RelativeDates	fpml-shared-4-4.xsd
RelativeDateSequence	fpml-shared-4-4.xsd
RelevantUnderlyingDateReference	fpml-ird-4-4.xsd
Repayment	fpml-loan-4-4.xsd
RepaymentConfirmationNotice	fpml-loan-4-4.xsd
RepaymentNotice	fpml-loan-4-4.xsd
ReportingRoles	fpml-valuation-4-4.xsd
Representations	fpml-eq-shared-4-4.xsd
RepudiationMoratoriumEvent	fpml-credit-event-notification-4-4.xsd
RequestAllocation	fpml-allocation-4-4.xsd
RequestAmendmentConfirmation	fpml-posttrade-confirmation-4-4.xsd
RequestedPositions	fpml-reporting-4-4.xsd
RequestIncreaseConfirmation	fpml-posttrade-confirmation-4-4.xsd
RequestMessage	fpml-msg-4-4.xsd
RequestMessageHeader	fpml-msg-4-4.xsd
RequestNovationConfirmation	fpml-posttrade-confirmation-4-4.xsd
RequestPortfolio	fpml-reconciliation-4-4.xsd
RequestPositionReport	fpml-reporting-4-4.xsd
RequestQuote	fpml-pretrade-4-4.xsd
RequestQuoteResponse	fpml-pretrade-4-4.xsd
RequestTerminationConfirmation	fpml-posttrade-confirmation-4-4.xsd
RequestTradeConfirmation	fpml-confirmation-4-4.xsd
RequestTradeMatch	fpml-tradeexec-4-4.xsd
RequestTradeStatus	fpml-msg-4-4.xsd
RequestValuationReport	fpml-reporting-4-4.xsd
RequiredIdentifierDate	fpml-shared-4-4.xsd
ResetDates	fpml-ird-4-4.xsd
ResetDatesReference	fpml-ird-4-4.xsd
ResetFrequency	fpml-shared-4-4.xsd
Resource	fpml-credit-event-notification-4-4.xsd
ResourceId	fpml-credit-event-notification-4-4.xsd
ResourceLength	fpml-credit-event-notification-4-4.xsd
ResponseMessage	fpml-msg-4-4.xsd
ResponseMessageHeader	fpml-msg-4-4.xsd
Restructuring	fpml-option-shared-4-4.xsd
RestructuringEvent	fpml-credit-event-notification-4-4.xsd
RestructuringType	fpml-option-shared-4-4.xsd
Return	fpml-eq-shared-4-4.xsd
ReturnLeg	fpml-eq-shared-4-4.xsd
ReturnLegValuation	fpml-eq-shared-4-4.xsd
ReturnLegValuationPrice	fpml-eq-shared-4-4.xsd
ReturnSwap	fpml-eq-shared-4-4.xsd
ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
ReturnSwapAmount	fpml-eq-shared-4-4.xsd

ReturnSwapBase	fpml-eq-shared-4-4.xsd
ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
ReturnSwapLeg	fpml-eq-shared-4-4.xsd
ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
ReturnSwapNotional	fpml-eq-shared-4-4.xsd
ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
Rounding	fpml-shared-4-4.xsd
Routing	fpml-shared-4-4.xsd
RoutingExplicitDetails	fpml-shared-4-4.xsd
RoutingId	fpml-shared-4-4.xsd
RoutingIds	fpml-shared-4-4.xsd
RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
Schedule	fpml-shared-4-4.xsd
ScheduledDate	fpml-valuation-4-4.xsd
ScheduledDates	fpml-valuation-4-4.xsd
ScheduledDateType	fpml-valuation-4-4.xsd
ScheduledTerminationDate	fpml-cd-4-4.xsd
ScheduleReference	fpml-shared-4-4.xsd
Sensitivity	fpml-valuation-4-4.xsd
SensitivityDefinition	fpml-riskdef-4-4.xsd
SensitivitySet	fpml-valuation-4-4.xsd
SensitivitySetDefinition	fpml-riskdef-4-4.xsd
SensitivitySetReference	fpml-valuation-4-4.xsd
SettledEntityMatrix	fpml-cd-4-4.xsd
SettlementInformation	fpml-shared-4-4.xsd
SettlementInstruction	fpml-shared-4-4.xsd
SettlementMethod	fpml-shared-4-4.xsd
SettlementPriceSource	fpml-shared-4-4.xsd
SettlementProvision	fpml-ird-4-4.xsd
SettlementRateOption	fpml-ird-4-4.xsd
SettlementRateSource	fpml-shared-4-4.xsd
SettlementTerms	fpml-cd-4-4.xsd
SettlementTermsReference	fpml-cd-4-4.xsd
SharedAmericanExercise	fpml-shared-4-4.xsd
SideRate	fpml-fx-4-4.xsd
SideRates	fpml-fx-4-4.xsd
SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
SimpleFra	fpml-asset-4-4.xsd
SimpleIRSwap	fpml-asset-4-4.xsd
SimplePayment	fpml-shared-4-4.xsd
SinglePartyOption	fpml-ird-4-4.xsd
SinglePayment	fpml-cd-4-4.xsd
SingleUnderlyer	fpml-asset-4-4.xsd
SingleValuationDate	fpml-cd-4-4.xsd
SpecifiedCurrency	fpml-cd-4-4.xsd
SplitSettlement	fpml-shared-4-4.xsd
SpreadSchedule	fpml-shared-4-4.xsd
SpreadScheduleReference	fpml-shared-4-4.xsd
SpreadScheduleType	fpml-shared-4-4.xsd
StartingDate	fpml-eq-shared-4-4.xsd
Step	fpml-shared-4-4.xsd
StepReference	fpml-reconciliation-4-4.xsd
Strategy	fpml-doc-4-4.xsd
StrategyFeature	fpml-option-shared-4-4.xsd
StreetAddress	fpml-shared-4-4.xsd
Strike	fpml-shared-4-4.xsd
StrikeSchedule	fpml-shared-4-4.xsd

StrikeSpread	fpml-option-shared-4-4.xsd
Stub	fpml-shared-4-4.xsd
StubCalculationPeriod	fpml-eq-shared-4-4.xsd
StubCalculationPeriodAmount	fpml-ird-4-4.xsd
StubValue	fpml-shared-4-4.xsd
Swap	fpml-ird-4-4.xsd
SwapAdditionalTerms	fpml-ird-4-4.xsd
SwapCurveValuation	fpml-bond-option-4-4.xsd
Swaption	fpml-ird-4-4.xsd
SwaptionAdjustedDates	fpml-ird-4-4.xsd
TermCurve	fpml-mktnv-4-4.xsd
TermDeposit	fpml-fx-4-4.xsd
Termination	fpml-posttrade-4-4.xsd
TerminationConfirmed	fpml-posttrade-confirmation-4-4.xsd
TermPoint	fpml-mktnv-4-4.xsd
TimeDimension	fpml-riskdef-4-4.xsd
Trade	fpml-doc-4-4.xsd
TradeAffirmation	fpml-confirmation-4-4.xsd
TradeAffirmed	fpml-confirmation-4-4.xsd
TradeAlleged	fpml-matching-status-4-4.xsd
TradeAlreadyAffirmed	fpml-confirmation-4-4.xsd
TradeAlreadyCancelled	fpml-msg-4-4.xsd
TradeAlreadyConfirmed	fpml-confirmation-4-4.xsd
TradeAlreadyMatched	fpml-tradeexec-4-4.xsd
TradeAlreadySubmitted	fpml-msg-4-4.xsd
TradeAlreadyTerminated	fpml-msg-4-4.xsd
TradeAmended	fpml-trade-notification-4-4.xsd
TradeAmendment	fpml-posttrade-4-4.xsd
TradeAmendmentRequest	fpml-posttrade-negotiation-4-4.xsd
TradeAmendmentResponse	fpml-posttrade-negotiation-4-4.xsd
TradeCancelled	fpml-trade-notification-4-4.xsd
TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
TradeCashflowsId	fpml-reconciliation-4-4.xsd
TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
TradeCashflowsStatus	fpml-reconciliation-4-4.xsd
TradeConfirmed	fpml-confirmation-4-4.xsd
TradeCreated	fpml-trade-notification-4-4.xsd
TradeDetails	fpml-reconciliation-4-4.xsd
TradeDifference	fpml-doc-4-4.xsd
TradeErrorResponse	fpml-msg-4-4.xsd
TradeHeader	fpml-doc-4-4.xsd
TradeId	fpml-doc-4-4.xsd
TradeIdentifier	fpml-doc-4-4.xsd
TradeIdentifyingItems	fpml-reconciliation-4-4.xsd
TradeIncreaseRequest	fpml-posttrade-negotiation-4-4.xsd
TradeIncreaseResponse	fpml-posttrade-negotiation-4-4.xsd
TradeMatched	fpml-matching-status-4-4.xsd
TradeMismatched	fpml-matching-status-4-4.xsd
TradeNotFound	fpml-msg-4-4.xsd
TradeNovated	fpml-posttrade-execution-4-4.xsd
Trader	fpml-doc-4-4.xsd
TradeSide	fpml-doc-4-4.xsd
TradeStatus	fpml-msg-4-4.xsd
TradeStatusItem	fpml-msg-4-4.xsd
TradeStatusValue	fpml-msg-4-4.xsd
TradeTerminationRequest	fpml-posttrade-negotiation-4-4.xsd

TradeTerminationResponse	fpml-posttrade-negotiation-4-4.xsd
TradeUnderlyer	fpml-reconciliation-4-4.xsd
TradeUnderlyerReference	fpml-reconciliation-4-4.xsd
TradeUnmatched	fpml-matching-status-4-4.xsd
TradeValuationItem	fpml-reporting-4-4.xsd
Tranche	fpml-cd-4-4.xsd
Trigger	fpml-option-shared-4-4.xsd
TriggerEvent	fpml-option-shared-4-4.xsd
Underlyer	fpml-asset-4-4.xsd
UnderlyerReferenceUnits	fpml-reconciliation-4-4.xsd
UnderlyingAsset	fpml-asset-4-4.xsd
UnderlyingAssetTranche	fpml-asset-4-4.xsd
UnprocessedPosition	fpml-reconciliation-4-4.xsd
Validation	fpml-doc-4-4.xsd
Valuation	fpml-riskdef-4-4.xsd
ValuationDate	fpml-cd-4-4.xsd
ValuationDocument	fpml-main-4-4.xsd
ValuationPostponement	fpml-ird-4-4.xsd
ValuationReference	fpml-riskdef-4-4.xsd
ValuationReport	fpml-reporting-4-4.xsd
Valuations	fpml-valuation-4-4.xsd
ValuationScenario	fpml-riskdef-4-4.xsd
ValuationScenarioReference	fpml-riskdef-4-4.xsd
ValuationSet	fpml-valuation-4-4.xsd
ValuationSetDetail	fpml-valuation-4-4.xsd
Variance	fpml-eq-shared-4-4.xsd
VarianceAmount	fpml-variance-swaps-4-4.xsd
VarianceLeg	fpml-variance-swaps-4-4.xsd
VarianceSwap	fpml-variance-swaps-4-4.xsd
VarianceSwapOption	fpml-variance-swaps-4-4.xsd
VersionedContractId	fpml-doc-4-4.xsd
VersionedTradeId	fpml-doc-4-4.xsd
VolatilityMatrix	fpml-mktenv-4-4.xsd
VolatilityRepresentation	fpml-mktenv-4-4.xsd
WeightedPartialDerivative	fpml-riskdef-4-4.xsd
YieldCurve	fpml-mktenv-4-4.xsd
YieldCurveMethod	fpml-ird-4-4.xsd
YieldCurveValuation	fpml-mktenv-4-4.xsd
ZeroRateCurve	fpml-mktenv-4-4.xsd

2 Base Financial Types

2.1 Base Financial Types - Global Elements

Component	Contained In	File
floatingRateCalculation		fpml-ird-4-4.xsd
fxAverageRateOption		fpml-fx-4-4.xsd
fxRate		fpml-asset-4-4.xsd
inflationRateCalculation		fpml-ird-4-4.xsd
rateCalculation		fpml-ird-4-4.xsd
rateIndex		fpml-asset-4-4.xsd
strategy		fpml-doc-4-4.xsd

2.2 Base Financial Types - Local Elements

Component	Contained In	File
acceleratedOrMatured	DeliverableObligations	fpml-cd-4-4.xsd
accrualAmount	FeeAccrualPeriod	fpml-loan-4-4.xsd
accruedAmount	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
additionalPaymentAmount	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
allInRate	InterestRatePeriod	fpml-loan-4-4.xsd
amount	ActualPrice	fpml-asset-4-4.xsd
amount	CashflowNotional	fpml-reconciliation-4-4.xsd
amount	CorrelationLeg	fpml-correlation-swaps-4-4.xsd
amount	FacilityRepayment	fpml-loan-4-4.xsd
amount	FeaturePayment	fpml-option-shared-4-4.xsd
amount	InterestPayment	fpml-loan-4-4.xsd
amount	LoanContract	fpml-loan-4-4.xsd
amount	LoanContractRepayment	fpml-loan-4-4.xsd
amount	Money	fpml-shared-4-4.xsd
amount	OneOffFeePayment	fpml-loan-4-4.xsd
amount	OnGoingFeePayment	fpml-loan-4-4.xsd
amount	PendingPayment	fpml-asset-4-4.xsd
amount	ReturnLeg	fpml-eq-shared-4-4.xsd
amount	VarianceLeg	fpml-variance-swaps-4-4.xsd
amountRelativeTo	FxConversion	fpml-asset-4-4.xsd
amountRelativeTo	Price	fpml-asset-4-4.xsd
amountRelativeTo	PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
amountRelativeTo	ReturnSwapNotional	fpml-eq-shared-4-4.xsd
averageRateObservationDate	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateObservationSchedule	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateQuoteBasis	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateWeightingFactor	FxAverageRateObservationDate	fpml-fx-4-4.xsd
basketAmount	ConstituentWeight	fpml-asset-4-4.xsd
calculatedRate	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
calculatedRate	FloatingRateDefinition	fpml-ird-4-4.xsd
calculatedRateReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
calculationAmount	FixedAmountCalculation	fpml-cd-4-4.xsd
calculationAmount	ProtectionTerms	fpml-cd-4-4.xsd
calculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
callCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
callCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
capRate	FloatingRateDefinition	fpml-ird-4-4.xsd
capRateSchedule	FloatingRate	fpml-shared-4-4.xsd
cashflowAmount	GrossCashflow	fpml-reconciliation-4-4.xsd
cashSettlementAmount	CashSettlementTerms	fpml-cd-4-4.xsd
changeInNotionalAmount	ChangeContractSize	fpml-doc-4-4.xsd
commissionAmount	Commission	fpml-asset-4-4.xsd
compoundingRate	Compounding	fpml-eq-shared-4-4.xsd
couponRate	Bond	fpml-asset-4-4.xsd
couponRate	Mortgage	fpml-asset-4-4.xsd
creditChargeAmount	Allocation	fpml-doc-4-4.xsd
currency1SideRate	SideRates	fpml-fx-4-4.xsd
currency2SideRate	SideRates	fpml-fx-4-4.xsd
currentAmount	FacilityCommitmentPosition	fpml-loan-4-4.xsd
currentAmount	LoanContractPosition	fpml-loan-4-4.xsd
currentInterestRatePeriod	LoanContract	fpml-loan-4-4.xsd
decreaseInNotionalAmount	PartialTerminationAmount	fpml-posttrade-4-4.xsd
discountRate	Discounting	fpml-ird-4-4.xsd

discountRateDayCountFraction	Discounting	fpml-ird-4-4.xsd
dividendAmount	DividendConditions	fpml-shared-4-4.xsd
equityAmount	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
equityAmount	DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
excessDividendAmount	DividendConditions	fpml-shared-4-4.xsd
exchangeRate	FxLeg	fpml-fx-4-4.xsd
exchangeRate	QuotableFxLeg	fpml-pretrade-4-4.xsd
faceAmount	Bond	fpml-asset-4-4.xsd
fallbackSettlementRateOption	FallbackReferencePrice	fpml-ird-4-4.xsd
feeAmount	ExerciseFee	fpml-shared-4-4.xsd
feeAmountSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd
feeRate	ExerciseFee	fpml-shared-4-4.xsd
feeRatePeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
feeRateSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd
finalRateRounding	FloatingRateCalculation	fpml-shared-4-4.xsd
fixedAmount	PeriodicPayment	fpml-cd-4-4.xsd
fixedAmount	SinglePayment	fpml-cd-4-4.xsd
fixedAmountCalculation	PeriodicPayment	fpml-cd-4-4.xsd
fixedPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
fixedRate	CalculationPeriod	fpml-ird-4-4.xsd
fixedRate	FixedAmountCalculation	fpml-cd-4-4.xsd
fixedRate	Fra	fpml-ird-4-4.xsd
fixedRate	InterestAccrualsMethod	fpml-shared-4-4.xsd
fixedRate	TermDeposit	fpml-fx-4-4.xsd
fixedRate	TradeUnderlyer	fpml-reconciliation-4-4.xsd
fixedRateSchedule	Calculation	fpml-ird-4-4.xsd
fixedRateStepReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
floatingAmountEvents	ProtectionTerms	fpml-cd-4-4.xsd
floatingAmountProvisions	FloatingAmountEvents	fpml-cd-4-4.xsd
floatingRate	StubValue	fpml-shared-4-4.xsd
floatingRate	TradeUnderlyer	fpml-reconciliation-4-4.xsd
floatingRateCalculation	InterestAccrualsMethod	fpml-shared-4-4.xsd
floatingRateDefinition	CalculationPeriod	fpml-ird-4-4.xsd
floatingRateIndex	FloatingRate	fpml-shared-4-4.xsd
floatingRateIndex	ForecastRateIndex	fpml-shared-4-4.xsd
floatingRateIndex	Fra	fpml-ird-4-4.xsd
floatingRateIndex	InterestRatePeriod	fpml-loan-4-4.xsd
floatingRateIndex	RateIndex	fpml-asset-4-4.xsd
floatingRateIndex	SwapCurveValuation	fpml-bond-option-4-4.xsd
floatingRateMultiplier	FloatingRateDefinition	fpml-ird-4-4.xsd
floatingRateMultiplierSchedule	FloatingRate	fpml-shared-4-4.xsd
floorRate	FloatingRateDefinition	fpml-ird-4-4.xsd
floorRateSchedule	FloatingRate	fpml-shared-4-4.xsd
forecastAmount	CalculationPeriod	fpml-ird-4-4.xsd
forecastPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
forecastRate	CalculationPeriod	fpml-ird-4-4.xsd
forecastRate	RateObservation	fpml-shared-4-4.xsd
forecastRateIndex	YieldCurve	fpml-mktenv-4-4.xsd
fxLinkedNotionalAmount	CalculationPeriod	fpml-ird-4-4.xsd
fxRate	AssetValuation	fpml-valuation-4-4.xsd
fxRate	Commission	fpml-asset-4-4.xsd
fxRate	FxConversion	fpml-asset-4-4.xsd
fxRate	FxTerms	fpml-loan-4-4.xsd
fxRate	Quanto	fpml-option-shared-4-4.xsd
fxSpotRateSource	Composite	fpml-option-shared-4-4.xsd
fxSpotRateSource	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
fxSpotRateSource	Quanto	fpml-option-shared-4-4.xsd

globalAmount	ParticipationAmount	fpml-loan-4-4.xsd
increaseInNotionalAmount	Increase	fpml-doc-4-4.xsd
independentAmount	Collateral	fpml-doc-4-4.xsd
initialRate	FloatingRateCalculation	fpml-shared-4-4.xsd
integralMultipleAmount	MultipleExercise	fpml-shared-4-4.xsd
integralMultipleAmount	PartialExercise	fpml-shared-4-4.xsd
interestAmount	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegRate	CompoundingRate	fpml-eq-shared-4-4.xsd
interestRate	InterestRatePeriod	fpml-loan-4-4.xsd
interestRatePeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
knownAmountSchedule	CalculationPeriodAmount	fpml-ird-4-4.xsd
makeWholeAmount	ReferenceSwapCurve	fpml-bond-option-4-4.xsd
marketFixedRate	FeeLeg	fpml-cd-4-4.xsd
maximumNotionalAmount	MultipleExercise	fpml-shared-4-4.xsd
minimumNotionalAmount	MultipleExercise	fpml-shared-4-4.xsd
minimumNotionalAmount	PartialExercise	fpml-shared-4-4.xsd
minimumQuotationAmount	CashSettlementTerms	fpml-cd-4-4.xsd
negativeInterestRateTreatment	FloatingRateCalculation	fpml-shared-4-4.xsd
notionalAmount	CalculationPeriod	fpml-ird-4-4.xsd
notionalAmount	Correlation	fpml-eq-shared-4-4.xsd
notionalAmount	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
notionalAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd
notionalAmount	ReturnSwapNotional	fpml-eq-shared-4-4.xsd
notionalAmountReference	PercentageRule	fpml-doc-4-4.xsd
notionalStepAmount	NotionalStepRule	fpml-ird-4-4.xsd
notionalStepRate	NotionalStepRule	fpml-ird-4-4.xsd
novatedAmount	ContractNovation	fpml-doc-4-4.xsd
novatedAmount	Novation	fpml-posttrade-4-4.xsd
observedFxSpotRate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
observedRate	ObservedRates	fpml-fx-4-4.xsd
observedRate	RateObservation	fpml-shared-4-4.xsd
observedRates	FxAverageRateOption	fpml-fx-4-4.xsd
originalAmount	LoanContractIdentifier	fpml-loan-4-4.xsd
originalCommitmentAmount	FacilityIdentifier	fpml-loan-4-4.xsd
originalPrincipalAmount	Mortgage	fpml-asset-4-4.xsd
outstandingNotionalAmount	ChangeContractSize	fpml-doc-4-4.xsd
outstandingNotionalAmount	Increase	fpml-doc-4-4.xsd
outstandingNotionalAmount	PartialTerminationAmount	fpml-posttrade-4-4.xsd
partialExerciseAmount	RestructuringEvent	fpml-credit-event-notification-4-4.xsd
paymentAmount	AdditionalPaymentAmount	fpml-eq-shared-4-4.xsd
paymentAmount	AdjustedPaymentDates	fpml-cd-4-4.xsd
paymentAmount	EquityPremium	fpml-eq-shared-4-4.xsd
paymentAmount	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentAmount	InitialPayment	fpml-cd-4-4.xsd
paymentAmount	Payment	fpml-shared-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentMatching	fpml-reconciliation-4-4.xsd
paymentAmount	QuotablePayment	fpml-pretrade-4-4.xsd
paymentAmount	SimplePayment	fpml-shared-4-4.xsd
perturbationAmount	DerivativeCalculationProcedure	fpml-riskdef-4-4.xsd
positionAmount	LenderPositionPeriod	fpml-loan-4-4.xsd
premiumAmount	FxOptionPremium	fpml-fx-4-4.xsd
prePaymentAmount	PrePayment	fpml-eqd-4-4.xsd
presentValueAmount	Payment	fpml-shared-4-4.xsd
presentValueAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
presentValueAmount	Premium	fpml-option-shared-4-4.xsd

presentValuePrincipalExchangeAmount	PrincipalExchange	fpml-ird-4-4.xsd
primaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
primaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
principalAmount	PrincipalExchangeAmount	fpml-eq-shared-4-4.xsd
principalExchangeAmount	PrincipalExchange	fpml-ird-4-4.xsd
principalExchangeAmount	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
priorAmount	FacilityCommitmentPosition	fpml-loan-4-4.xsd
priorAmount	LoanContractPosition	fpml-loan-4-4.xsd
putCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
putCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
quotationAmount	CashSettlementTerms	fpml-cd-4-4.xsd
quotationRateType	CashPriceMethod	fpml-ird-4-4.xsd
quotationRateType	YieldCurveMethod	fpml-ird-4-4.xsd
rate	FxRate	fpml-shared-4-4.xsd
rate	FxStrikePrice	fpml-fx-4-4.xsd
rate	RatePeriod	fpml-loan-4-4.xsd
rate	SideRate	fpml-fx-4-4.xsd
rateCurve	ForwardRateCurve	fpml-mktenv-4-4.xsd
rateCurve	ZeroRateCurve	fpml-mktenv-4-4.xsd
rateCutOffDaysOffset	ResetDates	fpml-ird-4-4.xsd
rateFixingDate	InterestRatePeriod	fpml-loan-4-4.xsd
rateObservation	FloatingRateDefinition	fpml-ird-4-4.xsd
rateOfReturn	ReturnLeg	fpml-eq-shared-4-4.xsd
rateReference	RateObservation	fpml-shared-4-4.xsd
rateSource	FxRateAsset	fpml-asset-4-4.xsd
rateSource	InformationSource	fpml-shared-4-4.xsd
rateSource	InterestShortFall	fpml-cd-4-4.xsd
rateSourcePage	InformationSource	fpml-shared-4-4.xsd
rateSourcePageHeading	InformationSource	fpml-shared-4-4.xsd
rateTreatment	FloatingRate	fpml-shared-4-4.xsd
recoveryRate	CreditCurveValuation	fpml-mktenv-4-4.xsd
recoveryRateCurve	CreditCurveValuation	fpml-mktenv-4-4.xsd
referenceAmount	LegAmount	fpml-eq-shared-4-4.xsd
secondaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
secondaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
settlementAmount	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementAmount	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementRateOption	NonDeliverableSettlement	fpml-ird-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
shareAmount	ParticipationAmount	fpml-loan-4-4.xsd
shareCommitmentAmount	LenderLoanContractPeriod	fpml-loan-4-4.xsd
shareInterestAccrualAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareLoanContractAmount	DrawdownPayment	fpml-loan-4-4.xsd
shareLoanContractAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareLoanContractAmount	LenderLoanContractPeriod	fpml-loan-4-4.xsd
sharePikAccrualAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareRepaymentAmount	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
sideRateBasis	SideRate	fpml-fx-4-4.xsd
sideRates	ExchangeRate	fpml-fx-4-4.xsd
specificRate	CompoundingRate	fpml-eq-shared-4-4.xsd
splitSettlementAmount	SplitSettlement	fpml-shared-4-4.xsd
spotRate	ExchangeRate	fpml-fx-4-4.xsd
spotRate	FxAverageRateOption	fpml-fx-4-4.xsd
spotRate	FxBarrierOption	fpml-fx-4-4.xsd
spotRate	FxCurveValuation	fpml-mktenv-4-4.xsd

spotRate	FxDigitalOption	fpml-fx-4-4.xsd
spotRate	SideRate	fpml-fx-4-4.xsd
strategyFeature	EquityDerivativeBase	fpml-eqd-4-4.xsd
strategyFeature	OptionFeature	fpml-option-shared-4-4.xsd
strikeRate	Strike	fpml-shared-4-4.xsd
stubAmount	StubValue	fpml-shared-4-4.xsd
stubCalculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
stubRate	StubValue	fpml-shared-4-4.xsd
thresholdRate	AutomaticExercise	fpml-shared-4-4.xsd
treatedForecastRate	RateObservation	fpml-shared-4-4.xsd
treatedRate	RateObservation	fpml-shared-4-4.xsd
triggerRate	FxAmericanTrigger	fpml-fx-4-4.xsd
triggerRate	FxBarrier	fpml-fx-4-4.xsd
triggerRate	FxEuropeanTrigger	fpml-fx-4-4.xsd
varianceAmount	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceAmount	Variance	fpml-eq-shared-4-4.xsd
vegaNotionalAmount	DeprecatedVariance	fpml-eq-shared-4-4.xsd
vegaNotionalAmount	Variance	fpml-eq-shared-4-4.xsd

2.3 Base Financial Types - Complex Types

Component	Contained In	File
AdditionalPaymentAmount		fpml-eq-shared-4-4.xsd
AmountReference		fpml-shared-4-4.xsd
AmountSchedule		fpml-shared-4-4.xsd
CalculatedAmount		fpml-eq-shared-4-4.xsd
CalculationAmount		fpml-cd-4-4.xsd
CalculationPeriodAmount		fpml-ird-4-4.xsd
CompoundingRate		fpml-eq-shared-4-4.xsd
CorrelationAmount		fpml-correlation-swaps-4-4.xsd
Currency		fpml-shared-4-4.xsd
DeprecatedVarianceAmount		fpml-eq-shared-4-4.xsd
EquityCorporateEvents		fpml-eq-shared-4-4.xsd
ExchangeRate		fpml-fx-4-4.xsd
FixedAmountCalculation		fpml-cd-4-4.xsd
FixedPaymentAmount		fpml-dividend-swaps-4-4.xsd
FixedRate		fpml-cd-4-4.xsd
FixedRateReference		fpml-cd-4-4.xsd
FloatingAmountEvents		fpml-cd-4-4.xsd
FloatingAmountProvisions		fpml-cd-4-4.xsd
FloatingRate		fpml-shared-4-4.xsd
FloatingRateCalculation		fpml-shared-4-4.xsd
FloatingRateDefinition		fpml-ird-4-4.xsd
FloatingRateIndex		fpml-shared-4-4.xsd
ForecastRateIndex		fpml-shared-4-4.xsd
ForwardRateCurve		fpml-mktenv-4-4.xsd
FxAverageRateObservationDate		fpml-fx-4-4.xsd
FxAverageRateObservationSchedule		fpml-fx-4-4.xsd
FxAverageRateOption		fpml-fx-4-4.xsd
FxLinkedNotionalAmount		fpml-ird-4-4.xsd
FxRate		fpml-shared-4-4.xsd
FxRateAsset		fpml-asset-4-4.xsd
FxRateSet		fpml-mktenv-4-4.xsd
FxSpotRateSource		fpml-shared-4-4.xsd
IndependentAmount		fpml-doc-4-4.xsd
InflationRateCalculation		fpml-ird-4-4.xsd
InterestRatePeriod		fpml-loan-4-4.xsd
InterestRateStream		fpml-ird-4-4.xsd
InterestRateStreamReference		fpml-ird-4-4.xsd
LegAmount		fpml-eq-shared-4-4.xsd
MakeWholeAmount		fpml-bond-option-4-4.xsd
Money		fpml-shared-4-4.xsd
NotionalAmountReference		fpml-shared-4-4.xsd
ObservedRates		fpml-fx-4-4.xsd
PartialTerminationAmount		fpml-posttrade-4-4.xsd
ParticipationAmount		fpml-loan-4-4.xsd
PrincipalExchangeAmount		fpml-eq-shared-4-4.xsd
QuotableFxRate		fpml-pretrade-4-4.xsd
Rate		fpml-shared-4-4.xsd
RateIndex		fpml-asset-4-4.xsd
RateObservation		fpml-shared-4-4.xsd
RatePeriod		fpml-loan-4-4.xsd
RateReference		fpml-shared-4-4.xsd
RateSourcePage		fpml-shared-4-4.xsd
ReferenceAmount		fpml-shared-4-4.xsd

ReturnSwapAmount		fpml-eq-shared-4-4.xsd
Rounding		fpml-shared-4-4.xsd
SettlementRateOption		fpml-ird-4-4.xsd
SettlementRateSource		fpml-shared-4-4.xsd
SideRate		fpml-fx-4-4.xsd
SideRates		fpml-fx-4-4.xsd
Strategy		fpml-doc-4-4.xsd
StrategyFeature		fpml-option-shared-4-4.xsd
StubCalculationPeriodAmount		fpml-ird-4-4.xsd
VarianceAmount		fpml-variance-swaps-4-4.xsd
ZeroRateCurve		fpml-mktnv-4-4.xsd

3 Dates and Times

3.1 Dates and Times - Global Elements

No components

3.2 Dates and Times - Local Elements

Component	Contained In	File
additionalPaymentDate	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
adjustableDate	AdjustableDateOrRelativeDateSequence	fpml-eq-shared-4-4.xsd
adjustableDate	AdjustableOrRelativeDate	fpml-shared-4-4.xsd
adjustableDate	DeprecatedScheduledTerminationDate	fpml-cd-4-4.xsd
adjustableDate	DividendPaymentDate	fpml-shared-4-4.xsd
adjustableDate	ScheduledTerminationDate	fpml-cd-4-4.xsd
adjustableDate	StartingDate	fpml-eq-shared-4-4.xsd
adjustableDates	AdjustableDatesOrRelativeDateOffset	fpml-shared-4-4.xsd
adjustableDates	AdjustableOrRelativeDates	fpml-shared-4-4.xsd
adjustableDates	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
adjustableDates	CashSettlementPaymentDate	fpml-ird-4-4.xsd
adjustablePaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustablePaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustablePaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedDate	AdjustableOrRelativeAndAdjustedDate	fpml-shared-4-4.xsd
adjustedDate	ScheduledDate	fpml-valuation-4-4.xsd
adjustedDate	ScheduledDate	fpml-valuation-4-4.xsd
adjustedEarlyTerminationDate	CancellationEvent	fpml-ird-4-4.xsd
adjustedEarlyTerminationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedEarlyTerminationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedEffectiveDate	Fra	fpml-ird-4-4.xsd
adjustedEndDate	CalculationPeriod	fpml-ird-4-4.xsd
adjustedEndDate	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
adjustedExerciseDate	CancellationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExtensionEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedExtendedTerminationDate	ExtensionEvent	fpml-ird-4-4.xsd
adjustedFixingDate	RateObservation	fpml-shared-4-4.xsd
adjustedFxSpotFixingDate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
adjustedPaymentDate	AdjustedPaymentDates	fpml-cd-4-4.xsd
adjustedPaymentDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustedPaymentDate	Payment	fpml-shared-4-4.xsd
adjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
adjustedPaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustedPaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedPaymentDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
adjustedPaymentDates	PeriodicPayment	fpml-cd-4-4.xsd
adjustedPrincipalExchangeDate	PrincipalExchange	fpml-ird-4-4.xsd
adjustedRelevantSwapEffectiveDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedStartDate	CalculationPeriod	fpml-ird-4-4.xsd

adjustedStartDate	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
adjustedTerminationDate	Fra	fpml-ird-4-4.xsd
amendmentEffectiveDate	Amendment	fpml-doc-4-4.xsd
amendmentTradeDate	Amendment	fpml-doc-4-4.xsd
asOfDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
asOfDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
asOfDate	PortfolioDefinition	fpml-reconciliation-4-4.xsd
asOfDate	PositionReport	fpml-reporting-4-4.xsd
asOfDate	RequestPortfolio	fpml-reconciliation-4-4.xsd
asOfDate	RequestPositionReport	fpml-reporting-4-4.xsd
asOfDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
averageRateObservationDate	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateObservationSchedule	FxAverageRateOption	fpml-fx-4-4.xsd
averagingDateTimes	AveragingPeriod	fpml-option-shared-4-4.xsd
averagingDateTimes	AveragingPeriod	fpml-option-shared-4-4.xsd
averagingPeriodIn	Asian	fpml-option-shared-4-4.xsd
averagingPeriodOut	Asian	fpml-option-shared-4-4.xsd
baseDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
bermudaExerciseDates	BermudaExercise	fpml-shared-4-4.xsd
bermudaExerciseDates	EquityBermudaExercise	fpml-eqd-4-4.xsd
buildDateTime	PricingStructureValuation	fpml-riskdef-4-4.xsd
buildDateTime	PricingStructureValuation	fpml-riskdef-4-4.xsd
businessDateRange	CashSettlementPaymentDate	fpml-ird-4-4.xsd
businessDayConvention	BusinessDateRange	fpml-shared-4-4.xsd
businessDayConvention	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessDayConvention	DateOffset	fpml-shared-4-4.xsd
businessDayConvention	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
businessDayConvention	FxFixingDate	fpml-ird-4-4.xsd
businessDayConvention	RelativeDateOffset	fpml-shared-4-4.xsd
businessDays	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
businessDays	SingleValuationDate	fpml-cd-4-4.xsd
businessDaysNotSpecified	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
businessDaysThereafter	MultipleValuationDates	fpml-cd-4-4.xsd
calculationDates	CalculatedAmount	fpml-eq-shared-4-4.xsd
calculationDates	LegAmount	fpml-eq-shared-4-4.xsd
calculationEndDate	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriod	CashflowCalculationElements	fpml-reconciliation-4-4.xsd
calculationPeriod	PaymentCalculationPeriod	fpml-ird-4-4.xsd
calculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
calculationPeriodDates	InterestRateStream	fpml-ird-4-4.xsd
calculationPeriodDates	InterestRateStream	fpml-ird-4-4.xsd
calculationPeriodDatesAdjustments	CalculationPeriodDates	fpml-ird-4-4.xsd
calculationPeriodDatesAdjustments	CalculationPeriodDates	fpml-ird-4-4.xsd
calculationPeriodDatesAdjustments	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriodDatesAdjustments	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriodDatesReference	InterestLegResetDates	fpml-eq-shared-4-4.xsd
calculationPeriodDatesReference	InterestLegResetDates	fpml-eq-shared-4-4.xsd
calculationPeriodDatesReference	NotionalStepRule	fpml-ird-4-4.xsd
calculationPeriodDatesReference	NotionalStepRule	fpml-ird-4-4.xsd
calculationPeriodDatesReference	PaymentDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	PaymentDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	ResetDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	ResetDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
calculationPeriodDatesReference	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
calculationPeriodFrequency	CalculationPeriodDates	fpml-ird-4-4.xsd
calculationPeriodFrequency	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd

calculationPeriodFrequency	PeriodicDates	fpml-shared-4-4.xsd
calculationPeriodNumberOfDays	CalculationPeriod	fpml-ird-4-4.xsd
calculationPeriodNumberOfDays	CalculationPeriod	fpml-ird-4-4.xsd
calculationPeriodNumberOfDays	Fra	fpml-ird-4-4.xsd
calculationPeriodNumberOfDays	Fra	fpml-ird-4-4.xsd
calculationStartDate	PeriodicDates	fpml-shared-4-4.xsd
cancelableProvisionAdjustedDates	CancelableProvision	fpml-ird-4-4.xsd
capRateSchedule	FloatingRate	fpml-shared-4-4.xsd
cashSettlementBusinessDays	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementValuationDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementValuationTime	CashSettlement	fpml-ird-4-4.xsd
commencementDate	AmericanExercise	fpml-shared-4-4.xsd
commencementDate	SharedAmericanExercise	fpml-shared-4-4.xsd
constantNotionalScheduleReference	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
contractDate	ContractHeader	fpml-doc-4-4.xsd
creationTimestamp	NotificationMessageHeader	fpml-msg-4-4.xsd
creationTimestamp	RequestMessageHeader	fpml-msg-4-4.xsd
creationTimestamp	ResponseMessageHeader	fpml-msg-4-4.xsd
creditAgreementDate	DealIdentifier	fpml-loan-4-4.xsd
creditAgreementDate	Loan	fpml-asset-4-4.xsd
creditEventDate	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
creditEventNoticeDate	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
currency1ValueDate	FxLeg	fpml-fx-4-4.xsd
currency2ValueDate	FxLeg	fpml-fx-4-4.xsd
currentInterestRatePeriod	LoanContract	fpml-loan-4-4.xsd
date	ChangeContract	fpml-doc-4-4.xsd
date	DateList	fpml-shared-4-4.xsd
date	TimeDimension	fpml-riskdef-4-4.xsd
dateAdjustments	AdjustableDate	fpml-shared-4-4.xsd
dateAdjustments	AdjustableDate2	fpml-shared-4-4.xsd
dateAdjustments	AdjustableDates	fpml-shared-4-4.xsd
dateAdjustments	DividendPeriod	fpml-eq-shared-4-4.xsd
dateAdjustments	GeneralTerms	fpml-cd-4-4.xsd
dateAdjustmentsReference	AdjustableDate2	fpml-shared-4-4.xsd
dateOffset	RelativeDateSequence	fpml-shared-4-4.xsd
dateOffset	RelativeDateSequence	fpml-shared-4-4.xsd
dateRelativeTo	RelativeDateOffset	fpml-shared-4-4.xsd
dateRelativeTo	RelativeDateSequence	fpml-shared-4-4.xsd
dateRelativeTo	StartingDate	fpml-eq-shared-4-4.xsd
dateRelativeToPaymentDates	FxFixingDate	fpml-ird-4-4.xsd
dateTime	DateTimeList	fpml-shared-4-4.xsd
dateTime	DateTimeList	fpml-shared-4-4.xsd
dayCountFraction	Bond	fpml-asset-4-4.xsd
dayCountFraction	Calculation	fpml-ird-4-4.xsd
dayCountFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
dayCountFraction	Deposit	fpml-asset-4-4.xsd
dayCountFraction	FixedAmountCalculation	fpml-cd-4-4.xsd
dayCountFraction	Fra	fpml-ird-4-4.xsd
dayCountFraction	InterestCalculation	fpml-eq-shared-4-4.xsd
dayCountFraction	Mortgage	fpml-asset-4-4.xsd
dayCountFraction	RateIndex	fpml-asset-4-4.xsd
dayCountFraction	SimpleFra	fpml-asset-4-4.xsd
dayCountFraction	SimpleIRSwap	fpml-asset-4-4.xsd
dayCountFraction	TermDeposit	fpml-fx-4-4.xsd
dayCountYearFraction	CalculationPeriod	fpml-ird-4-4.xsd

dayCountYearFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
dayOfWeek	AveragingSchedule	fpml-option-shared-4-4.xsd
dayOfWeek	AveragingSchedule	fpml-option-shared-4-4.xsd
daysInRangeAdjustment	BoundedVariance	fpml-eq-shared-4-4.xsd
dayType	Offset	fpml-shared-4-4.xsd
discountRateDayCountFraction	Discounting	fpml-ird-4-4.xsd
dividendDateReference	DividendPaymentDate	fpml-shared-4-4.xsd
dividendFxTriggerDate	DividendConditions	fpml-shared-4-4.xsd
dividendPaymentDate	DividendConditions	fpml-shared-4-4.xsd
dividendPeriod	DividendAdjustment	fpml-eq-shared-4-4.xsd
dividendPeriod	DividendConditions	fpml-shared-4-4.xsd
dividendPeriod	DividendLeg	fpml-dividend-swaps-4-4.xsd
dividendPeriodEffectiveDate	DividendConditions	fpml-shared-4-4.xsd
dividendPeriodEffectiveDate	DividendConditions	fpml-shared-4-4.xsd
dividendPeriodEndDate	DividendConditions	fpml-shared-4-4.xsd
dividendPeriodEndDate	DividendConditions	fpml-shared-4-4.xsd
earliestExerciseDateTenor	ExercisePeriod	fpml-ird-4-4.xsd
earliestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
earliestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
earliestExerciseTime	EuropeanExercise	fpml-shared-4-4.xsd
earlyCallDate	MakeWholeAmount	fpml-bond-option-4-4.xsd
effectiveDate	AssetPool	fpml-asset-4-4.xsd
effectiveDate	CalculationPeriodDates	fpml-ird-4-4.xsd
effectiveDate	ChangeContract	fpml-doc-4-4.xsd
effectiveDate	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
effectiveDate	DirectionalLeg	fpml-eq-shared-4-4.xsd
effectiveDate	GeneralTerms	fpml-cd-4-4.xsd
effectiveDate	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
effectiveDate	LoanContract	fpml-loan-4-4.xsd
effectiveDate	OneOffFeePayment	fpml-loan-4-4.xsd
effectiveDate	ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
effectiveDate	TradeDetails	fpml-reconciliation-4-4.xsd
effectiveDate	VersionedContractId	fpml-doc-4-4.xsd
effectiveDate	VersionedTradeId	fpml-doc-4-4.xsd
endDate	AveragingSchedule	fpml-option-shared-4-4.xsd
endDate	FeeAccrualPeriod	fpml-loan-4-4.xsd
endDate	InterestAccrualPeriod	fpml-loan-4-4.xsd
endDate	InterestRatePeriod	fpml-loan-4-4.xsd
endDate	LenderLoanContractPeriod	fpml-loan-4-4.xsd
endDate	LenderPositionPeriod	fpml-loan-4-4.xsd
endDate	OnGoingFeePayment	fpml-loan-4-4.xsd
endDate	PikPeriod	fpml-loan-4-4.xsd
endDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
endDate	RatePeriod	fpml-loan-4-4.xsd
equityEffectiveDate	EquityDerivativeBase	fpml-eqd-4-4.xsd
equityExpirationTime	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityPaymentDateFinal	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
equityPaymentDates	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
equityPaymentDatesInterim	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
executionDateTime	PartyTradeInformation	fpml-doc-4-4.xsd
executionDateTime	PartyTradeInformation	fpml-doc-4-4.xsd
exerciseFeeSchedule	AmericanExercise	fpml-shared-4-4.xsd

exerciseFeeSchedule	BermudaExercise	fpml-shared-4-4.xsd
expirationDate	AmericanExercise	fpml-shared-4-4.xsd
expirationDate	EquityEuropeanExercise	fpml-eqd-4-4.xsd
expirationDate	EuropeanExercise	fpml-shared-4-4.xsd
expirationDate	ExchangeTradedContract	fpml-asset-4-4.xsd
expirationDate	SharedAmericanExercise	fpml-shared-4-4.xsd
expirationDateTwo	CalendarSpread	fpml-option-shared-4-4.xsd
expirationTime	AmericanExercise	fpml-shared-4-4.xsd
expirationTime	BermudaExercise	fpml-shared-4-4.xsd
expirationTime	EuropeanExercise	fpml-shared-4-4.xsd
expiryDate	ExpiryDateTime	fpml-fx-4-4.xsd
expiryDateTime	FxAverageRateOption	fpml-fx-4-4.xsd
expiryDateTime	FxAverageRateOption	fpml-fx-4-4.xsd
expiryDateTime	FxDigitalOption	fpml-fx-4-4.xsd
expiryDateTime	FxDigitalOption	fpml-fx-4-4.xsd
expiryDateTime	FxOptionLeg	fpml-fx-4-4.xsd
expiryDateTime	FxOptionLeg	fpml-fx-4-4.xsd
expiryTime	BasicQuotation	fpml-asset-4-4.xsd
expiryTime	ExpiryDateTime	fpml-fx-4-4.xsd
expiryTime	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
expiryTime	PricingStructurePoint	fpml-mktenv-4-4.xsd
expiryTime	Quotation	fpml-valuation-4-4.xsd
expiryTime	QuotationCharacteristics	fpml-asset-4-4.xsd
expiryTimestamp	NotificationMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	RequestMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	ResponseMessageHeader	fpml-msg-4-4.xsd
extendibleProvisionAdjustedDates	ExtendibleProvision	fpml-ird-4-4.xsd
featurePaymentDate	FeaturePayment	fpml-option-shared-4-4.xsd
feeAccrualPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
feeAccrualSchedule	OnGoingFeeNotice	fpml-loan-4-4.xsd
feeAmountSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd
feeDayBasis	OnGoingFeePayment	fpml-loan-4-4.xsd
feePaymentDate	ExerciseFee	fpml-shared-4-4.xsd
feePaymentDate	ExerciseFeeSchedule	fpml-shared-4-4.xsd
feeRatePeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
feeRateSchedule	ExerciseFeeSchedule	fpml-shared-4-4.xsd
finalCalculationPeriodDateAdjustment	CancelableProvision	fpml-ird-4-4.xsd
finalCalculationPeriodDateAdjustment	CancelableProvision	fpml-ird-4-4.xsd
firstCompoundingPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstCompoundingPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
firstNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
firstPaymentDate	PaymentDates	fpml-ird-4-4.xsd
firstPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
firstPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstPeriodStartDate	ContractNovation	fpml-doc-4-4.xsd
firstPeriodStartDate	ContractNovation	fpml-doc-4-4.xsd
firstPeriodStartDate	Novation	fpml-posttrade-4-4.xsd
firstPeriodStartDate	Novation	fpml-posttrade-4-4.xsd
firstPeriodStartDate	PeriodicPayment	fpml-cd-4-4.xsd
firstPeriodStartDate	PeriodicPayment	fpml-cd-4-4.xsd
firstRegularPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstRegularPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
fixedRateSchedule	Calculation	fpml-ird-4-4.xsd
fixedRateStepReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
fixingDate	FxFixing	fpml-shared-4-4.xsd

fixingDate	FxTerms	fpml-loan-4-4.xsd
fixingDateOffset	Fra	fpml-ird-4-4.xsd
fixingDateOffset	Fra	fpml-ird-4-4.xsd
fixingDates	InterestLegResetDates	fpml-eq-shared-4-4.xsd
fixingDates	ResetDates	fpml-ird-4-4.xsd
fixingTime	FxAverageRateOption	fpml-fx-4-4.xsd
fixingTime	FxSpotRateSource	fpml-shared-4-4.xsd
floatingRateMultiplierSchedule	FloatingRate	fpml-shared-4-4.xsd
floorRateSchedule	FloatingRate	fpml-shared-4-4.xsd
fullFirstCalculationPeriod	ContractNovation	fpml-doc-4-4.xsd
fullFirstCalculationPeriod	Novation	fpml-posttrade-4-4.xsd
fxFixingDate	NonDeliverableSettlement	fpml-ird-4-4.xsd
fxLinkedNotionalSchedule	Calculation	fpml-ird-4-4.xsd
gracePeriod	GracePeriodExtension	fpml-option-shared-4-4.xsd
gracePeriodExtension	FailureToPay	fpml-option-shared-4-4.xsd
hourMinuteTime	BusinessCenterTime	fpml-shared-4-4.xsd
increaseEffectiveDate	Increase	fpml-doc-4-4.xsd
increaseTradeDate	Increase	fpml-doc-4-4.xsd
indexAnnexDate	IndexReferenceInformation	fpml-cd-4-4.xsd
initialFixingDate	InterestLegResetDates	fpml-eq-shared-4-4.xsd
initialFixingDate	ResetDates	fpml-ird-4-4.xsd
inputDataDate	PricingStructureValuation	fpml-riskdef-4-4.xsd
inputDateReference	PricingParameterDerivative	fpml-riskdef-4-4.xsd
interestAccrualPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
interestAccrualSchedule	InterestPaymentNotice	fpml-loan-4-4.xsd
interestDayBasis	InterestRatePeriod	fpml-loan-4-4.xsd
interestLegCalculationPeriodDates	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegCalculationPeriodDates	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestLegResetDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestRatePeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
knownAmountSchedule	CalculationPeriodAmount	fpml-ird-4-4.xsd
lastNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
lastNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
lastRegularPaymentDate	PaymentDates	fpml-ird-4-4.xsd
lastRegularPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
lastRegularPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
lastRegularPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
latestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
latestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
latestExerciseTime	SharedAmericanExercise	fpml-shared-4-4.xsd
latestExerciseTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
latestExerciseTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
lenderCommitmentPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
lenderLoanContractPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
lenderUnutilizedPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
lenderUtilizationPeriod	FeeAccrualSchedule	fpml-loan-4-4.xsd
makeWholeDate	MakeWholeProvisions	fpml-eq-shared-4-4.xsd
mandatoryEarlyTerminationAdjustedDates	MandatoryEarlyTermination	fpml-ird-4-4.xsd
mandatoryEarlyTerminationDate	MandatoryEarlyTermination	fpml-ird-4-4.xsd
mandatoryEarlyTerminationDateTenor	EarlyTerminationProvision	fpml-ird-4-4.xsd
masterAgreementDate	MasterAgreement	fpml-shared-4-4.xsd
masterConfirmationAnnexDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationDate	Allocation	fpml-doc-4-4.xsd
masterConfirmationDate	MasterConfirmation	fpml-shared-4-4.xsd
maturityDate	LoanContractIdentifier	fpml-loan-4-4.xsd
maturityDate	TermDeposit	fpml-fx-4-4.xsd

maximumBusinessDays	PhysicalSettlementPeriod	fpml-cd-4-4.xsd
maximumDaysOfPostponement	ValuationPostponement	fpml-ird-4-4.xsd
multipleValuationDates	ValuationDate	fpml-cd-4-4.xsd
nextInterestPaymentDate	LoanContract	fpml-loan-4-4.xsd
noticeDate	FacilityNotice	fpml-loan-4-4.xsd
noticeDate	LoanContractNotice	fpml-loan-4-4.xsd
notionalSchedule	Calculation	fpml-ird-4-4.xsd
notionalStepAmount	NotionalStepRule	fpml-ird-4-4.xsd
notionalStepParameters	Notional	fpml-ird-4-4.xsd
notionalStepRate	NotionalStepRule	fpml-ird-4-4.xsd
notionalStepSchedule	Notional	fpml-ird-4-4.xsd
notionalStepSchedule	Notional	fpml-ird-4-4.xsd
novationContractDate	ContractNovation	fpml-doc-4-4.xsd
novationDate	ContractNovation	fpml-doc-4-4.xsd
novationDate	Novation	fpml-posttrade-4-4.xsd
novationTradeDate	Novation	fpml-posttrade-4-4.xsd
numberOfDays	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
numberValuationDates	MultipleValuationDates	fpml-cd-4-4.xsd
observationDate	CashflowObservation	fpml-reconciliation-4-4.xsd
observationDate	FxAverageRateObservationDate	fpml-fx-4-4.xsd
observationDate	ObservedRates	fpml-fx-4-4.xsd
observationEndDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationEndDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationEndDate	FxBarrier	fpml-fx-4-4.xsd
observationStartDate	CalculatedAmount	fpml-eq-shared-4-4.xsd
observationStartDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
observationStartDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationStartDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationStartDate	FxBarrier	fpml-fx-4-4.xsd
optionalEarlyTerminationAdjustedDates	OptionalEarlyTermination	fpml-ird-4-4.xsd
paymentCalculationPeriod	Cashflows	fpml-ird-4-4.xsd
paymentDate	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
paymentDate	DrawdownPayment	fpml-loan-4-4.xsd
paymentDate	EquityPremium	fpml-eq-shared-4-4.xsd
paymentDate	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentDate	Fra	fpml-ird-4-4.xsd
paymentDate	InterestPayment	fpml-loan-4-4.xsd
paymentDate	OneOffFeePayment	fpml-loan-4-4.xsd
paymentDate	OnGoingFeePayment	fpml-loan-4-4.xsd
paymentDate	Payment	fpml-shared-4-4.xsd
paymentDate	PaymentDetail	fpml-doc-4-4.xsd
paymentDate	PendingPayment	fpml-asset-4-4.xsd
paymentDate	QuotablePayment	fpml-pretrade-4-4.xsd
paymentDate	SimplePayment	fpml-shared-4-4.xsd
paymentDateFinal	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDateOffset	DividendPaymentDate	fpml-shared-4-4.xsd
paymentDateOffset	DividendPaymentDate	fpml-shared-4-4.xsd
paymentDates	InterestRateStream	fpml-ird-4-4.xsd
paymentDates	ReturnLegValuation	fpml-eq-shared-4-4.xsd
paymentDatesAdjustments	PaymentDates	fpml-ird-4-4.xsd
paymentDatesInterim	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDatesReference	DateRelativeToPaymentDates	fpml-ird-4-4.xsd
paymentDaysOffset	PaymentDates	fpml-ird-4-4.xsd
paymentDaysOffset	PaymentDates	fpml-ird-4-4.xsd
period	Interval	fpml-shared-4-4.xsd
periodicDates	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
periodicDates	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd

periodicPayment	FeeLeg	fpml-cd-4-4.xsd
periodMultiplier	Interval	fpml-shared-4-4.xsd
periodSkip	RelativeDates	fpml-shared-4-4.xsd
physicalSettlementPeriod	PhysicalSettlementTerms	fpml-cd-4-4.xsd
pikPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
premiumSettlementDate	FxOptionPremium	fpml-fx-4-4.xsd
prePaymentDate	PrePayment	fpml-eqd-4-4.xsd
principalExchangeDate	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
publicationDate	ContractualMatrix	fpml-shared-4-4.xsd
publicationDate	ContractualTermsSupplement	fpml-shared-4-4.xsd
publicationDate	SettledEntityMatrix	fpml-cd-4-4.xsd
rateCutOffDaysOffset	ResetDates	fpml-ird-4-4.xsd
rateCutOffDaysOffset	ResetDates	fpml-ird-4-4.xsd
rateFixingDate	InterestRatePeriod	fpml-loan-4-4.xsd
redemptionDate	ConvertibleBond	fpml-asset-4-4.xsd
relativeDate	AdjustableDatesOrRelativeDateOffset	fpml-shared-4-4.xsd
relativeDate	AdjustableOrRelativeDate	fpml-shared-4-4.xsd
relativeDate	CashSettlementPaymentDate	fpml-ird-4-4.xsd
relativeDate	Composite	fpml-option-shared-4-4.xsd
relativeDate	ScheduledTerminationDate	fpml-cd-4-4.xsd
relativeDateAdjustments	AdjustedRelativeDateOffset	fpml-shared-4-4.xsd
relativeDates	AdjustableOrRelativeDates	fpml-shared-4-4.xsd
relativeDateSequence	AdjustableDateOrRelativeDateSequence	fpml-eq-shared-4-4.xsd
relativeDateSequence	AdjustableRelativeOrPeriodicDates	fpml-shared-4-4.xsd
relativeEffectiveDate	CalculationPeriodDates	fpml-ird-4-4.xsd
relativeTerminationDate	CalculationPeriodDates	fpml-ird-4-4.xsd
relevantUnderlyingDate	AmericanExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	BermudaExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	EuropeanExercise	fpml-shared-4-4.xsd
relevantUnderlyingDateReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
repaymentDate	FacilityRepayment	fpml-loan-4-4.xsd
resetDate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
resetDate	RateObservation	fpml-shared-4-4.xsd
resetDates	InterestRateStream	fpml-ird-4-4.xsd
resetDatesAdjustments	ResetDates	fpml-ird-4-4.xsd
resetDatesReference	PaymentDates	fpml-ird-4-4.xsd
schedule	AveragingPeriod	fpml-option-shared-4-4.xsd
schedule	TriggerEvent	fpml-option-shared-4-4.xsd
scheduleBounds	RelativeDates	fpml-shared-4-4.xsd
scheduledDate	AssertedPosition	fpml-reconciliation-4-4.xsd
scheduledDate	AssertedPosition	fpml-reconciliation-4-4.xsd
scheduledDate	Position	fpml-valuation-4-4.xsd
scheduledDate	Position	fpml-valuation-4-4.xsd
scheduledDate	PositionProposedMatch	fpml-reconciliation-4-4.xsd
scheduledDate	PositionProposedMatch	fpml-reconciliation-4-4.xsd
scheduledDate	ScheduledDates	fpml-valuation-4-4.xsd
scheduledDate	ScheduledDates	fpml-valuation-4-4.xsd
scheduledTerminationDate	GeneralTerms	fpml-cd-4-4.xsd
scheduledTerminationDate	GeneralTerms	fpml-cd-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementDate	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementDate	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementMethodElectionDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
singleValuationDate	ValuationDate	fpml-cd-4-4.xsd
sixtyBusinessDaySettlementCap	PhysicalSettlementTerms	fpml-cd-4-4.xsd
spotDate	PricingStructureValuation	fpml-riskdef-4-4.xsd

spreadSchedule	FloatingRate	fpml-shared-4-4.xsd
startDate	AveragingSchedule	fpml-option-shared-4-4.xsd
startDate	FeeAccrualPeriod	fpml-loan-4-4.xsd
startDate	InterestAccrualPeriod	fpml-loan-4-4.xsd
startDate	InterestRatePeriod	fpml-loan-4-4.xsd
startDate	LenderLoanContractPeriod	fpml-loan-4-4.xsd
startDate	LenderPositionPeriod	fpml-loan-4-4.xsd
startDate	OnGoingFeePayment	fpml-loan-4-4.xsd
startDate	PikPeriod	fpml-loan-4-4.xsd
startDate	RatePeriod	fpml-loan-4-4.xsd
startDate	TermDeposit	fpml-fx-4-4.xsd
startingDate	ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
step	CalculationAmount	fpml-cd-4-4.xsd
step	Schedule	fpml-shared-4-4.xsd
stepDate	Step	fpml-shared-4-4.xsd
stepDate	Step	fpml-shared-4-4.xsd
stepFrequency	NotionalStepRule	fpml-ird-4-4.xsd
stepRelativeTo	NotionalStepRule	fpml-ird-4-4.xsd
stepUpProvision	FloatingAmountProvisions	fpml-cd-4-4.xsd
stepValue	Step	fpml-shared-4-4.xsd
strikeDeterminationDate	EquityStrike	fpml-eq-shared-4-4.xsd
stubCalculationPeriod	InterestLeg	fpml-eq-shared-4-4.xsd
stubCalculationPeriodAmount	InterestRateStream	fpml-ird-4-4.xsd
stubEndDate	Stub	fpml-shared-4-4.xsd
stubPeriodType	CalculationPeriodDates	fpml-ird-4-4.xsd
stubStartDate	Stub	fpml-shared-4-4.xsd
swaptionAdjustedDates	Swaption	fpml-ird-4-4.xsd
terminationDate	CalculationPeriodDates	fpml-ird-4-4.xsd
terminationDate	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
terminationDate	DirectionalLeg	fpml-eq-shared-4-4.xsd
terminationDate	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
terminationDate	ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
terminationDate	TradeDetails	fpml-reconciliation-4-4.xsd
terminationEffectiveDate	Termination	fpml-posttrade-4-4.xsd
terminationTradeDate	Termination	fpml-posttrade-4-4.xsd
time	BasicQuotation	fpml-asset-4-4.xsd
time	FeaturePayment	fpml-option-shared-4-4.xsd
time	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
time	PricingStructurePoint	fpml-mktenv-4-4.xsd
time	Quotation	fpml-valuation-4-4.xsd
time	QuotationCharacteristics	fpml-asset-4-4.xsd
tradeDate	TradeDetails	fpml-reconciliation-4-4.xsd
tradeDate	TradeHeader	fpml-doc-4-4.xsd
triggerDates	TriggerEvent	fpml-option-shared-4-4.xsd
unadjustedDate	AdjustableDate	fpml-shared-4-4.xsd
unadjustedDate	AdjustableDate2	fpml-shared-4-4.xsd
unadjustedDate	AdjustableDates	fpml-shared-4-4.xsd
unadjustedDate	ScheduledDate	fpml-valuation-4-4.xsd
unadjustedEndDate	CalculationPeriod	fpml-ird-4-4.xsd
unadjustedEndDate	DividendPeriod	fpml-eq-shared-4-4.xsd
unadjustedFirstDate	DateRange	fpml-shared-4-4.xsd
unadjustedLastDate	DateRange	fpml-shared-4-4.xsd
unadjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
unadjustedPrincipalExchangeDate	PrincipalExchange	fpml-ird-4-4.xsd
unadjustedStartDate	CalculationPeriod	fpml-ird-4-4.xsd
unadjustedStartDate	DividendPeriod	fpml-eq-shared-4-4.xsd
valuationDate	BasicQuotation	fpml-asset-4-4.xsd

valuationDate	CashSettlementTerms	fpml-cd-4-4.xsd
valuationDate	DerivedValuationScenario	fpml-valuation-4-4.xsd
valuationDate	EquityValuation	fpml-eq-shared-4-4.xsd
valuationDate	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
valuationDate	PricingStructurePoint	fpml-mktenv-4-4.xsd
valuationDate	Quotation	fpml-valuation-4-4.xsd
valuationDate	QuotationCharacteristics	fpml-asset-4-4.xsd
valuationDate	ValuationScenario	fpml-riskdef-4-4.xsd
valuationDates	EquityValuation	fpml-eq-shared-4-4.xsd
valuationTime	CashSettlementTerms	fpml-cd-4-4.xsd
valuationTime	EquityValuation	fpml-eq-shared-4-4.xsd
valuationTimeType	EquityValuation	fpml-eq-shared-4-4.xsd
valueDate	FxAverageRateOption	fpml-fx-4-4.xsd
valueDate	FxDigitalOption	fpml-fx-4-4.xsd
valueDate	FxLeg	fpml-fx-4-4.xsd
valueDate	FxOptionLeg	fpml-fx-4-4.xsd
varyingNotionalFixingDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
varyingNotionalInterimExchangePaymentDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
weeklyRollConvention	ResetFrequency	fpml-shared-4-4.xsd
weekNumber	AveragingSchedule	fpml-option-shared-4-4.xsd

3.3 Dates and Times - Complex Types

Component	Contained In	File
AdjustableDate		fpml-shared-4-4.xsd
AdjustableDate2		fpml-shared-4-4.xsd
AdjustableDateOrRelativeDateSequence		fpml-eq-shared-4-4.xsd
AdjustableDates		fpml-shared-4-4.xsd
AdjustableDatesOrRelativeDateOffset		fpml-shared-4-4.xsd
AdjustableDatesOrRelativeDateOffset		fpml-shared-4-4.xsd
AdjustableOrRelativeAndAdjustedDate		fpml-shared-4-4.xsd
AdjustableOrRelativeDate		fpml-shared-4-4.xsd
AdjustableOrRelativeDates		fpml-shared-4-4.xsd
AdjustableRelativeOrPeriodicDates		fpml-shared-4-4.xsd
AdjustableRelativeOrPeriodicDates		fpml-shared-4-4.xsd
AdjustedPaymentDates		fpml-cd-4-4.xsd
AdjustedRelativeDateOffset		fpml-shared-4-4.xsd
AdjustedRelativeDateOffset		fpml-shared-4-4.xsd
AmountSchedule		fpml-shared-4-4.xsd
AveragingPeriod		fpml-option-shared-4-4.xsd
AveragingSchedule		fpml-option-shared-4-4.xsd
BusinessCenterTime		fpml-shared-4-4.xsd
BusinessDateRange		fpml-shared-4-4.xsd
BusinessDayAdjustments		fpml-shared-4-4.xsd
BusinessDayAdjustmentsReference		fpml-shared-4-4.xsd
CalculationPeriod		fpml-ird-4-4.xsd
CalculationPeriodAmount		fpml-ird-4-4.xsd
CalculationPeriodDates		fpml-ird-4-4.xsd
CalculationPeriodDates		fpml-ird-4-4.xsd
CalculationPeriodDatesReference		fpml-ird-4-4.xsd
CalculationPeriodDatesReference		fpml-ird-4-4.xsd
CalculationPeriodFrequency		fpml-shared-4-4.xsd
CancelableProvisionAdjustedDates		fpml-ird-4-4.xsd
CashflowCalculationPeriod		fpml-reconciliation-4-4.xsd
CashSettlementPaymentDate		fpml-ird-4-4.xsd
DateList		fpml-shared-4-4.xsd
DateOffset		fpml-shared-4-4.xsd
DateOffset		fpml-shared-4-4.xsd
DateRange		fpml-shared-4-4.xsd
DateReference		fpml-shared-4-4.xsd
DateRelativeToPaymentDates		fpml-ird-4-4.xsd
DateTimeList		fpml-shared-4-4.xsd
DateTimeList		fpml-shared-4-4.xsd
DayCountFraction		fpml-shared-4-4.xsd
DeprecatedEquityPaymentDates		fpml-return-swaps-4-4.xsd
DeprecatedScheduledTerminationDate		fpml-cd-4-4.xsd
DeprecatedScheduledTerminationDate		fpml-cd-4-4.xsd
DividendPaymentDate		fpml-shared-4-4.xsd
DividendPeriod		fpml-eq-shared-4-4.xsd
DividendPeriodDividend		fpml-eq-shared-4-4.xsd
DividendPeriodPayment		fpml-dividend-swaps-4-4.xsd
ExecutionDateTime		fpml-doc-4-4.xsd
ExecutionDateTime		fpml-doc-4-4.xsd
ExerciseFeeSchedule		fpml-shared-4-4.xsd
ExercisePeriod		fpml-ird-4-4.xsd
ExpiryDateTime		fpml-fx-4-4.xsd
ExpiryDateTime		fpml-fx-4-4.xsd

ExtendibleProvisionAdjustedDates	fpml-ird-4-4.xsd
FeeAccrualPeriod	fpml-loan-4-4.xsd
FeeAccrualSchedule	fpml-loan-4-4.xsd
FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
FirstPeriodStartDate	fpml-doc-4-4.xsd
FirstPeriodStartDate	fpml-doc-4-4.xsd
FxAverageRateObservationDate	fpml-fx-4-4.xsd
FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
FxFixingDate	fpml-ird-4-4.xsd
FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
GracePeriodExtension	fpml-option-shared-4-4.xsd
IdentifiedDate	fpml-shared-4-4.xsd
InterestAccrualPeriod	fpml-loan-4-4.xsd
InterestAccrualSchedule	fpml-loan-4-4.xsd
InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference	fpml-eq-shared-4-4.xsd
InterestLegResetDates	fpml-eq-shared-4-4.xsd
InterestRatePeriod	fpml-loan-4-4.xsd
Interval	fpml-shared-4-4.xsd
LenderLoanContractPeriod	fpml-loan-4-4.xsd
LenderPositionPeriod	fpml-loan-4-4.xsd
MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
MultipleValuationDates	fpml-cd-4-4.xsd
NotionalStepRule	fpml-ird-4-4.xsd
Offset	fpml-shared-4-4.xsd
OptionalEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
PaymentCalculationPeriod	fpml-ird-4-4.xsd
PaymentDates	fpml-ird-4-4.xsd
PaymentDatesReference	fpml-ird-4-4.xsd
PeriodicDates	fpml-shared-4-4.xsd
PeriodicDates	fpml-shared-4-4.xsd
PeriodicPayment	fpml-cd-4-4.xsd
PhysicalSettlementPeriod	fpml-cd-4-4.xsd
PikPeriod	fpml-loan-4-4.xsd
QuoteUpdated	fpml-pretrade-4-4.xsd
RatePeriod	fpml-loan-4-4.xsd
RelativeDateOffset	fpml-shared-4-4.xsd
RelativeDateOffset	fpml-shared-4-4.xsd
RelativeDates	fpml-shared-4-4.xsd
RelativeDateSequence	fpml-shared-4-4.xsd
RelevantUnderlyingDateReference	fpml-ird-4-4.xsd
RequiredIdentifierDate	fpml-shared-4-4.xsd
ResetDates	fpml-ird-4-4.xsd
ResetDatesReference	fpml-ird-4-4.xsd
ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
Schedule	fpml-shared-4-4.xsd
ScheduledDate	fpml-valuation-4-4.xsd
ScheduledDate	fpml-valuation-4-4.xsd
ScheduledDates	fpml-valuation-4-4.xsd
ScheduledDates	fpml-valuation-4-4.xsd
ScheduledDateType	fpml-valuation-4-4.xsd
ScheduledDateType	fpml-valuation-4-4.xsd
ScheduledTerminationDate	fpml-cd-4-4.xsd
ScheduledTerminationDate	fpml-cd-4-4.xsd

ScheduleReference		fpml-shared-4-4.xsd
SingleValuationDate		fpml-cd-4-4.xsd
SpreadSchedule		fpml-shared-4-4.xsd
SpreadScheduleReference		fpml-shared-4-4.xsd
SpreadScheduleType		fpml-shared-4-4.xsd
StartingDate		fpml-eq-shared-4-4.xsd
Step		fpml-shared-4-4.xsd
StepReference		fpml-reconciliation-4-4.xsd
StrikeSchedule		fpml-shared-4-4.xsd
StubCalculationPeriod		fpml-eq-shared-4-4.xsd
StubCalculationPeriodAmount		fpml-ird-4-4.xsd
SwaptionAdjustedDates		fpml-ird-4-4.xsd
TimeDimension		fpml-riskdef-4-4.xsd
ValuationDate		fpml-cd-4-4.xsd

4 Entities and Reference Data

4.1 Entities and Reference Data - Global Elements

Component	Contained In	File
bankruptcy		fpml-credit-event-notification-4-4.xsd

4.2 Entities and Reference Data - Local Elements

Component	Contained In	File
account	Party	fpml-shared-4-4.xsd
account	PartyRole	fpml-doc-4-4.xsd
accountant	TradeSide	fpml-doc-4-4.xsd
accountBeneficiary	Account	fpml-shared-4-4.xsd
accountId	Account	fpml-shared-4-4.xsd
accountName	Account	fpml-shared-4-4.xsd
accountReference	Allocation	fpml-doc-4-4.xsd
agentBankPartyReference	FacilityNotice	fpml-loan-4-4.xsd
agentBankPartyReference	FacilityNotice	fpml-loan-4-4.xsd
agentBankPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
agentBankPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
bankruptcy	CreditEvents	fpml-option-shared-4-4.xsd
baseParty	ReportingRoles	fpml-valuation-4-4.xsd
baseParty	ValuationSet	fpml-valuation-4-4.xsd
beneficiaryBank	SettlementInstruction	fpml-shared-4-4.xsd
beneficiaryBank	SplitSettlement	fpml-shared-4-4.xsd
beneficiaryPartyReference	Beneficiary	fpml-shared-4-4.xsd
borrowerPartyReference	FacilityNotice	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContract	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
brokerPartyReference	Trade	fpml-doc-4-4.xsd
businessCenter	BasicQuotation	fpml-asset-4-4.xsd
businessCenter	BusinessCenters	fpml-shared-4-4.xsd
businessCenter	BusinessCenterTime	fpml-shared-4-4.xsd
businessCenter	CreditEventNotice	fpml-option-shared-4-4.xsd
businessCenter	ExerciseNotice	fpml-shared-4-4.xsd
businessCenter	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
businessCenter	PricingStructurePoint	fpml-mktenv-4-4.xsd
businessCenter	Quotation	fpml-valuation-4-4.xsd
businessCenter	QuotationCharacteristics	fpml-asset-4-4.xsd
businessCenters	BusinessDateRange	fpml-shared-4-4.xsd
businessCenters	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessCenters	FxFixingDate	fpml-ird-4-4.xsd
businessCenters	RelativeDateOffset	fpml-shared-4-4.xsd
businessCenters	RelativeDateSequence	fpml-shared-4-4.xsd
businessCentersReference	BusinessDateRange	fpml-shared-4-4.xsd
businessCentersReference	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessCentersReference	FxFixingDate	fpml-ird-4-4.xsd
businessCentersReference	RelativeDateOffset	fpml-shared-4-4.xsd
businessCentersReference	RelativeDateSequence	fpml-shared-4-4.xsd
buyerPartyReference	CancelableProvision	fpml-ird-4-4.xsd
buyerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd
buyerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd
buyerPartyReference	Fra	fpml-ird-4-4.xsd
buyerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd
buyerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd
buyerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd
buyerPartyReference	GeneralTerms	fpml-cd-4-4.xsd
buyerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd
buyerPartyReference	OptionBase	fpml-option-shared-4-4.xsd
buyerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd
buyerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd
buyerPartyReference	Swaption	fpml-ird-4-4.xsd

calculationAgentBusinessCenter	Contract	fpml-doc-4-4.xsd
calculationAgentBusinessCenter	Trade	fpml-doc-4-4.xsd
calculationAgentParty	CalculationAgent	fpml-shared-4-4.xsd
calculationAgentPartyReference	CalculationAgent	fpml-shared-4-4.xsd
cashSettlementReferenceBanks	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	SettlementRateSource	fpml-shared-4-4.xsd
confirmationSenderPartyReference	FxLeg	fpml-fx-4-4.xsd
correspondentInformation	SettlementInstruction	fpml-shared-4-4.xsd
correspondentPartyReference	CorrespondentInformation	fpml-shared-4-4.xsd
correspondentPartyReference	CorrespondentInformation	fpml-shared-4-4.xsd
country	Address	fpml-shared-4-4.xsd
definingParty	PortfolioDefinition	fpml-reconciliation-4-4.xsd
depositoryPartyReference	SettlementInstruction	fpml-shared-4-4.xsd
determiningPartyReference	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
exerciseNoticePartyReference	ExerciseNotice	fpml-shared-4-4.xsd
fxSpotRateSource	Composite	fpml-option-shared-4-4.xsd
fxSpotRateSource	Composite	fpml-option-shared-4-4.xsd
fxSpotRateSource	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
fxSpotRateSource	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
fxSpotRateSource	Quanto	fpml-option-shared-4-4.xsd
fxSpotRateSource	Quanto	fpml-option-shared-4-4.xsd
indexAnnexSource	IndexReferenceInformation	fpml-cd-4-4.xsd
indexAnnexSource	IndexReferenceInformation	fpml-cd-4-4.xsd
indexSource	InflationRateCalculation	fpml-ird-4-4.xsd
indexSource	InflationRateCalculation	fpml-ird-4-4.xsd
informationSource	BasicQuotation	fpml-asset-4-4.xsd
informationSource	BasicQuotation	fpml-asset-4-4.xsd
informationSource	FxAmericanTrigger	fpml-fx-4-4.xsd
informationSource	FxAmericanTrigger	fpml-fx-4-4.xsd
informationSource	FxBarrier	fpml-fx-4-4.xsd
informationSource	FxBarrier	fpml-fx-4-4.xsd
informationSource	FxEuropeanTrigger	fpml-fx-4-4.xsd
informationSource	FxEuropeanTrigger	fpml-fx-4-4.xsd
informationSource	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
informationSource	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
informationSource	PricingStructurePoint	fpml-mktenv-4-4.xsd
informationSource	PricingStructurePoint	fpml-mktenv-4-4.xsd
informationSource	Quotation	fpml-valuation-4-4.xsd
informationSource	Quotation	fpml-valuation-4-4.xsd
informationSource	QuotationCharacteristics	fpml-asset-4-4.xsd
informationSource	QuotationCharacteristics	fpml-asset-4-4.xsd
informationSource	SettlementRateSource	fpml-shared-4-4.xsd
informationSource	SettlementRateSource	fpml-shared-4-4.xsd
intermediaryInformation	SettlementInstruction	fpml-shared-4-4.xsd
intermediaryPartyReference	IntermediaryInformation	fpml-shared-4-4.xsd
intermediaryPartyReference	IntermediaryInformation	fpml-shared-4-4.xsd
intermediarySequenceNumber	IntermediaryInformation	fpml-shared-4-4.xsd
issuerPartyReference	Bond	fpml-asset-4-4.xsd
issuerPartyReference	Mortgage	fpml-asset-4-4.xsd
lenderPartyReference	FacilityNotice	fpml-loan-4-4.xsd
lenderPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
matchingParty	PortfolioDefinition	fpml-reconciliation-4-4.xsd
matrixSource	SettledEntityMatrix	fpml-cd-4-4.xsd
matrixSource	SettledEntityMatrix	fpml-cd-4-4.xsd
notifiedPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
notifyingParty	CreditEventNotice	fpml-option-shared-4-4.xsd
notifyingPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd

otherPartyPayment	Contract	fpml-doc-4-4.xsd	
otherPartyPayment	Trade	fpml-doc-4-4.xsd	
otherRemainingParty	ContractNovation	fpml-doc-4-4.xsd	
otherRemainingParty	Novation	fpml-posttrade-4-4.xsd	
party	AcceptQuote	fpml-pretrade-4-4.xsd	
party	AllocationAmended	fpml-allocation-4-4.xsd	
party	AllocationCancelled	fpml-allocation-4-4.xsd	
party	AllocationCreated	fpml-allocation-4-4.xsd	
party	AmendmentConfirmed	fpml-posttrade-confirmation-4-4.xsd	
party	CancelTradeCashflows	fpml-reconciliation-4-4.xsd	
party	CancelTradeConfirmation	fpml-confirmation-4-4.xsd	
party	CancelTradeMatch	fpml-tradeexec-4-4.xsd	
party	ConfirmationCancelled	fpml-confirmation-4-4.xsd	
party	ConfirmTrade	fpml-confirmation-4-4.xsd	
party	ContractCreated	fpml-contract-notification-4-4.xsd	
party	ContractFullTermination	fpml-contract-notification-4-4.xsd	
party	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd	
party	ContractIncreased	fpml-contract-notification-4-4.xsd	
party	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd	
party	ContractNovated	fpml-contract-notification-4-4.xsd	
party	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd	
party	ContractPartialTermination	fpml-contract-notification-4-4.xsd	
party	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd	
party	ContractReferenceMessage	fpml-contract-notification-4-4.xsd	
party	CreditEventNotification	fpml-credit-event-notification-4-4.xsd	
party	DataDocument	fpml-doc-4-4.xsd	
party	DrawdownNotice	fpml-loan-4-4.xsd	
party	IncreaseConfirmed	fpml-posttrade-confirmation-4-4.xsd	
party	InterestPaymentNotice	fpml-loan-4-4.xsd	
party	ModifyTradeConfirmation	fpml-confirmation-4-4.xsd	
party	ModifyTradeMatch	fpml-tradeexec-4-4.xsd	
party	NovationNotificationMessage	fpml-posttrade-4-4.xsd	
party	NovationRequestMessage	fpml-posttrade-4-4.xsd	
party	NovationResponseMessage	fpml-posttrade-4-4.xsd	
party	OneOffFeeNotice	fpml-loan-4-4.xsd	
party	OnGoingFeeNotice	fpml-loan-4-4.xsd	
party	PartyRole	fpml-doc-4-4.xsd	
party	PositionReport	fpml-reporting-4-4.xsd	
party	PositionsAcknowledged	fpml-reconciliation-4-4.xsd	
party	PositionsAsserted	fpml-reconciliation-4-4.xsd	
party	PositionsMatchResults	fpml-reconciliation-4-4.xsd	
party	QuoteAcceptanceConfirmed	fpml-pretrade-4-4.xsd	
party	QuoteUpdated	fpml-pretrade-4-4.xsd	
party	RepaymentConfirmationNotice	fpml-loan-4-4.xsd	
party	RepaymentNotice	fpml-loan-4-4.xsd	
party	RequestAllocation	fpml-allocation-4-4.xsd	
party	RequestAmendmentConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestIncreaseConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestPortfolio	fpml-reconciliation-4-4.xsd	
party	RequestPositionReport	fpml-reporting-4-4.xsd	
party	RequestQuote	fpml-pretrade-4-4.xsd	
party	RequestQuoteResponse	fpml-pretrade-4-4.xsd	
party	RequestTerminationConfirmation	fpml-posttrade-confirmation-4-4.xsd	
party	RequestTradeConfirmation	fpml-confirmation-4-4.xsd	
party	RequestTradeMatch	fpml-tradeexec-4-4.xsd	
party	RequestTradeStatus	fpml-msg-4-4.xsd	
party	RequestValuationReport	fpml-reporting-4-4.xsd	

party	TerminationConfirmed	fpml-posttrade-confirmation-4-4.xsd
party	TradeAffirmation	fpml-confirmation-4-4.xsd
party	TradeAffirmed	fpml-confirmation-4-4.xsd
party	TradeAlleged	fpml-matching-status-4-4.xsd
party	TradeAlreadyMatched	fpml-tradeexec-4-4.xsd
party	TradeAlreadySubmitted	fpml-msg-4-4.xsd
party	TradeAmended	fpml-trade-notification-4-4.xsd
party	TradeAmendmentRequest	fpml-posttrade-negotiation-4-4.xsd
party	TradeAmendmentResponse	fpml-posttrade-negotiation-4-4.xsd
party	TradeCancelled	fpml-trade-notification-4-4.xsd
party	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
party	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
party	TradeConfirmed	fpml-confirmation-4-4.xsd
party	TradeCreated	fpml-trade-notification-4-4.xsd
party	TradeErrorResponse	fpml-msg-4-4.xsd
party	TradeIncreaseRequest	fpml-posttrade-negotiation-4-4.xsd
party	TradeIncreaseResponse	fpml-posttrade-negotiation-4-4.xsd
party	TradeMatched	fpml-matching-status-4-4.xsd
party	TradeMismatched	fpml-matching-status-4-4.xsd
party	TradeNotFound	fpml-msg-4-4.xsd
party	TradeStatus	fpml-msg-4-4.xsd
party	TradeTerminationRequest	fpml-posttrade-negotiation-4-4.xsd
party	TradeTerminationResponse	fpml-posttrade-negotiation-4-4.xsd
party	TradeUnmatched	fpml-matching-status-4-4.xsd
party	ValuationReport	fpml-reporting-4-4.xsd
partyId	Party	fpml-shared-4-4.xsd
partyMessageInformation	NotificationMessageHeader	fpml-msg-4-4.xsd
partyMessageInformation	RequestMessageHeader	fpml-msg-4-4.xsd
partyMessageInformation	ResponseMessageHeader	fpml-msg-4-4.xsd
partyName	Party	fpml-shared-4-4.xsd
partyPortfolioName	Portfolio	fpml-doc-4-4.xsd
partyReference	Allocation	fpml-doc-4-4.xsd
partyReference	ContractIdentifier	fpml-doc-4-4.xsd
partyReference	ContractInformation	fpml-doc-4-4.xsd
partyReference	ExerciseNotice	fpml-shared-4-4.xsd
partyReference	PartyMessageInformation	fpml-msg-4-4.xsd
partyReference	PartyPortfolioName	fpml-doc-4-4.xsd
partyReference	PartyTradeInformation	fpml-doc-4-4.xsd
partyReference	ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
partyReference	TradeIdentifier	fpml-doc-4-4.xsd
partyTradeIdentifier	AllocationCancelled	fpml-allocation-4-4.xsd
partyTradeIdentifier	CancelTradeConfirmation	fpml-confirmation-4-4.xsd
partyTradeIdentifier	CancelTradeMatch	fpml-tradeexec-4-4.xsd
partyTradeIdentifier	ConfirmTrade	fpml-confirmation-4-4.xsd
partyTradeIdentifier	PartyTradeIdentifiers	fpml-doc-4-4.xsd
partyTradeIdentifier	TradeHeader	fpml-doc-4-4.xsd
partyTradeIdentifier	TradeIdentifyingItems	fpml-reconciliation-4-4.xsd
partyTradeIdentifier	TradeValuationItem	fpml-reporting-4-4.xsd
partyTradeInformation	TradeHeader	fpml-doc-4-4.xsd
payerPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
payerPartyReference	ExerciseFee	fpml-shared-4-4.xsd
payerPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
payerPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
payerPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
payerPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
payerPartyReference	IndependentAmount	fpml-doc-4-4.xsd

payerPartyReference	InitialPayment	fpml-cd-4-4.xsd
payerPartyReference	InterestRateStream	fpml-ird-4-4.xsd
payerPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
payerPartyReference	Payment	fpml-shared-4-4.xsd
payerPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
payerPartyReference	PrePayment	fpml-eqd-4-4.xsd
payerPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
payerPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
payerPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
payerPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	SimplePayment	fpml-shared-4-4.xsd
priceSourceDisruption	NonDeliverableSettlement	fpml-ird-4-4.xsd
priceSourceDisruption	NonDeliverableSettlement	fpml-ird-4-4.xsd
primaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
primaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
primaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
primaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
publicSource	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
publicSource	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
rateSource	FxRateAsset	fpml-asset-4-4.xsd
rateSource	FxRateAsset	fpml-asset-4-4.xsd
rateSource	InformationSource	fpml-shared-4-4.xsd
rateSource	InformationSource	fpml-shared-4-4.xsd
rateSource	InterestShortFall	fpml-cd-4-4.xsd
rateSource	InterestShortFall	fpml-cd-4-4.xsd
rateSourcePage	InformationSource	fpml-shared-4-4.xsd
rateSourcePage	InformationSource	fpml-shared-4-4.xsd
rateSourcePageHeading	InformationSource	fpml-shared-4-4.xsd
rateSourcePageHeading	InformationSource	fpml-shared-4-4.xsd
receiverPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
receiverPartyReference	ExerciseFee	fpml-shared-4-4.xsd
receiverPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
receiverPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
receiverPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
receiverPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
receiverPartyReference	IndependentAmount	fpml-doc-4-4.xsd
receiverPartyReference	InitialPayment	fpml-cd-4-4.xsd
receiverPartyReference	InterestRateStream	fpml-ird-4-4.xsd
receiverPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
receiverPartyReference	Payment	fpml-shared-4-4.xsd
receiverPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
receiverPartyReference	PrePayment	fpml-eqd-4-4.xsd
receiverPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
receiverPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
receiverPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
receiverPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	SimplePayment	fpml-shared-4-4.xsd
referenceBank	CashSettlementReferenceBanks	fpml-shared-4-4.xsd
referenceBankId	ReferenceBank	fpml-shared-4-4.xsd
referenceBankName	ReferenceBank	fpml-shared-4-4.xsd
remainingParty	ContractNovation	fpml-doc-4-4.xsd
remainingParty	Novation	fpml-posttrade-4-4.xsd
resourceId	Resource	fpml-credit-event-notification-4-4.xsd
resourceId	Resource	fpml-credit-event-notification-4-4.xsd
routingAccountNumber	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAccountNumber	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd

routingAddress	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAddress	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
secondaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
secondaryRateSource	FxAverageRateOption	fpml-fx-4-4.xsd
secondaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
secondaryRateSource	FxSpotRateSource	fpml-shared-4-4.xsd
sellerPartyReference	CancelableProvision	fpml-ird-4-4.xsd
sellerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd
sellerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd
sellerPartyReference	Fra	fpml-ird-4-4.xsd
sellerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd
sellerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd
sellerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd
sellerPartyReference	GeneralTerms	fpml-cd-4-4.xsd
sellerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd
sellerPartyReference	OptionBase	fpml-option-shared-4-4.xsd
sellerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd
sellerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd
sellerPartyReference	Swaption	fpml-ird-4-4.xsd
settlementMethodElectingPartyReference	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementPriceSource	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementPriceSource	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
singlePartyOption	OptionalEarlyTermination	fpml-ird-4-4.xsd
standardPublicSources	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
standardPublicSources	PubliclyAvailableInformation	fpml-option-shared-4-4.xsd
streetAddress	Address	fpml-shared-4-4.xsd

4.3 Entities and Reference Data - Complex Types

Component	Contained In	File
Account		fpml-shared-4-4.xsd
AccountId		fpml-shared-4-4.xsd
AccountReference		fpml-shared-4-4.xsd
Address		fpml-shared-4-4.xsd
BankruptcyEvent		fpml-credit-event-notification-4-4.xsd
BusinessCenter		fpml-shared-4-4.xsd
BusinessCenters		fpml-shared-4-4.xsd
BusinessCentersReference		fpml-shared-4-4.xsd
BusinessCenterTime		fpml-shared-4-4.xsd
CashSettlementReferenceBanks		fpml-shared-4-4.xsd
CorrespondentInformation		fpml-shared-4-4.xsd
Country		fpml-shared-4-4.xsd
FxSpotRateSource		fpml-shared-4-4.xsd
FxSpotRateSource		fpml-shared-4-4.xsd
IndexAnnexSource		fpml-cd-4-4.xsd
IndexAnnexSource		fpml-cd-4-4.xsd
InformationSource		fpml-shared-4-4.xsd
InformationSource		fpml-shared-4-4.xsd
IntermediaryInformation		fpml-shared-4-4.xsd
MatrixSource		fpml-cd-4-4.xsd
MatrixSource		fpml-cd-4-4.xsd
MessageAddress		fpml-msg-4-4.xsd
NotifyingParty		fpml-option-shared-4-4.xsd
Party		fpml-shared-4-4.xsd
PartyId		fpml-shared-4-4.xsd
PartyMessageInformation		fpml-msg-4-4.xsd
PartyOrAccountReference		fpml-shared-4-4.xsd
PartyOrAccountReference		fpml-shared-4-4.xsd
PartyOrTradeSideReference		fpml-shared-4-4.xsd
PartyPortfolioName		fpml-doc-4-4.xsd
PartyReference		fpml-shared-4-4.xsd
PartyRole		fpml-doc-4-4.xsd
PartyTradeIdentifier		fpml-doc-4-4.xsd
PartyTradeIdentifiers		fpml-doc-4-4.xsd
PartyTradeInformation		fpml-doc-4-4.xsd
PriceSourceDisruption		fpml-ird-4-4.xsd
PriceSourceDisruption		fpml-ird-4-4.xsd
RateSourcePage		fpml-shared-4-4.xsd
RateSourcePage		fpml-shared-4-4.xsd
ReferenceBank		fpml-shared-4-4.xsd
ReferenceBankId		fpml-shared-4-4.xsd
Resource		fpml-credit-event-notification-4-4.xsd
Resource		fpml-credit-event-notification-4-4.xsd
ResourceId		fpml-credit-event-notification-4-4.xsd
ResourceId		fpml-credit-event-notification-4-4.xsd
ResourceLength		fpml-credit-event-notification-4-4.xsd
ResourceLength		fpml-credit-event-notification-4-4.xsd
SettlementPriceSource		fpml-shared-4-4.xsd
SettlementPriceSource		fpml-shared-4-4.xsd
SettlementRateSource		fpml-shared-4-4.xsd
SettlementRateSource		fpml-shared-4-4.xsd
SinglePartyOption		fpml-ird-4-4.xsd
StreetAddress		fpml-shared-4-4.xsd

5 Documentation and Legal

5.1 Documentation and Legal - Global Elements

No components

5.2 Documentation and Legal - Local Elements

Component	Contained In	File
additionalTerms	Swap	fpml-ird-4-4.xsd
agreementsRegardingHedging	Representations	fpml-eq-shared-4-4.xsd
brokerConfirmation	Documentation	fpml-shared-4-4.xsd
brokerConfirmationType	BrokerConfirmation	fpml-shared-4-4.xsd
cashSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
cashSettlementTerms	FxOptionLeg	fpml-fx-4-4.xsd
changeInLaw	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
confirmationSenderPartyReference	FxLeg	fpml-fx-4-4.xsd
confirmationType	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
contract	ContractCreated	fpml-contract-notification-4-4.xsd
contractDate	ContractHeader	fpml-doc-4-4.xsd
contractId	ContractIdentifier	fpml-doc-4-4.xsd
contractId	VersionedContractId	fpml-doc-4-4.xsd
contractReference	ChangeContract	fpml-doc-4-4.xsd
contractReference	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractReferenceMessage	fpml-contract-notification-4-4.xsd
contractReference	ExchangeTradedContract	fpml-asset-4-4.xsd
contractualDefinitions	ContractNovation	fpml-doc-4-4.xsd
contractualDefinitions	ContractNovation	fpml-doc-4-4.xsd
contractualDefinitions	Documentation	fpml-shared-4-4.xsd
contractualDefinitions	Documentation	fpml-shared-4-4.xsd
contractualDefinitions	Novation	fpml-posttrade-4-4.xsd
contractualDefinitions	Novation	fpml-posttrade-4-4.xsd
contractualMatrix	Documentation	fpml-shared-4-4.xsd
contractualSupplement	Documentation	fpml-shared-4-4.xsd
contractualSupplement	Novation	fpml-posttrade-4-4.xsd
contractualTermsSupplement	ContractNovation	fpml-doc-4-4.xsd
contractualTermsSupplement	ContractNovation	fpml-doc-4-4.xsd
contractualTermsSupplement	Documentation	fpml-shared-4-4.xsd
contractualTermsSupplement	Documentation	fpml-shared-4-4.xsd
contractualTermsSupplement	Novation	fpml-posttrade-4-4.xsd
contractualTermsSupplement	Novation	fpml-posttrade-4-4.xsd
creditAgreementDate	DealIdentifier	fpml-loan-4-4.xsd
creditAgreementDate	Loan	fpml-asset-4-4.xsd
definition	TermPoint	fpml-mktenv-4-4.xsd
definition	UnderlyingAsset	fpml-asset-4-4.xsd
definitionReference	SensitivitySet	fpml-valuation-4-4.xsd
documentation	Contract	fpml-doc-4-4.xsd
documentation	Trade	fpml-doc-4-4.xsd
exchangeTradedContractNearest	DeprecatedVariance	fpml-eq-shared-4-4.xsd
exchangeTradedContractNearest	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
exchangeTradedContractNearest	ReturnLegValuation	fpml-eq-shared-4-4.xsd
exchangeTradedContractNearest	Variance	fpml-eq-shared-4-4.xsd
floatingRateDefinition	CalculationPeriod	fpml-ird-4-4.xsd
followUpConfirmation	CancelableProvision	fpml-ird-4-4.xsd
followUpConfirmation	ExerciseProcedure	fpml-shared-4-4.xsd
followUpConfirmation	ExtendibleProvision	fpml-ird-4-4.xsd
followUpConfirmation	OptionalEarlyTermination	fpml-ird-4-4.xsd
futureContractReference	Future	fpml-asset-4-4.xsd
fxTerms	LoanContract	fpml-loan-4-4.xsd

generalTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
governingLaw	Contract	fpml-doc-4-4.xsd
governingLaw	Trade	fpml-doc-4-4.xsd
lenderLoanContractPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
loanContract	LoanContractNotice	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContract	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractNotice	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractPosition	fpml-loan-4-4.xsd
loanContractIdentifier	LoanContractRepayment	fpml-loan-4-4.xsd
loanContractIdentifier	OneOffFeeNotice	fpml-loan-4-4.xsd
loanContractPosition	FacilityCommitmentPosition	fpml-loan-4-4.xsd
loanContractRepayment	Repayment	fpml-loan-4-4.xsd
masterAgreement	Documentation	fpml-shared-4-4.xsd
masterAgreementDate	MasterAgreement	fpml-shared-4-4.xsd
masterAgreementType	MasterAgreement	fpml-shared-4-4.xsd
masterConfirmation	Documentation	fpml-shared-4-4.xsd
masterConfirmationAnnexDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationDate	Allocation	fpml-doc-4-4.xsd
masterConfirmationDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationType	MasterConfirmation	fpml-shared-4-4.xsd
newContract	ContractNovation	fpml-doc-4-4.xsd
newContract	ContractNovation	fpml-doc-4-4.xsd
newContractReference	ContractNovation	fpml-doc-4-4.xsd
newContractReference	ContractNovation	fpml-doc-4-4.xsd
newPortfolioDefinition	InitialPortfolioDefinition	fpml-reconciliation-4-4.xsd
notDomesticLaw	DeliverableObligations	fpml-cd-4-4.xsd
notDomesticLaw	Obligations	fpml-cd-4-4.xsd
novationContractDate	ContractNovation	fpml-doc-4-4.xsd
oldContract	ContractNovation	fpml-doc-4-4.xsd
oldContractReference	ContractNovation	fpml-doc-4-4.xsd
physicalSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
protectionTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
protectionTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
sensitivityDefinition	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
sensitivitySetDefinition	ValuationSet	fpml-valuation-4-4.xsd
settlementTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
shareLoanContractAmount	DrawdownPayment	fpml-loan-4-4.xsd
shareLoanContractAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
shareLoanContractAmount	LenderLoanContractPeriod	fpml-loan-4-4.xsd
versionedContractId	ContractIdentifier	fpml-doc-4-4.xsd

5.3 Documentation and Legal - Complex Types

Component	Contained In	File
BrokerConfirmation		fpml-shared-4-4.xsd
BrokerConfirmationType		fpml-shared-4-4.xsd
CancelTradeConfirmation		fpml-confirmation-4-4.xsd
CashSettlementTerms		fpml-cd-4-4.xsd
ChangeContract		fpml-doc-4-4.xsd
ChangeContractSize		fpml-doc-4-4.xsd
ConfirmationCancelled		fpml-confirmation-4-4.xsd
Contract		fpml-doc-4-4.xsd
ContractCancelled		fpml-contract-notification-4-4.xsd
ContractCreated		fpml-contract-notification-4-4.xsd
ContractFullTermination		fpml-contract-notification-4-4.xsd
ContractFullTerminationCancelled		fpml-contract-notification-4-4.xsd
ContractHeader		fpml-doc-4-4.xsd
ContractId		fpml-doc-4-4.xsd
ContractIdentifier		fpml-doc-4-4.xsd
ContractIncreased		fpml-contract-notification-4-4.xsd
ContractIncreasedCancelled		fpml-contract-notification-4-4.xsd
ContractInformation		fpml-doc-4-4.xsd
ContractNovated		fpml-contract-notification-4-4.xsd
ContractNovatedCancelled		fpml-contract-notification-4-4.xsd
ContractNovation		fpml-doc-4-4.xsd
ContractPartialTermination		fpml-contract-notification-4-4.xsd
ContractPartialTerminationCancelled		fpml-contract-notification-4-4.xsd
ContractReference		fpml-doc-4-4.xsd
ContractReferenceMessage		fpml-contract-notification-4-4.xsd
ContractTermination		fpml-doc-4-4.xsd
ContractualDefinitions		fpml-shared-4-4.xsd
ContractualDefinitions		fpml-shared-4-4.xsd
ContractualMatrix		fpml-shared-4-4.xsd
ContractualSupplement		fpml-shared-4-4.xsd
ContractualTermsSupplement		fpml-shared-4-4.xsd
ContractualTermsSupplement		fpml-shared-4-4.xsd
Documentation		fpml-shared-4-4.xsd
ExchangeTradedContract		fpml-asset-4-4.xsd
FloatingRateDefinition		fpml-ird-4-4.xsd
FxTerms		fpml-loan-4-4.xsd
GeneralTerms		fpml-cd-4-4.xsd
GoverningLaw		fpml-shared-4-4.xsd
InitialPortfolioDefinition		fpml-reconciliation-4-4.xsd
LenderLoanContractPeriod		fpml-loan-4-4.xsd
LoanContract		fpml-loan-4-4.xsd
LoanContractIdentifier		fpml-loan-4-4.xsd
LoanContractNotice		fpml-loan-4-4.xsd
LoanContractPosition		fpml-loan-4-4.xsd
LoanContractRepayment		fpml-loan-4-4.xsd
MasterAgreement		fpml-shared-4-4.xsd
MasterAgreementType		fpml-shared-4-4.xsd
MasterConfirmation		fpml-shared-4-4.xsd
MasterConfirmationType		fpml-shared-4-4.xsd
ModifyTradeConfirmation		fpml-confirmation-4-4.xsd
PhysicalSettlementTerms		fpml-cd-4-4.xsd
PortfolioDefinition		fpml-reconciliation-4-4.xsd
ProtectionTerms		fpml-cd-4-4.xsd

ProtectionTermsReference		fpml-cd-4-4.xsd	
RepaymentConfirmationNotice		fpml-loan-4-4.xsd	
RequestAmendmentConfirmation		fpml-posttrade-confirmation-4-4.xsd	
RequestIncreaseConfirmation		fpml-posttrade-confirmation-4-4.xsd	
RequestNovationConfirmation		fpml-posttrade-confirmation-4-4.xsd	
RequestTerminationConfirmation		fpml-posttrade-confirmation-4-4.xsd	
RequestTradeConfirmation		fpml-confirmation-4-4.xsd	
SensitivityDefinition		fpml-riskdef-4-4.xsd	
SensitivitySetDefinition		fpml-riskdef-4-4.xsd	
SettlementTerms		fpml-cd-4-4.xsd	
SettlementTermsReference		fpml-cd-4-4.xsd	
SwapAdditionalTerms		fpml-ird-4-4.xsd	
VersionedContractId		fpml-doc-4-4.xsd	

6 Settlement

6.1 Settlement - Global Elements

Component	Contained In	File
bulletPayment		fpml-ird-4-4.xsd

6.2 Settlement - Local Elements

Component	Contained In	File
accountBeneficiary	Account	fpml-shared-4-4.xsd
additionalFixedPayments	FloatingAmountEvents	fpml-cd-4-4.xsd
additionalPayment	CapFloor	fpml-ird-4-4.xsd
additionalPayment	NettedSwapBase	fpml-eq-shared-4-4.xsd
additionalPayment	ReturnSwap	fpml-eq-shared-4-4.xsd
additionalPayment	Swap	fpml-ird-4-4.xsd
additionalPaymentAmount	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
additionalPaymentDate	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
adjustablePaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustablePaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustablePaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedPaymentDate	AdjustedPaymentDates	fpml-cd-4-4.xsd
adjustedPaymentDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustedPaymentDate	Payment	fpml-shared-4-4.xsd
adjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
adjustedPaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustedPaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedPaymentDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
adjustedPaymentDates	PeriodicPayment	fpml-cd-4-4.xsd
beneficiary	SettlementInstruction	fpml-shared-4-4.xsd
beneficiary	SplitSettlement	fpml-shared-4-4.xsd
beneficiary	TradeSide	fpml-doc-4-4.xsd
beneficiaryBank	SettlementInstruction	fpml-shared-4-4.xsd
beneficiaryBank	SplitSettlement	fpml-shared-4-4.xsd
beneficiaryPartyReference	Beneficiary	fpml-shared-4-4.xsd
cashSettlement	MandatoryEarlyTermination	fpml-ird-4-4.xsd
cashSettlement	OptionalEarlyTermination	fpml-ird-4-4.xsd
cashSettlement	ReturnSwapAmount	fpml-eq-shared-4-4.xsd
cashSettlement	Swaption	fpml-ird-4-4.xsd
cashSettlementAmount	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementBusinessDays	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementCurrency	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementReferenceBanks	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	SettlementRateSource	fpml-shared-4-4.xsd

cashSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
cashSettlementTerms	FxOptionLeg	fpml-fx-4-4.xsd
cashSettlementValuationDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementValuationTime	CashSettlement	fpml-ird-4-4.xsd
correspondentInformation	SettlementInstruction	fpml-shared-4-4.xsd
correspondentPartyReference	CorrespondentInformation	fpml-shared-4-4.xsd
couponPayment	BasketConstituent	fpml-asset-4-4.xsd
couponPayment	SingleUnderlyer	fpml-asset-4-4.xsd
dateRelativeToPaymentDates	FxFixingDate	fpml-ird-4-4.xsd
dividendPayment	DividendPayout	fpml-asset-4-4.xsd
dividendPaymentDate	DividendConditions	fpml-shared-4-4.xsd
drawdownPayment	DrawdownNotice	fpml-loan-4-4.xsd
equityPaymentDateFinal	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
equityPaymentDates	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
equityPaymentDatesInterim	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
facilityRepayment	Repayment	fpml-loan-4-4.xsd
fallbackSettlementRateOption	FallbackReferencePrice	fpml-ird-4-4.xsd
featurePayment	TriggerEvent	fpml-option-shared-4-4.xsd
featurePaymentDate	FeaturePayment	fpml-option-shared-4-4.xsd
feePayment	OneOffFeeNotice	fpml-loan-4-4.xsd
feePayment	OnGoingFeeNotice	fpml-loan-4-4.xsd
feePaymentDate	ExerciseFee	fpml-shared-4-4.xsd
feePaymentDate	ExerciseFeeSchedule	fpml-shared-4-4.xsd
firstPaymentDate	PaymentDates	fpml-ird-4-4.xsd
firstPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
fixedPayment	FixedPaymentLeg	fpml-dividend-swaps-4-4.xsd
fixedPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
forecastPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
initialPayment	FeeLeg	fpml-cd-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestPaidWithRepayment	LoanContractRepayment	fpml-loan-4-4.xsd
interestPayment	InterestPaymentNotice	fpml-loan-4-4.xsd
interestPaymentTenor	LoanContract	fpml-loan-4-4.xsd
intermediaryInformation	SettlementInstruction	fpml-shared-4-4.xsd
intermediaryPartyReference	IntermediaryInformation	fpml-shared-4-4.xsd
intermediarySequenceNumber	IntermediaryInformation	fpml-shared-4-4.xsd
lastRegularPaymentDate	PaymentDates	fpml-ird-4-4.xsd
lastRegularPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
loanContractRepayment	Repayment	fpml-loan-4-4.xsd
nextInterestPaymentDate	LoanContract	fpml-loan-4-4.xsd
nonDeliverableSettlement	SettlementProvision	fpml-ird-4-4.xsd
otherPartyPayment	Contract	fpml-doc-4-4.xsd
otherPartyPayment	Trade	fpml-doc-4-4.xsd
partialCashSettlement	PCDeliverableObligationCharac	fpml-cd-4-4.xsd
payment	AllegedCashflow	fpml-reconciliation-4-4.xsd
payment	Amendment	fpml-doc-4-4.xsd
payment	AssertedCashflow	fpml-reconciliation-4-4.xsd
payment	BulletPayment	fpml-ird-4-4.xsd
payment	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
payment	ChangeContract	fpml-doc-4-4.xsd
payment	ContractNovation	fpml-doc-4-4.xsd
payment	Increase	fpml-doc-4-4.xsd
payment	Novation	fpml-posttrade-4-4.xsd
payment	TermDeposit	fpml-fx-4-4.xsd
payment	Termination	fpml-posttrade-4-4.xsd
payment	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
payment	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd

paymentAmount	AdditionalPaymentAmount	fpml-eq-shared-4-4.xsd
paymentAmount	AdjustedPaymentDates	fpml-cd-4-4.xsd
paymentAmount	EquityPremium	fpml-eq-shared-4-4.xsd
paymentAmount	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentAmount	InitialPayment	fpml-cd-4-4.xsd
paymentAmount	Payment	fpml-shared-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentMatching	fpml-reconciliation-4-4.xsd
paymentAmount	QuotablePayment	fpml-pretrade-4-4.xsd
paymentAmount	SimplePayment	fpml-shared-4-4.xsd
paymentCalculationPeriod	Cashflows	fpml-ird-4-4.xsd
paymentCurrency	DividendConditions	fpml-shared-4-4.xsd
paymentCurrency	LegAmount	fpml-eq-shared-4-4.xsd
paymentDate	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
paymentDate	DrawdownPayment	fpml-loan-4-4.xsd
paymentDate	EquityPremium	fpml-eq-shared-4-4.xsd
paymentDate	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentDate	Fra	fpml-ird-4-4.xsd
paymentDate	InterestPayment	fpml-loan-4-4.xsd
paymentDate	OneOffFeePayment	fpml-loan-4-4.xsd
paymentDate	OnGoingFeePayment	fpml-loan-4-4.xsd
paymentDate	Payment	fpml-shared-4-4.xsd
paymentDate	PaymentDetail	fpml-doc-4-4.xsd
paymentDate	PendingPayment	fpml-asset-4-4.xsd
paymentDate	QuotablePayment	fpml-pretrade-4-4.xsd
paymentDate	SimplePayment	fpml-shared-4-4.xsd
paymentDateFinal	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDateOffset	DividendPaymentDate	fpml-shared-4-4.xsd
paymentDates	InterestRateStream	fpml-ird-4-4.xsd
paymentDates	ReturnLegValuation	fpml-eq-shared-4-4.xsd
paymentDatesAdjustments	PaymentDates	fpml-ird-4-4.xsd
paymentDatesInterim	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDatesReference	DateRelativeToPaymentDates	fpml-ird-4-4.xsd
paymentDaysOffset	PaymentDates	fpml-ird-4-4.xsd
paymentDelay	FeeLeg	fpml-cd-4-4.xsd
paymentDetail	IndependentAmount	fpml-doc-4-4.xsd
paymentFrequency	Bond	fpml-asset-4-4.xsd
paymentFrequency	Deposit	fpml-asset-4-4.xsd
paymentFrequency	Mortgage	fpml-asset-4-4.xsd
paymentFrequency	PaymentDates	fpml-ird-4-4.xsd
paymentFrequency	PeriodicPayment	fpml-cd-4-4.xsd
paymentFrequency	RateIndex	fpml-asset-4-4.xsd
paymentFrequency	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
paymentFrequency	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
paymentFrequency	SimpleIRSwap	fpml-asset-4-4.xsd
paymentPercent	PercentageRule	fpml-doc-4-4.xsd
paymentRequirement	FailureToPay	fpml-option-shared-4-4.xsd
paymentRule	PaymentDetail	fpml-doc-4-4.xsd
paymentType	ClassifiedPayment	fpml-option-shared-4-4.xsd
paymentType	Payment	fpml-shared-4-4.xsd
paymentType	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
periodicPayment	FeeLeg	fpml-cd-4-4.xsd
physicalSettlement	CreditDerivativesNotices	fpml-doc-4-4.xsd
physicalSettlementPeriod	PhysicalSettlementTerms	fpml-cd-4-4.xsd
physicalSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
premiumSettlementDate	FxOptionPremium	fpml-fx-4-4.xsd

prePayment	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
prePayment	PrePayment	fpml-eqd-4-4.xsd
prePaymentAmount	PrePayment	fpml-eqd-4-4.xsd
prePaymentDate	PrePayment	fpml-eqd-4-4.xsd
repayment	RepaymentNotice	fpml-loan-4-4.xsd
repaymentDate	FacilityRepayment	fpml-loan-4-4.xsd
routingAccountNumber	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAccountNumber	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingAddress	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingAddress	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingExplicitDetails	Beneficiary	fpml-shared-4-4.xsd
routingExplicitDetails	CorrespondentInformation	fpml-shared-4-4.xsd
routingExplicitDetails	IntermediaryInformation	fpml-shared-4-4.xsd
routingExplicitDetails	Routing	fpml-shared-4-4.xsd
routingId	RoutingIds	fpml-shared-4-4.xsd
routingIds	Beneficiary	fpml-shared-4-4.xsd
routingIds	CorrespondentInformation	fpml-shared-4-4.xsd
routingIds	IntermediaryInformation	fpml-shared-4-4.xsd
routingIds	Routing	fpml-shared-4-4.xsd
routingIds	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	Beneficiary	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	CorrespondentInformation	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	IntermediaryInformation	fpml-shared-4-4.xsd
routingIdsAndExplicitDetails	Routing	fpml-shared-4-4.xsd
routingName	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingName	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
routingReferenceText	RoutingExplicitDetails	fpml-shared-4-4.xsd
routingReferenceText	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd
settlementAmount	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementAmount	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementCurrency	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementCurrency	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementCurrency	FxCashSettlement	fpml-shared-4-4.xsd
settlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementCurrency	SettlementProvision	fpml-ird-4-4.xsd
settlementCurrency	SettlementTerms	fpml-cd-4-4.xsd
settlementCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
settlementDate	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementDate	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementInformation	FxOptionPayout	fpml-fx-4-4.xsd
settlementInformation	FxOptionPremium	fpml-fx-4-4.xsd
settlementInformation	Payment	fpml-shared-4-4.xsd
settlementInstruction	SettlementInformation	fpml-shared-4-4.xsd
settlementMethod	SettlementInstruction	fpml-shared-4-4.xsd
settlementMethodElectingPartyReference	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementMethodElectionDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementPriceSource	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementProvision	InterestRateStream	fpml-ird-4-4.xsd
settlementRateOption	NonDeliverableSettlement	fpml-ird-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
settlementTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
settlementType	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementType	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd

settlementType	OptionBaseExtended	fpml-option-shared-4-4.xsd
shareRepaymentAmount	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
singlePayment	FeeLeg	fpml-cd-4-4.xsd
sixtyBusinessDaySettlementCap	PhysicalSettlementTerms	fpml-cd-4-4.xsd
splitSettlement	SettlementInstruction	fpml-shared-4-4.xsd
splitSettlementAmount	SplitSettlement	fpml-shared-4-4.xsd
standardSettlementStyle	SettlementInformation	fpml-shared-4-4.xsd
unadjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
varyingNotionalInterimExchangePaymentDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd

6.3 Settlement - Complex Types

Component	Contained In	File
AdditionalFixedPayments		fpml-cd-4-4.xsd
AdditionalPaymentAmount		fpml-eq-shared-4-4.xsd
AdjustedPaymentDates		fpml-cd-4-4.xsd
Beneficiary		fpml-shared-4-4.xsd
BulletPayment		fpml-ird-4-4.xsd
CashSettlement		fpml-ird-4-4.xsd
CashSettlementPaymentDate		fpml-ird-4-4.xsd
CashSettlementPaymentDate		fpml-ird-4-4.xsd
CashSettlementReferenceBanks		fpml-shared-4-4.xsd
CashSettlementTerms		fpml-cd-4-4.xsd
ClassifiedPayment		fpml-option-shared-4-4.xsd
CorrespondentInformation		fpml-shared-4-4.xsd
DateRelativeToPaymentDates		fpml-ird-4-4.xsd
DeprecatedEquityPaymentDates		fpml-return-swaps-4-4.xsd
DividendPaymentDate		fpml-shared-4-4.xsd
DividendPeriodPayment		fpml-dividend-swaps-4-4.xsd
DrawdownPayment		fpml-loan-4-4.xsd
EquityExerciseValuationSettlement		fpml-eqd-4-4.xsd
FacilityRepayment		fpml-loan-4-4.xsd
FeaturePayment		fpml-option-shared-4-4.xsd
FixedPaymentAmount		fpml-dividend-swaps-4-4.xsd
FixedPaymentLeg		fpml-dividend-swaps-4-4.xsd
FxCashSettlement		fpml-shared-4-4.xsd
InitialPayment		fpml-cd-4-4.xsd
InterestPayment		fpml-loan-4-4.xsd
InterestPaymentNotice		fpml-loan-4-4.xsd
IntermediaryInformation		fpml-shared-4-4.xsd
LoanContractRepayment		fpml-loan-4-4.xsd
NonDeliverableSettlement		fpml-ird-4-4.xsd
OneOffFeePayment		fpml-loan-4-4.xsd
OnGoingFeePayment		fpml-loan-4-4.xsd
Payment		fpml-shared-4-4.xsd
PaymentCalculationPeriod		fpml-ird-4-4.xsd
PaymentCurrency		fpml-shared-4-4.xsd
PaymentDates		fpml-ird-4-4.xsd
PaymentDatesReference		fpml-ird-4-4.xsd
PaymentDetail		fpml-doc-4-4.xsd
PaymentId		fpml-reconciliation-4-4.xsd
PaymentMatching		fpml-reconciliation-4-4.xsd
PaymentRule		fpml-doc-4-4.xsd
PaymentType		fpml-shared-4-4.xsd
PendingPayment		fpml-asset-4-4.xsd
PeriodicPayment		fpml-cd-4-4.xsd
PhysicalSettlementPeriod		fpml-cd-4-4.xsd
PhysicalSettlementTerms		fpml-cd-4-4.xsd
PrePayment		fpml-eqd-4-4.xsd
QuotablePayment		fpml-pretrade-4-4.xsd
Repayment		fpml-loan-4-4.xsd
RepaymentConfirmationNotice		fpml-loan-4-4.xsd
RepaymentNotice		fpml-loan-4-4.xsd
ReturnSwapAdditionalPayment		fpml-eq-shared-4-4.xsd
ReturnSwapPaymentDates		fpml-eq-shared-4-4.xsd
Routing		fpml-shared-4-4.xsd

RoutingExplicitDetails		fpml-shared-4-4.xsd
RoutingId		fpml-shared-4-4.xsd
RoutingIds		fpml-shared-4-4.xsd
RoutingIdsAndExplicitDetails		fpml-shared-4-4.xsd
SettlementInformation		fpml-shared-4-4.xsd
SettlementInstruction		fpml-shared-4-4.xsd
SettlementMethod		fpml-shared-4-4.xsd
SettlementPriceSource		fpml-shared-4-4.xsd
SettlementProvision		fpml-ird-4-4.xsd
SettlementRateOption		fpml-ird-4-4.xsd
SettlementRateSource		fpml-shared-4-4.xsd
SettlementTerms		fpml-cd-4-4.xsd
SettlementTermsReference		fpml-cd-4-4.xsd
SimplePayment		fpml-shared-4-4.xsd
SinglePayment		fpml-cd-4-4.xsd
SplitSettlement		fpml-shared-4-4.xsd

7 Valuation

7.1 Valuation - Global Elements

Component	Contained In	File
creditCurveValuation		fpml-mktnv-4-4.xsd
fxCurveValuation		fpml-mktnv-4-4.xsd
pricingStructureValuation		fpml-riskdef-4-4.xsd
valuationSet		fpml-valuation-4-4.xsd
volatilityMatrixValuation		fpml-mktnv-4-4.xsd
yieldCurveValuation		fpml-mktnv-4-4.xsd

7.2 Valuation - Local Elements

Component	Contained In	File
adjustedCashSettlementValuationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustmentValue	ParametricAdjustmentPoint	fpml-mktenv-4-4.xsd
assetValuation	ValuationSet	fpml-valuation-4-4.xsd
associatedValue	ScheduledDate	fpml-valuation-4-4.xsd
associatedValueReference	ScheduledDate	fpml-valuation-4-4.xsd
baseValuationScenario	DerivedValuationScenario	fpml-valuation-4-4.xsd
baseValue	TradeDifference	fpml-doc-4-4.xsd
calculatedValue	CashflowFixing	fpml-reconciliation-4-4.xsd
capValue	CashflowFixing	fpml-reconciliation-4-4.xsd
cashSettlementValuationDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementValuationTime	CashSettlement	fpml-ird-4-4.xsd
currency1ValueDate	FxLeg	fpml-fx-4-4.xsd
currency2ValueDate	FxLeg	fpml-fx-4-4.xsd
equityValuation	DeprecatedEquityLegValuationPrice	fpml-return-swaps-4-4.xsd
equityValuation	DeprecatedVarianceLeg	fpml-eq-shared-4-4.xsd
equityValuation	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
fallbackSurveyValuationPostponement	FallbackReferencePrice	fpml-ird-4-4.xsd
floorValue	CashflowFixing	fpml-reconciliation-4-4.xsd
futuresPriceValuation	EquityValuation	fpml-eq-shared-4-4.xsd
initialValue	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
initialValue	Schedule	fpml-shared-4-4.xsd
lengthValue	ResourceLength	fpml-credit-event-notification-4-4.xsd
multipleValuationDates	ValuationDate	fpml-cd-4-4.xsd
numberValuationDates	MultipleValuationDates	fpml-cd-4-4.xsd
observedValue	CashflowObservation	fpml-reconciliation-4-4.xsd
optionsPriceValuation	EquityValuation	fpml-eq-shared-4-4.xsd
otherValue	TradeDifference	fpml-doc-4-4.xsd
parameterValue	ParametricAdjustmentPoint	fpml-mktenv-4-4.xsd
parValue	Bond	fpml-asset-4-4.xsd
portfolioValuationItem	RequestValuationReport	fpml-reporting-4-4.xsd
portfolioValuationItem	ValuationReport	fpml-reporting-4-4.xsd
premiumValue	PremiumQuote	fpml-fx-4-4.xsd
presentValueAmount	Payment	fpml-shared-4-4.xsd
presentValueAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
presentValueAmount	Premium	fpml-option-shared-4-4.xsd
presentValuePrincipalExchangeAmount	PrincipalExchange	fpml-ird-4-4.xsd
queryParameterValue	QueryParameter	fpml-doc-4-4.xsd
singleValuationDate	ValuationDate	fpml-cd-4-4.xsd
spreadValue	TermPoint	fpml-mktenv-4-4.xsd
stepValue	Step	fpml-shared-4-4.xsd
swapUnwindValue	ReferenceSwapCurve	fpml-bond-option-4-4.xsd
tradeStatusValue	TradeStatusItem	fpml-msg-4-4.xsd
tradeValuationItem	PortfolioValuationItem	fpml-reporting-4-4.xsd
tradeValuationItem	RequestValuationReport	fpml-reporting-4-4.xsd
tradeValuationItem	ValuationReport	fpml-reporting-4-4.xsd
valuation	AssertedPosition	fpml-reconciliation-4-4.xsd
valuation	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
valuation	DirectionalLegUnderlyerValuation	fpml-eq-shared-4-4.xsd
valuation	Position	fpml-valuation-4-4.xsd
valuation	PositionProposedMatch	fpml-reconciliation-4-4.xsd
valuation	Valuations	fpml-valuation-4-4.xsd

valuationDate	BasicQuotation	fpml-asset-4-4.xsd
valuationDate	CashSettlementTerms	fpml-cd-4-4.xsd
valuationDate	DerivedValuationScenario	fpml-valuation-4-4.xsd
valuationDate	EquityValuation	fpml-eq-shared-4-4.xsd
valuationDate	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
valuationDate	PricingStructurePoint	fpml-mktenv-4-4.xsd
valuationDate	Quotation	fpml-valuation-4-4.xsd
valuationDate	QuotationCharacteristics	fpml-asset-4-4.xsd
valuationDate	ValuationScenario	fpml-riskdef-4-4.xsd
valuationDates	EquityValuation	fpml-eq-shared-4-4.xsd
valuationMethod	CashSettlementTerms	fpml-cd-4-4.xsd
valuationPostponement	FallbackReferencePrice	fpml-ird-4-4.xsd
valuationPriceFinal	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
valuationPriceFinal	ReturnLegValuation	fpml-eq-shared-4-4.xsd
valuationPriceInterim	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
valuationPriceInterim	ReturnLegValuation	fpml-eq-shared-4-4.xsd
valuationProvider	ReportingRoles	fpml-valuation-4-4.xsd
valuationReference	Valuations	fpml-valuation-4-4.xsd
valuationRules	ReturnLegValuationPrice	fpml-eq-shared-4-4.xsd
valuationScenario	ValuationSet	fpml-valuation-4-4.xsd
valuationScenarioReference	SensitivityDefinition	fpml-riskdef-4-4.xsd
valuationScenarioReference	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
valuationScenarioReference	Valuation	fpml-riskdef-4-4.xsd
valuationScenarioReference	ValuationSet	fpml-valuation-4-4.xsd
valuationTime	CashSettlementTerms	fpml-cd-4-4.xsd
valuationTime	EquityValuation	fpml-eq-shared-4-4.xsd
valuationTimeType	EquityValuation	fpml-eq-shared-4-4.xsd
value	BasicQuotation	fpml-asset-4-4.xsd
value	PricingStructurePoint	fpml-mktenv-4-4.xsd
value	Quotation	fpml-valuation-4-4.xsd
valueDate	FxAverageRateOption	fpml-fx-4-4.xsd
valueDate	FxDigitalOption	fpml-fx-4-4.xsd
valueDate	FxLeg	fpml-fx-4-4.xsd
valueDate	FxOptionLeg	fpml-fx-4-4.xsd

7.3 Valuation - Complex Types

Component	Contained In	File
AssetValuation		fpml-valuation-4-4.xsd
BasicAssetValuation		fpml-riskdef-4-4.xsd
CreditCurveValuation		fpml-mktenv-4-4.xsd
DeprecatedEquityLegValuation		fpml-return-swaps-4-4.xsd
DeprecatedEquityLegValuationPrice		fpml-return-swaps-4-4.xsd
DerivedValuationScenario		fpml-valuation-4-4.xsd
DirectionalLegUnderlyerValuation		fpml-eq-shared-4-4.xsd
EquityExerciseValuationSettlement		fpml-eqd-4-4.xsd
EquityValuation		fpml-eq-shared-4-4.xsd
FxCurveValuation		fpml-mktenv-4-4.xsd
MultipleValuationDates		fpml-cd-4-4.xsd
PortfolioValuationItem		fpml-reporting-4-4.xsd
PricingStructureValuation		fpml-riskdef-4-4.xsd
RequestValuationReport		fpml-reporting-4-4.xsd
ReturnLegValuation		fpml-eq-shared-4-4.xsd
ReturnLegValuationPrice		fpml-eq-shared-4-4.xsd
SingleValuationDate		fpml-cd-4-4.xsd
StubValue		fpml-shared-4-4.xsd
SwapCurveValuation		fpml-bond-option-4-4.xsd
TradeStatusValue		fpml-msg-4-4.xsd
TradeValuationItem		fpml-reporting-4-4.xsd
Valuation		fpml-riskdef-4-4.xsd
ValuationDate		fpml-cd-4-4.xsd
ValuationDocument		fpml-main-4-4.xsd
ValuationPostponement		fpml-ird-4-4.xsd
ValuationReference		fpml-riskdef-4-4.xsd
ValuationReport		fpml-reporting-4-4.xsd
Valuations		fpml-valuation-4-4.xsd
ValuationScenario		fpml-riskdef-4-4.xsd
ValuationScenarioReference		fpml-riskdef-4-4.xsd
ValuationSet		fpml-valuation-4-4.xsd
ValuationSetDetail		fpml-valuation-4-4.xsd
YieldCurveValuation		fpml-mktenv-4-4.xsd

8 References

8.1 References - Global Elements

No components

8.2 References - Local Elements

Component	Contained In	File
accountReference	Allocation	fpml-doc-4-4.xsd
agentBankPartyReference	FacilityNotice	fpml-loan-4-4.xsd
agentBankPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
assetReference	ForwardRateCurve	fpml-mktenv-4-4.xsd
assetReference	PricingMethod	fpml-riskdef-4-4.xsd
assetReference	ScheduledDate	fpml-valuation-4-4.xsd
associatedValueReference	ScheduledDate	fpml-valuation-4-4.xsd
basketReferenceInformation	GeneralTerms	fpml-cd-4-4.xsd
beneficiaryPartyReference	Beneficiary	fpml-shared-4-4.xsd
bondReference	SwapAdditionalTerms	fpml-ird-4-4.xsd
borrowerPartyReference	FacilityNotice	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContract	fpml-loan-4-4.xsd
borrowerPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
borrowerReference	Loan	fpml-asset-4-4.xsd
brokerPartyReference	Trade	fpml-doc-4-4.xsd
businessCentersReference	BusinessDateRange	fpml-shared-4-4.xsd
businessCentersReference	BusinessDayAdjustments	fpml-shared-4-4.xsd
businessCentersReference	FxFixingDate	fpml-ird-4-4.xsd
businessCentersReference	RelativeDateOffset	fpml-shared-4-4.xsd
businessCentersReference	RelativeDateSequence	fpml-shared-4-4.xsd
buyerPartyReference	CancelableProvision	fpml-ird-4-4.xsd
buyerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd
buyerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd
buyerPartyReference	Fra	fpml-ird-4-4.xsd
buyerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd
buyerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd
buyerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd
buyerPartyReference	GeneralTerms	fpml-cd-4-4.xsd
buyerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd
buyerPartyReference	OptionBase	fpml-option-shared-4-4.xsd
buyerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd
buyerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd
buyerPartyReference	Swaption	fpml-ird-4-4.xsd
calculatedRateReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
calculationAgentPartyReference	CalculationAgent	fpml-shared-4-4.xsd
calculationPeriodDatesReference	InterestLegResetDates	fpml-eq-shared-4-4.xsd
calculationPeriodDatesReference	NotionalStepRule	fpml-ird-4-4.xsd
calculationPeriodDatesReference	PaymentDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	ResetDates	fpml-ird-4-4.xsd
calculationPeriodDatesReference	StubCalculationPeriodAmount	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	SettlementRateSource	fpml-shared-4-4.xsd
confirmationSenderPartyReference	FxLeg	fpml-fx-4-4.xsd
constantNotionalScheduleReference	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
contractReference	ChangeContract	fpml-doc-4-4.xsd
contractReference	ContractFullTerminationCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractIncreasedCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractNovatedCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractPartialTerminationCancelled	fpml-contract-notification-4-4.xsd
contractReference	ContractReferenceMessage	fpml-contract-notification-4-4.xsd
contractReference	ExchangeTradedContract	fpml-asset-4-4.xsd
coordinateReference	PricingStructurePoint	fpml-mktenv-4-4.xsd
coordinateReference	SensitivityDefinition	fpml-riskdef-4-4.xsd

correspondentPartyReference	CorrespondentInformation	fpml-shared-4-4.xsd
creditEntityReference	CreditCurve	fpml-mktenv-4-4.xsd
creditEntityReference	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
creditEventsReference	Trigger	fpml-option-shared-4-4.xsd
currencyReference	DividendConditions	fpml-shared-4-4.xsd
currencyReference	LegAmount	fpml-eq-shared-4-4.xsd
dateAdjustmentsReference	AdjustableDate2	fpml-shared-4-4.xsd
definitionReference	SensitivitySet	fpml-valuation-4-4.xsd
depositoryPartyReference	SettlementInstruction	fpml-shared-4-4.xsd
determiningPartyReference	AdditionalDisruptionEvents	fpml-eq-shared-4-4.xsd
dividendDateReference	DividendPaymentDate	fpml-shared-4-4.xsd
excludedReferenceEntity	IndexReferenceInformation	fpml-cd-4-4.xsd
exerciseNoticePartyReference	ExerciseNotice	fpml-shared-4-4.xsd
fallbackReferencePrice	PriceSourceDisruption	fpml-ird-4-4.xsd
fixedRateStepReference	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
futureContractReference	Future	fpml-asset-4-4.xsd
guarantorReference	ReferenceObligation	fpml-cd-4-4.xsd
indexReferenceInformation	GeneralTerms	fpml-cd-4-4.xsd
initialPayerReference	TermDeposit	fpml-fx-4-4.xsd
initialReceiverReference	TermDeposit	fpml-fx-4-4.xsd
inputDateReference	PricingParameterDerivative	fpml-riskdef-4-4.xsd
insurerReference	Mortgage	fpml-asset-4-4.xsd
intermediaryPartyReference	IntermediaryInformation	fpml-shared-4-4.xsd
issuerPartyReference	Bond	fpml-asset-4-4.xsd
issuerPartyReference	Mortgage	fpml-asset-4-4.xsd
lenderPartyReference	FacilityNotice	fpml-loan-4-4.xsd
lenderPartyReference	LoanContractNotice	fpml-loan-4-4.xsd
marketReference	DerivedValuationScenario	fpml-valuation-4-4.xsd
marketReference	ValuationScenario	fpml-riskdef-4-4.xsd
newContractReference	ContractNovation	fpml-doc-4-4.xsd
newContractReference	ContractNovation	fpml-doc-4-4.xsd
newTransactionReference	Novation	fpml-posttrade-4-4.xsd
newTransactionReference	Novation	fpml-posttrade-4-4.xsd
noReferenceObligation	ReferenceInformation	fpml-cd-4-4.xsd
noReferenceObligation	ReferencePair	fpml-cd-4-4.xsd
notifiedPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
notifyingPartyReference	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd
notionalAmountReference	PercentageRule	fpml-doc-4-4.xsd
notionalReference	ExerciseFee	fpml-shared-4-4.xsd
notionalReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
notionalReference	MultipleExercise	fpml-shared-4-4.xsd
notionalReference	OptionBaseExtended	fpml-option-shared-4-4.xsd
notionalReference	PartialExercise	fpml-shared-4-4.xsd
objectReference	Valuation	fpml-riskdef-4-4.xsd
observationReference	CashflowFixing	fpml-reconciliation-4-4.xsd
oldContractReference	ContractNovation	fpml-doc-4-4.xsd
oldTransactionReference	Novation	fpml-posttrade-4-4.xsd
originalInputReference	PricingInputReplacement	fpml-riskdef-4-4.xsd
othReferenceEntityObligations	DeliverableObligations	fpml-cd-4-4.xsd
othReferenceEntityObligations	Obligations	fpml-cd-4-4.xsd
parameterReference	PricingParameterDerivative	fpml-riskdef-4-4.xsd
parameterReference	PricingParameterShift	fpml-riskdef-4-4.xsd
partialDerivativeReference	FormulaTerm	fpml-riskdef-4-4.xsd
partialDerivativeReference	WeightedPartialDerivative	fpml-riskdef-4-4.xsd
partyReference	Allocation	fpml-doc-4-4.xsd
partyReference	ContractIdentifier	fpml-doc-4-4.xsd
partyReference	ContractInformation	fpml-doc-4-4.xsd

partyReference	ExerciseNotice	fpml-shared-4-4.xsd
partyReference	PartyMessageInformation	fpml-msg-4-4.xsd
partyReference	PartyPortfolioName	fpml-doc-4-4.xsd
partyReference	PartyTradeInformation	fpml-doc-4-4.xsd
partyReference	ReturnSwapEarlyTermination	fpml-eq-shared-4-4.xsd
partyReference	TradeIdentifier	fpml-doc-4-4.xsd
payerPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
payerPartyReference	ExerciseFee	fpml-shared-4-4.xsd
payerPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
payerPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
payerPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
payerPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
payerPartyReference	IndependentAmount	fpml-doc-4-4.xsd
payerPartyReference	InitialPayment	fpml-cd-4-4.xsd
payerPartyReference	InterestRateStream	fpml-ird-4-4.xsd
payerPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
payerPartyReference	Payment	fpml-shared-4-4.xsd
payerPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
payerPartyReference	PrePayment	fpml-eqd-4-4.xsd
payerPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
payerPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
payerPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
payerPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
payerPartyReference	SimplePayment	fpml-shared-4-4.xsd
paymentDatesReference	DateRelativeToPaymentDates	fpml-ird-4-4.xsd
positionVersionReference	PositionConstituent	fpml-valuation-4-4.xsd
premiumProductReference	Strategy	fpml-doc-4-4.xsd
pricingInputReference	PricingMethod	fpml-riskdef-4-4.xsd
pricingInputReference	SensitivitySetDefinition	fpml-riskdef-4-4.xsd
primaryObligorReference	ReferenceObligation	fpml-cd-4-4.xsd
protectionTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
rateReference	RateObservation	fpml-shared-4-4.xsd
receiverPartyReference	DirectionalLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	EquityPremium	fpml-eq-shared-4-4.xsd
receiverPartyReference	ExerciseFee	fpml-shared-4-4.xsd
receiverPartyReference	ExerciseFeeSchedule	fpml-shared-4-4.xsd
receiverPartyReference	FeaturePayment	fpml-option-shared-4-4.xsd
receiverPartyReference	FxOptionPremium	fpml-fx-4-4.xsd
receiverPartyReference	GrossCashflow	fpml-reconciliation-4-4.xsd
receiverPartyReference	IndependentAmount	fpml-doc-4-4.xsd
receiverPartyReference	InitialPayment	fpml-cd-4-4.xsd
receiverPartyReference	InterestRateStream	fpml-ird-4-4.xsd
receiverPartyReference	PassThroughItem	fpml-option-shared-4-4.xsd
receiverPartyReference	Payment	fpml-shared-4-4.xsd
receiverPartyReference	PaymentMatching	fpml-reconciliation-4-4.xsd
receiverPartyReference	PrePayment	fpml-eqd-4-4.xsd
receiverPartyReference	PrincipalExchangeDescriptions	fpml-eq-shared-4-4.xsd
receiverPartyReference	QuotablePayment	fpml-pretrade-4-4.xsd
receiverPartyReference	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
receiverPartyReference	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
receiverPartyReference	SimplePayment	fpml-shared-4-4.xsd
referenceAmount	LegAmount	fpml-eq-shared-4-4.xsd
referenceBank	CashSettlementReferenceBanks	fpml-shared-4-4.xsd
referenceBankId	ReferenceBank	fpml-shared-4-4.xsd
referenceBankName	ReferenceBank	fpml-shared-4-4.xsd
referenceCurrency	FxFeature	fpml-option-shared-4-4.xsd

referenceCurrency	NonDeliverableSettlement	fpml-ird-4-4.xsd	
referenceEntity	CreditCurve	fpml-mktenv-4-4.xsd	
referenceEntity	CreditEventNoticeDocument	fpml-credit-event-notification-4-4.xsd	
referenceEntity	ReferenceInformation	fpml-cd-4-4.xsd	
referenceEntity	ReferencePair	fpml-cd-4-4.xsd	
referenceEntity	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd	
referenceEntity	TradeUnderlyer	fpml-reconciliation-4-4.xsd	
referenceInformation	GeneralTerms	fpml-cd-4-4.xsd	
referenceObligation	ReferenceInformation	fpml-cd-4-4.xsd	
referenceObligation	ReferencePair	fpml-cd-4-4.xsd	
referencePair	ReferencePoolItem	fpml-cd-4-4.xsd	
referencePolicy	ReferenceInformation	fpml-cd-4-4.xsd	
referencePool	BasketReferenceInformation	fpml-cd-4-4.xsd	
referencePoolItem	ReferencePool	fpml-cd-4-4.xsd	
referencePrice	ReferenceInformation	fpml-cd-4-4.xsd	
referenceSwapCurve	BondOptionStrike	fpml-bond-option-4-4.xsd	
relevantUnderlyingDateReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd	
replacementInputReference	PricingInputReplacement	fpml-riskdef-4-4.xsd	
resetDatesReference	PaymentDates	fpml-ird-4-4.xsd	
routingReferenceText	RoutingExplicitDetails	fpml-shared-4-4.xsd	
routingReferenceText	RoutingIdsAndExplicitDetails	fpml-shared-4-4.xsd	
sellerPartyReference	CancelableProvision	fpml-ird-4-4.xsd	
sellerPartyReference	EquityDerivativeBase	fpml-eqd-4-4.xsd	
sellerPartyReference	ExtendibleProvision	fpml-ird-4-4.xsd	
sellerPartyReference	Fra	fpml-ird-4-4.xsd	
sellerPartyReference	FxAverageRateOption	fpml-fx-4-4.xsd	
sellerPartyReference	FxDigitalOption	fpml-fx-4-4.xsd	
sellerPartyReference	FxOptionLeg	fpml-fx-4-4.xsd	
sellerPartyReference	GeneralTerms	fpml-cd-4-4.xsd	
sellerPartyReference	NotifyingParty	fpml-option-shared-4-4.xsd	
sellerPartyReference	OptionBase	fpml-option-shared-4-4.xsd	
sellerPartyReference	ReturnSwapBase	fpml-eq-shared-4-4.xsd	
sellerPartyReference	SinglePartyOption	fpml-ird-4-4.xsd	
sellerPartyReference	Swaption	fpml-ird-4-4.xsd	
settlementMethodElectingPartyReference	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd	
settlementTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd	
strikeReference	CreditOptionStrike	fpml-cd-4-4.xsd	
swapStreamReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd	
tradeReference	AffectedTransactions	fpml-posttrade-4-4.xsd	
tradeReference	ContractCreated	fpml-contract-notification-4-4.xsd	
tradeReference	Increase	fpml-doc-4-4.xsd	
tradeReference	PositionConstituent	fpml-valuation-4-4.xsd	
tradeReference	Termination	fpml-posttrade-4-4.xsd	
tradeReference	TradeErrorResponse	fpml-msg-4-4.xsd	
tradeReference	TradeNotFound	fpml-msg-4-4.xsd	
underlyerReference	CashflowObservation	fpml-reconciliation-4-4.xsd	
underlyerReference	DividendPeriod	fpml-eq-shared-4-4.xsd	
underlyerReference	PassThroughItem	fpml-option-shared-4-4.xsd	
underlyerReference	UnderlyerReferenceUnits	fpml-reconciliation-4-4.xsd	
underlyingAssetReference	PricingStructurePoint	fpml-mktenv-4-4.xsd	
unknownReferenceObligation	ReferenceInformation	fpml-cd-4-4.xsd	
valuationReference	Valuations	fpml-valuation-4-4.xsd	
valuationScenarioReference	SensitivityDefinition	fpml-riskdef-4-4.xsd	
valuationScenarioReference	SensitivitySetDefinition	fpml-riskdef-4-4.xsd	
valuationScenarioReference	Valuation	fpml-riskdef-4-4.xsd	
valuationScenarioReference	ValuationSet	fpml-valuation-4-4.xsd	

8.3 References - Complex Types

Component	Contained In	File
AccountReference		fpml-shared-4-4.xsd
AccountReference		fpml-shared-4-4.xsd
AmountReference		fpml-shared-4-4.xsd
AmountReference		fpml-shared-4-4.xsd
AnyAssetReference		fpml-asset-4-4.xsd
AnyAssetReference		fpml-asset-4-4.xsd
AssetOrTermPointOrPricingStructureReference		fpml-riskdef-4-4.xsd
AssetOrTermPointOrPricingStructureReference		fpml-riskdef-4-4.xsd
AssetReference		fpml-asset-4-4.xsd
AssetReference		fpml-asset-4-4.xsd
BasketReferenceInformation		fpml-cd-4-4.xsd
BondReference		fpml-ird-4-4.xsd
BusinessCentersReference		fpml-shared-4-4.xsd
BusinessCentersReference		fpml-shared-4-4.xsd
BusinessDayAdjustmentsReference		fpml-shared-4-4.xsd
BusinessDayAdjustmentsReference		fpml-shared-4-4.xsd
CalculationPeriodDatesReference		fpml-ird-4-4.xsd
CalculationPeriodDatesReference		fpml-ird-4-4.xsd
CashflowFixingReference		fpml-reconciliation-4-4.xsd
CashflowFixingReference		fpml-reconciliation-4-4.xsd
CashflowObservationReference		fpml-reconciliation-4-4.xsd
CashflowObservationReference		fpml-reconciliation-4-4.xsd
CashSettlementReferenceBanks		fpml-shared-4-4.xsd
ContractReference		fpml-doc-4-4.xsd
ContractReferenceMessage		fpml-contract-notification-4-4.xsd
CreditEventsReference		fpml-option-shared-4-4.xsd
CreditEventsReference		fpml-option-shared-4-4.xsd
DateReference		fpml-shared-4-4.xsd
DateReference		fpml-shared-4-4.xsd
FallbackReferencePrice		fpml-ird-4-4.xsd
FirstPeriodStartDate		fpml-doc-4-4.xsd
FixedRateReference		fpml-cd-4-4.xsd
FixedRateReference		fpml-cd-4-4.xsd
FormulaComponent		fpml-shared-4-4.xsd
GenericDimension		fpml-riskdef-4-4.xsd
IdentifiedCurrencyReference		fpml-shared-4-4.xsd
IdentifiedCurrencyReference		fpml-shared-4-4.xsd
IndexReferenceInformation		fpml-cd-4-4.xsd
InterestCalculationReference		fpml-eq-shared-4-4.xsd
InterestCalculationReference		fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference		fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference		fpml-eq-shared-4-4.xsd
InterestRateStreamReference		fpml-ird-4-4.xsd
InterestRateStreamReference		fpml-ird-4-4.xsd
LegalEntityReference		fpml-shared-4-4.xsd
LegalEntityReference		fpml-shared-4-4.xsd
MarketReference		fpml-riskdef-4-4.xsd
MarketReference		fpml-riskdef-4-4.xsd
NotionalAmountReference		fpml-shared-4-4.xsd
NotionalAmountReference		fpml-shared-4-4.xsd
PartyOrAccountReference		fpml-shared-4-4.xsd
PartyOrAccountReference		fpml-shared-4-4.xsd
PartyOrTradeSideReference		fpml-shared-4-4.xsd

PartyOrTradeSideReference	fpml-shared-4-4.xsd
PartyReference	fpml-shared-4-4.xsd
PartyReference	fpml-shared-4-4.xsd
Payment	fpml-shared-4-4.xsd
PaymentCalculationPeriod	fpml-ird-4-4.xsd
PaymentCurrency	fpml-shared-4-4.xsd
PaymentDatesReference	fpml-ird-4-4.xsd
PaymentDatesReference	fpml-ird-4-4.xsd
PositionReference	fpml-reconciliation-4-4.xsd
PricingDataPointCoordinateReference	fpml-riskdef-4-4.xsd
PricingDataPointCoordinateReference	fpml-riskdef-4-4.xsd
PricingParameterDerivativeReference	fpml-riskdef-4-4.xsd
PricingParameterDerivativeReference	fpml-riskdef-4-4.xsd
PricingStructureReference	fpml-shared-4-4.xsd
PricingStructureReference	fpml-shared-4-4.xsd
ProductReference	fpml-shared-4-4.xsd
ProductReference	fpml-shared-4-4.xsd
ProtectionTermsReference	fpml-cd-4-4.xsd
ProtectionTermsReference	fpml-cd-4-4.xsd
RateReference	fpml-shared-4-4.xsd
RateReference	fpml-shared-4-4.xsd
Reference	fpml-shared-4-4.xsd
ReferenceAmount	fpml-shared-4-4.xsd
ReferenceBank	fpml-shared-4-4.xsd
ReferenceBankId	fpml-shared-4-4.xsd
ReferenceInformation	fpml-cd-4-4.xsd
ReferenceObligation	fpml-cd-4-4.xsd
ReferencePair	fpml-cd-4-4.xsd
ReferencePool	fpml-cd-4-4.xsd
ReferencePoolItem	fpml-cd-4-4.xsd
ReferenceSwapCurve	fpml-bond-option-4-4.xsd
RelevantUnderlyingDateReference	fpml-ird-4-4.xsd
ResetDatesReference	fpml-ird-4-4.xsd
ResetDatesReference	fpml-ird-4-4.xsd
ScheduleReference	fpml-shared-4-4.xsd
ScheduleReference	fpml-shared-4-4.xsd
SensitivitySetReference	fpml-valuation-4-4.xsd
SensitivitySetReference	fpml-valuation-4-4.xsd
SettlementTermsReference	fpml-cd-4-4.xsd
SettlementTermsReference	fpml-cd-4-4.xsd
SpreadScheduleReference	fpml-shared-4-4.xsd
SpreadScheduleReference	fpml-shared-4-4.xsd
StepReference	fpml-reconciliation-4-4.xsd
StepReference	fpml-reconciliation-4-4.xsd
TradeUnderlyerReference	fpml-reconciliation-4-4.xsd
TradeUnderlyerReference	fpml-reconciliation-4-4.xsd
UnderlyerReferenceUnits	fpml-reconciliation-4-4.xsd
ValuationReference	fpml-riskdef-4-4.xsd
ValuationReference	fpml-riskdef-4-4.xsd
ValuationScenarioReference	fpml-riskdef-4-4.xsd
ValuationScenarioReference	fpml-riskdef-4-4.xsd

9 Option Structures

9.1 Option Structures - Global Elements

Component	Contained In	File
americanExercise		fpml-shared-4-4.xsd
americanExercise		fpml-shared-4-4.xsd
bermudaExercise		fpml-shared-4-4.xsd
bermudaExercise		fpml-shared-4-4.xsd
bondOption		fpml-bond-option-4-4.xsd
brokerEquityOption		fpml-eqd-4-4.xsd
capFloor		fpml-ird-4-4.xsd
capFloor		fpml-ird-4-4.xsd
correlationSwapOption		fpml-correlation-swaps-4-4.xsd
creditDefaultSwapOption		fpml-cd-4-4.xsd
dividendSwapTransactionSupplementOption		fpml-dividend-swaps-4-4.xsd
equityOption		fpml-eqd-4-4.xsd
equityOptionTransactionSupplement		fpml-eqd-4-4.xsd
europeanExercise		fpml-shared-4-4.xsd
europeanExercise		fpml-shared-4-4.xsd
exercise		fpml-shared-4-4.xsd
fxAverageRateOption		fpml-fx-4-4.xsd
fxBarrierOption		fpml-fx-4-4.xsd
fxBarrierOption		fpml-fx-4-4.xsd
fxDigitalOption		fpml-fx-4-4.xsd
fxDigitalOption		fpml-fx-4-4.xsd
fxSimpleOption		fpml-fx-4-4.xsd
swaption		fpml-ird-4-4.xsd
varianceSwapOption		fpml-variance-swaps-4-4.xsd

9.2 Option Structures - Local Elements

Component	Contained In	File
adjustedExerciseDate	CancellationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedExerciseDate	ExtensionEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
automaticExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
automaticExercise	ExerciseProcedure	fpml-shared-4-4.xsd
barrier	OptionFeature	fpml-option-shared-4-4.xsd
barrier	OptionFeatures	fpml-eq-shared-4-4.xsd
barrierCap	Barrier	fpml-option-shared-4-4.xsd
barrierCap	Barrier	fpml-option-shared-4-4.xsd
barrierFloor	Barrier	fpml-option-shared-4-4.xsd
barrierFloor	Barrier	fpml-option-shared-4-4.xsd
bermudaExerciseDates	BermudaExercise	fpml-shared-4-4.xsd
bermudaExerciseDates	BermudaExercise	fpml-shared-4-4.xsd
bermudaExerciseDates	EquityBermudaExercise	fpml-eqd-4-4.xsd
bermudaExerciseDates	EquityBermudaExercise	fpml-eqd-4-4.xsd
capFloorStream	CapFloor	fpml-ird-4-4.xsd
capFloorStream	CapFloor	fpml-ird-4-4.xsd
capRate	FloatingRateDefinition	fpml-ird-4-4.xsd
capRateSchedule	FloatingRate	fpml-shared-4-4.xsd
capValue	CashflowFixing	fpml-reconciliation-4-4.xsd
changeInNumberOfOptions	ChangeContractSize	fpml-doc-4-4.xsd
correlationStrikePrice	Correlation	fpml-eq-shared-4-4.xsd
decreaseInNumberOfOptions	PartialTerminationAmount	fpml-posttrade-4-4.xsd
earliestExerciseDateTenor	ExercisePeriod	fpml-ird-4-4.xsd
earliestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
earliestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
earliestExerciseTime	EuropeanExercise	fpml-shared-4-4.xsd
equityAmericanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityAmericanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityBermudaExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityBermudaExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityEuropeanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityEuropeanExercise	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
equityExercise	EquityDerivativeBase	fpml-eqd-4-4.xsd
equityExpirationTime	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityMultipleExercise	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityMultipleExercise	EquityBermudaExercise	fpml-eqd-4-4.xsd
exerciseEvent	SwaptionAdjustedDates	fpml-ird-4-4.xsd
exerciseFee	EuropeanExercise	fpml-shared-4-4.xsd
exerciseFeeSchedule	AmericanExercise	fpml-shared-4-4.xsd
exerciseFeeSchedule	BermudaExercise	fpml-shared-4-4.xsd
exerciseFrequency	ExercisePeriod	fpml-ird-4-4.xsd
exerciseNotice	CancelableProvision	fpml-ird-4-4.xsd
exerciseNotice	ExtendibleProvision	fpml-ird-4-4.xsd
exerciseNotice	ManualExercise	fpml-shared-4-4.xsd

exerciseNotice	OptionalEarlyTermination	fpml-ird-4-4.xsd
exerciseNoticePartyReference	ExerciseNotice	fpml-shared-4-4.xsd
exerciseProcedure	OptionBaseExtended	fpml-option-shared-4-4.xsd
exerciseProcedure	Swaption	fpml-ird-4-4.xsd
exerciseStyle	FxAverageRateOption	fpml-fx-4-4.xsd
exerciseStyle	FxOptionLeg	fpml-fx-4-4.xsd
expiration	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
expirationDate	AmericanExercise	fpml-shared-4-4.xsd
expirationDate	EquityEuropeanExercise	fpml-eqd-4-4.xsd
expirationDate	EuropeanExercise	fpml-shared-4-4.xsd
expirationDate	ExchangeTradedContract	fpml-asset-4-4.xsd
expirationDate	SharedAmericanExercise	fpml-shared-4-4.xsd
expirationDateTwo	CalendarSpread	fpml-option-shared-4-4.xsd
expirationTime	AmericanExercise	fpml-shared-4-4.xsd
expirationTime	BermudaExercise	fpml-shared-4-4.xsd
expirationTime	EuropeanExercise	fpml-shared-4-4.xsd
fallbackExercise	ManualExercise	fpml-shared-4-4.xsd
fallbackSettlementRateOption	FallbackReferencePrice	fpml-ird-4-4.xsd
fixedStrike	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
floorRate	FloatingRateDefinition	fpml-ird-4-4.xsd
floorRateSchedule	FloatingRate	fpml-shared-4-4.xsd
floorValue	CashflowFixing	fpml-reconciliation-4-4.xsd
fxAmericanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxBarrier	FxBarrierOption	fpml-fx-4-4.xsd
fxBarrierType	FxBarrier	fpml-fx-4-4.xsd
fxEuropeanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxOptionPremium	FxAverageRateOption	fpml-fx-4-4.xsd
fxOptionPremium	FxDigitalOption	fpml-fx-4-4.xsd
fxOptionPremium	FxOptionLeg	fpml-fx-4-4.xsd
fxStrikePrice	FxAverageRateOption	fpml-fx-4-4.xsd
fxStrikePrice	FxOptionLeg	fpml-fx-4-4.xsd
increaseInNumberOfOptions	Increase	fpml-doc-4-4.xsd
integralMultipleExercise	EquityMultipleExercise	fpml-eqd-4-4.xsd
interestShortfallCap	InterestShortFall	fpml-cd-4-4.xsd
knock	OptionFeature	fpml-option-shared-4-4.xsd
knock	OptionFeatures	fpml-eq-shared-4-4.xsd
knockIn	Knock	fpml-option-shared-4-4.xsd
knockOut	Knock	fpml-option-shared-4-4.xsd
latestExerciseTime	AmericanExercise	fpml-shared-4-4.xsd
latestExerciseTime	BermudaExercise	fpml-shared-4-4.xsd
latestExerciseTime	SharedAmericanExercise	fpml-shared-4-4.xsd
latestExerciseTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
latestExerciseTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
lowerBarrier	BoundedVariance	fpml-eq-shared-4-4.xsd
manualExercise	ExerciseProcedure	fpml-shared-4-4.xsd
maximumNumberOfOptions	EquityMultipleExercise	fpml-eqd-4-4.xsd
maximumNumberOfOptions	MultipleExercise	fpml-shared-4-4.xsd
minimumNumberOfOptions	EquityMultipleExercise	fpml-eqd-4-4.xsd
minimumNumberOfOptions	MultipleExercise	fpml-shared-4-4.xsd
minimumNumberOfOptions	PartialExercise	fpml-shared-4-4.xsd
multipleExercise	AmericanExercise	fpml-shared-4-4.xsd
multipleExercise	BermudaExercise	fpml-shared-4-4.xsd
novatedNumberOfOptions	ContractNovation	fpml-doc-4-4.xsd
novatedNumberOfOptions	Novation	fpml-posttrade-4-4.xsd
numberOfOptions	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
numberOfOptions	EquityOption	fpml-eqd-4-4.xsd
numberOfOptions	OptionBaseExtended	fpml-option-shared-4-4.xsd

optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTermination	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTerminationAdjustedDates	OptionalEarlyTermination	fpml-ird-4-4.xsd
optionalEarlyTerminationParameters	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionalEarlyTerminationParameters	EarlyTerminationProvision	fpml-ird-4-4.xsd
optionEntitlement	EquityOption	fpml-eqd-4-4.xsd
optionEntitlement	EquityOptionTransactionSupplement	fpml-eqd-4-4.xsd
optionEntitlement	OptionBaseExtended	fpml-option-shared-4-4.xsd
optionOnCurrency	QuotedAs	fpml-fx-4-4.xsd
optionsExchangeDividends	CalculatedAmount	fpml-eq-shared-4-4.xsd
optionsExchangeDividends	ReturnSwapAmount	fpml-eq-shared-4-4.xsd
optionsExchangeld	ExchangeTraded	fpml-asset-4-4.xsd
optionsPriceValuation	EquityValuation	fpml-eq-shared-4-4.xsd
optionType	EquityDerivativeBase	fpml-eqd-4-4.xsd
optionType	OptionBase	fpml-option-shared-4-4.xsd
outstandingNumberOfOptions	ChangeContractSize	fpml-doc-4-4.xsd
outstandingNumberOfOptions	Increase	fpml-doc-4-4.xsd
outstandingNumberOfOptions	PartialTerminationAmount	fpml-posttrade-4-4.xsd
partialExercise	EuropeanExercise	fpml-shared-4-4.xsd
partialExerciseAmount	RestructuringEvent	fpml-credit-event-notification-4-4.xsd
pricePerOption	EquityPremium	fpml-eq-shared-4-4.xsd
pricePerOption	Premium	fpml-option-shared-4-4.xsd
settlementRateOption	NonDeliverableSettlement	fpml-ird-4-4.xsd
singlePartyOption	OptionalEarlyTermination	fpml-ird-4-4.xsd
sixtyBusinessDaySettlementCap	PhysicalSettlementTerms	fpml-cd-4-4.xsd
strike	BondOption	fpml-bond-option-4-4.xsd
strike	CorrelationSwapOption	fpml-correlation-swaps-4-4.xsd
strike	CreditDefaultSwapOption	fpml-cd-4-4.xsd
strike	DividendSwapTransactionSupplementOption	fpml-dividend-swaps-4-4.xsd
strike	EquityDerivativeShortFormBase	fpml-eqd-4-4.xsd
strike	EquityOption	fpml-eqd-4-4.xsd
strike	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
strike	VarianceSwapOption	fpml-variance-swaps-4-4.xsd
strikeDeterminationDate	EquityStrike	fpml-eq-shared-4-4.xsd
strikeFactor	Asian	fpml-option-shared-4-4.xsd
strikePercentage	EquityStrike	fpml-eq-shared-4-4.xsd
strikePercentage	OptionNumericStrike	fpml-option-shared-4-4.xsd
strikePrice	EquityStrike	fpml-eq-shared-4-4.xsd
strikePrice	OptionNumericStrike	fpml-option-shared-4-4.xsd
strikeQuoteBasis	FxStrikePrice	fpml-fx-4-4.xsd
strikeRate	Strike	fpml-shared-4-4.xsd
strikeReference	CreditOptionStrike	fpml-cd-4-4.xsd
strikeSpread	StrategyFeature	fpml-option-shared-4-4.xsd
swaptionAdjustedDates	Swaption	fpml-ird-4-4.xsd
swaptionStraddle	Swaption	fpml-ird-4-4.xsd
unadjustedVarianceCap	DeprecatedVariance	fpml-eq-shared-4-4.xsd
unadjustedVarianceCap	Variance	fpml-eq-shared-4-4.xsd
upperBarrier	BoundedVariance	fpml-eq-shared-4-4.xsd
upperStrike	StrikeSpread	fpml-option-shared-4-4.xsd
upperStrikeNumberOfOptions	StrikeSpread	fpml-option-shared-4-4.xsd
upperStrikeNumberOfOptions	StrikeSpread	fpml-option-shared-4-4.xsd
varianceCap	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceCap	Variance	fpml-eq-shared-4-4.xsd
varianceStrikePrice	DeprecatedVariance	fpml-eq-shared-4-4.xsd
varianceStrikePrice	Variance	fpml-eq-shared-4-4.xsd

volatilityStrikePrice	DeprecatedVariance	fpml-eq-shared-4-4.xsd
volatilityStrikePrice	Variance	fpml-eq-shared-4-4.xsd
WACCapInterestProvision	FloatingAmountProvisions	fpml-cd-4-4.xsd

9.3 Option Structures - Complex Types

Component	Contained In	File
AmericanExercise		fpml-shared-4-4.xsd
AmericanExercise		fpml-shared-4-4.xsd
AutomaticExercise		fpml-shared-4-4.xsd
Barrier		fpml-option-shared-4-4.xsd
BermudaExercise		fpml-shared-4-4.xsd
BermudaExercise		fpml-shared-4-4.xsd
BondOption		fpml-bond-option-4-4.xsd
BondOptionStrike		fpml-bond-option-4-4.xsd
BondOptionStrike		fpml-bond-option-4-4.xsd
BrokerEquityOption		fpml-eqd-4-4.xsd
CapFloor		fpml-ird-4-4.xsd
CapFloor		fpml-ird-4-4.xsd
CorrelationSwapOption		fpml-correlation-swaps-4-4.xsd
CreditDefaultSwapOption		fpml-cd-4-4.xsd
CreditOptionStrike		fpml-cd-4-4.xsd
CreditOptionStrike		fpml-cd-4-4.xsd
DividendSwapTransactionSupplementOption		fpml-dividend-swaps-4-4.xsd
EquityAmericanExercise		fpml-eqd-4-4.xsd
EquityAmericanExercise		fpml-eqd-4-4.xsd
EquityBermudaExercise		fpml-eqd-4-4.xsd
EquityBermudaExercise		fpml-eqd-4-4.xsd
EquityEuropeanExercise		fpml-eqd-4-4.xsd
EquityEuropeanExercise		fpml-eqd-4-4.xsd
EquityExerciseValuationSettlement		fpml-eqd-4-4.xsd
EquityMultipleExercise		fpml-eqd-4-4.xsd
EquityOption		fpml-eqd-4-4.xsd
EquityOptionTermination		fpml-eqd-4-4.xsd
EquityOptionTransactionSupplement		fpml-eqd-4-4.xsd
EquityStrike		fpml-eq-shared-4-4.xsd
EuropeanExercise		fpml-shared-4-4.xsd
EuropeanExercise		fpml-shared-4-4.xsd
Exercise		fpml-shared-4-4.xsd
ExerciseEvent		fpml-ird-4-4.xsd
ExerciseFee		fpml-shared-4-4.xsd
ExerciseFeeSchedule		fpml-shared-4-4.xsd
ExerciseNotice		fpml-shared-4-4.xsd
ExercisePeriod		fpml-ird-4-4.xsd
ExerciseProcedure		fpml-shared-4-4.xsd
FxAmericanTrigger		fpml-fx-4-4.xsd
FxAverageRateOption		fpml-fx-4-4.xsd
FxBarrier		fpml-fx-4-4.xsd
FxBarrierOption		fpml-fx-4-4.xsd
FxBarrierOption		fpml-fx-4-4.xsd
FxDigitalOption		fpml-fx-4-4.xsd
FxDigitalOption		fpml-fx-4-4.xsd
FxEuropeanTrigger		fpml-fx-4-4.xsd
FxOptionLeg		fpml-fx-4-4.xsd
FxOptionPayout		fpml-fx-4-4.xsd
FxOptionPremium		fpml-fx-4-4.xsd
FxStrikePrice		fpml-fx-4-4.xsd
Knock		fpml-option-shared-4-4.xsd
ManualExercise		fpml-shared-4-4.xsd
MultipleExercise		fpml-shared-4-4.xsd

OptionalEarlyTermination	fpml-ird-4-4.xsd
OptionalEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
OptionBase	fpml-option-shared-4-4.xsd
OptionBaseExtended	fpml-option-shared-4-4.xsd
OptionFeature	fpml-option-shared-4-4.xsd
OptionFeatures	fpml-eq-shared-4-4.xsd
OptionNumericStrike	fpml-option-shared-4-4.xsd
OptionNumericStrike	fpml-option-shared-4-4.xsd
OptionStrike	fpml-option-shared-4-4.xsd
OptionStrike	fpml-option-shared-4-4.xsd
PartialExercise	fpml-shared-4-4.xsd
SettlementRateOption	fpml-ird-4-4.xsd
SharedAmericanExercise	fpml-shared-4-4.xsd
SharedAmericanExercise	fpml-shared-4-4.xsd
SinglePartyOption	fpml-ird-4-4.xsd
Strike	fpml-shared-4-4.xsd
StrikeSchedule	fpml-shared-4-4.xsd
StrikeSpread	fpml-option-shared-4-4.xsd
Swaption	fpml-ird-4-4.xsd
SwaptionAdjustedDates	fpml-ird-4-4.xsd
VarianceSwapOption	fpml-variance-swaps-4-4.xsd

10 Basic Financial Structures

10.1 Basic Financial Structures - Global Elements

Component	Contained In	File
bulletPayment		fpml-ird-4-4.xsd
equityLeg		fpml-return-swaps-4-4.xsd
fxSingleLeg		fpml-fx-4-4.xsd
interestLeg		fpml-eq-shared-4-4.xsd
product		fpml-shared-4-4.xsd
quotableFxSingleLeg		fpml-pretrade-4-4.xsd
quotableProduct		fpml-pretrade-4-4.xsd
returnLeg		fpml-eq-shared-4-4.xsd
returnSwapLeg		fpml-eq-shared-4-4.xsd
underlyingAsset		fpml-asset-4-4.xsd
varianceLeg		fpml-eq-shared-4-4.xsd

10.2 Basic Financial Structures - Local Elements

Component	Contained In	File
additionalFixedPayments	FloatingAmountEvents	fpml-cd-4-4.xsd
additionalPayment	CapFloor	fpml-ird-4-4.xsd
additionalPayment	NettedSwapBase	fpml-eq-shared-4-4.xsd
additionalPayment	ReturnSwap	fpml-eq-shared-4-4.xsd
additionalPayment	Swap	fpml-ird-4-4.xsd
additionalPaymentAmount	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
additionalPaymentDate	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
adjustablePaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustablePaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustablePaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementPaymentDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedCashSettlementValuationDate	MandatoryEarlyTerminationAdjustedDates	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	EarlyTerminationEvent	fpml-ird-4-4.xsd
adjustedExerciseFeePaymentDate	ExerciseEvent	fpml-ird-4-4.xsd
adjustedPaymentDate	AdjustedPaymentDates	fpml-cd-4-4.xsd
adjustedPaymentDate	AllegedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	AssertedCashflow	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	InitialPayment	fpml-cd-4-4.xsd
adjustedPaymentDate	Payment	fpml-shared-4-4.xsd
adjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
adjustedPaymentDate	PaymentDetail	fpml-doc-4-4.xsd
adjustedPaymentDate	SinglePayment	fpml-cd-4-4.xsd
adjustedPaymentDate	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
adjustedPaymentDate	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
adjustedPaymentDates	PeriodicPayment	fpml-cd-4-4.xsd
allegedCashflow	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
allegedCashflow	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
allegedPosition	PositionMatchResult	fpml-reconciliation-4-4.xsd
assertedCashflow	TradeCashflowsMatchResult	fpml-reconciliation-4-4.xsd
averageRateObservationDate	FxAverageRateOption	fpml-fx-4-4.xsd
averageRateObservationSchedule	FxAverageRateOption	fpml-fx-4-4.xsd
capFloorStream	CapFloor	fpml-ird-4-4.xsd
cashflowAmount	GrossCashflow	fpml-reconciliation-4-4.xsd
cashflowId	GrossCashflow	fpml-reconciliation-4-4.xsd
cashflows	InterestRateStream	fpml-ird-4-4.xsd
cashflowsMatchParameters	Cashflows	fpml-ird-4-4.xsd
cashFlowType	BasicQuotation	fpml-asset-4-4.xsd
cashFlowType	GrossCashflow	fpml-reconciliation-4-4.xsd
cashFlowType	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
cashFlowType	PricingStructurePoint	fpml-mktenv-4-4.xsd
cashFlowType	Quotation	fpml-valuation-4-4.xsd
cashFlowType	QuotationCharacteristics	fpml-asset-4-4.xsd
cashSettlement	MandatoryEarlyTermination	fpml-ird-4-4.xsd
cashSettlement	OptionalEarlyTermination	fpml-ird-4-4.xsd
cashSettlement	ReturnSwapAmount	fpml-eq-shared-4-4.xsd

cashSettlement	Swaption	fpml-ird-4-4.xsd
cashSettlementAmount	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementBusinessDays	CashSettlementTerms	fpml-cd-4-4.xsd
cashSettlementCurrency	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementPaymentDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
cashSettlementReferenceBanks	CashPriceMethod	fpml-ird-4-4.xsd
cashSettlementReferenceBanks	SettlementRateSource	fpml-shared-4-4.xsd
cashSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
cashSettlementTerms	FxOptionLeg	fpml-fx-4-4.xsd
cashSettlementValuationDate	CashSettlement	fpml-ird-4-4.xsd
cashSettlementValuationTime	CashSettlement	fpml-ird-4-4.xsd
correlationLeg	CorrelationSwap	fpml-correlation-swaps-4-4.xsd
couponPayment	BasketConstituent	fpml-asset-4-4.xsd
couponPayment	SingleUnderlyer	fpml-asset-4-4.xsd
dateRelativeToPaymentDates	FxFixingDate	fpml-ird-4-4.xsd
dayCountFraction	Bond	fpml-asset-4-4.xsd
dayCountFraction	Calculation	fpml-ird-4-4.xsd
dayCountFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
dayCountFraction	Deposit	fpml-asset-4-4.xsd
dayCountFraction	FixedAmountCalculation	fpml-cd-4-4.xsd
dayCountFraction	Fra	fpml-ird-4-4.xsd
dayCountFraction	InterestCalculation	fpml-eq-shared-4-4.xsd
dayCountFraction	Mortgage	fpml-asset-4-4.xsd
dayCountFraction	RateIndex	fpml-asset-4-4.xsd
dayCountFraction	SimpleFra	fpml-asset-4-4.xsd
dayCountFraction	SimpleIRSwap	fpml-asset-4-4.xsd
dayCountFraction	TermDeposit	fpml-fx-4-4.xsd
dayCountYearFraction	CalculationPeriod	fpml-ird-4-4.xsd
dayCountYearFraction	CashflowCalculationPeriod	fpml-reconciliation-4-4.xsd
discountRateDayCountFraction	Discounting	fpml-ird-4-4.xsd
dividendLeg	DividendSwapTransactionSupplement	fpml-dividend-swaps-4-4.xsd
dividendPayment	DividendPayout	fpml-asset-4-4.xsd
dividendPaymentDate	DividendConditions	fpml-shared-4-4.xsd
drawdownPayment	DrawdownNotice	fpml-loan-4-4.xsd
equityPaymentDateFinal	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
equityPaymentDates	DeprecatedEquityLegValuation	fpml-return-swaps-4-4.xsd
equityPaymentDatesInterim	DeprecatedEquityPaymentDates	fpml-return-swaps-4-4.xsd
facilityRepayment	Repayment	fpml-loan-4-4.xsd
fallbackSettlementRateOption	FallbackReferencePrice	fpml-ird-4-4.xsd
featurePayment	TriggerEvent	fpml-option-shared-4-4.xsd
featurePaymentDate	FeaturePayment	fpml-option-shared-4-4.xsd
feeLeg	CreditDefaultSwap	fpml-cd-4-4.xsd
feePayment	OneOffFeeNotice	fpml-loan-4-4.xsd
feePayment	OnGoingFeeNotice	fpml-loan-4-4.xsd
feePaymentDate	ExerciseFee	fpml-shared-4-4.xsd
feePaymentDate	ExerciseFeeSchedule	fpml-shared-4-4.xsd
firstPaymentDate	PaymentDates	fpml-ird-4-4.xsd
firstPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
fixedLeg	DividendSwapTransactionSupplement	fpml-dividend-swaps-4-4.xsd
fixedPayment	FixedPaymentLeg	fpml-dividend-swaps-4-4.xsd
fixedPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
forecastPaymentAmount	PaymentCalculationPeriod	fpml-ird-4-4.xsd
grossCashflow	CalculationDetails	fpml-reconciliation-4-4.xsd
initialPayment	FeeLeg	fpml-cd-4-4.xsd

interestLegCalculationPeriodDates	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestLegRate	CompoundingRate	fpml-eq-shared-4-4.xsd
interestLegResetDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestPaidWithRepayment	LoanContractRepayment	fpml-loan-4-4.xsd
interestPayment	InterestPaymentNotice	fpml-loan-4-4.xsd
interestPaymentTenor	LoanContract	fpml-loan-4-4.xsd
lastRegularPaymentDate	PaymentDates	fpml-ird-4-4.xsd
lastRegularPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
loanContractRepayment	Repayment	fpml-loan-4-4.xsd
nextInterestPaymentDate	LoanContract	fpml-loan-4-4.xsd
nonDeliverableSettlement	SettlementProvision	fpml-ird-4-4.xsd
observationDate	CashflowObservation	fpml-reconciliation-4-4.xsd
observationDate	FxAverageRateObservationDate	fpml-fx-4-4.xsd
observationDate	ObservedRates	fpml-fx-4-4.xsd
observationElements	CalculationDetails	fpml-reconciliation-4-4.xsd
observationEndDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationEndDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationEndDate	FxBarrier	fpml-fx-4-4.xsd
observationReference	CashflowFixing	fpml-reconciliation-4-4.xsd
observationStartDate	CalculatedAmount	fpml-eq-shared-4-4.xsd
observationStartDate	DeprecatedVarianceAmount	fpml-eq-shared-4-4.xsd
observationStartDate	FxAmericanTrigger	fpml-fx-4-4.xsd
observationStartDate	FxAverageRateObservationSchedule	fpml-fx-4-4.xsd
observationStartDate	FxBarrier	fpml-fx-4-4.xsd
observationWeight	RateObservation	fpml-shared-4-4.xsd
otherPartyPayment	Contract	fpml-doc-4-4.xsd
otherPartyPayment	Trade	fpml-doc-4-4.xsd
partialCashSettlement	PCDeliverableObligationCharac	fpml-cd-4-4.xsd
payment	AllegedCashflow	fpml-reconciliation-4-4.xsd
payment	Amendment	fpml-doc-4-4.xsd
payment	AssertedCashflow	fpml-reconciliation-4-4.xsd
payment	BulletPayment	fpml-ird-4-4.xsd
payment	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
payment	ChangeContract	fpml-doc-4-4.xsd
payment	ContractNovation	fpml-doc-4-4.xsd
payment	Increase	fpml-doc-4-4.xsd
payment	Novation	fpml-posttrade-4-4.xsd
payment	TermDeposit	fpml-fx-4-4.xsd
payment	Termination	fpml-posttrade-4-4.xsd
payment	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
payment	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
paymentAmount	AdditionalPaymentAmount	fpml-eq-shared-4-4.xsd
paymentAmount	AdjustedPaymentDates	fpml-cd-4-4.xsd
paymentAmount	EquityPremium	fpml-eq-shared-4-4.xsd
paymentAmount	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentAmount	InitialPayment	fpml-cd-4-4.xsd
paymentAmount	Payment	fpml-shared-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentDetail	fpml-doc-4-4.xsd
paymentAmount	PaymentMatching	fpml-reconciliation-4-4.xsd
paymentAmount	QuotablePayment	fpml-pretrade-4-4.xsd
paymentAmount	SimplePayment	fpml-shared-4-4.xsd
paymentCalculationPeriod	Cashflows	fpml-ird-4-4.xsd
paymentCurrency	DividendConditions	fpml-shared-4-4.xsd
paymentCurrency	LegAmount	fpml-eq-shared-4-4.xsd

paymentDate	DividendPeriodPayment	fpml-dividend-swaps-4-4.xsd
paymentDate	DrawdownPayment	fpml-loan-4-4.xsd
paymentDate	EquityPremium	fpml-eq-shared-4-4.xsd
paymentDate	FixedPaymentAmount	fpml-dividend-swaps-4-4.xsd
paymentDate	Fra	fpml-ird-4-4.xsd
paymentDate	InterestPayment	fpml-loan-4-4.xsd
paymentDate	OneOffFeePayment	fpml-loan-4-4.xsd
paymentDate	OnGoingFeePayment	fpml-loan-4-4.xsd
paymentDate	Payment	fpml-shared-4-4.xsd
paymentDate	PaymentDetail	fpml-doc-4-4.xsd
paymentDate	PendingPayment	fpml-asset-4-4.xsd
paymentDate	QuotablePayment	fpml-pretrade-4-4.xsd
paymentDate	SimplePayment	fpml-shared-4-4.xsd
paymentDateFinal	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDateOffset	DividendPaymentDate	fpml-shared-4-4.xsd
paymentDates	InterestRateStream	fpml-ird-4-4.xsd
paymentDates	ReturnLegValuation	fpml-eq-shared-4-4.xsd
paymentDatesAdjustments	PaymentDates	fpml-ird-4-4.xsd
paymentDatesInterim	ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
paymentDatesReference	DateRelativeToPaymentDates	fpml-ird-4-4.xsd
paymentDaysOffset	PaymentDates	fpml-ird-4-4.xsd
paymentDelay	FeeLeg	fpml-cd-4-4.xsd
paymentDetail	IndependentAmount	fpml-doc-4-4.xsd
paymentFrequency	Bond	fpml-asset-4-4.xsd
paymentFrequency	Deposit	fpml-asset-4-4.xsd
paymentFrequency	Mortgage	fpml-asset-4-4.xsd
paymentFrequency	PaymentDates	fpml-ird-4-4.xsd
paymentFrequency	PeriodicPayment	fpml-cd-4-4.xsd
paymentFrequency	RateIndex	fpml-asset-4-4.xsd
paymentFrequency	ReturnSwapLeg	fpml-eq-shared-4-4.xsd
paymentFrequency	SimpleCreditDefaultSwap	fpml-asset-4-4.xsd
paymentFrequency	SimpleIRSwap	fpml-asset-4-4.xsd
paymentPercent	PercentageRule	fpml-doc-4-4.xsd
paymentRequirement	FailureToPay	fpml-option-shared-4-4.xsd
paymentRule	PaymentDetail	fpml-doc-4-4.xsd
paymentType	ClassifiedPayment	fpml-option-shared-4-4.xsd
paymentType	Payment	fpml-shared-4-4.xsd
paymentType	ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
periodicPayment	FeeLeg	fpml-cd-4-4.xsd
physicalSettlement	CreditDerivativesNotices	fpml-doc-4-4.xsd
physicalSettlementPeriod	PhysicalSettlementTerms	fpml-cd-4-4.xsd
physicalSettlementTerms	CreditDefaultSwap	fpml-cd-4-4.xsd
premiumProductReference	Strategy	fpml-doc-4-4.xsd
premiumSettlementDate	FxOptionPremium	fpml-fx-4-4.xsd
prePayment	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
prePayment	PrePayment	fpml-eqd-4-4.xsd
prePaymentAmount	PrePayment	fpml-eqd-4-4.xsd
prePaymentDate	PrePayment	fpml-eqd-4-4.xsd
productId	Product	fpml-shared-4-4.xsd
productId	QuotableProduct	fpml-pretrade-4-4.xsd
productType	Product	fpml-shared-4-4.xsd
productType	QuotableProduct	fpml-pretrade-4-4.xsd
productType	TradeDetails	fpml-reconciliation-4-4.xsd
rateObservation	FloatingRateDefinition	fpml-ird-4-4.xsd
relevantUnderlyingDate	AmericanExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	BermudaExercise	fpml-shared-4-4.xsd
relevantUnderlyingDate	EuropeanExercise	fpml-shared-4-4.xsd

relevantUnderlyingDateReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
repayment	RepaymentNotice	fpml-loan-4-4.xsd
repaymentDate	FacilityRepayment	fpml-loan-4-4.xsd
settlementAmount	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementAmount	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmount	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementAmountPaymentDate	EquityOptionTermination	fpml-eqd-4-4.xsd
settlementCurrency	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementCurrency	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementCurrency	FxCashSettlement	fpml-shared-4-4.xsd
settlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementCurrency	SettlementProvision	fpml-ird-4-4.xsd
settlementCurrency	SettlementTerms	fpml-cd-4-4.xsd
settlementCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
settlementDate	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementDate	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementInformation	FxOptionPayout	fpml-fx-4-4.xsd
settlementInformation	FxOptionPremium	fpml-fx-4-4.xsd
settlementInformation	Payment	fpml-shared-4-4.xsd
settlementInstruction	SettlementInformation	fpml-shared-4-4.xsd
settlementMethod	SettlementInstruction	fpml-shared-4-4.xsd
settlementMethodElectingPartyReference	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementMethodElectionDate	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementPriceSource	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementProvision	InterestRateStream	fpml-ird-4-4.xsd
settlementRateOption	NonDeliverableSettlement	fpml-ird-4-4.xsd
settlementRateSource	YieldCurveMethod	fpml-ird-4-4.xsd
settlementTermsReference	ReferencePoolItem	fpml-cd-4-4.xsd
settlementType	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementType	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementType	OptionBaseExtended	fpml-option-shared-4-4.xsd
shareRepaymentAmount	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
singlePayment	FeeLeg	fpml-cd-4-4.xsd
sixtyBusinessDaySettlementCap	PhysicalSettlementTerms	fpml-cd-4-4.xsd
splitSettlement	SettlementInstruction	fpml-shared-4-4.xsd
splitSettlementAmount	SplitSettlement	fpml-shared-4-4.xsd
standardSettlementStyle	SettlementInformation	fpml-shared-4-4.xsd
swapStream	Swap	fpml-ird-4-4.xsd
swapStreamReference	FinalCalculationPeriodDateAdjustment	fpml-ird-4-4.xsd
tradeCashflowsId	AllegedCashflow	fpml-reconciliation-4-4.xsd
tradeCashflowsId	AssertedCashflow	fpml-reconciliation-4-4.xsd
tradeCashflowsId	CancelTradeCashflows	fpml-reconciliation-4-4.xsd
tradeCashflowsId	TradeCashflowsAsserted	fpml-reconciliation-4-4.xsd
tradeCashflowsId	TradeCashflowsProposedMatch	fpml-reconciliation-4-4.xsd
unadjustedPaymentDate	PaymentCalculationPeriod	fpml-ird-4-4.xsd
underlyingAssetReference	PricingStructurePoint	fpml-mktenv-4-4.xsd
underlyingEquity	ConvertibleBond	fpml-asset-4-4.xsd
varianceLeg	VarianceSwap	fpml-variance-swaps-4-4.xsd
varyingNotionalInterimExchangePaymentDates	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd

10.3 Basic Financial Structures - Complex Types

Component	Contained In	File
AdditionalFixedPayments		fpml-cd-4-4.xsd
AdditionalPaymentAmount		fpml-eq-shared-4-4.xsd
AdjustedPaymentDates		fpml-cd-4-4.xsd
AllegedCashflow		fpml-reconciliation-4-4.xsd
AllegedCashflow		fpml-reconciliation-4-4.xsd
AssertedCashflow		fpml-reconciliation-4-4.xsd
BulletPayment		fpml-ird-4-4.xsd
CalculationFromObservation		fpml-eq-shared-4-4.xsd
CancelTradeCashflows		fpml-reconciliation-4-4.xsd
CashflowCalculationElements		fpml-reconciliation-4-4.xsd
CashflowCalculationPeriod		fpml-reconciliation-4-4.xsd
CashflowFixing		fpml-reconciliation-4-4.xsd
CashflowFixingReference		fpml-reconciliation-4-4.xsd
CashflowId		fpml-reconciliation-4-4.xsd
CashflowNotional		fpml-reconciliation-4-4.xsd
CashflowObservation		fpml-reconciliation-4-4.xsd
CashflowObservation		fpml-reconciliation-4-4.xsd
CashflowObservationReference		fpml-reconciliation-4-4.xsd
CashflowObservationReference		fpml-reconciliation-4-4.xsd
Cashflows		fpml-ird-4-4.xsd
CashflowType		fpml-shared-4-4.xsd
CashSettlement		fpml-ird-4-4.xsd
CashSettlementPaymentDate		fpml-ird-4-4.xsd
CashSettlementPaymentDate		fpml-ird-4-4.xsd
CashSettlementReferenceBanks		fpml-shared-4-4.xsd
CashSettlementTerms		fpml-cd-4-4.xsd
ClassifiedPayment		fpml-option-shared-4-4.xsd
CorrelationLeg		fpml-correlation-swaps-4-4.xsd
DateRelativeToPaymentDates		fpml-ird-4-4.xsd
DayCountFraction		fpml-shared-4-4.xsd
DeprecatedEquityLeg		fpml-return-swaps-4-4.xsd
DeprecatedEquityLegValuation		fpml-return-swaps-4-4.xsd
DeprecatedEquityLegValuationPrice		fpml-return-swaps-4-4.xsd
DeprecatedEquityPaymentDates		fpml-return-swaps-4-4.xsd
DeprecatedVarianceLeg		fpml-eq-shared-4-4.xsd
DirectionalLeg		fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyer		fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyerValuation		fpml-eq-shared-4-4.xsd
DividendLeg		fpml-dividend-swaps-4-4.xsd
DividendPaymentDate		fpml-shared-4-4.xsd
DividendPeriodPayment		fpml-dividend-swaps-4-4.xsd
DrawdownPayment		fpml-loan-4-4.xsd
EquityExerciseValuationSettlement		fpml-eqd-4-4.xsd
FacilityRepayment		fpml-loan-4-4.xsd
FeaturePayment		fpml-option-shared-4-4.xsd
FeeLeg		fpml-cd-4-4.xsd
FixedPaymentAmount		fpml-dividend-swaps-4-4.xsd
FixedPaymentLeg		fpml-dividend-swaps-4-4.xsd
FixedPaymentLeg		fpml-dividend-swaps-4-4.xsd
FxAverageRateObservationDate		fpml-fx-4-4.xsd
FxAverageRateObservationSchedule		fpml-fx-4-4.xsd
FxCashSettlement		fpml-shared-4-4.xsd
FxLeg		fpml-fx-4-4.xsd

FxOptionLeg	fpml-fx-4-4.xsd
GrossCashflow	fpml-reconciliation-4-4.xsd
InitialPayment	fpml-cd-4-4.xsd
InterestLeg	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference	fpml-eq-shared-4-4.xsd
InterestLegResetDates	fpml-eq-shared-4-4.xsd
InterestPayment	fpml-loan-4-4.xsd
InterestPaymentNotice	fpml-loan-4-4.xsd
InterestRateStream	fpml-ird-4-4.xsd
InterestRateStreamReference	fpml-ird-4-4.xsd
Leg	fpml-shared-4-4.xsd
LegalEntity	fpml-shared-4-4.xsd
LegalEntityReference	fpml-shared-4-4.xsd
LegAmount	fpml-eq-shared-4-4.xsd
LoanContractRepayment	fpml-loan-4-4.xsd
NonDeliverableSettlement	fpml-ird-4-4.xsd
NovationAlleged	fpml-posttrade-confirmation-4-4.xsd
OneOffFeePayment	fpml-loan-4-4.xsd
OnGoingFeePayment	fpml-loan-4-4.xsd
Payment	fpml-shared-4-4.xsd
PaymentCalculationPeriod	fpml-ird-4-4.xsd
PaymentCurrency	fpml-shared-4-4.xsd
PaymentDates	fpml-ird-4-4.xsd
PaymentDatesReference	fpml-ird-4-4.xsd
PaymentDetail	fpml-doc-4-4.xsd
PaymentId	fpml-reconciliation-4-4.xsd
PaymentMatching	fpml-reconciliation-4-4.xsd
PaymentRule	fpml-doc-4-4.xsd
PaymentType	fpml-shared-4-4.xsd
PendingPayment	fpml-asset-4-4.xsd
PeriodicPayment	fpml-cd-4-4.xsd
PhysicalSettlementPeriod	fpml-cd-4-4.xsd
PhysicalSettlementTerms	fpml-cd-4-4.xsd
PrePayment	fpml-eqd-4-4.xsd
Product	fpml-shared-4-4.xsd
ProductId	fpml-shared-4-4.xsd
ProductReference	fpml-shared-4-4.xsd
ProductType	fpml-shared-4-4.xsd
QuotableFxLeg	fpml-pretrade-4-4.xsd
QuotablePayment	fpml-pretrade-4-4.xsd
QuotableProduct	fpml-pretrade-4-4.xsd
RateObservation	fpml-shared-4-4.xsd
RelevantUnderlyingDateReference	fpml-ird-4-4.xsd
Repayment	fpml-loan-4-4.xsd
RepaymentConfirmationNotice	fpml-loan-4-4.xsd
RepaymentNotice	fpml-loan-4-4.xsd
ReturnLeg	fpml-eq-shared-4-4.xsd
ReturnLegValuation	fpml-eq-shared-4-4.xsd
ReturnLegValuationPrice	fpml-eq-shared-4-4.xsd
ReturnSwapAdditionalPayment	fpml-eq-shared-4-4.xsd
ReturnSwapLeg	fpml-eq-shared-4-4.xsd
ReturnSwapLegUnderlyer	fpml-eq-shared-4-4.xsd
ReturnSwapPaymentDates	fpml-eq-shared-4-4.xsd
SettlementInformation	fpml-shared-4-4.xsd
SettlementInstruction	fpml-shared-4-4.xsd
SettlementMethod	fpml-shared-4-4.xsd

SettlementPriceSource		fpml-shared-4-4.xsd
SettlementProvision		fpml-ird-4-4.xsd
SettlementRateOption		fpml-ird-4-4.xsd
SettlementRateSource		fpml-shared-4-4.xsd
SettlementTerms		fpml-cd-4-4.xsd
SettlementTermsReference		fpml-cd-4-4.xsd
SimplePayment		fpml-shared-4-4.xsd
SinglePayment		fpml-cd-4-4.xsd
SplitSettlement		fpml-shared-4-4.xsd
TradeAlleged		fpml-matching-status-4-4.xsd
TradeCashflowsAsserted		fpml-reconciliation-4-4.xsd
TradeCashflowsId		fpml-reconciliation-4-4.xsd
TradeCashflowsMatchResult		fpml-reconciliation-4-4.xsd
TradeCashflowsProposedMatch		fpml-reconciliation-4-4.xsd
TradeCashflowsStatus		fpml-reconciliation-4-4.xsd
UnderlyingAsset		fpml-asset-4-4.xsd
UnderlyingAssetTranche		fpml-asset-4-4.xsd
VarianceLeg		fpml-variance-swaps-4-4.xsd

11 Products

11.1 Products - Global Elements

No components

11.2 Products - Local Elements

No components

11.3 Products - Complex Types

No components

12 Interest Rates

12.1 Interest Rates - Global Elements

Component	Contained In	File
interestLeg		fpml-eq-shared-4-4.xsd
simpleIrSwap		fpml-asset-4-4.xsd

12.2 Interest Rates - Local Elements

Component	Contained In	File
accruedInterest	CashSettlementTerms	fpml-cd-4-4.xsd
accruedInterest	DeliverableObligations	fpml-cd-4-4.xsd
accruedInterest	PendingPayment	fpml-asset-4-4.xsd
accruedInterestPrice	Price	fpml-asset-4-4.xsd
brokerConfirmation	Documentation	fpml-shared-4-4.xsd
brokerConfirmationType	BrokerConfirmation	fpml-shared-4-4.xsd
confirmationSenderPartyReference	FxLeg	fpml-fx-4-4.xsd
confirmationType	RepaymentConfirmationNotice	fpml-loan-4-4.xsd
confirmer	TradeSide	fpml-doc-4-4.xsd
consentRequiredLoan	DeliverableObligations	fpml-cd-4-4.xsd
currentInterestRatePeriod	LoanContract	fpml-loan-4-4.xsd
defaultRequirement	CreditEvents	fpml-option-shared-4-4.xsd
directLoanParticipation	DeliverableObligations	fpml-cd-4-4.xsd
equityExpirationTime	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTime	EquityEuropeanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityAmericanExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityBermudaExercise	fpml-eqd-4-4.xsd
equityExpirationTimeType	EquityEuropeanExercise	fpml-eqd-4-4.xsd
expiration	PricingDataPointCoordinate	fpml-riskdef-4-4.xsd
expirationDate	AmericanExercise	fpml-shared-4-4.xsd
expirationDate	EquityEuropeanExercise	fpml-eqd-4-4.xsd
expirationDate	EuropeanExercise	fpml-shared-4-4.xsd
expirationDate	ExchangeTradedContract	fpml-asset-4-4.xsd
expirationDate	SharedAmericanExercise	fpml-shared-4-4.xsd
expirationDateTwo	CalendarSpread	fpml-option-shared-4-4.xsd
expirationTime	AmericanExercise	fpml-shared-4-4.xsd
expirationTime	BermudaExercise	fpml-shared-4-4.xsd
expirationTime	EuropeanExercise	fpml-shared-4-4.xsd
expiringLevel	CalculationFromObservation	fpml-eq-shared-4-4.xsd
expiryDate	ExpiryDateTime	fpml-fx-4-4.xsd
expiryDateTime	FxAverageRateOption	fpml-fx-4-4.xsd
expiryDateTime	FxDigitalOption	fpml-fx-4-4.xsd
expiryDateTime	FxOptionLeg	fpml-fx-4-4.xsd
expiryTime	BasicQuotation	fpml-asset-4-4.xsd
expiryTime	ExpiryDateTime	fpml-fx-4-4.xsd
expiryTime	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
expiryTime	PricingStructurePoint	fpml-mktenv-4-4.xsd
expiryTime	Quotation	fpml-valuation-4-4.xsd
expiryTime	QuotationCharacteristics	fpml-asset-4-4.xsd
expiryTimestamp	NotificationMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	RequestMessageHeader	fpml-msg-4-4.xsd
expiryTimestamp	ResponseMessageHeader	fpml-msg-4-4.xsd
failureToPayInterest	CreditEvents	fpml-option-shared-4-4.xsd
firstCompoundingPeriodEndDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstNotionalStepDate	NotionalStepRule	fpml-ird-4-4.xsd
firstPaymentDate	PaymentDates	fpml-ird-4-4.xsd
firstPaymentDate	PeriodicPayment	fpml-cd-4-4.xsd
firstPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd
firstPeriodStartDate	ContractNovation	fpml-doc-4-4.xsd
firstPeriodStartDate	Novation	fpml-posttrade-4-4.xsd
firstPeriodStartDate	PeriodicPayment	fpml-cd-4-4.xsd
firstRegularPeriodStartDate	CalculationPeriodDates	fpml-ird-4-4.xsd

followUpConfirmation	CancelableProvision	fpml-ird-4-4.xsd
followUpConfirmation	ExerciseProcedure	fpml-shared-4-4.xsd
followUpConfirmation	ExtendibleProvision	fpml-ird-4-4.xsd
followUpConfirmation	OptionalEarlyTermination	fpml-ird-4-4.xsd
fullFirstCalculationPeriod	ContractNovation	fpml-doc-4-4.xsd
fullFirstCalculationPeriod	Novation	fpml-posttrade-4-4.xsd
indirectLoanParticipation	DeliverableObligations	fpml-cd-4-4.xsd
interest	TermDeposit	fpml-fx-4-4.xsd
interestAccrualPeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
interestAccrualSchedule	InterestPaymentNotice	fpml-loan-4-4.xsd
interestAccrualsMethod	DividendConditions	fpml-shared-4-4.xsd
interestAmount	InterestLeg	fpml-eq-shared-4-4.xsd
interestCalculation	InterestLeg	fpml-eq-shared-4-4.xsd
interestDayBasis	InterestRatePeriod	fpml-loan-4-4.xsd
interestLegCalculationPeriodDates	InterestLeg	fpml-eq-shared-4-4.xsd
interestLegPaymentDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestLegRate	CompoundingRate	fpml-eq-shared-4-4.xsd
interestLegResetDates	InterestLegCalculationPeriodDates	fpml-eq-shared-4-4.xsd
interestPaidWithRepayment	LoanContractRepayment	fpml-loan-4-4.xsd
interestPayment	InterestPaymentNotice	fpml-loan-4-4.xsd
interestPaymentTenor	LoanContract	fpml-loan-4-4.xsd
interestRate	InterestRatePeriod	fpml-loan-4-4.xsd
interestRatePeriod	InterestAccrualSchedule	fpml-loan-4-4.xsd
interestShortfall	FloatingAmountEvents	fpml-cd-4-4.xsd
interestShortfallCap	InterestShortFall	fpml-cd-4-4.xsd
interestShortfallReimbursement	AdditionalFixedPayments	fpml-cd-4-4.xsd
limitedRightToConfirm	ExerciseProcedure	fpml-shared-4-4.xsd
masterConfirmation	Documentation	fpml-shared-4-4.xsd
masterConfirmationAnnexDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationDate	Allocation	fpml-doc-4-4.xsd
masterConfirmationDate	MasterConfirmation	fpml-shared-4-4.xsd
masterConfirmationType	MasterConfirmation	fpml-shared-4-4.xsd
negativeInterestRateTreatment	FloatingRateCalculation	fpml-shared-4-4.xsd
nextInterestPaymentDate	LoanContract	fpml-loan-4-4.xsd
paymentRequirement	FailureToPay	fpml-option-shared-4-4.xsd
quotedCurrencyPair	FxAmericanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxBarrier	fpml-fx-4-4.xsd
quotedCurrencyPair	FxCurve	fpml-mktenv-4-4.xsd
quotedCurrencyPair	FxDigitalOption	fpml-fx-4-4.xsd
quotedCurrencyPair	FxEuropeanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxFixing	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRate	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRateAsset	fpml-asset-4-4.xsd
quotedCurrencyPair	QuotableFxRate	fpml-pretrade-4-4.xsd
referencePair	ReferencePoolItem	fpml-cd-4-4.xsd
roundingDirection	Rounding	fpml-shared-4-4.xsd
shareInterestAccrualAmount	InterestAccrualPeriod	fpml-loan-4-4.xsd
unadjustedFirstDate	DateRange	fpml-shared-4-4.xsd
WACCapInterestProvision	FloatingAmountProvisions	fpml-cd-4-4.xsd

12.3 Interest Rates - Complex Types

Component	Contained In	File
AmendmentConfirmed		fpml-posttrade-confirmation-4-4.xsd
BrokerConfirmation		fpml-shared-4-4.xsd
BrokerConfirmationType		fpml-shared-4-4.xsd
CancelTradeConfirmation		fpml-confirmation-4-4.xsd
ConfirmationCancelled		fpml-confirmation-4-4.xsd
ConfirmTrade		fpml-confirmation-4-4.xsd
DirectionalLeg		fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyer		fpml-eq-shared-4-4.xsd
DirectionalLegUnderlyerValuation		fpml-eq-shared-4-4.xsd
ExpiryDateTime		fpml-fx-4-4.xsd
FirstPeriodStartDate		fpml-doc-4-4.xsd
IncreaseConfirmed		fpml-posttrade-confirmation-4-4.xsd
InterestAccrualPeriod		fpml-loan-4-4.xsd
InterestAccrualSchedule		fpml-loan-4-4.xsd
InterestAccrualsCompoundingMethod		fpml-shared-4-4.xsd
InterestAccrualsMethod		fpml-shared-4-4.xsd
InterestCalculation		fpml-eq-shared-4-4.xsd
InterestCalculationReference		fpml-eq-shared-4-4.xsd
InterestLeg		fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDates		fpml-eq-shared-4-4.xsd
InterestLegCalculationPeriodDatesReference		fpml-eq-shared-4-4.xsd
InterestLegResetDates		fpml-eq-shared-4-4.xsd
InterestPayment		fpml-loan-4-4.xsd
InterestPaymentNotice		fpml-loan-4-4.xsd
InterestRatePeriod		fpml-loan-4-4.xsd
InterestRateStream		fpml-ird-4-4.xsd
InterestRateStreamReference		fpml-ird-4-4.xsd
InterestShortFall		fpml-cd-4-4.xsd
MasterConfirmation		fpml-shared-4-4.xsd
MasterConfirmationType		fpml-shared-4-4.xsd
ModifyTradeConfirmation		fpml-confirmation-4-4.xsd
NovationConfirmed		fpml-posttrade-confirmation-4-4.xsd
QuoteAcceptanceConfirmed		fpml-pretrade-4-4.xsd
QuoteAlreadyExpired		fpml-pretrade-4-4.xsd
QuotedCurrencyPair		fpml-shared-4-4.xsd
ReferencePair		fpml-cd-4-4.xsd
RepaymentConfirmationNotice		fpml-loan-4-4.xsd
RequestAmendmentConfirmation		fpml-posttrade-confirmation-4-4.xsd
RequestIncreaseConfirmation		fpml-posttrade-confirmation-4-4.xsd
RequestNovationConfirmation		fpml-posttrade-confirmation-4-4.xsd
RequestTerminationConfirmation		fpml-posttrade-confirmation-4-4.xsd
RequestTradeConfirmation		fpml-confirmation-4-4.xsd
RequiredIdentifierDate		fpml-shared-4-4.xsd
SimpleIRSwap		fpml-asset-4-4.xsd
TerminationConfirmed		fpml-posttrade-confirmation-4-4.xsd
TradeAffirmation		fpml-confirmation-4-4.xsd
TradeAffirmed		fpml-confirmation-4-4.xsd
TradeAlreadyAffirmed		fpml-confirmation-4-4.xsd
TradeAlreadyConfirmed		fpml-confirmation-4-4.xsd
TradeConfirmed		fpml-confirmation-4-4.xsd

13 FX and Currency

13.1 FX and Currency - Global Elements

Component	Contained In	File
fxAverageRateOption		fpml-fx-4-4.xsd
fxBarrierOption		fpml-fx-4-4.xsd
fxCurve		fpml-mktenv-4-4.xsd
fxCurveValuation		fpml-mktenv-4-4.xsd
fxDigitalOption		fpml-fx-4-4.xsd
fxRate		fpml-asset-4-4.xsd
fxSimpleOption		fpml-fx-4-4.xsd
fxSingleLeg		fpml-fx-4-4.xsd
fxSwap		fpml-fx-4-4.xsd
quotableFxSingleLeg		fpml-pretrade-4-4.xsd

13.2 FX and Currency - Local Elements

Component	Contained In	File
adjustedFxSpotFixingDate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
baseCurrency	SideRates	fpml-fx-4-4.xsd
basketCurrency	Basket	fpml-asset-4-4.xsd
callCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
callCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
cashSettlementCurrency	CashPriceMethod	fpml-ird-4-4.xsd
crossCurrency	FxFeature	fpml-option-shared-4-4.xsd
currency	ActualPrice	fpml-asset-4-4.xsd
currency	AmountSchedule	fpml-shared-4-4.xsd
currency	BasicQuotation	fpml-asset-4-4.xsd
currency	Cash	fpml-asset-4-4.xsd
currency	CashflowNotional	fpml-reconciliation-4-4.xsd
currency	Commission	fpml-asset-4-4.xsd
currency	CreditCurve	fpml-mktenv-4-4.xsd
currency	DividendConditions	fpml-shared-4-4.xsd
currency	EquityStrike	fpml-eq-shared-4-4.xsd
currency	FacilityIdentifier	fpml-loan-4-4.xsd
currency	FeaturePayment	fpml-option-shared-4-4.xsd
currency	LegAmount	fpml-eq-shared-4-4.xsd
currency	Money	fpml-shared-4-4.xsd
currency	MultiDimensionalPricingData	fpml-mktenv-4-4.xsd
currency	NotDomesticCurrency	fpml-cd-4-4.xsd
currency	OptionStrike	fpml-option-shared-4-4.xsd
currency	PaymentCurrency	fpml-shared-4-4.xsd
currency	PricingStructure	fpml-shared-4-4.xsd
currency	PricingStructurePoint	fpml-mktenv-4-4.xsd
currency	Quotation	fpml-valuation-4-4.xsd
currency	QuotationCharacteristics	fpml-asset-4-4.xsd
currency	SideRate	fpml-fx-4-4.xsd
currency	SpecifiedCurrency	fpml-cd-4-4.xsd
currency	UnderlyingAsset	fpml-asset-4-4.xsd
currency1	QuotedCurrencyPair	fpml-shared-4-4.xsd
currency1SideRate	SideRates	fpml-fx-4-4.xsd
currency1ValueDate	FxLeg	fpml-fx-4-4.xsd
currency2	QuotedCurrencyPair	fpml-shared-4-4.xsd
currency2SideRate	SideRates	fpml-fx-4-4.xsd
currency2ValueDate	FxLeg	fpml-fx-4-4.xsd
currencyReference	DividendConditions	fpml-shared-4-4.xsd
currencyReference	LegAmount	fpml-eq-shared-4-4.xsd
dividendFxTriggerDate	DividendConditions	fpml-shared-4-4.xsd
entitlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
exchangedCurrency	QuotableFxLeg	fpml-pretrade-4-4.xsd
exchangedCurrency1	FxLeg	fpml-fx-4-4.xsd
exchangedCurrency2	FxLeg	fpml-fx-4-4.xsd
faceOnCurrency	QuotedAs	fpml-fx-4-4.xsd
forecastCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
fxAmericanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxBarrier	FxBarrierOption	fpml-fx-4-4.xsd
fxBarrierType	FxBarrier	fpml-fx-4-4.xsd
fxConversion	Price	fpml-asset-4-4.xsd
fxEuropeanTrigger	FxDigitalOption	fpml-fx-4-4.xsd
fxFeature	DeprecatedEquityLeg	fpml-return-swaps-4-4.xsd
fxFeature	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd

fxFeature	EquityDerivativeBase	fpml-eqd-4-4.xsd
fxFeature	OptionFeature	fpml-option-shared-4-4.xsd
fxFeature	ReturnLeg	fpml-eq-shared-4-4.xsd
fxFixingDate	NonDeliverableSettlement	fpml-ird-4-4.xsd
fxForwardCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
fxForwardPointsCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
fxLinkedNotionalAmount	CalculationPeriod	fpml-ird-4-4.xsd
fxLinkedNotionalSchedule	Calculation	fpml-ird-4-4.xsd
fxOptionPremium	FxAverageRateOption	fpml-fx-4-4.xsd
fxOptionPremium	FxDigitalOption	fpml-fx-4-4.xsd
fxOptionPremium	FxOptionLeg	fpml-fx-4-4.xsd
fxRate	AssetValuation	fpml-valuation-4-4.xsd
fxRate	Commission	fpml-asset-4-4.xsd
fxRate	FxConversion	fpml-asset-4-4.xsd
fxRate	FxTerms	fpml-loan-4-4.xsd
fxRate	Quanto	fpml-option-shared-4-4.xsd
fxSpotRateSource	Composite	fpml-option-shared-4-4.xsd
fxSpotRateSource	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd
fxSpotRateSource	Quanto	fpml-option-shared-4-4.xsd
fxStrikePrice	FxAverageRateOption	fpml-fx-4-4.xsd
fxStrikePrice	FxOptionLeg	fpml-fx-4-4.xsd
fxTerms	LoanContract	fpml-loan-4-4.xsd
notDomesticCurrency	DeliverableObligations	fpml-cd-4-4.xsd
notDomesticCurrency	Obligations	fpml-cd-4-4.xsd
observedFxSpotRate	FxLinkedNotionalAmount	fpml-ird-4-4.xsd
optionOnCurrency	QuotedAs	fpml-fx-4-4.xsd
paymentCurrency	DividendConditions	fpml-shared-4-4.xsd
paymentCurrency	LegAmount	fpml-eq-shared-4-4.xsd
payoutCurrency	FxAverageRateOption	fpml-fx-4-4.xsd
putCurrencyAmount	FxAverageRateOption	fpml-fx-4-4.xsd
putCurrencyAmount	FxOptionLeg	fpml-fx-4-4.xsd
quotedCurrencyPair	FxAmericanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxBarrier	fpml-fx-4-4.xsd
quotedCurrencyPair	FxCurve	fpml-mktenv-4-4.xsd
quotedCurrencyPair	FxDigitalOption	fpml-fx-4-4.xsd
quotedCurrencyPair	FxEuropeanTrigger	fpml-fx-4-4.xsd
quotedCurrencyPair	FxFixing	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRate	fpml-shared-4-4.xsd
quotedCurrencyPair	FxRateAsset	fpml-asset-4-4.xsd
quotedCurrencyPair	QuotableFxRate	fpml-pretrade-4-4.xsd
referenceCurrency	FxFeature	fpml-option-shared-4-4.xsd
referenceCurrency	NonDeliverableSettlement	fpml-ird-4-4.xsd
settlementCurrency	DirectionalLegUnderlyer	fpml-eq-shared-4-4.xsd
settlementCurrency	EquityExerciseValuationSettlement	fpml-eqd-4-4.xsd
settlementCurrency	FxCashSettlement	fpml-shared-4-4.xsd
settlementCurrency	OptionBaseExtended	fpml-option-shared-4-4.xsd
settlementCurrency	SettlementProvision	fpml-ird-4-4.xsd
settlementCurrency	SettlementTerms	fpml-cd-4-4.xsd
settlementCurrencyYieldCurve	FxCurveValuation	fpml-mktenv-4-4.xsd
specifiedCurrency	DeliverableObligations	fpml-cd-4-4.xsd
specifiedCurrency	Obligations	fpml-cd-4-4.xsd
varyingNotionalCurrency	FxLinkedNotionalSchedule	fpml-ird-4-4.xsd

13.3 FX and Currency - Complex Types

Component	Contained In	File
Currency		fpml-shared-4-4.xsd
FxAmericanTrigger		fpml-fx-4-4.xsd
FxAverageRateObservationDate		fpml-fx-4-4.xsd
FxAverageRateObservationSchedule		fpml-fx-4-4.xsd
FxAverageRateOption		fpml-fx-4-4.xsd
FxBarrier		fpml-fx-4-4.xsd
FxBarrierOption		fpml-fx-4-4.xsd
FxCashSettlement		fpml-shared-4-4.xsd
FxConversion		fpml-asset-4-4.xsd
FxCurve		fpml-mktnv-4-4.xsd
FxCurveValuation		fpml-mktnv-4-4.xsd
FxDigitalOption		fpml-fx-4-4.xsd
FxEuropeanTrigger		fpml-fx-4-4.xsd
FxFeature		fpml-option-shared-4-4.xsd
FxFixing		fpml-shared-4-4.xsd
FxFixingDate		fpml-ird-4-4.xsd
FxLeg		fpml-fx-4-4.xsd
FxLinkedNotionalAmount		fpml-ird-4-4.xsd
FxLinkedNotionalSchedule		fpml-ird-4-4.xsd
FxOptionLeg		fpml-fx-4-4.xsd
FxOptionPayout		fpml-fx-4-4.xsd
FxOptionPremium		fpml-fx-4-4.xsd
FxRate		fpml-shared-4-4.xsd
FxRateAsset		fpml-asset-4-4.xsd
FxRateSet		fpml-mktnv-4-4.xsd
FxSpotRateSource		fpml-shared-4-4.xsd
FxStrikePrice		fpml-fx-4-4.xsd
FxSwap		fpml-fx-4-4.xsd
FxTerms		fpml-loan-4-4.xsd
IdentifiedCurrency		fpml-shared-4-4.xsd
IdentifiedCurrencyReference		fpml-shared-4-4.xsd
NotDomesticCurrency		fpml-cd-4-4.xsd
PaymentCurrency		fpml-shared-4-4.xsd
QuotableFxLeg		fpml-pretrade-4-4.xsd
QuotableFxRate		fpml-pretrade-4-4.xsd
QuotedCurrencyPair		fpml-shared-4-4.xsd
SpecifiedCurrency		fpml-cd-4-4.xsd



Financial products Markup Language

FpML Financial product Markup Language

Working Draft 24 December 2007

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

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

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<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	CHARACTER ENCODING AND CHARACTER REPERTOIRE	6
1.1	Character Encoding	6
1.2	Character Repertoire	7
2	DATATYPES AND CODING SCHEMES	8
2.1	Datatypes	8
2.1.1	date	8
2.1.2	time	8
3	CODING SCHEMES	9
3.1	Introduction	9
3.2	Coding Schemes in XML Format	11
4		12
4.1	assetMeasureScheme	13
4.2	brokerConfirmationTypeScheme	17
4.3	businessCenterScheme	19
4.4	cashflowTypeScheme	21
4.5	clearanceSystemScheme	23
4.6	compoundingFrequencyScheme	24
4.7	contractualDefinitionsScheme	25
4.8	contractualSupplementScheme	26
4.9	countryScheme	28
4.10	couponTypeScheme	29
4.11	creditSeniorityScheme	30
4.12	creditSeniorityTradingScheme	31
4.13	currencyScheme	32
4.14	cutNameScheme	33
4.15	dayCountFractionScheme	34
4.16	derivativeCalculationMethodScheme	36
4.17	designatedPriorityScheme	37
4.18	entityIdScheme	38
4.19	entityNameScheme	39
4.20	entityTypeScheme	40
4.21	exchangeIdScheme	41
4.22	floatingRateIndexScheme	42
4.23	governingLawScheme	66
4.24	indexAnnexSourceScheme	67
4.25	inflationIndexDescriptionScheme	68
4.26	inflationIndexSourceScheme	70
4.27	inflationMainPublicationScheme	71
4.28	informationProviderScheme	72
4.29	instrumentIdScheme	73
4.30	interpolationMethodScheme	75
4.31	loanTypeScheme	76
4.32	localJurisdictionScheme	77
4.33	marketDisruptionScheme	78
4.34	masterAgreementTypeScheme	79
4.35	masterConfirmationTypeScheme	80
4.36	matrixTermScheme	84
4.37	matrixTypeScheme	85
4.38	mortgageSectorScheme	86
4.39	partyIdScheme	87
4.40	perturbationTypeScheme	88
4.41	positionStatusScheme	89
4.42	priceQuoteUnitsScheme	90
4.43	pricingInputTypeScheme	92
4.44	productTypeSimpleScheme	93
4.45	queryParameterOperatorScheme	96
4.46	quoteTimingScheme	97
4.47	reasonCodeScheme	98
4.48	restructuringScheme	100
4.49	routingIdCodeScheme	101
4.50	scheduledDateTypeScheme	

4.51	settledEntityMatrixSourceScheme	103
4.52	settlementMethodScheme	104
4.53	settlementPriceSourceScheme	105
4.54	settlementRateOptionScheme	106
4.55	spreadScheduleTypeScheme	120
4.56	tradeCashflowsStatusScheme	

1 CHARACTER ENCODING AND CHARACTER REPERTOIRE

1.1 Character Encoding

Producers of FpML documents intended for interchange with other parties must encode such documents using either UTF-8 or UTF-16. Consumers of FpML documents must be able to process documents encoded using UTF-8, as well as documents encoded using UTF-16.

For more information, see

<http://www.w3.org/TR/REC-xml#charencoding>

1.2 Character Repertoire

FpML element content, as well as values of the FpML id and href attributes, may use any valid XML characters.

For more information, see

<http://www.w3.org/TR/REC-xml#charsets>

2 DATATYPES AND CODING SCHEMES

2.1 Datatypes

FpML uses a subset of the built-in datatypes (both primitive and derived datatypes) as defined in XML Schema Part 2: Datatypes, W3C Recommendation 02 May 2001. The built-in datatypes are described at:

<http://www.w3.org/TR/2001/REC-xmlschema-2-20010502/#built-in-datatypes>

The built-in datatypes used in FpML are the following:

- boolean
- date
- decimal
- integer
- nonNegativeInteger
- positiveInteger
- string
- time.

The set of valid literals for each datatype are those defined in the XML Schema specification as being its lexical space. Additional constraints are imposed by FpML on the date and time built-in datatypes as described below.

2.1.1 date

All elements of type date in FpML must contain date values with the format CCYY-MM-DD where "CC" represents the century, "YY" the year, "MM" the month and "DD" the day. The CCYY field must have exactly four digits, the MM and DD fields exactly two digits each; leading zeroes must be used if the field would otherwise have too few digits. A following time zone qualifier is not allowed and year values must be in the range 0001 to 9999. For example, 25 May 2000 would be represented in FpML as 2000-05-25.

2.1.2 time

All elements of type time in FpML must represent daily recurring instant of time values with the format hh:mm:ss where "hh", "mm" and "ss" represent hour, minute and second respectively. The hh, mm and ss fields must have exactly two digits each; leading zeroes must be used if the field would otherwise have too few digits. FpML imposes the further restriction that the second (ss) component must be '00' and a time zero qualifier is not allowed. For example, 00:00:00 (midnight), 01:00:00 (1:00am), 12:00:00 (midday), 23:30:00 (11:30pm).

3 CODING SCHEMES

3.1 Introduction

A number of data elements defined in FpML are restricted to holding one of a limited set of possible values, e.g. currency, business centers, etc. Such restricted sets of values are frequently referred to as domains.

In FpML, two different codings of domains are used. Domains that are small and not expected to change during the life of the specification are coded using XML schema enumerations. These domains are described elsewhere, in particular in the fpml-enum schema file. Other domains are coded using a strategy that has been defined by the Architecture Working Group, referred to as 'Schemes'. Each Scheme is associated with a URI. Coding Schemes can be categorized as one of the following:

- An external coding Scheme, which has a well-known URI. In this case the URI is assigned by an external body, and may or may not have its own versioning, date syntax and semantics. The external body may be an open standards organization, or it may be a market participant. It's worth stating that a scheme provides alternate identifiers for one identity. However it is not used to identify things other than the identity of the thing that contains it.
- An external coding Scheme, which does not have a well-known URI. In this case FpML assigns a URI as a proxy to refer to the concept of the external Scheme, but this URI will not be versioned or dated
- An FpML-defined coding Scheme. In this case the Scheme is fully under FpML control and the URI will change reflecting newer versions and revisions as the scheme evolves and changes.

In this section, the FpML-controlled Schemes and their associated URIs are defined, as well as URIs assigned by FpML to external coding schemes. The URI construction follows the FpML Architecture Version 2.0 recommendation.

Note that FpML does not define a coding Scheme or URI for the following Schemes:

- Additional Data (additionalDataScheme)
- Conversation Identifier (conversationIdScheme)
- Event Identifier (eventIdScheme)
- Future Identifier (futureIdScheme)
- Index Name (indexNameScheme)
- Index Identifier (indexIdScheme)
- Language (languageScheme)
- Link Identifier (linkIdScheme)
- Message Identifier (messageIdScheme)
- MIME Type (mimeTypeScheme)
- Payment Type (paymentTypeScheme)
- Product Identifier (productIdScheme)
- Rate Source Page (rateSourcePageScheme)
- Reference Amount (referenceAmountScheme)
- Trade Identifier (tradeIdScheme)
- Trade Status (tradeStatusScheme)
- Trader (traderScheme)
- Portfolio Name (portfolioNameScheme)
- Query Parameter Identifier (queryParameterIdScheme)
- Reference Bank Identifier (referenceBankIdScheme)
- Resource Identifier (resourceIdScheme)
- Type (typeScheme)
- Validation (validationScheme)

These are currently assumed to be specific to individual organizations or FpML based implementations.

Although the initial set of Schemes are defined in this document we expect that new versions of Schemes will be released from time to time and published separately. Key benefits of using Schemes are that they allow:

- enumerations to be revised without requiring a re-issue of the FpML schema files
- alternate Schemes to be used without requiring changes to the FpML schema files.

3.2 Coding Schemes in XML Format

- Coding Schemes (.zip file) - List of internal coding schemes defined in XML format.

4 Scheme Definitions

4.1 assetMeasureScheme

Definition:

The type of measure about an asset. Used for describing valuation, sensitivity, and risk measures.

URI:

<http://www.fpml.org/coding-scheme/asset-measure-5-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AccruedCoupon	FpML	The coupon accrued on the underlying bonds from that the most recent bond coupon payment date until the valuation date.
AccruedInterest	FpML	The value of interest accrued from the previous payment to the valuation date.
AccruedInterestResetPrice	FpML	The value of interest accrued for price at last Reset.
AverageExposure	FpML	The average exposure of this trade over its lifetime
BucketedCreditSpreadSensitivity	FpML	Change in NPV/value caused by a point change shift in the credit spread.
BucketedDefaultProbabilitySensitivity	FpML	Change in NPV/value caused by a point change shift in the default probability.
BucketedInterestRateConvexity	FpML	Change in interest rate sensitivity caused by a single point change in the yield curve (IR Gamma).
BucketedInterestRateSensitivity	FpML	Change in NPV/value caused by a single point change in the yield curve (IR Delta).
BucketedInterestRateVolatilitySensitivity	FpML	Change in NPV/value caused by a point change shift in the volatility matrix (vega).
BucketedRecoveryRateSensitivity	FpML	Change in NPV/value caused by a point change shift in the credit default recovery rate.
CalculatedStrike	FpML	The effective strike price of the option as derived from the underlying asset swap. (Used for options on asset swaps).
CAPMBeta	FpML	Systematic risk = Ratio of expected return to expected return of the market
Cash	FpML	A monetary amount paid or received. For example, a monetary amount payable on the valuation date, or a monetary amount payable on another specified date, such as a payment date.
CashEquivalent	FpML	The CashEquivalentLocalCurrency converted to the reporting currency (e.g. USD) at the spot exchange rate.
CashEquivalentLocalCurrency	FpML	The aggregated equivalent FX position in a specific currency. This includes the NPVs payable in that currency, plus equivalent positions generated by trades' price sensitivity to FX rates.
CleanGrossCurrentMarketPrice	FpML	The price of an asset, expressed in par

		value, excluding accrued interest, excluding commissions.
CleanGrossResetPrice	FpML	The reset price of an asset, expressed in par value, excluding accrued interest, excluding commissions.
CleanNetCurrentMarketPrice	FpML	The price of an asset, expressed in par value, excluding accrued interest, including commissions.
CleanNetResetPrice	FpML	The reset price of an asset, expressed in par value, excluding accrued interest, including commissions.
ConvexityAdjustment	FpML	An adjustment to the price of an instrument (such as a future) to compensate for its lack of convexity.
CreditSpread	FpML	The spread between the return of a credit instrument and of a corresponding risk free instrument.
CurrentNotional	FpML	The notional in effect on the valuation date.
DE@R	FpML	VAR for 1 day time horizon and 95% level of confidence
DirtyGrossCurrentMarketPrice	FpML	The price of an asset, expressed in par value, including accrued interest, excluding commissions.
DirtyGrossResetPrice	FpML	The reset price of an asset, expressed in par value, including accrued interest, excluding commissions.
DirtyNetCurrentMarketPrice	FpML	The price of an asset, expressed in par value, including accrued interest, including commissions.
DirtyNetResetPrice	FpML	The reset price of an asset, expressed in par value, including accrued interest, including commissions.
DividendYield	FpML	The dividend payout ratio, expressed as a decimal (e.g. 0.03 = 3%) per year.
EconomicCapital	FpML	Capital which is kept aside to compensate for unexpected losses due to credit risk. (VAR for 1 year and 99.97%)
EquityAccrual	FpML	Unrealized profit or loss on an equity price based stream or product. This is based on the difference between current market price and the reset/reference price.
EVA	FpML	Economic Value Added = (Spread + Fees - Expected loss - Operating cost) - ROE*(Capital at risk)
FundingOnRealizedGains	FpML	Funding-related interest charges associated with profit or loss on realized gains that have not yet been exchanged.
FXSpotSensitivity	FpML	Change in NPV/value caused by a change in FX spot rate
ImpliedVolatility	FpML	The implied volatility of the underlying asset from the valuation date to the expiration of the option.
InterestOnRealizedGains	FpML	Accrued interest on realized gains, for portfolio swap agreements where unwind profit/loss not exchanged until

		reset.
JensensAlpha	FpML	The average excess return on a portfolio relative to the excess return predicted by CAPM
LoanEquivalent	FpML	The loan equivalent exposure of this asset.
MarginalRisk	FpML	Change of a portfolio VAR with addition of a specified asset.
MarketQuote	FpML	The price of an instrument as quoted on an exchange or similar market.
ModifiedSharpeRatio	FpML	Sharpe ratio where both return and risk are defined relative to a benchmark portfolio
NPV	FpML	Net Present Value = sum of present values of all cash flows; excludes cash flows paid or received on the valuation date.
NPVLocalCurrency	FpML	NPV in the trade currency.
NumberOfUnderlyingSecurities	FpML	Used for bond positions to report the product of the open units and the par value of the bond.
ParallelShiftCreditSpreadSensitivity	FpML	Change in NPV/value caused by a parallel shift in the credit spread.
ParallelShiftDefaultProbabilitySensitivity	FpML	Change in NPV/value caused by a parallel shift in the default probability.
ParallelShiftInterestRateSensitivity	FpML	Change in NPV/value caused by a parallel shift in the yield curve/risk free rate of interest (IR Delta, rho).
ParallelShiftInterestRateVolatilitySensitivity	FpML	Change in NPV/value caused by a parallel shift in the volatility matrix (vega).
ParallelShiftRecoveryRateSensitivity	FpML	Change in NPV/value caused by a parallel shift in the credit default recovery rate.
PayNPV	FpML	NPV of cash flows for which the base counterparty pays.
PeakExposure	FpML	The peak/potential exposure of this trade over its lifetime
RAROC	FpML	Risk adjusted return on capital = (Adjusted income)/(Capital at risk)
RealizedTradingGains	FpML	Realized profit or loss that has not yet been exchanged. This is based on positions that have been closed out but not settled.
RealizedVariance	FpML	Realized variance between effective date and valuation date.
ReceiveNPV	FpML	NPV of cash flows for which the base counterparty receives.
RecoveryRate	FpML	The estimated amount that a creditor would receive in final satisfaction of the claims on a defaulted credit.
RegulatoryCapital	FpML	A provision for expected losses, required by the BIS.
ReturnOnEconomicCapital	FpML	The return from an asset expressed as a percentage of the amount of economic capital involved in holding that asset.
ReturnOnRegulatoryCapital	FpML	The return from an asset expressed as a percentage of the amount of regulatory capital involved in holding

		that asset.
RiskConcentration	FpML	Measures the amount of risk concentrated in individual counterparties, similar assets, common geographical locations, or common industries.
ROA	FpML	Return on assets = (Adjusted income)/Assets
RORAC	FpML	Return on risk-adjusted capital = (Adjusted income)/(BIS risk - based capital requirement)
SettlementFxRate	FpML	The FX rate used to compute a settlement amount.
SharpeRatio	FpML	The ratio between portfolio return in excess of the risk-free return and portfolio risk (measured as volatility)
SortinoRatio	FpML	Similar to Sharpe Ratio but risk defined as downside risk rather than portfolio variance.
TransactedGrossPrice	FpML	The price, exclusive of any commission, at which a transaction has been conducted.
TransactedNetPrice	FpML	The actual price (inclusive of commissions, when applicable) at which a transaction has been conducted.
TreatedRate	FpML	A rate following rate treatment procedures.
TreynorRatio	FpML	Similar to Sharpe Ratio but risk defined as CAPM systematic risk (beta) rather than portfolio variance.
ValuationDateChangeSensitivity	FpML	Change in NPV/value caused by a change in valuation date (theta).
VAR	FpML	Value at Risk is the amount of money that could be lost over a pre-defined period of time with a given level of confidence.
Volatility	FpML	The underlying price volatility used for calculating the value of this asset.

4.2 brokerConfirmationTypeScheme

Definition:

Defines the type of Broker Confirm the FpML trade represents.

URI:

<http://www.fpml.org/coding-scheme/broker-confirmation-type-4-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ABX	FpML	Broker Confirmation Type representing ABX index trades.
AsiaCorporate	FpML	Broker Confirmation Type of Asia Corporate.
AsiaSovereign	FpML	Broker Confirmation Type of Asia Sovereign.
AustraliaCorporate	FpML	Broker Confirmation Type of Australia Corporate.
AustraliaSovereign	FpML	Broker Confirmation Type of Australia Sovereign.
CDXEmergingMarketsDiversifiedTranche	FpML	Broker Confirmation Type for Dow Jones CDX Emerging Markets Diversified Tranche Transactions.
CDXTranche	FpML	Broker Confirmation Type for Dow Jones CDX Tranche Transactions.
CMBX	FpML	Broker Confirmation Type representing CMBX index trades.
DJ.CDX.EM	FpML	Broker Confirmation Type for CDS Index trades relating to Dow Jones CDX.EM index series.
DJ.CDX.NA	FpML	Broker Confirmation Type for CDS Index trades relating to Dow Jones CDX.NA.IG and Dow Jones CDX.NA.HY index series.
EmergingEuropeanAndMiddleEasternSovereign	FpML	Broker Confirmation Type of Emerging European and Middle Eastern Sovereign.
EmergingEuropeanCorporate	FpML	Broker Confirmation Type for EMERGING EUROPEAN CORPORATE.
EmergingEuropeanCorporateLPN	FpML	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
EuropeanCorporate	FpML	Broker Confirmation Type of European Corporate.
iTraxxAsiaExJapan	FpML	Broker Confirmation Type for iTraxx Asia Excluding Japan.
iTraxxAsiaExJapanTranche	FpML	Broker Confirmation Type for iTraxx Asia Excluding Japan Tranchet Transactions.
iTraxxAustralia	FpML	Broker Confirmation Type for iTraxx Australia.
iTraxxAustraliaTranche	FpML	Broker Confirmation Type for iTraxx Australia Tranchet Transactions.
iTraxxCJ	FpML	Broker Confirmation Type for iTraxx CJ.
iTraxxCJTranche	FpML	Broker Confirmation Type for iTraxx CJ

		Tranched Transactions.
iTraxxEurope	FpML	Broker Confirmation Type for iTraxx Europe.
iTraxxEuropeTranche	FpML	Broker Confirmation Type for iTraxx Europe Tranched Transactions.
iTraxxLevX	FpML	Broker Confirmation Type for iTraxx LevX.
iTraxxSDI75	FpML	Broker Confirmation Type for iTraxx SDI 75 Transactions.
JapanCorporate	FpML	Broker Confirmation Type of Japan Corporate.
JapanSovereign	FpML	Broker Confirmation Type of Japan Sovereign.
LatinAmericaCorporate	FpML	Broker Confirmation Type of Latin America Corporate.
LatinAmericaCorporateBond	FpML	Broker Confirmation Type for LATIN AMERICA CORPORATE B.
LatinAmericaCorporateBondOrLoan	FpML	Broker Confirmation Type for LATIN AMERICA CORPORATE BL.
LatinAmericaSovereign	FpML	Broker Confirmation Type of Latin America Sovereign.
NewZealandCorporate	FpML	Broker Confirmation Type of New Zealand Corporate.
NewZealandSovereign	FpML	Broker Confirmation Type of New Zealand Sovereign.
NorthAmericanCorporate	FpML	Broker Confirmation Type of North American Corporate.
SingaporeCorporate	FpML	Broker Confirmation Type of Singapore Corporate.
SingaporeSovereign	FpML	Broker Confirmation Type of Singapore Sovereign.
SubordinatedEuropeanInsuranceCorporate	FpML	Broker Confirmation Type of Subordinated European Insurance Corporate.
WesternEuropeanSovereign	FpML	Broker Confirmation Type of Western European Sovereign.

4.3 businessCenterScheme

Definition:

A financial business center location

URI:

<http://www.fpml.org/coding-scheme/business-center-6-4>

Description

In general, the codes are based on the ISO country code and the English name of the location.

Additional location codes can be built according to the following rules. The first two characters represent the ISO country code, the next two characters represent a) if the location name is one word, the first two letters of the location b) if the location name consists of at least two words, the first letter of the first word followed by the first letter of the second word.

There are exceptions to this rule. For example, the TARGET (Trans-European Automated Real-time Gross settlement Express Transfer system) business center for Euro settlement has a code of EUTA.

This coding scheme is currently consistent with the S.W.I.F.T. Financial Center scheme used in the MT340/MT360/MT361 message definitions, although FpML controls the Business Center Scheme and it should not be assumed that both schemes will remain synchronized.

Coding Scheme

CODE	SOURCE	DESCRIPTION
AEAD	FpML	Abu Dhabi
AEDU	FpML	Dubai
ARBA	FpML	Buenos Aires
ATVI	FpML	Vienna
AUME	FpML	Melbourne
AUSY	FpML	Sydney
BEBR	FpML	Brussels
BMHA	FpML	Hamilton, Bermuda
BRBR	FpML	Brasilia
BRRJ	FpML	Rio de Janeiro
BRSP	FpML	Sao Paulo
CAMO	FpML	Montreal
CATO	FpML	Toronto
CHGE	FpML	Geneva
CHZU	FpML	Zurich
CLSA	FpML	Santiago
CNBE	FpML	Beijing
CZPR	FpML	Prague
DEDU	FpML	Düsseldorf
DEFR	FpML	Frankfurt
DEST	FpML	Stuttgart
DKCO	FpML	Copenhagen
EETA	FpML	Tallinn
ESAS	FpML	ESAS Settlement Day (as defined in 2006 ISDA Definitions Section 7.1 and Supplement Number 15 to the 2000 ISDA Definitions)
ESBA	FpML	Barcelona
ESMA	FpML	Madrid
EUTA	FpML	TARGET (euro 'Business Center')
FIHE	FpML	Helsinki
FRPA	FpML	Paris

GBLO	FpML	London
GRAT	FpML	Athens
HKHK	FpML	Hong Kong
HUBU	FpML	Budapest
IDJA	FpML	Jakarta
IEDU	FpML	Dublin
ILTA	FpML	Tel Aviv
INMU	FpML	Mumbai, India
ISRE	FpML	Reykjavik
ITMI	FpML	Milan
ITRO	FpML	Rome
JPTO	FpML	Tokyo
KRSE	FpML	Seoul
KYGE	FpML	George Town, Cayman Islands
LBBE	FpML	Beirut
LKCO	FpML	Colombo, Sri Lanka
LULU	FpML	Luxembourg
MOMA	FpML	Macau
MXMC	FpML	Mexico City
MYKL	FpML	Kuala Lumpur
NLAM	FpML	Amsterdam
NOOS	FpML	Oslo
NYFD	FpML	New York Fed Business Day (as defined in 2006 ISDA Definitions Section 1.9 and 2000 ISDA Definitions Section 1.9)
NYSE	FpML	New York Stock Exchange Business Day (as defined in 2006 ISDA Definitions Section 1.10 and 2000 ISDA Definitions Section 1.10)
NZAU	FpML	Auckland
NZWE	FpML	Wellington
PAPC	FpML	Panama City
PHMA	FpML	Manila
PKKA	FpML	Karachi, Pakistan
PLWA	FpML	Warsaw
PTLI	FpML	Lisbon
ROBU	FpML	Bucarest, Romania
RUMO	FpML	Moscow
SARI	FpML	Riyadh
SEST	FpML	Stockholm
SGSI	FpML	Singapore
SKBR	FpML	Bratislava
THBA	FpML	Bangkok
TRAN	FpML	Ankara
TRIS	FpML	Istanbul, Turkey
TWTA	FpML	Taipei
USCH	FpML	Chicago
USGS	FpML	U.S. Government Securities Business Day (as defined in 2006 ISDA Definitions Section 1.11 and 2000 ISDA Definitions Section 1.11)
USLA	FpML	Los Angeles
USNY	FpML	New York
USSE	FpML	Seattle
VECA	FpML	Caracas, Venezuela
VNHA	FpML	Hanoi, Vietnam
ZAJO	FpML	Johannesburg

4.4 cashflowTypeScheme

Definition:

The type of cash flows associated with OTC derivatives contracts and their lifecycle events.

URI:

<http://www.fpml.org/coding-scheme/cashflow-type-2-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AmendmentFee	FpML	A cash flow associated with an amendment lifecycle event.
AssignmentFee	FpML	A cash flow resulting from the assignment of a contract to a new counterparty.
Coupon	FpML	A cash flow corresponding to the periodic accrued interests.
CreditEvent	FpML	A cashflow resulting from a credit event.
DividendReturn	FpML	A cash flow corresponding to the synthetic dividend of an equity underlyer asset traded through a derivative instrument.
ExerciseFee	FpML	A cash flow associated with an exercise lifecycle event.
Fee	FpML	A generic term for describing a non-scheduled cashflow that can be associated either with the initial contract, with some later corrections to it (e.g. a correction to the day count fraction that has a cashflow impact) or with some lifecycle events. Fees that are specifically associated with termination and partial termination, increase, amendment, and exercise events are qualified accordingly.
IncreaseFee	FpML	A cash flow associated with an increase lifecycle event.
InterestReturn	FpML	A cash flow corresponding to the return of the interest rate portion of a derivative instrument that has different types of underlying assets, such as a total return swap.
PartialTerminationFee	FpML	A cash flow associated with a partial termination lifecycle event.
Premium	FpML	The premium associated with an OTC contract such as an option or a cap/floor.
PriceReturn	FpML	A cash flow corresponding to the return of the price portion of a derivative instrument that has different types of underlying assets, such as a total return swap.
PrincipalExchange	FpML	A cash flow which amount typically corresponds to the notional of the contract and that is exchanged between the parties on trade inception and

		reverted back when the contract is terminated.
TerminationFee	FpML	A cash flow associated with a termination lifecycle event.

4.5 clearanceSystemScheme

Definition:

A clearance system

URI:

<http://www.fpml.org/coding-scheme/clearance-system-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Clearstream	FpML	Clearstream International
CREST	FpML	CREST
DTCC	FpML	The Depository Trust and Clearing Corporation
Euroclear	FpML	Euroclear
MonteTitoli	FpML	Monte Titoli SPA

4.6 *compoundingFrequencyScheme*

Definition:

The frequency at which a rate is compounded.

URI:

<http://www.fpml.org/coding-scheme/compounding-frequency-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Annual	FpML	The curve represents annual compounding.
Continuous	FpML	The curve represents continuous compounding.
Daily	FpML	The curve represents daily compounding.

4.7 contractualDefinitionsScheme

Definition:

Specifies a set of standard contract definitions relevant to the transaction

URI:

<http://www.fpml.org/coding-scheme/contractual-definitions-3-2>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ISDA1991	FpML	ISDA 1991 Definitions
ISDA1996Equity	FpML	ISDA 1996 Equity Derivatives Definitions
ISDA1997GovernmentBond	FpML	ISDA 1997 Government Bond Option Definitions
ISDA1998FX	FpML	ISDA 1998 FX and Currency Option Definitions
ISDA1999Credit	FpML	ISDA 1999 Credit Derivatives Definitions
ISDA2000	FpML	ISDA 2000 Definitions
ISDA2002Equity	FpML	ISDA 2002 Equity Derivatives Definitions
ISDA2003Credit	FpML	ISDA 2003 Credit Derivatives Definitions
ISDA2004Novation	FpML	ISDA 2004 Novation Definitions
ISDA2006	FpML	ISDA 2006 Definitions
ISDA2006Inflation	FpML	ISDA 2006 Inflation Derivatives Definitions

4.8 contractualSupplementScheme

Definition:

Defines the supplements to a base set of ISDA Definitions that are applicable to the transaction.

URI:

<http://www.fpml.org/coding-scheme/contractual-supplement-6-4>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ABX	FpML	Standard Terms Supplement for ABX Transactions.
ABXTranche	FpML	Standard Terms Supplement for Asset-Backed Tranche Transactions.
CDXEmergingMarketsDiversifiedTranche	FpML	Standard Terms Supplement for Dow Jones CDX Emerging Markets Diversified Tranche Transactions.
CDXTranche	FpML	Standard Terms Supplement for Dow Jones CDX Tranche Transactions.
CMBX	FpML	Standard Terms Supplement for CMBX Transactions.
ISDA1999CreditConvertibleExchangeableAccretingObliga	FpML	Supplement to the 1999 ISDA Credit Derivatives Definitions Relating to Convertible, Exchangeable or Accreting Obligations dated November 9, 2001.
ISDA1999CreditRestructuring	FpML	Restructuring Supplement to the 1999 ISDA Credit Derivatives Definitions dated May 11, 2001.
ISDA1999CreditSuccessorAndCreditEvents	FpML	Supplement Relating to Successor and Credit Events to the 1999 ISDA Credit Derivatives Definitions dated November 28, 2001.
ISDA2003AdditionalProvisionsLPN	FpML	Additional Provisions for LPN dated December 6, 2007.
ISDA2003Credit2005MatrixSupplement	FpML	2005 Matrix Supplement to the 2003 ISDA Credit Derivatives.
ISDA2003CreditArgentinaRepublic	FpML	Additional Provisions for the Argentine Republic: Excluded Obligations and Excluded Deliverable Obligations dated December 21, 2005.
ISDA2003CreditMay2003	FpML	May 2003 Supplement to the 2003 ISDA Credit Derivatives Definitions.
ISDA2003CreditMonolineInsurers	FpML	Additional Provisions for Physically Settled Default Swaps Monoline Insurer as Reference Entity dated May 9, 2003.
ISDA2003CreditMonolineInsurers2005	FpML	Additional Provisions for Physically Settled Default Swaps Monoline Insurer as Reference Entity dated January 21, 2005.
ISDA2003CreditRepublicOfHungary	FpML	Additional Provisions for the Republic of Hungary: Obligation Characteristics and Deliverable Obligation Characteristics dated August 13, 2004.
ISDA2003CreditRepublicOfHungary2005	FpML	Additional Provisions for the Republic of Hungary: Obligation Characteristics and

		Deliverable Obligation Characteristics dated February 14, 2005.
ISDA2003CreditRussianFederation	FpML	Additional Provisions for the Russian Federation: Obligation Characteristics and Deliverable Obligation Characteristics dated August 13, 2004.
ISDA2003CreditUSMunicipals	FpML	Additional Provisions for Credit Derivative Transactions - U.S. Municipal Entity as Reference Entity dated September 17, 2004.
ISDA2003DeliveryRestrictions	FpML	Additional Provisions for Reference Entities with Delivery Restrictions dated February 1, 2007.
ISDA2003LPNReferenceEntities	FpML	Additional Provisions for LPN Reference Entities dated October 3, 2006.
ISDA2003SecuredDeliverableObligationCharacteristic	FpML	Additional Provisions for Secured Deliverable Obligation Characteristic dated June 16, 2006.
ISDA2003STMicronElectronicsNV	FpML	Additional Provisions for STMicronElectronics NV dated December 6, 2007.
ISDAMarch2004EquityCanadianSupplement	FpML	Canadian Supplement to the 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement dated March 29, 2004.
iTraxxAsiaExJapan	FpML	Standard Terms Supplement for iTraxx Asia Excluding Japan.
iTraxxAsiaExJapanTranche	FpML	Standard Terms Supplement for iTraxx Asia Excluding Japan Tranche Transactions.
iTraxxAustralia	FpML	Standard Terms Supplement for iTraxx Australia.
iTraxxAustraliaTranche	FpML	Standard Terms Supplement for iTraxx Australia Tranche Transactions.
iTraxxCJ	FpML	Standard Terms Supplement for iTraxx CJ.
iTraxxCJTranche	FpML	Standard Terms Supplement for iTraxx CJ Tranche Transactions.
iTraxxEuropeDealer	FpML	Standard Terms Supplement for iTraxx Europe Dealer Form.
iTraxxEuropeNonDealer	FpML	Standard Terms Supplement for iTraxx Europe Non-Dealer Form.
iTraxxEuropeTranche	FpML	Standard Terms Supplement for iTraxx Europe Tranche Transactions.
iTraxxLevX	FpML	Standard Terms Supplement for iTraxx LevX.
iTraxxSDI75Dealer	FpML	Standard Terms Supplement for iTraxx SDI 75 Dealer Transactions.
iTraxxSDI75NonDealer	FpML	Standard Terms Supplement for iTraxx SDI 75 Non-Dealer Transactions.
LCDX	FpML	Standard Terms Supplement for Syndicated Secured Loan Credit Default Swap Index Transactions.
LCDXTranche	FpML	Standard Terms Supplement for Syndicated Secured Loan Credit Default Swap Index Tranche Transactions.

4.9 countryScheme

Definition:

The code representation of a country.

URI:

<http://www.fpml.org/ext/iso3166>

Description

A valid 2 character country code as defined by the ISO standard 3166-1 alpha-2 - Codes for representation of countries <http://www.niso.org/standards/resources/3166.html>.

4.10 couponTypeScheme

Definition:

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

URI:

<http://www.fpml.org/coding-scheme/coupon-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Fixed	FpML	Bond has fixed rate coupon.
Float	FpML	Bond has floating rate coupon.
Struct	FpML	Bond has structured coupon.

4.11 *creditSeniorityScheme*

Definition:

Specifies the repayment precedence of a debt instrument.

URI:

<http://www.fpml.org/coding-scheme/credit-seniority-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Senior	FpML	Top precedence.
SubLowerTier2	FpML	Subordinate, Lower Tier 2.
SubTier1	FpML	Subordinate Tier 1.
SubTier3	FpML	Subordinate, Tier 3.
SubUpperTier2	FpML	Subordinate, Upper Tier 2.

4.12 *creditSeniorityTradingScheme*

Definition:

Specifies the seniority of the reference obligation used in a single name credit default swap trade. It overrides the `creditSeniorityScheme`.

URI:

<http://www.fpml.org/coding-scheme/credit-seniority-trading-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Senior	FpML	Top precedence.
Subordinate	FpML	Subordinate

4.13 currencyScheme

Definition:

The code representation of a currency.

URI:

<http://www.fpml.org/ext/iso4217-2001-08-15>

Description

A valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds
<http://www.iso.org/iso/en/prods-services/popstds/currencycodeslist.html>.

4.14 cutNameScheme

Definition:

The specification of the cut name, or expiry date and time, for an FX OTC option.

URI:

<http://www.fpml.org/coding-scheme/cut-name-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Comex	FpML	2:30 p.m. New York time.
ECB	FpML	1:30 p.m. London time.
LondonEveningGold	FpML	3:00 p.m. London time.
LondonEveningPgm	FpML	2:00 p.m. London time.
LondonMorningGold	FpML	10:30 a.m. London time.
LondonMorningPgm	FpML	9:45 a.m. London time.
Mexico	FpML	12:30 p.m. New York time.
NewYork	FpML	10:00 a.m. New York time.
NewYorkPgm	FpML	9:30 a.m. New York time.
SilverLondon	FpML	12:15 p.m. London time.

4.15 dayCountFractionScheme

Definition:

Defines a scheme of values for specifying how the number of days between two dates is calculated for purposes of calculation of a fixed or floating payment amount and the basis for how many days are assumed to be in a year.

URI:

<http://www.fpml.org/coding-scheme/day-count-fraction-2-1>

Coding Scheme

CODE	SOURCE	DESCRIPTION
1/1	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).
30/360	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e).
30E/360	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f). Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.
30E/360.ISDA	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.
ACT/360	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d).
ACT/365.FIXED	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c).
ACT/ACT.AFB	FpML	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count

		fraction, as defined in the "Definitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994.
ACT/ACT.ICMA	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c)
ACT/ACT.ISDA	FpML	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 'ACT/365.ISDA' became 'ACT/ACT.ISDA'.
ACT/ACT.ISMA	FpML	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after December 31, 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond.
BUS/252	FpML	The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.

4.16 derivativeCalculationMethodScheme

Definition:

Specifies the method by which a derivative is computed.

URI:

<http://www.fpml.org/coding-scheme/derivative-calculation-method-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Analytic	FpML	The derivative is computed analytically, e.g. by a closed form analytical equation.
Numerical	FpML	The derivative is computed by other (non-perturbative) numerical means, such as a direct output from a numerical model.
Perturbation	FpML	The derivative is computed by a numerical difference method, ie. by numerically perturbing the input, recalculating the measure, and dividing by the amount of the perturbation.
Substitution	FpML	The derivative is computed by finite difference based on the substitution of a supplied pricing input, e.g. a bumped yield curve.

4.17 designatedPriorityScheme

Definition:

Specifies the types of liens that can be associated with a loan facility. In practice there could be any number of liens. Practice shows that the number does not typically goes beyond 3.

URI:

<http://www.fpml.org/coding-scheme/designated-priority-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
FirstLienLoan	FpML	First lien.
SecondLienLoan	FpML	Second lien.
ThirdLienLoan	FpML	Third lien.
Unknown	FpML	It is unknown whether a lien is associated with a loan facility.

4.18 *entityIdScheme*

Definition:

A qualifier for the entity identifier that specifies which set of entity identifiers has been used to specify an entity.

URI:

<http://www.fpml.org/spec/2003/entity-id-RED-1-0>

Description

RED Entity Identifiers

4.19 *entityNameScheme*

Definition:

A qualifier for the entity name that specifies which set of entity names has been used to specify an entity.

URI:

<http://www.fpml.org/spec/2003/entity-name-RED-1-0>

Description

RED Entity Names

4.20 entityTypeScheme

Definition:

This specifies the reference entity types corresponding to a list of types defined in the ISDA First to Default documentation.

URI:

<http://www.fpml.org/coding-scheme/entity-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Asian	FpML	Entity Type of Asian.
AustralianAndNewZealand	FpML	Entity Type of Australian and New Zealand.
EuropeanEmergingMarkets	FpML	Entity Type of European Emerging Markets.
Japanese	FpML	Entity Type of Japanese.
NorthAmericanHighYield	FpML	Entity Type of North American High Yield.
NorthAmericanInsurance	FpML	Entity Type of North American Insurance.
NorthAmericanInvestmentGrade	FpML	Entity Type of North American Investment Grade.
Singaporean	FpML	Entity Type of Singaporean.
WesternEuropean	FpML	Entity Type of Western European.
WesternEuropeanInsurance	FpML	Entity Type of Western European Insurance.

4.21 *exchangeIdScheme*

Definition:

A qualifier for the exchange identifier that specifies which set of exchange identifiers has been used to specify a securities or derivatives exchange.

URI:

<http://www.fpml.org/spec/2002/exchange-id-MIC-1-0>

Description

Market Identifier Code

Alternate URIs:

URI:

<http://www.fpml.org/spec/2002/exchange-id-REC-1-0>

Description

Reuters Exchange Code

4.22 floatingRateIndexScheme

Definition:

ISDA Rate Options as published by ISDA in either the 2006 ISDA Definitions or the Annex to the 2000 Definitions, Section 7.1. Rate Options.

URI:

<http://www.fpml.org/coding-scheme/floating-rate-index-2-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AUD-AONIA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-AONIA-OIS-COMPOUND-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-BBR-AUBBSW	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-BBR-BBSW	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-BBR-BBSW-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-BBR-BBSY (BID)	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-BBR-ISDC	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1

		Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
AUD-Swap Rate-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-CDOR	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-CDOR-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-ISDD	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-BA-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-CORRA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-ISDA-Swap Rate	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to

		the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-LIBOR-BBA-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-REPO-CORRA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-TBILL-ISDD	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-TBILL-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-TBILL-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CAD-TBILL-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-Annual Swap Rate	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-Annual Swap Rate-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant

		transaction.
CHF-ISDAFIX-Swap Rate	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-LIBOR-ISDA	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CHF-TOIS-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CL-CLICP-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CZK-PRIBOR-PRBO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
CZK-PRIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
DKK-CIBOR-DKNA13	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
DKK-CIBOR-DKNA13-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
DKK-CIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
DKK-CIBOR2-DKNA13	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
DKK-CITA-DKNA14-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
DKK-DKKOIS-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-10:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-10:00-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-10:00-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-11:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-11:00-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-11:00-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.

EUR-Annual Swap Rate-3 Month	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-3 Month-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-Annual Swap Rate-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EONIA-AVERAGE	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EONIA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EONIA-OIS-COMPOUND-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EONIA-Swap-Index	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EURIBOR-Act/365	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EURIBOR-Act/365-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EURIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EURIBOR-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on

		which parties enter into the relevant transaction.
EUR-EURIBOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-EURONIA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-ISDA-EURIBOR Swap Rate-11:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-ISDA-EURIBOR Swap Rate-12:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-ISDA-LIBOR Swap Rate-10:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-ISDA-LIBOR Swap Rate-11:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TAM-CDC	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.

EUR-TEC10-CNO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TEC10-CNO-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TEC10-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TEC5-CNO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TEC5-CNO-SwapMarker	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TEC5-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
EUR-TMM-CDC-COMPOUND	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-ISDA-Swap Rate	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-LIBOR-ISDA	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant

		transaction.
GBP-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-Semi-Annual Swap Rate	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-Semi-Annual Swap Rate-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GBP-WMBA-SONIA-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GRD-ATHIBOR-ATHIBOR	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GRD-ATHIBOR-Reference Banks	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GRD-ATHIBOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GRD-ATHIMID-Reference Banks	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
GRD-ATHIMID-Reuters	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HIBOR-HIBOR-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HIBOR-HIBOR=	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on

		which parties enter into the relevant transaction.
HKD-HIBOR-HKAB	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HIBOR-HKAB-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HIBOR-ISDC	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-HONIX-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-ISDA-Swap Rate-11:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HKD-ISDA-Swap Rate-4:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HUF-BUBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
HUF-BUBOR-Reuters	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
IDR-IDMA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
IDR-IDRFIX	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
IDR-SBI-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
IDR-SOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
IDR-SOR-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
IDR-SOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ILS-TELBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ILS-TELBOR01-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-BMK	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-CMT	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-INBMK-REUTERS	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-MIBOR-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-MIFOR	ISDA	Per 2006 ISDA Definitions or Annex to

		the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-MIOIS	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-MITOR-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
INR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-BBSF-Bloomberg-10:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-BBSF-Bloomberg-15:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-ISDA-Swap Rate-10:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-ISDA-Swap Rate-15:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-LIBOR-FRASETT	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on

		which parties enter into the relevant transaction.
JPY-LIBOR-ISDA	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-MUTANCALL-TONAR	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-17096	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-17097	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-TIBM (10 Banks)	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-TIBM (5 Banks)	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-TIBM (All Banks)	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-TIBM (All Banks)-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TIBOR-TIBM-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.

JPY-TIBOR-ZTIBOR	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TONA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TSR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TSR-Reuters-10:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TSR-Reuters-15:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TSR-Telerate-10:00	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
JPY-TSR-Telerate-15:00	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
KRW-CD-3220	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
KRW-CD-KSDA-Bloomberg	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
MXN-TIIE-Banxico	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
MXN-TIIE-Banxico-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
MXN-TIIE-Banxico-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
MYR-KLIBOR-BNM	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
MYR-KLIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NOK-NIBOR-NIBR	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NOK-NIBOR-NIBR-Reference Banks	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NOK-NIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NZD-BBR-BID	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NZD-BBR-FRA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NZD-BBR-ISDC	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NZD-BBR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
NZD-BBR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
NZD-NZIONA-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
PLN-WIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
PLN-WIBOR-WIBO	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
PLZ-WIBOR-Reference Banks	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
PLZ-WIBOR-WIBO	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SAR-SRIOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SAR-SRIOR-SUAA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SEK-Annual Swap Rate	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SEK-SIOR-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SEK-STIBOR-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
SEK-STIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SEK-STIBOR-SIDE	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SIBOR-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SIBOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SONAR-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SOR-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SGD-SOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SKK-BRIBOR-Bloomberg	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.

SKK-BRIBOR-BRBO	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SKK-BRIBOR-NBSK07	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
SKK-BRIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
THB-SOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
THB-SOR-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
THB-SOR-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
THB-THBFIX-Reuters	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
TWD-Reference Dealers	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
TWD-Reuters-6165	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
TWD-Telerate-6165	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
TWD-TWCPBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on

		which parties enter into the relevant transaction.
USD-BA-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-BA-Reference Dealers	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-BMA Municipal Swap Index	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CD-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CD-Reference Dealers	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMS-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMS-Reference Banks-ICAP SwapPX	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMS-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMS-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMT-T7051	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CMT-T7052	ISDA	Per 2006 ISDA Definitions or Annex to

		the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-COF11-FHLBSF	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-COF11-Reuters	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-COF11-Telerate	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CP-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-CP-Reference Dealers	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Federal Funds-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Federal Funds-H.15-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Federal Funds-H.15-OIS-COMPOUND	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Federal Funds-Reference Dealers	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-FFCB-DISCO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
USD-ISDA-Swap Rate	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-ISDA-Swap Rate-3:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-ISDAFIX3-Swap Rate	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-ISDAFIX3-Swap Rate-3:00	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-LIBOR-BBA	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-LIBOR-BBA-Bloomberg	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-LIBOR-ISDA	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-LIBOR-LIBO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-LIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Prime-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.

USD-Prime-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-S&P Index-High Grade	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-SIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-SIBOR-SIBO	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-SIFMA Municipal Swap Index	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-TBILL-H.15	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-TBILL-H.15-Bloomberg	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-TBILL-Secondary Market	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-TIBOR-ISDC	ISDA	Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-TIBOR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Treasury Rate-ICAP BrokerTec	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and

		supplemented through the date on which parties enter into the relevant transaction.
USD-Treasury Rate-SwapMarker100	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Treasury Rate-SwapMarker99	ISDA	Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Treasury Rate-T19901	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
USD-Treasury Rate-T500	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-DEPOSIT-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-DEPOSIT-SAFEX	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-JIBAR-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-JIBAR-SAFEX	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-PRIME-AVERAGE	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.
ZAR-PRIME-AVERAGE-Reference Banks	ISDA	Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on

		which parties enter into the relevant transaction.
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4.23 governingLawScheme

Definition:

Identification of the law governing the transaction.

URI:

<http://www.fpml.org/coding-scheme/governing-law-1-0>

Description

In general the codes are the ISO country code where the applicable law is the law of an entire country

For countries that have more than one legal regime the code is constructed from the two-character ISO country code followed by two characters indicating the legal regime. In the cases of Canada and the United States of America, these two characters are the conventional abbreviations for the provinces and states respectively. In the case of the United Kingdom, the first two characters are "GB" followed by two characters indicating the legal regime.

The following are examples of valid codes, not an exhaustive list.

Coding Scheme

CODE	SOURCE	DESCRIPTION
CAAB	FpML	Alberta law
CABC	FpML	British Columbia Law
CAMN	FpML	Manitoba law
CAON	FpML	Ontario law
CAQC	FpML	Quebec law
DE	FpML	German law
FR	FpML	French law
GBEN	FpML	English law
GBGY	FpML	The law of the island of Guernsey
GBIM	FpML	The law of the Isle of Man
GBJY	FpML	The law of the island of Jersey
GBSC	FpML	Scottish law
JP	FpML	Japanese law
USCA	FpML	Californian law
USIL	FpML	Illinois law
USNY	FpML	New York law

4.24 *indexAnnexSourceScheme*

Definition:

Defines a scheme of values for specifying the CDX index annex source.

URI:

<http://www.fpml.org/coding-scheme/cdx-index-annex-source-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
MasterConfirmation	FpML	As defined in the relevant form of Master Confirmation applicable to the confirmation of Dow Jones CDX indices.
Publisher	FpML	As defined in the relevant form of Master Confirmation applicable to the confirmation of Dow Jones CDX indices.

4.25 inflationIndexDescriptionScheme

Definition:

URI:

<http://www.fpml.org/coding-scheme/inflation-index-description-2-0>

Description

The specification of the Index Descriptions based on the section 1.12 of the 2006 ISDA Inflation Derivatives Definitions

Coding Scheme

CODE	SOURCE	DESCRIPTION
AUD-CPI	FpML	AUD – Non-revised Consumer Price Index (CPI)
BLG-HICP	FpML	BLG – Non-revised Harmonised Consumer Price Index (HICP)
BRL-IGPM	FpML	BRL – Non-revised Price Index (IGP-M)
BRL-IPCA	FpML	BRL – Non-revised Consumer Price Index (IPCA)
CAD-CPI	FpML	CAD – Non-revised Consumer Price Index (CPI)
DEK-CPI	FpML	DEK – Non-revised Consumer Price Index (CPI)
DEM-CPI	FpML	DEM – Non-revised Consumer Price Index (CPI)
ESP-CPI	FpML	ESP – National-Non-revised Consumer Price Index (CPI)
ESP-HICP	FpML	ESP – Harmonised-Non-revised Consumer Price Index (HCPI)
ESP-R-CPI	FpML	ESP – National-Revised Consumer Price Index (CPI).
ESP-R-HICP	FpML	ESP – Harmonised-Revised Consumer Price Index (HCPI)
EUR-AI-CPI	FpML	EUR – All Items-Non-revised Consumer Price Index
EUR-AI-R-CPI	FpML	EUR – All Items–Revised Consumer Price Index
EUR-EXT-CPI	FpML	EUR – Excluding Tobacco-Non-revised Consumer Price Index
FRC-EXT-CPI	FpML	FRC – Excluding Tobacco-Non-Revised Consumer Price Index
GRD-CPI	FpML	GRD – Non-revised Consumer Price Index (CPI)
GRD-HICP	FpML	GRD – Harmonised-Non-revised Consumer Price Index (HICP)
IRL-CPI	FpML	IRL – Non-revised Consumer Price Index (CPI)
ISK-CPI	FpML	ISK – Non-revised Consumer Price Index (CPI)
ISK-HICP	FpML	ISK – Harmonised Consumer Price Index (HICP)
ITL-BC-EXT-CPI	FpML	ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer Price Index

ITL-BC-INT-CPI	FpML	ITL – Inflation for Blue Collar Workers and Employees-Including Tobacco Consumer Price Index
ITL-WC-EXT-CPI	FpML	ITL – Whole Community –Excluding Tobacco Consumer Price Index
ITL-WC-INT-CPI	FpML	ITL – Whole Community –Including Tobacco Consumer Price Index
JPY-CPI-EXF	FpML	JPY – Non-revised Consumer Price Index Nationwide General Excluding Fresh Food (CPI)
KRW-CPI	FpML	KRW – Non-revised Consumer Price Index (CPI)
MXN-CPI	FpML	MXN – Non-revised Consumer Price Index (CPI)
MXN-UDI	FpML	MXN – Unidad de Inversion Index (UDI)
NLG-HICP	FpML	NLG – Harmonised-Non-revised Consumer Price Index (HICP)
NZD-CPI	FpML	NZD – Non-revised Consumer Price Index (CPI)
PLN-CPI	FpML	PLN – Non-Revised Consumer Price Index (CPI)
SEK-CPI	FpML	SEK – Non-revised Consumer Price Index (CPI)
UK-RPI	FpML	GBP – Non-revised Retail Price Index (UKRPI)
USA-CPI-U	FpML	USA – Non-revised Consumer Price Index – Urban (CPI-U)
ZAR-CPI	FpML	ZAR – Non-revised Consumer Price Index (CPI)
ZAR-CPIX	FpML	ZAR – Non-revised Consumer Price Index Excluding Mortgages (CPIX)

4.26 *inflationIndexSourceScheme*

Definition:

URI:

<http://www.fpml.org/coding-scheme/inflation-index-source-2-0>

Description

The specification of the Index Source.

Coding Scheme

CODE	SOURCE	DESCRIPTION
AUCPI	Bloomberg	Bloomberg Screen AUCP.
CACPI	Bloomberg	Bloomberg Screen CACPI.
CPALBE	Bloomberg	Bloomberg Screen CPALBE.
CPALEMU	Bloomberg	Bloomberg Screen CPALEMU.
CPTFEMU	Bloomberg	Bloomberg Screen CPTFEMU.
CPTFIEU	Bloomberg	Bloomberg Screen CPTFIEU.
CPURNSA	Bloomberg	Bloomberg Screen CPURNSA.
DNCPINEW	Bloomberg	Bloomberg Screen DNCPINEW.
FRCPXTOB	Bloomberg	Bloomberg Screen FRCPXTOB.
GRCP2000	Bloomberg	GRCP2000.
HICPFIX	Reuters	Reuters Screen HICPFIX.
ITCPFOI	Bloomberg	Bloomberg Screen ITCFPI.
ITCPI	Bloomberg	Bloomberg Screen ITCPI.
ITCPNIC	Bloomberg	Bloomberg Screen ITCPNIC.
ITCPNICT	Bloomberg	Bloomberg Screen ITCPNICT.
JCPNGENF	Bloomberg	Bloomberg Screen JCPNGENF.
OATINFLATION01	Reuters	Reuters Screen OATINFLATION01.
SPCPEU	Bloomberg	Bloomberg Screen SPCPEU.
SPIPC	Bloomberg	Bloomberg Screen SPIPC.
SWCPI	Bloomberg	Bloomberg Screen SWCPI.
UKRPI	Bloomberg	Bloomberg Screen UKRPI.

4.27 inflationMainPublicationScheme

Definition:

URI:

<http://www.fpml.org/coding-scheme/inflation-main-publication-1-0>

Description

The specification of the Inflation Index Main Publication.

Coding Scheme

CODE	SOURCE	DESCRIPTION
ABS	FpML	Bloomberg Screen AUCP.
BLS	FpML	Bureau of Labor Statistics, on internet website: www.bls.gov/cpi/home.htm
DS	FpML	Danmark Statistik, on internet website www.dst.dk .
ECBMB	FpML	European Central Bank Monthly Bulletin.
Eurostat	FpML	Eurostat, on internet website: www.europa.eu.int/comm/eurostat .
INE	FpML	Instituto Nacional de Estadística, on internet website: www.ine.es .
INSEEJOJ	FpML	INSEE Journal Officiel.
ISTAT	FpML	ISTAT website: www.istat.it/English/index.htm .
MIA	FpML	Japan Ministry of Internal Affairs.
ONS	FpML	Office of National Statistics, on internet website www.statistics.gov.uk/instantfigures.asp
SB	FpML	Statistisches Bundesmat.
SS	FpML	Statistics Sweden.
STCA	FpML	STCA - Statistics Canada.

4.28 informationProviderScheme

Definition:

The specification of a list of information providers and vendors who publish financial markets information. Their information sources will typically be used to determine a relevant market rate, price or index.

URI:

<http://www.fpml.org/coding-scheme/information-provider-2-0>

Description

List compiled from the Annex to the 2000 ISDA Definitions Section 7.2 - Certain Published and Displayed Sources, and other sources.

Coding Scheme

CODE	SOURCE	DESCRIPTION
BankOfCanada	ISDA	The central bank of Canada.
BankOfJapan	ISDA	The central bank of Japan.
Bloomberg	ISDA	Bloomberg LP.
FederalReserve	ISDA	The Federal Reserve, the central bank of the United States.
FHLBSF	ISDA	The Federal Home Loan Bank of San Francisco, or its successor.
ISDA	ISDA	International Swaps and Derivatives Association, Inc.
Reuters	ISDA	Reuters Group Plc.
SAFEX	ISDA	South African Futures Exchange, or its successor.
Telerate	ISDA	Telerate, Inc.

4.29 *instrumentIdScheme*

Definition:

A qualifier for the instrument identifier that specifies which set of instrument identifiers has been used to specify an instrument.

URI:

<http://www.fpml.org/spec/2002/instrument-id-Bloomberg-1-0>

Description

Bloomberg ticker symbol

Alternate URIs:

URI:

<http://www.fpml.org/spec/2002/instrument-id-CUSIP-1-0>

Description

Committee on Uniform Securities Identification Procedures

URI:

<http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0>

Description

International Securities Identification Number

URI:

<http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0>

Description

Reuters Instrument Code (RIC)

URI:

<http://www.fpml.org/spec/2003/instrument-id-RED-pair-1-0>

Description

RED pair code

URI:

<http://www.fpml.org/spec/2002/instrument-id-SEDOL-1-0>

Description

London Stock Exchange Daily Official List

URI:

<http://www.fpml.org/spec/2002/instrument-id-Sicovam-1-0>

Description

Sicovam code

URI:

<http://www.fpml.org/coding-scheme/external/instrument-id-common-code-1-0>

Description

Common Code for Euroclear/CEDEL

4.30 *interpolationMethodScheme*

Definition:

Specifies the type of interpolation used.

URI:

<http://www.fpml.org/coding-scheme/interpolation-method-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
LinearZeroYield	FpML	TBD

4.31 *loanTypeScheme*

Definition:

Specifies a typology for loan facilities.

URI:

<http://www.fpml.org/coding-scheme/facility-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
BridgeLoan	FpML	Bridge loan.
LetterOfCredit	FpML	Letter of credit, i.e. commitment by a bank or syndicate to provide a certain amount of funding.
RevolvingLoan	FpML	Revolving loan.
SwinglineFunding	FpML	Swingline funding, which refers to the portion of revolving loan facility that can be funded without advance notice. Sometimes, the swingline is traded separately from the rest of the loan facility.
TermLoan	FpML	Term loan.
TradeClaim	FpML	Trade claim, i.e. claim on assets that result from a restructuring or bankruptcy.

4.32 localJurisdictionScheme

Definition:

This overrides the countryScheme. Specifies the Local Jurisdiction that applies to a Transaction, for example for the purposes of defining which Local Taxes will apply.

URI:

<http://www.fpml.org/coding-scheme/local-jurisdiction-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
India	FpML	Indian Local Jurisdiction applies.
Indonesia	FpML	Indonesian Local Jurisdiction applies.
Korea	FpML	Korean Local Jurisdiction applies.
Malaysia	FpML	Malaysian Local Jurisdiction applies.
NotApplicable	FpML	No Local Jurisdiction applies to this Transaction.
Taiwan	FpML	Taiwanese Local Jurisdiction applies.

4.33 marketDisruptionScheme

Definition:

Defines the handling of a averaging date market disruption for an equity derivative transaction.

URI:

<http://www.fpml.org/coding-scheme/market-disruption-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ModifiedPostponement	FpML	As defined in section 6.7 para (c) subpara (iii) of the ISDA 2002 Equity Derivative definitions.
Omission	FpML	As defined in section 6.7 para (c) subpara (i) of the ISDA 2002 Equity Derivative definitions.
Postponement	FpML	As defined in section 6.7 para (c) subpara (ii) of the ISDA 2002 Equity Derivative definitions.

4.34 masterAgreementTypeScheme

Definition:

Defines the type of the master agreement governing the transaction.

URI:

<http://www.fpml.org/coding-scheme/master-agreement-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AFB	FpML	AFB Master Agreement for Foreign Exchange and Derivatives Transactions
German	FpML	German Master Agreement for Financial derivatives and Addendum for Options on Stock Exchange Indices or Securities
ISDA1987	FpML	ISDA 1987 Master Agreement
ISDA1992	FpML	ISDA 1992 Master Agreement
ISDA2002	FpML	ISDA 2002 Master Agreement
Swiss	FpML	Swiss Master Agreement for OTC Derivatives Instruments

4.35 masterConfirmationTypeScheme

Definition:

Defines the type of master confirmation agreement governing the transaction.

URI:

<http://www.fpml.org/coding-scheme/master-confirmation-type-5-5>

Coding Scheme

CODE	SOURCE	DESCRIPTION
2003CreditIndex	FpML	Used for CDS Index trades. Relevant Master Confirmation determined by the contents of the creditDefaultSwap element. Best practice is to use the most specific code that applies.
2004EquityEuropeanInterdealer	FpML	A privately negotiated European Interdealer Master Confirmation Agreement applies.
2005VarianceSwapEuropeanInterdealer	FpML	A privately negotiated European Interdealer Master Confirmation Agreement applies.
2006DividendSwapEuropean	FpML	A European Interdealer Master Confirmation Agreement not defined by ISDA, and modified by the parties to the transaction applies.
2006DividendSwapEuropeanInterdealer	FpML	A European Interdealer Master Confirmation Agreement not defined by ISDA applies.
DJ.CDX.EM	FpML	Used for CDS Index trades executed under the Dow Jones CDX Emerging Markets Master Confirmation.
DJ.CDX.EM.DIV	FpML	Used for CDS Index trades executed under the Dow Jones CDX Emerging Markets Diversified Master Confirmation.
DJ.CDX.NA	FpML	Used for CDS Index trades executed under the Dow Jones CDX Master Confirmation that covers CDX.NA.IG, CDX.NA.HY, and CDX.NA.XO.
DJ.iTraxx.Europe	FpML	Used for CDS Index trades executed under the Dow Jones iTraxx Europe Master Confirmation Agreement.
EquityAmericas	FpML	A general reference to the types of Americas Master Confirmation Agreements. Use the more specific values to reference a specific type of Americas Master Confirmation Agreement.
EquityAsia	FpML	A general reference to the types of Asia Master Confirmation Agreements. Use the more specific values to reference a specific type of Asia Master Confirmation Agreement.
EquityEuropean	FpML	A general reference to the types of European Master Confirmation Agreements. Use the more specific

		values to reference a specific type of European Master Confirmation Agreement.
ISDA1999Credit	FpML	ISDA 1999 Master Credit Derivatives Confirmation Agreement
ISDA2003CreditAsia	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditAustraliaNewZealand	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Australia and New Zealand had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditEuropean	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if European had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditJapan	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditNorthAmerican	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if North American had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditSingapore	FpML	ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Singapore had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2003CreditSovereignAsia	FpML	ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2003CreditSovereignCentralAndEasternEurope	FpML	ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Central and Eastern Europe had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2003CreditSovereignJapan	FpML	ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2003CreditSovereignLatinAmerica	FpML	ISDA Sovereign 2003 Master Credit

		Derivatives Confirmation Agreement interpreted as if Latin America had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2003CreditSovereignMiddleEast	FpML	ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Middle East had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2003CreditSovereignWesternEurope	FpML	ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Western Europe had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.
ISDA2004CreditSovereignAsia	FpML	ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2004CreditSovereignEmergingEuropeanAndMiddleE	FpML	ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Emerging European and Middle Eastern had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2004CreditSovereignJapan	FpML	ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2004CreditSovereignLatinAmerican	FpML	ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Latin American had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2004CreditSovereignWesternEuropean	FpML	ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Western European had been specified as the relevant Transaction Type in the Transaction Supplement.
ISDA2004EquityAmericasInterdealer	FpML	ISDA 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement applies.
ISDA2005EquityAsiaExcludingJapanInterdealer	FpML	ISDA 2005 AEJ (Asia Excluding Japan) Interdealer Master Equity Derivatives Confirmation Agreement applies.
ISDA2005EquityJapaneseInterdealer	FpML	The ISDA 2005 Japanese Interdealer Master Equity Derivatives Confirmation

		Agreement applies.
ISDA2006VarianceSwapJapaneseInterdealer	FpML	ISDA 2006 Variance Swap Japanese Interdealer Confirmation Agreement applies.
ISDA2007EquityEuropean	FpML	The ISDA 2007 European Master Equity Derivatives Confirmation Agreement applies.
ISDA2007EquityFinanceSwapEuropean	FpML	The EFS (Equity Share Finance Swap) Annex to the ISDA 2007 European Master Equity Derivatives Confirmation Agreement applies.
ISDA2007VarianceSwapAmericas	FpML	The ISDA 2007 Americas Master Variance Swap Confirmation Agreement applies.
ISDA2007VarianceSwapAsiaExcludingJapan	FpML	The ISDA 2007 AEJ Master Variance Swap Confirmation Agreement applies.
ISDA2007VarianceSwapEuropean	FpML	The ISDA 2007 European Variance Swap Master Confirmation Agreement applies.

4.36 *matrixTermScheme*

Definition:

Defines a scheme of transaction types specified in the Credit Derivatives Physical Settlement Matrix.

URI:

<http://www.fpml.org/coding-scheme/credit-matrix-transaction-type-3-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AsiaCorporate	FpML	Matrix Transaction Type of ASIA CORPORATE.
AsiaSovereign	FpML	Matrix Transaction Type of ASIA SOVEREIGN.
AustraliaCorporate	FpML	Matrix Transaction Type of AUSTRALIA CORPORATE.
AustraliaSovereign	FpML	Matrix Transaction Type of AUSTRALIA SOVEREIGN.
EmergingEuropeanAndMiddleEasternSovereign	FpML	Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
EmergingEuropeanCorporate	FpML	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.
EmergingEuropeanCorporateLPN	FpML	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
EuropeanCorporate	FpML	Matrix Transaction Type of EUROPEAN CORPORATE.
JapanCorporate	FpML	Matrix Transaction Type of JAPAN CORPORATE.
JapanSovereign	FpML	Matrix Transaction Type of JAPAN SOVEREIGN.
LatinAmericaCorporate	FpML	Matrix Transaction Type of LATIN AMERICA CORPORATE.
LatinAmericaCorporateBond	FpML	Matrix Transaction Type of LATIN AMERICA CORPORATE B.
LatinAmericaCorporateBondOrLoan	FpML	Matrix Transaction Type of LATIN AMERICA CORPORATE BL.
LatinAmericaSovereign	FpML	Matrix Transaction Type of LATIN AMERICA SOVEREIGN.
NewZealandCorporate	FpML	Matrix Transaction Type of NEW ZEALAND CORPORATE.
NewZealandSovereign	FpML	Matrix Transaction Type of NEW ZEALAND SOVEREIGN.
NorthAmericanCorporate	FpML	Matrix Transaction Type of NORTH AMERICAN CORPORATE.
SingaporeCorporate	FpML	Matrix Transaction Type of SINGAPORE CORPORATE.
SingaporeSovereign	FpML	Matrix Transaction Type of SINGAPORE SOVEREIGN.
SubordinatedEuropeanInsuranceCorporate	FpML	Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.
WesternEuropeanSovereign	FpML	Matrix Transaction Type of WESTERN EUROPEAN SOVEREIGN.

4.37 *matrixTypeScheme*

Definition:

Defines a scheme of values for identifying the form of applicable matrix.

URI:

<http://www.fpml.org/coding-scheme/matrix-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
CreditDerivativesPhysicalSettlementMatrix	FpML	The ISDA-published Credit Derivatives Physical Settlement Matrix.
SettlementMatrix	FpML	The ISDA-published 2000 ISDA Definitions Settlement Matrix for Early Terminations and Swaptions.

4.38 mortgageSectorScheme

Definition:

Specifies a mortgage typology.

URI:

<http://www.fpml.org/coding-scheme/mortgage-sector-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ABS	FpML	Asset Backed Security.
CDO	FpML	Collateralized Debt Obligation.
CMBS	FpML	Commercial Mortgage Backed Security.
RMBS	FpML	Residential Mortgage Backed Security.

4.39 partyIdScheme

Definition:

The code for identification of parties involved in a trade.

URI:

<http://www.fpml.org/ext/iso9362>

Description

Valid bank identifier codes (BICs) as defined by the ISO standard 9362 - Bank identifier codes (BIC)

S.W.I.F.T is the designated authority for the assignment of BIC codes. They maintain an online BIC directory at <http://www.swift.com>

Alternate URIs:

URI:

<http://www.fpml.org/ext/duns-numbers>

Description

The DUNS number is D&B's distinctive 9-digit identification sequence and is an internationally recognized company identifier for EDI and global electronic commerce transactions. (<http://www.dnb.com>)

URI:

<http://www.fpml.org/ext/reuters-dealer-codes>

Description

The Reuters dealing code is a unique 4-character code assigned by Reuters that identifies a particular party and are commonly used to identify a company in various types of financial transactions

4.40 *perturbationTypeScheme*

Definition:

Specifies the type of perturbation applied to compute a derivative perturbatively.

URI:

<http://www.fpml.org/coding-scheme/perturbation-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Absolute	FpML	The perturbation is absolute, ie. it is ADDED to the original value.
Relative	FpML	The perturbation is relative, ie. it is MULTIPLIED by the original value.

4.41 *positionStatusScheme*

Definition:

Indicates the status of the reconciliation of a position.

URI:

<http://www.fpml.org/coding-scheme/position-status-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Alleged	FpML	No corresponding position was found in "your" submitted set.
Matched	FpML	Both sides have the same position information within matching policies.
Mismatched	FpML	Both sides have the same position, but there are differences greater than the acceptable tolerance in the matching policies.
Unmatched	FpML	No corresponding position was found in "the other party's" submitted set.

4.42 priceQuoteUnitsScheme

Definition:

Specifies the units in which a price is quoted.

URI:

<http://www.fpml.org/coding-scheme/price-quote-units-1-1>

Coding Scheme

CODE	SOURCE	DESCRIPTION
BasisPointValue	FpML	The value (expressed in currency units) per basis point change in the underlying rate. Typically used for expressing sensitivity to interest rate changes ("IR delta" risk, "rho" risk).
BasisPointValuePerBasisPoint	FpML	The Basis Point Value (BPV) (expressed in currency units per basis point) per basis point change in the underlying rate. Typically used for expressing second order sensitivity to interest rate changes (IR "gamma" risk, "convexity").
BBL	FpML	Description: Barrel.
Discount	FpML	A discount factor expressed as a decimal, e.g. 0.95.
ExchangeRate	FpML	A dimensionless conversion rate, e.g. 1.2. Typically used for FX.
gal	FpML	Gallon.
GJ	FpML	Description: Gigajoule.
IRFuturesPrice	FpML	A IMM futures style price, e.g. 9750 is equivalent to 2.5%.
KL	FpML	Kiloliter.
KWH	FpML	Kilowatt-hour.
LogNormalVolatility	FpML	A log normal volatility, expressed in %/month [?] .
MMBTU	FpML	Million British Thermal Units.
MWH	FpML	Megawatt-hour.
ParValueDecimal	FpML	A price, expressed in percentage of face value as a decimal, e.g. 101.5.
ParValueFraction	FpML	A price, expressed in percentage of face value with fractions, e.g. 101 3/8. Normally used for quoting bonds.
Price	FpML	A price, expressed in currency units.
Rate	FpML	A yield (typically an interest rate) expressed as a decimal. I.e. 0.05 means 5%.
Shares	FpML	The number of units of stock. Typically used for expressing sensitivity to equity prices (equity "delta" risk).
t	FpML	Tonne.
ValuePerDay	FpML	The value (expressed in currency units) for a one day change in a valuation date. Typically used for expressing sensitivity to the passage of time ("theta" risk, "carry", etc.).

ValuePerPercent	FpML	The value (expressed in currency units) per percent change in the underlying rate. Typically used for expressing sensitivity to volatility changes ("vega" risk).
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4.43 *pricingInputTypeScheme*

Definition:

Specifies the type of pricing structure represented.

URI:

<http://www.fpml.org/coding-scheme/pricing-input-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AssetPrices	FpML	A representation of the prices of collection of assets (in any asset class).
CreditCurve	FpML	A representation of credit pricing at different maturities.
FXForecastCurve	FpML	A representation of forecast FX rates at different maturities.
Time	FpML	The valuation date or other time input.
VolatilityMatrix	FpML	A representation of the volatility of an asset (in any asset class).
YieldCurve	FpML	A representation of the interest rates (yields) at different maturities.

4.44 productTypeSimpleScheme

Definition:

A simple product typology, focused on identifying the type of financial instrument, without characterizing its features.

URI:

<http://www.fpml.org/coding-scheme/product-type-simple-1-2>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AssetSwap	FpML	A swap agreement where one leg mimics the return of the underlying asset. No transfer of asset takes place (sometimes the sale of the bond is included in the "asset swap construct").
BondOption	FpML	A contract that gives the buyer of the option the right to exercise it into the bond underlyer (or its cash equivalent) under specified conditions.
BulletPayment	FpML	Refers to one of two ways for repaying a loan; With a balloon loan, a balloon payment is paid back when the loan comes to its contractual maturity, e.g. reaches the deadline set to repayment at the time the loan was granted, representing the full loan amount (also called principal). Periodic interest payments are generally made throughout the life of the loan.
CapFloor	FpML	A contract that guarantees either a maximum (cap) or a minimum (floor) level of a variable interest rate reference.
ConvertibleBondOption	FpML	An option contract in which the underlying asset is a convertible bond.
CreditDefaultBasket	FpML	A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a basket of credit entities.
CreditDefaultBasketTranche	FpML	A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a Tranche of an Index of a basket of credit entities.
CreditDefaultIndex	FpML	A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on an Index of credit entities.
CreditDefaultIndexTranche	FpML	A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a Tranche of an Index of credit entities.

CreditDefaultOption	FpML	An option to buy protection (payer option) or sell protection (receiver option) as a credit default swap on a specific reference credit with a specific maturity.
CreditDefaultSwap	FpML	A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other other party following a credit event on a reference entity, a specific reference obligation or a basket of such reference names.
CrossCurrencySwap	FpML	An interest rate swap agreement which interest streams are denominated in different currencies.
DividendSwap	FpML	TBD
EquityForward	FpML	A contract between two parties regarding the future value of the equity underlyer (or its cash equivalent).
EquityOption	FpML	A contract that gives the buyer of the option the right to exercise it into the equity underlyer (or its cash equivalent) under specified conditions.
FRA	FpML	Forward Rate Agreement, corresponding to an agreement between parties regarding the level of a variable interest rate at a future date.
FxForward	FpML	An agreement between two parties regarding the future value of a currency exchange rate.
FxOption	FpML	A contract that gives the buyer of the option the right to exercise it into the FX underlyer (or its cash equivalent) under specified conditions.
FxOptionStrategy	FpML	A transaction consisting of several component transactions, at least one of which is a foreign exchange option transaction.
FxSpot	FpML	A foreign exchange deal that consists of a bilateral contract between a party delivering a certain amount of a currency against receiving a certain amount of another currency from a second counterparty, based on an agreed exchange rate.
FxSwap	FpML	A financial instrument that corresponds to the combination of an FX spot and an FX forward transactions.
InflationSwap	FpML	A swap agreement where one leg references an inflation index while the other one will typically reference a variable interest rate.
InterestRateSwap	FpML	A swap agreement which consists in swapping interest rate streams, whatever the type of interest rate references that are being used (i.e. float vs. float swaps, also known as basis swaps, are included in this category).
InterestRateSwaption	FpML	An option to enter into an interest rate

		swap.
TermDeposit	FpML	The simple commoditized term deposit that is typically a trade with a tenor of 1-year or less with no interim interest payments.
TotalReturnSwap	FpML	A swap agreement in which one party transfers the economic performance of a reference asset to the other party, typically in the exchange of the financing cost of this asset.
VarianceSwap	FpML	A financial derivative instrument whose price is a function of the variance of the price of the underlyer.

4.45 *queryParameterOperatorScheme*

Definition:

Specifies the query parameter operator.

URI:

<http://www.fpml.org/coding-scheme/query-parameter-operator-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Equals	FpML	The equals operator.
GreaterThan	FpML	The greater than operator.
LessThan	FpML	The less than operator.
NotEquals	FpML	The not equals operator.

4.46 *quoteTimingScheme*

Definition:

Specifies the type of the time of the quote.

URI:

<http://www.fpml.org/coding-scheme/quote-timing-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Close	FpML	The quotation represents the end of day/market close.
High	FpML	The quotation represents the highest value obtained during the day.
Low	FpML	The quotation represents the lowest value obtained during the day.
Open	FpML	The quotation represents the beginning of day/market open.

4.47 reasonCodeScheme

Definition:

Defines a list of machine interpretable error codes.

URI:

<http://www.fpml.org/coding-scheme/reason-code-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
100	FpML	Default transport error code.
101	FpML	Transport unavailable.
102	FpML	Unknown recipient/destination.
103	FpML	Delivered to wrong recipient.
104	FpML	Timeout - message delivered past expiration.
105	FpML	This type of message not accepted on this transport.
106	FpML	Message generation problem (e.g. data conversion).
110	FpML	Message corrupted (e.g. CRC failure).
111	FpML	Message text doesn't match digital signature hash.
200	FpML	Default message processing error code.
201	FpML	Lexical problem - not well-formed XML.
202	FpML	Unsupported character set.
203	FpML	Empty or missing content.
204	FpML	Content too large.
210	FpML	System unavailable.
211	FpML	Message component text doesn't match digital signature hash.
300	FpML	Default validation error code.
301	FpML	Unknown or unsupported DTD/Schema.
302	FpML	Unsupported FpML version.
303	FpML	Invalid FpML message - message doesn't validate w.r.t. specified DTD/schema.
304	FpML	Validation failure - unsupported message type.
305	FpML	Validation failure - mandatory FpML rule (a rule we say must always be followed).
306	FpML	Validation failure - master agreement rule (a rule 2 parties agree to follow).
307	FpML	Validation failure - business policy (a rule that only the recipient has).
308	FpML	Validation failure - unsupported product/asset.
310	FpML	Signature required - message content must be signed.
311	FpML	Signature not accepted - problem with message signer (cert revoked, unacceptable principal, etc.).
400	FpML	Default business process error code.
401	FpML	Don't know - unrecognized trade.
402	FpML	Suitability - trade can't be done for client

		or dealer suitability reasons.
403	FpML	Credit - trade can't be done for credit reasons.
404	FpML	Not interested - recipient chooses not to respond.
410	FpML	Message arrived too late - e.g. trade no longer exists.
411	FpML	Message expired - message arrived on time, but a response was not generated in time.

4.48 restructuringScheme

Definition:

Specifies the form of the restructuring credit event that is applicable to the credit default swap.

URI:

<http://www.fpml.org/coding-scheme/restructuring-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ModModR	FpML	2003 Definitions: Restructuring (Section 4.7) and Modified Restructuring Maturity Limitation and Conditionally Transferable Obligation (Section 2.33) apply.
ModR	FpML	1999 Definitions: Restructuring definition and May 2001 Restructuring supplement apply. Note that the 1999 Restructuring definition can be altered on a bilateral basis with the November 2001 Successor Supplement. 2003 Definitions: Restructuring (Section 4.7) and Restructuring Maturity Limitation and Fully Transferable Obligation (Section 2.32) apply.
R	FpML	Restructuring as defined in the applicable ISDA Credit Derivatives Definitions. (1999 or 2003). Note that the 1999 Restructuring definition can be altered on a bilateral basis with the November 2001 Successor Supplement.

4.49 *routingIdCodeScheme*

Definition:

The specification of the routing id code, which can be used to determine the coding convention for the settlement.

URI:

<http://www.fpml.org/ext/iso9362>

4.50 *scheduledDateTypeScheme*

Definition:

Defines the type of each scheduled date that is reported.

URI:

<http://www.fpml.org/coding-scheme/scheduled-date-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
AccrualStart	FpML	Date interest first starts accruing. In most cases, this will be the effective date.
Effective	FpML	The effective date of the swap leg. This is useful when the information is not directly included in the swap stream (for example, in certain equity swaps).
FinalPayment	FpML	The date of the final payment defined by this asset. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".
FirstPayment	FpML	The date of the first payment defined by this asset. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".
NextPayment	FpML	The date of the next upcoming payment defined by this asset, on or after the valuation date. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".
NextReset	FpML	The date of the next upcoming reset in this stream, after the valuation date.
PreviousPayment	FpML	The date of the most recent payment defined by this asset prior to the valuation date. The amount of the payment could be represented by an associated value of measure type "Cash".
PreviousReset	FpML	The date of the most recent reset in this stream, on or before the valuation date. The reset rate could be represented by an associated value of measure type "MarketQuote" (for an untreated rate), and/or one of measure type "TreatedRate" (for a treated rate).
Termination	FpML	The termination date of the swap leg. This is useful when the information is not directly included in the swap stream (for example, in certain equity swaps).

4.51 *settledEntityMatrixSourceScheme*

Definition:

Used to specify the relevant settled entity matrix source.

URI:

<http://www.fpml.org/coding-scheme/settled-entity-matrix-source-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ConfirmationAnnex	FpML	The Relevant Settled Entity Matrix shall be the list agreed for this purpose by the parties. The list is not included as part of the electronic confirmation.
NotApplicable	FpML	The term is not applicable.
Publisher	FpML	The Settled Entity Matrix published by the Index Publisher.

4.52 settlementMethodScheme

Definition:

The specification of the method for settling a particular trade.

URI:

<http://www.fpml.org/coding-scheme/settlement-method-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Chaps	FpML	To be settled via Chaps network.
ChipsABA	FpML	To be settled via Chips ABA.
ChipsUID	FpML	To be settled via Chips UID.
CLS	FpML	To be settled via CLS Bank.
DDA	FpML	To be settled over DDA account.
Fedwire	FpML	To be settled via U.S. Fedwire.
SWIFT	FpML	To be settled via SWIFT network.

4.53 settlementPriceSourceScheme

Definition:

The source from which the settlement price is to be obtained.

URI:

<http://www.fpml.org/coding-scheme/settlement-price-source-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Bid	FpML	The bid price per share on the exchange at the valuation time on the valuation date
Mid	FpML	The mid-market price per share on the exchange at the valuation time on the valuation date
NASDAQ	FpML	An amount equal to the arithmetic average of the two prices constituting the Bid/Offer Spread. "Bid/Offer Spread" means the highest bid price per share and the corresponding lowest offer price per share last published prior to or at the expiration time on the expiration date.
Offer	FpML	The offer price per share on the exchange at the valuation time on the valuation date
OfficialClose	FpML	(i) The published official closing price of the shares on the exchange on the valuation date, or (ii) the official closing level of the index, as published by the index sponsor, on the valuation date
OfficialSettlement	FpML	The official settlement price (however described under the rules of the relevant exchange or its clearing house) on maturity of any of the relevant exchange-traded contracts published by the exchange or its clearing house. For this purpose, exchange-traded contract shall mean a future or listed option contract on the Index whose delivery date is expected to be on the valuation date
PrezzoDiRiferimento	FpML	The official reference price per share quoted by the exchange on the exchange business day immediately prior to the expiration date equal to the weighted average of the last 10% traded volume on the share

4.54 settlementRateOptionScheme

Definition:

Defines a scheme of settlement rate options specified in the Annex A to the 1998 FX and Currency Option Definitions.

URI:

<http://www.fpml.org/coding-scheme/settlement-rate-option-2-1>

Coding Scheme

CODE	SOURCE	DESCRIPTION
ARS.BNAR/ARS01	FpML	The Spot Rate for a Rate Calculation Date will be the Argentine Peso/U.S. Dollar Specified Rate, expressed as the amount of Argentine Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Buenos Aires and New York) which appears on the Reuters Screen BNAR Page at the close of business in Buenos Aires on that Rate Calculation Date.
ARS.OFFICIAL.RATE/ARS02	FpML	The Spot Rate for a Rate Calculation Date will be the Argentine Peso/U.S. Dollar Specified Rate, expressed as the amount of Argentine Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Buenos Aires and New York) quoted by the Banco Central de la Republica Argentina (in accordance with the Convertibility Law and Regulatory Decree No. 529/91 of April 1, 1991) at the Specified Time, if any, on that Rate Calculation Date.
BRL.BRBY/BRL01	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar Specified Rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both Sao Paulo and New York) which appears on the Reuters Screen BRBY Page under the caption "INTBK FLTING (LAST)" at approximately 11:00 a.m., São Paulo time, on that Rate Calculation Date.
BRL.OFFICIAL.RATE/BRL02	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar Specified Rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business

		Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil in the "Diário Oficial da União" on the first Business Day following that Rate Calculation Date.
BRL.PCOT-COMMERCIAL/BRL03	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PCOT-390, Option 3, at the Specified Time, if any, on that Rate Calculation Date.
BRL.PCOT-FLOATING/BRL04	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PCOT-390, Option 3, at the Specified Time, if any, on that Rate Calculation Date.
BRL.PTAX-COMMERCIAL.BRFR/BRL06	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil which appears on the Reuters Screen BRFR Page at PTAX-800 as of 11:00 a.m., São Paulo time, on the first Business Day following that Rate Calculation Date. 23
BRL.PTAX-COMMERCIAL/BRL05	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX-800 ("Consultas de Câmbio" or Exchange Rate Inquiry), Option 5 ("Cotacões para Contabilidade" or Rates for Accounting Purposes) market type "L" (corresponding to U.S. Dollars traded in the foreign exchange market

		segment officially denominated "Livre" and commonly known as "Comercial") as of 7:30 p.m., São Paulo time, on that Rate Calculation Date.
BRL.PTAX-FLOATING.BRFR/BRL08	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on the SISBACEN Data System which appears on the Reuters Screen BRFR Page at PTAX-800 as of 11:00 a.m., São Paulo time, on the first Business Day following that Rate Calculation Date.
BRL.PTAX-FLOATING/BRL07	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX- 800 ("Consultas de Câmbio" or Exchange Rate Inquiry), Option 5 ("Cotacões para Contabilidade" or Rates for Accounting Purposes) market type "F" (corresponding to U.S. Dollars traded in the foreign exchange market segment officially denominated "Flutuante") as of 7:30 p.m., São Paulo time, on that Rate Calculation Date.
BRL.PTAX/BRL09	FpML	The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar offered rate for U.S. Dollars, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX-800 ("Consulta de Cambio" or Exchange Rate Inquiry), Option 5 ("Cotacoes para Contabilidade" or "Rates for Accounting Purposes") by approximately 6:00 p.m., Sao Paulo time, on that Rate Calculation Date.
CLP.BCCH/CLP01	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York)

		reported by the Banco Central de Chile which appears on the Reuters Screen BCCH Page under the caption "OBSERVADO" at 10:00 a.m., Santiago time, on the first Business Day following that Rate Calculation Date.
CLP.CHILD-INFORMAL/CLP02	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar informal rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) of the informal exchange market which appears on the Reuters Screen CHILD Page at the Specified Time, if any, on that Rate Calculation Date.
CLP.CHILD-INTERBANK/CLP03	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar interbank rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile for the formal exchange market which appears on the Reuters Screen CHILD Page at the Specified Time, if any, on that Rate Calculation Date.
CLP.CHILD-OBSERVADO/CLP04	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Reuters Screen CHILD Page on the first Business Day following that Rate Calculation Date.
CLP.CHILG-INFORMAL/CLP05	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar informal rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) of the informal exchange market which appears on the Reuters Screen CHILG Page at the Specified Time, if any, on that Rate Calculation Date.

CLP.CHILG-INTERBANK/CLP06	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar interbank rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile for the formal exchange market which appears on the Reuters Screen CHILG Page at the Specified Time, if any, on that Rate Calculation Date.
CLP.CHILG-OBSERVADO/CLP07	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Reuters Screen CHILG Page under "OBSERVADO" at the Specified Time, if any, on the first Business Day following that Rate Calculation Date.
CLP.OFFICIAL.RATE/CLP08	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar Specified Rate, expressed as the amount of Chilean Pesos per one U.S. Dollar (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York), calculated in accordance with Title I, Chapter 1 Number 6 of the Compendium of International Exchange Norms of the Banco Central de Chile and published by the Banco Central de Chile at the Specified Time, if any, on the first Business Day following that Rate Calculation Date.
CLP.TELERATE.38942/CLP09	FpML	The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Telerate Page 38942 opposite the caption "Observado" at the Specified Time, if any, on the first Business Day following the Rate

		Calculation Date.
CNY.SAEC/CNY01	FpML	The Spot Rate for a Rate Calculation Date will be the Chinese Renminbi/U.S. Dollar official fixing rate, expressed as the amount of Chinese Renminbi per one U.S. Dollar, for settlement in two Business Days reported by The State Administration of Exchange Control of the People's Republic of China, Beijing, which appears on the Reuters Screen SAEC Page opposite the symbol "CYN=" as of 4:00 p.m., Beijing time, on that Rate Calculation Date.
COP.CO/COL03/COP01	FpML	The Spot Rate for a Rate Calculation Date will be the Colombian Peso/U.S. Dollar fixing rate, expressed as the amount of Colombian Pesos per one U.S. Dollar, for settlement on the same day (unless such day is not a Business Day in New York, then for settlement on the first succeeding day that is a Business Day in Bogota and New York) reported by the Colombian Banking Superintendency which appears on the Reuters Screen CO/COL03 Page opposite the caption "TRCM" ("Tasa de Cierre Representative del Mercado" or closing market price) at 12:00 noon, Bogota time, on the first Business Day following that Rate Calculation Date.
COP.TCRM/COP02	FpML	The Spot Rate for a Rate Calculation Date will be the Colombian Peso/U.S. Dollar fixing rate, expressed as the amount of Colombian Pesos per one U.S. Dollar, for settlement on the same day (unless such day is not a Business Day in New York, then for settlement on the first succeeding day that is a Business Day in Bogota and New York) reported by the Colombian Banking Superintendency as the "TASA Representative del Mercado" as of 12:00 noon, Bogota time, on the first Business Day following that Rate Calculation Date.
CURRENCY-IMPLIED.RATE.(ADR)/CURA1	FpML	the Spot Rate for a Rate Calculation Date will be the Reference Currency/U.S. Dollar exchange rate, expressed as the amount of Reference Currency per one U.S. Dollar, determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date of that day's price of a Specified Company's American Depositary Receipt or American Depositary Receipts (the "ADR" or "ADRs", as appropriate) and the price of the local share or shares of such Specified Company of the same type

		and in the same quantity represented by such ADR or ADRs, as the case may be (the "Share" or "Shares", as appropriate). The Calculation Agent will request each of the Reference Dealers to provide a firm quotation of (A) in the case where one ADR represents less than one Share, its bid and offer price (in the Reference Currency) for one Share and its bid and offer price (in U.S. Dollars) for the number of ADRs which represent such Share and (B) in all other cases, its bid and offer price (in the Reference Currency) for the Share or Shares, as the case may be, and its bid and offer price (in U.S. Dollars) for one ADR. If one or more quotations are provided, the rate for a Rate Calculation Date will equal the ratio of (1) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Reference Currency by each Reference Dealer for such Share or Shares, as the case may be, and (2) the arithmetic mean of the midpoint of the bid and offer prices quoted in U.S. Dollars by each Reference Dealer for such ADR or ADRs, as the case may be, subject to an adjustment, if any, by the Calculation Agent to reduce the effect of momentary disparities in the prices of the Share or Shares and the ADR or ADRs, as appropriate. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on the Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent.
CURRENCY-IMPLIED.RATE.(LOCAL.ASSET)/CURA2	FpML	The Spot Rate for a Rate Calculation Date will be the Reference Currency/Settlement Currency exchange rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date for that day's price of Local Assets. The Calculation Agent will request each of the Reference Dealers to provide a firm quotation of its bid and offer price (in both the Reference Currency and the Settlement Currency) for an amount of Local Assets whose face value equals the Specified Amount. If one or more quotations are provided, the rate for a Rate Calculation Date will equal the ratio of (A) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Reference Currency

		by each Reference Dealer for such Local Assets and (B) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Settlement Currency by each Reference Dealer for such Local Assets. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on the Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent.
CURRENCY-MUTUAL.AGREEMENT/CURA3	FpML	The Spot Rate for a Rate Calculation Date will be the Reference Currency/Settlement Currency Specified Rate, expressed as the amount of the Reference Currency per one unit of Settlement Currency, for settlement on the Settlement Date agreed upon by the parties on or prior to that Rate Calculation Date (or, if different, the day on which rates for that date would, in the ordinary course, be published or announced).
CURRENCY-REFERENCE.DEALERS/CURA4	FpML	The Spot Rate for a Rate Calculation Date will be determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date of that day's Specified Rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, for settlement on the Settlement Date. The Calculation Agent will request the Specified Office of each of the Reference Dealers to provide a firm quotation of its Specified Rate for a transaction where the amount of Reference Currency equals the Specified Amount. If four quotations are provided, the rate for a Rate Calculation Date will be the arithmetic mean of the Specified Rates, without regard to the Specified Rates having the highest and lowest value. If exactly three quotations are provided, the rate for a Rate Calculation Date will be the Specified Rate provided by the Reference Dealer that remains after disregarding the Specified Rates having the highest and lowest values. For this purpose, if more than one quotation has the same highest value or lowest value, then the Specified Rate of one of such quotations shall be disregarded. If exactly two quotations are provided, the rate for a Rate Calculation Date will be the arithmetic mean of the Specified Rates. If only one quotation is provided, the rate for a Rate Calculation Date will be

		the Specified Rate quoted by that Reference Dealer. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on that Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent.
CURRENCY-WHOLESALE.MARKET/CURA5	FpML	The Spot Rate for a Rate Calculation Date will be determined by the Calculation Agent on the basis of that day's Specified Rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, in a legal and customary wholesale market in which there is no, or minimal, Governmental Authority controls or interference, except as a participant in such market.
ECS.DNRP/ECS01	FpML	The Spot Rate for a Rate Calculation Date will be the Ecuadorian Sucre/U.S. Dollar Specified Rate, expressed as the amount of Ecuadorian Sucres per one U.S. Dollar, for settlement in one Business Day (where such day is a Business Day in Guayaquil and New York) which appears on Reuters Screen DNRP Page at 12:00 noon, Guayaquil time, on that Rate Calculation Date.
IDR.ABS/IDR01	FpML	The Spot Rate for a Rate Calculation Date will be the Indonesian Rupiah/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Indonesian Rupiah per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore which appears on the Telerate Page 50157 to the right of the caption "Spot" under the column "IDR" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date.
ILS.BOIJ/ILS01	FpML	The Spot Rate for a Rate Calculation Date will be the Israeli Shekel/U.S. Dollar Specified Rate, expressed as the amount of Israeli Shekels per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen BOIJ Page as of 1:00 p.m., Tel Aviv time, on that Rate Calculation Date.
ILS.FXIL/ILS02	FpML	The Spot Rate for a Rate Calculation Date will be the Israeli Shekel/U.S. Dollar Specified Rate, expressed as the amount of Israeli Shekels per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen FXIL Page as of 1:00 p.m., Tel Aviv time, on that Rate Calculation Date.
INR.RBIB/INR01	FpML	The Spot Rate for a Rate Calculation

		Date will be the Indian Rupee/U.S. Dollar reference rate, expressed as the amount of Indian Rupee per one U.S. Dollar, for settlement in two Business Days reported by the Reserve Bank of India which appears on the Reuters Screen RBIB Page at 2:30 p.m., Mumbai time, on that Rate Calculation Date.
KRW.KEBEY/KRW01	FpML	The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar Specified Rate, expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen KEBEY Page at the Specified Time, if any, on that Rate Calculation Date.
KRW.KFTC18/KRW02	FpML	The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar market average rate (official fixing), expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days reported by the Korea Financial Telecommunications and Clearing Corporation which appears on the Reuters Screen KFTC18 Page under the heading "KRW" and in the row "USD" between the hours of 8:00 a.m. and 9:00 a.m., Seoul time, on the first Business Day following that Rate Calculation Date.
KRW.TELERATE.45644/KRW03	FpML	The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar market average rate (official fixing), expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days reported by the Korea Financial Telecommunications and Clearing Corporation which appears on the Telerate Page 45644 between the hours of 8:00 a.m. and 9:00 a.m., Seoul time, on the first Business Day following that Rate Calculation Date.
LBP.BDLX/LBP01	FpML	The Spot Rate for a Rate Calculation Date will be the Lebanese Pound/U.S. Dollar Specified Rate, expressed as the amount of Lebanese Pounds per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen BDLX Page as of 12:00 noon, Beirut time, on that Rate Calculation Date.
MAD.OFFICIAL.RATE/MAD01	FpML	The Spot Rate for a Rate Calculation Date will be the Moroccan Dirham/U.S. Dollar Specified Rate, expressed as the amount of Moroccan Dirham per one U.S. Dollar, for settlement in two Business Days reported by the Central

		Bank of Morocco as of 1:00 p.m., Rabat time, on that Rate Calculation Date.
MXP.BNMX/MXP01	FpML	The Spot Rate for a Rate Calculation Date will be the Mexican Pesos/U.S. Dollar Specified rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days reported by Banco de Mexico which appears on the Reuters Screen BNMX Page opposite the caption "Fix" at the close of business in Mexico City on that Rate Calculation Date.
MXP.FIXING.RATE/MXP02	FpML	The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days which is published by Banco de Mexico in the Official Gazette of the Federation pursuant to the "Disposiciones aplicables a la determinacion del tipo de Câmbio para solventar obligaciones denominadas en moneda extranjera pagaderas en la Republica Mexicana" (Rules applicable to determine the exchange rate to pay obligations denominated in foreign currency payable in Mexico) on the first Business Day following that Rate Calculation Date.
MXP.MEX01/MXP03	FpML	The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days reported by Banco de Mexico which appears on Reuters Screen MEX01 Page under the heading "MXNFIX=RR", at the close of business in Mexico City on that Rate Calculation Date.
MXP.PUBLISHED/MXP04	FpML	The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days which is published by the Bolsa Mexicana de Valores, S.A. de C.V. (as established in Section 2 of the "Resolution concerning the exchange rate applicable for calculating the Mexican Peso equivalent of principal and interest of Mexican Treasury Notes denominated in foreign currency and payable in Mexican Pesos" published in the Di�rio Oficial de la Federacion on November 11, 1991) in the Movimiento Di�rio del Mercado de Valores de la Bolsa Mexicana de Valores, S.A. de

		C.V. under the heading "Movimiento Diario del Mercado de Valores" on that Rate Calculation Date.
MYR.ABS/MYR01	FpML	The Spot Rate for a Rate Calculation Date will be the Malaysian Ringgit/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Malaysian Ringgit per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore, which appears on the Telerate Page 50157 to the right of the caption "Spot" under the column "MYR" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date.
PEN.PDSB/PEN01	FpML	The Spot Rate for a Rate Calculation Date will be the Peruvian Sol/U.S. Dollar fixing rate (mid market last), expressed as the amount of Peruvian Sols per one U.S. Dollar, for settlement on that same day which appears on the Reuters Screen PDSB Page opposite the caption "PEN=" as of 12:00 noon, Lima time, on that Rate Calculation Date.
PHP.PHPESO/PHP01	FpML	The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar tom rate (mid market), expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Reuters Screen PHPESO Page at approximately 11:00 a.m., Manila time, on that Rate Calculation Date.
PHP.TELERATE.15439/PHP03	FpML	The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar tom rate (mid market), expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Telerate Page 15439 at approximately 11:00 a.m., Manila time, on that Rate Calculation Date.
PHP.TELERATE.2920/PHP02	FpML	The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar Specified Rate, expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Telerate Page 2920 at the Specified Time, if any, on that Rate Calculation Date.
PKR.SBPK/PKR01	FpML	The Spot Rate for a Rate Calculation Date will be the Pakistan Rupee/U.S. Dollar reference rate, expressed as the amount of Pakistan Rupee per one U.S. Dollar, for settlement in two Business Days which appears on Reuters Screen SBPK Page at the Specified Time, if

		any, on that Rate Calculation Date.
PLZ.NBPQ/PLZ01	FpML	The Spot Rate for a Rate Calculation Date will be the Polish Zloty/U.S. Dollar Specified Rate, expressed as the amount of Polish Zloty per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Poland which appears on the Reuters Screen NBPQ Page at the Specified Time, if any, on that Rate Calculation Date.
PLZ.NBPR/PLZ02	FpML	The Spot Rate for a Rate Calculation Date will be the Polish Zloty/U.S. Dollar fixing rate, expressed as the amount of Polish Zloty per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Poland which appears on the Reuters Screen NBPR Page at the Specified Time, if any, on that Rate Calculation Date.
RUB.MICEXFRX/RUB01	FpML	The Spot Rate for a Rate Calculation Date will be the Russian Ruble/U.S. Dollar Specified Rate, expressed as the amount of Russian Rubies per one U.S. Dollar, for settlement on the same day reported by the Moscow Interbank Currency Exchange which appears on the Reuters Screen MICEXFRX Page as of 10:30 a.m., Moscow time, on that Rate Calculation Date.
RUB.MMVB/RUB02	FpML	The Spot Rate for a Rate Calculation Date will be the Russian Ruble/U.S. Dollar Specified Rate, expressed as the amount of Russian Rubies per one U.S. Dollar, for settlement on the same day reported by the Moscow Interbank Currency Exchange which appears on the Reuters Screen MMVB Page as of 10:30 a.m., Moscow time, on that Rate Calculation Date.
SKK.NBSB/SKK01	FpML	The Spot Rate for a Rate Calculation Date will be the Slovak Koruna/U.S. Dollar Specified Rate, expressed as the amount of Slovak Koruna per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Slovakia which appears on the Reuters Screen NBSB Page as of 11:40 a.m., Bratislava time, on that Rate Calculation Date.
THB.ABS/THB01	FpML	The Spot Rate for a Rate Calculation Date will be the Thai Baht/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Thai Baht per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore which appears on the Reuters Screen ABSIRFIX01 Page to the right of the

		caption "Spot" under the column "THB" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date.
TWD.TELERATE.6161/TWD01	FpML	The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days reported by the Taipei Forex Inc. which appears on the Telerate Page 6161 under the heading "Spot" as of 11:00 a.m., Taipei time, on that Rate Calculation Date.
TWD.TFEMA/TWD02	FpML	The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen TFEMA Page as of 11:00 a.m., Taipei time, on that Rate Calculation Date.
TWD.TPFL/TWD03	FpML	The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen TPFL Page as of 11:00 a.m., Taipei time, on that Rate Calculation Date.
UAH.UICE1/UAH01	FpML	The Spot Rate for a Rate Calculation Date will be the Ukrainian Hryvnia/U.S. Dollar interbank rate, expressed as the amount of Ukrainian Hryvnia per one U.S. Dollar, for settlement on the same day reported by the Ukraine Interbank Currency Exchange which appears on the Reuters Screen UICE1 Page at the Specified Time, if any, on that Rate Calculation Date.
VER.VBCV/VEB01	FpML	The Spot Rate for a Rate Calculation Date will be the Venezuelan Bolivar/U.S. Dollar tipo de câmbio referencial rate, expressed as the amount of Venezuelan Bolivar per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both Caracas and New York) reported by the Banco Central de Venezuela which appears on the Reuters Screen VBCV Page at approximately 5:00 p.m., Caracas time, on that Rate Calculation Date.

4.55 *spreadScheduleTypeScheme*

Definition:

Defines the type of each spread schedule type.

URI:

<http://www.fpml.org/coding-scheme/spread-schedule-type-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Long	FpML	Represents a Long Spread Schedule. Spread schedules defined as "Long" will be applied to Long Positions.
Short	FpML	Represents a Short Spread Schedule. Spread schedules defined as "Short" will be applied to Short Positions.

4.56 *tradeCashflowsStatusScheme*

Definition:

Status of the set of payments once the matching process is performed.

URI:

<http://www.fpml.org/coding-scheme/trade-cashflows-status-1-0>

Coding Scheme

CODE	SOURCE	DESCRIPTION
Alleged	FpML	No corresponding payment (or set of payments) was found in "your" submitted sets.
Matched	FpML	Both sides have the same payment (or set of payments) information within matching policies.
Mismatched	FpML	Both sides have the same payment (or set of payments), but there are differences greater than the acceptable tolerance in the matching policies.
Unmatched	FpML	No corresponding payment (or set of payments) was found in the "other party's" submitted sets.



Financial products Markup Language

FpML - Asset Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	12
1.1	ActualPrice	13
1.1.1	Description:	13
1.1.2	Contents:	13
1.1.3	Used by:	13
1.1.4	Derived Types:	13
1.1.5	Figure:	13
1.1.6	Schema Fragment:	13
1.2	AnyAssetReference	14
1.2.1	Description:	14
1.2.2	Contents:	14
1.2.3	Used by:	14
1.2.4	Derived Types:	14
1.2.5	Figure:	14
1.2.6	Schema Fragment:	14
1.3	Asset	15
1.3.1	Description:	15
1.3.2	Contents:	15
1.3.3	Used by:	15
1.3.4	Derived Types:	15
1.3.5	Figure:	15
1.3.6	Schema Fragment:	15
1.4	AssetMeasureType	16
1.4.1	Description:	16
1.4.2	Contents:	16
1.4.3	Used by:	16
1.4.4	Derived Types:	16
1.4.5	Figure:	16
1.4.6	Schema Fragment:	16
1.5	AssetPool	17
1.5.1	Description:	17
1.5.2	Contents:	17
1.5.3	Used by:	17
1.5.4	Derived Types:	17
1.5.5	Figure:	17
1.5.6	Schema Fragment:	17
1.6	AssetReference	18
1.6.1	Description:	18
1.6.2	Contents:	18
1.6.3	Used by:	18
1.6.4	Derived Types:	18
1.6.5	Figure:	18
1.6.6	Schema Fragment:	18
1.7	BasicQuotation	19
1.7.1	Description:	19
1.7.2	Contents:	19
1.7.3	Used by:	19
1.7.4	Derived Types:	19
1.7.5	Figure:	19
1.7.6	Schema Fragment:	19
1.8	Basket	20
1.8.1	Description:	20
1.8.2	Contents:	20
1.8.3	Used by:	20
1.8.4	Derived Types:	20
1.8.5	Figure:	20
1.8.6	Schema Fragment:	20
1.9	BasketConstituent	22
1.9.1	Description:	22
1.9.2	Contents:	22

1.9.3	Used by:	22
1.9.4	Derived Types:	22
1.9.5	Figure:	22
1.9.6	Schema Fragment:	22
1.10	BasketId	24
1.10.1	Description:	24
1.10.2	Contents:	24
1.10.3	Used by:	24
1.10.4	Derived Types:	24
1.10.5	Figure:	24
1.10.6	Schema Fragment:	24
1.11	BasketName	25
1.11.1	Description:	25
1.11.2	Contents:	25
1.11.3	Used by:	25
1.11.4	Derived Types:	25
1.11.5	Figure:	25
1.11.6	Schema Fragment:	25
1.12	Bond	26
1.12.1	Description:	26
1.12.2	Contents:	26
1.12.3	Used by:	26
1.12.4	Derived Types:	26
1.12.5	Figure:	26
1.12.6	Schema Fragment:	26
1.13	Cash	28
1.13.1	Description:	28
1.13.2	Contents:	28
1.13.3	Used by:	28
1.13.4	Derived Types:	28
1.13.5	Figure:	28
1.13.6	Schema Fragment:	28
1.14	Commission	29
1.14.1	Description:	29
1.14.2	Contents:	29
1.14.3	Used by:	29
1.14.4	Derived Types:	29
1.14.5	Figure:	29
1.14.6	Schema Fragment:	29
1.15	ConstituentWeight	31
1.15.1	Description:	31
1.15.2	Contents:	31
1.15.3	Used by:	31
1.15.4	Derived Types:	31
1.15.5	Figure:	31
1.15.6	Schema Fragment:	31
1.16	ConvertibleBond	33
1.16.1	Description:	33
1.16.2	Contents:	33
1.16.3	Used by:	33
1.16.4	Derived Types:	33
1.16.5	Figure:	33
1.16.6	Schema Fragment:	33
1.17	CouponType	34
1.17.1	Description:	34
1.17.2	Contents:	34
1.17.3	Used by:	34
1.17.4	Derived Types:	34
1.17.5	Figure:	34
1.17.6	Schema Fragment:	34
1.18	Deposit	35
1.18.1	Description:	35
1.18.2	Contents:	35
1.18.3	Used by:	35

1.18.4	Derived Types:	35
1.18.5	Figure:	35
1.18.6	Schema Fragment:	35
1.19	DividendPayout	36
1.19.1	Description:	36
1.19.2	Contents:	36
1.19.3	Used by:	36
1.19.4	Derived Types:	36
1.19.5	Figure:	36
1.19.6	Schema Fragment:	36
1.20	EquityAsset	37
1.20.1	Description:	37
1.20.2	Contents:	37
1.20.3	Used by:	37
1.20.4	Derived Types:	37
1.20.5	Figure:	37
1.20.6	Schema Fragment:	37
1.21	ExchangeTraded	38
1.21.1	Description:	38
1.21.2	Contents:	38
1.21.3	Used by:	38
1.21.4	Derived Types:	38
1.21.5	Figure:	38
1.21.6	Schema Fragment:	38
1.22	ExchangeTradedContract	39
1.22.1	Description:	39
1.22.2	Contents:	39
1.22.3	Used by:	39
1.22.4	Derived Types:	39
1.22.5	Figure:	39
1.22.6	Schema Fragment:	39
1.23	ExchangeTradedFund	40
1.23.1	Description:	40
1.23.2	Contents:	40
1.23.3	Used by:	40
1.23.4	Derived Types:	40
1.23.5	Figure:	40
1.23.6	Schema Fragment:	40
1.24	FacilityType	41
1.24.1	Description:	41
1.24.2	Contents:	41
1.24.3	Used by:	41
1.24.4	Derived Types:	41
1.24.5	Figure:	41
1.24.6	Schema Fragment:	41
1.25	Future	42
1.25.1	Description:	42
1.25.2	Contents:	42
1.25.3	Used by:	42
1.25.4	Derived Types:	42
1.25.5	Figure:	42
1.25.6	Schema Fragment:	42
1.26	FutureId	43
1.26.1	Description:	43
1.26.2	Contents:	43
1.26.3	Used by:	43
1.26.4	Derived Types:	43
1.26.5	Figure:	43
1.26.6	Schema Fragment:	43
1.27	FxConversion	44
1.27.1	Description:	44
1.27.2	Contents:	44
1.27.3	Used by:	44
1.27.4	Derived Types:	44

1.27.5	Figure:	44
1.27.6	Schema Fragment:	44
1.28	FxRateAsset	45
1.28.1	Description:	45
1.28.2	Contents:	45
1.28.3	Used by:	45
1.28.4	Derived Types:	45
1.28.5	Figure:	45
1.28.6	Schema Fragment:	45
1.29	Index	46
1.29.1	Description:	46
1.29.2	Contents:	46
1.29.3	Used by:	46
1.29.4	Derived Types:	46
1.29.5	Figure:	46
1.29.6	Schema Fragment:	46
1.30	Lien	47
1.30.1	Description:	47
1.30.2	Contents:	47
1.30.3	Used by:	47
1.30.4	Derived Types:	47
1.30.5	Figure:	47
1.30.6	Schema Fragment:	47
1.31	Loan	48
1.31.1	Description:	48
1.31.2	Contents:	48
1.31.3	Used by:	48
1.31.4	Derived Types:	48
1.31.5	Figure:	48
1.31.6	Schema Fragment:	48
1.32	Mortgage	50
1.32.1	Description:	50
1.32.2	Contents:	50
1.32.3	Used by:	50
1.32.4	Derived Types:	50
1.32.5	Figure:	50
1.32.6	Schema Fragment:	50
1.33	MortgageSector	52
1.33.1	Description:	52
1.33.2	Contents:	52
1.33.3	Used by:	52
1.33.4	Derived Types:	52
1.33.5	Figure:	52
1.33.6	Schema Fragment:	52
1.34	MutualFund	53
1.34.1	Description:	53
1.34.2	Contents:	53
1.34.3	Used by:	53
1.34.4	Derived Types:	53
1.34.5	Figure:	53
1.34.6	Schema Fragment:	53
1.35	PendingPayment	54
1.35.1	Description:	54
1.35.2	Contents:	54
1.35.3	Used by:	54
1.35.4	Derived Types:	54
1.35.5	Figure:	54
1.35.6	Schema Fragment:	54
1.36	Price	56
1.36.1	Description:	56
1.36.2	Contents:	56
1.36.3	Used by:	56
1.36.4	Derived Types:	56
1.36.5	Figure:	56

1.36.6	Schema Fragment:	56
1.37	PriceQuoteUnits	58
1.37.1	Description:	58
1.37.2	Contents:	58
1.37.3	Used by:	58
1.37.4	Derived Types:	58
1.37.5	Figure:	58
1.37.6	Schema Fragment:	58
1.38	QuotationCharacteristics	59
1.38.1	Description:	59
1.38.2	Contents:	59
1.38.3	Used by:	59
1.38.4	Derived Types:	59
1.38.5	Figure:	59
1.38.6	Schema Fragment:	59
1.39	QuoteTiming	60
1.39.1	Description:	60
1.39.2	Contents:	60
1.39.3	Used by:	60
1.39.4	Derived Types:	60
1.39.5	Figure:	60
1.39.6	Schema Fragment:	60
1.40	RateIndex	61
1.40.1	Description:	61
1.40.2	Contents:	61
1.40.3	Used by:	61
1.40.4	Derived Types:	61
1.40.5	Figure:	61
1.40.6	Schema Fragment:	61
1.41	SimpleCreditDefaultSwap	62
1.41.1	Description:	62
1.41.2	Contents:	62
1.41.3	Used by:	62
1.41.4	Derived Types:	62
1.41.5	Figure:	62
1.41.6	Schema Fragment:	62
1.42	SimpleFra	63
1.42.1	Description:	63
1.42.2	Contents:	63
1.42.3	Used by:	63
1.42.4	Derived Types:	63
1.42.5	Figure:	63
1.42.6	Schema Fragment:	63
1.43	SimpleIRSwap	64
1.43.1	Description:	64
1.43.2	Contents:	64
1.43.3	Used by:	64
1.43.4	Derived Types:	64
1.43.5	Figure:	64
1.43.6	Schema Fragment:	64
1.44	SingleUnderlyer	65
1.44.1	Description:	65
1.44.2	Contents:	65
1.44.3	Used by:	65
1.44.4	Derived Types:	65
1.44.5	Figure:	65
1.44.6	Schema Fragment:	65
1.45	Underlyer	67
1.45.1	Description:	67
1.45.2	Contents:	67
1.45.3	Used by:	67
1.45.4	Derived Types:	67
1.45.5	Figure:	67
1.45.6	Schema Fragment:	67

1.46	UnderlyingAsset	68
1.46.1	Description:	68
1.46.2	Contents:	68
1.46.3	Used by:	68
1.46.4	Derived Types:	68
1.46.5	Figure:	68
1.46.6	Schema Fragment:	68
1.47	UnderlyingAssetTranche	70
1.47.1	Description:	70
1.47.2	Contents:	70
1.47.3	Used by:	70
1.47.4	Derived Types:	70
1.47.5	Figure:	70
1.47.6	Schema Fragment:	70
2	Global Elements	71
2.1	bond	72
2.1.1	Description:	72
2.1.2	Contents:	72
2.1.3	Used by:	72
2.1.4	Substituted by:	72
2.1.5	Figure:	72
2.1.6	Schema Fragment:	72
2.2	cash	73
2.2.1	Description:	73
2.2.2	Contents:	73
2.2.3	Used by:	73
2.2.4	Substituted by:	73
2.2.5	Figure:	73
2.2.6	Schema Fragment:	73
2.3	convertibleBond	74
2.3.1	Description:	74
2.3.2	Contents:	74
2.3.3	Used by:	74
2.3.4	Substituted by:	74
2.3.5	Figure:	74
2.3.6	Schema Fragment:	74
2.4	deposit	75
2.4.1	Description:	75
2.4.2	Contents:	75
2.4.3	Used by:	75
2.4.4	Substituted by:	75
2.4.5	Figure:	75
2.4.6	Schema Fragment:	75
2.5	equity	76
2.5.1	Description:	76
2.5.2	Contents:	76
2.5.3	Used by:	76
2.5.4	Substituted by:	76
2.5.5	Figure:	76
2.5.6	Schema Fragment:	76
2.6	exchangeTradedFund	77
2.6.1	Description:	77
2.6.2	Contents:	77
2.6.3	Used by:	77
2.6.4	Substituted by:	77
2.6.5	Figure:	77
2.6.6	Schema Fragment:	77
2.7	future	78
2.7.1	Description:	78
2.7.2	Contents:	78
2.7.3	Used by:	78
2.7.4	Substituted by:	78
2.7.5	Figure:	78
2.7.6	Schema Fragment:	78

2.8	fxRate	79
2.8.1	Description:	79
2.8.2	Contents:	79
2.8.3	Used by:	79
2.8.4	Substituted by:	79
2.8.5	Figure:	79
2.8.6	Schema Fragment:	79
2.9	index	80
2.9.1	Description:	80
2.9.2	Contents:	80
2.9.3	Used by:	80
2.9.4	Substituted by:	80
2.9.5	Figure:	80
2.9.6	Schema Fragment:	80
2.10	loan	81
2.10.1	Description:	81
2.10.2	Contents:	81
2.10.3	Used by:	81
2.10.4	Substituted by:	81
2.10.5	Figure:	81
2.10.6	Schema Fragment:	81
2.11	mortgage	82
2.11.1	Description:	82
2.11.2	Contents:	82
2.11.3	Used by:	82
2.11.4	Substituted by:	82
2.11.5	Figure:	82
2.11.6	Schema Fragment:	82
2.12	mutualFund	83
2.12.1	Description:	83
2.12.2	Contents:	83
2.12.3	Used by:	83
2.12.4	Substituted by:	83
2.12.5	Figure:	83
2.12.6	Schema Fragment:	83
2.13	rateIndex	84
2.13.1	Description:	84
2.13.2	Contents:	84
2.13.3	Used by:	84
2.13.4	Substituted by:	84
2.13.5	Figure:	84
2.13.6	Schema Fragment:	84
2.14	simpleCreditDefaultSwap	85
2.14.1	Description:	85
2.14.2	Contents:	85
2.14.3	Used by:	85
2.14.4	Substituted by:	85
2.14.5	Figure:	85
2.14.6	Schema Fragment:	85
2.15	simpleFra	86
2.15.1	Description:	86
2.15.2	Contents:	86
2.15.3	Used by:	86
2.15.4	Substituted by:	86
2.15.5	Figure:	86
2.15.6	Schema Fragment:	86
2.16	simpleIrrSwap	87
2.16.1	Description:	87
2.16.2	Contents:	87
2.16.3	Used by:	87
2.16.4	Substituted by:	87
2.16.5	Figure:	87
2.16.6	Schema Fragment:	87
2.17	underlyingAsset	

2.17.1	Description:	88
2.17.2	Contents:	88
2.17.3	Used by:	88
2.17.4	Substituted by:	88
2.17.5	Figure:	88
2.17.6	Schema Fragment:	88
3	Groups	89
3.1	BasketIdentifier.model	90
3.1.1	Description:	90
3.1.2	Contents:	90
3.1.3	Used by:	90
3.1.4	Figure:	90
3.1.5	Schema Fragment:	90
3.2	BondCalculation.model	91
3.2.1	Description:	91
3.2.2	Contents:	91
3.2.3	Used by:	91
3.2.4	Figure:	91
3.2.5	Schema Fragment:	91
3.3	BondChoice.model	92
3.3.1	Description:	92
3.3.2	Contents:	92
3.3.3	Used by:	92
3.3.4	Figure:	92
3.3.5	Schema Fragment:	92
3.4	BondContent.model	93
3.4.1	Description:	93
3.4.2	Contents:	93
3.4.3	Used by:	93
3.4.4	Figure:	93
3.4.5	Schema Fragment:	93
3.5	CreditEntity.model	95
3.5.1	Description:	95
3.5.2	Contents:	95
3.5.3	Used by:	95
3.5.4	Figure:	95
3.5.5	Schema Fragment:	95
3.6	ExchangeIdentifier.model	96
3.6.1	Description:	96
3.6.2	Contents:	96
3.6.3	Used by:	96
3.6.4	Figure:	96
3.6.5	Schema Fragment:	96
3.7	Quotation.model	97
3.7.1	Description:	97
3.7.2	Contents:	97
3.7.3	Used by:	97
3.7.4	Figure:	97
3.7.5	Schema Fragment:	97
3.8	QuotationCharacteristics.model	98
3.8.1	Description:	98
3.8.2	Contents:	98
3.8.3	Used by:	98
3.8.4	Figure:	98
3.8.5	Schema Fragment:	98
3.9	QuoteLocation.model	100
3.9.1	Description:	100
3.9.2	Contents:	100
3.9.3	Used by:	100
3.9.4	Figure:	100
3.9.5	Schema Fragment:	100
4	Schema listing	101

1 Global Complex Types

1.1 ActualPrice

1.1.1 Description:

1.1.2 Contents:

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

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

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

1.1.3 Used by:

- Complex type: Price

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

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

1.2 AnyAssetReference

1.2.1 Description:

A reference to an asset, e.g. a portfolio, trade, or reference instrument..

1.2.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.2.3 Used by:

- Complex type: PricingMethod
- Complex type: ScheduledDate
- Complex type: Valuation
- Complex type: VolatilityRepresentation

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="AnyAssetReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to an asset, e.g. a portfolio, trade, or reference
      instrument..
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 Asset

1.3.1 Description:

A generic type describing the basic components of an asset.

1.3.2 Contents:

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

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

1.3.3 Used by:

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

1.3.4 Derived Types:

- Complex type: Cash
- Complex type: UnderlyingAsset

1.3.5 Figure:

1.3.6 Schema Fragment:

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

1.4 AssetMeasureType

1.4.1 Description:

A scheme identifying the types of measures that can be used to describe an asset.

1.4.2 Contents:

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

•

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="AssetMeasureType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A scheme identifying the types of measures that can be used to
      describe an asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="assetMeasureScheme" default="http://www.fpml.org/coding-scheme/asset" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.5 AssetPool

1.5.1 Description:

Characterise the asset pool behind an asset backed bond.

1.5.2 Contents:

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

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

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

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

1.5.3 Used by:

- Complex type: Mortgage

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

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

1.6 AssetReference

1.6.1 Description:

Reference to an underlying asset.

1.6.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.6.3 Used by:

- Complex type: DividendPeriod
- Complex type: ForwardRateCurve
- Complex type: PassThroughItem
- Complex type: TermPoint

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="AssetReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Asset"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 BasicQuotation

1.7.1 Description:

Some kind of numerical measure about an asset, eg. its NPV, together with characteristics of that measure.

1.7.2 Contents:

value (zero or one occurrence; of the type xsd:decimal) The value of the the quotation.

1.7.3 Used by:

- Complex type: BasicAssetValuation
- Complex type: CashflowObservation

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="BasicQuotation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Some kind of numerical measure about an asset, eg. its NPV,
      together with characteristics of that measure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Quotation.model"/>
  </xsd:sequence>
</xsd:complexType>
```

1.8 Basket

1.8.1 Description:

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

1.8.2 Contents:

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

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

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

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

1.8.3 Used by:

- Complex type: Underlyer

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

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

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

1.9 BasketConstituent

1.9.1 Description:

A type describing each of the constituents of a basket.

1.9.2 Contents:

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

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

dividendPayout (zero or one occurrence; of the type DividendPayout) Specifies the dividend payout ratio associated with an equity underlyer. A basket swap can have different payout ratios across the various underlying constituents. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified. Users should note that FpML makes a distinction between the derivative contract and the underlyer of the contract. It would be better if the agreed dividend payout on a derivative contract was modelled at the level of the derivative contract, an approach which may be adopted in the next major version of FpML.

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

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

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

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

1.9.3 Used by:

- Complex type: Basket

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

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

```

```

        the actual ratio is not known on trade inception, and only
        general conditions are then specified. Users should note that
        FpML makes a distinction between the derivative contract and
        the underlying of the contract. It would be better if the
        agreed dividend payout on a derivative contract was modelled
        at the level of the derivative contract, an approach which
        may be adopted in the next major version of FpML.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="underlyerPrice" type="Price" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the price that is associated with each of the
            basket constituents. This component is optional, as it is not
            absolutely required to accurately describe the economics of
            the trade, considering the price that characterizes the
            equity swap is associated to the leg of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerNotional" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the notional (i.e. price * quantity) that is
            associated with each of the basket constituents. This
            component is optional, as it is not absolutely required to
            accurately describe the economics of the trade, considering
            the notional that characterizes the equity swap is associated
            to the leg of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerSpread" type="SpreadScheduleReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Provides a link to the spread schedule used for this
            underlyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The next upcoming coupon payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```

1.10 BasketId

1.10.1 Description:

1.10.2 Contents:

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

•

1.10.3 Used by:

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

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


1.11 BasketName

1.11.1 Description:

1.11.2 Contents:

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

•

1.11.3 Used by:

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

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

1.12 Bond

1.12.1 Description:

1.12.2 Contents:

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

• Either

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

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

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

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

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

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

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

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

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

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

1.12.3 Used by:

- Element: bond
- Complex type: ConvertibleBond

1.12.4 Derived Types:

- Complex type: ConvertibleBond

1.12.5 Figure:

1.12.6 Schema Fragment:

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

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

1.13 Cash

1.13.1 Description:

1.13.2 Contents:

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

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

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

1.13.3 Used by:

- Element: cash

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="Cash">
  <xsd:complexContent>
    <xsd:extension base="Asset">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.14 Commission

1.14.1 Description:

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

1.14.2 Contents:

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

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

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

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

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

1.14.3 Used by:

- Complex type: Price

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

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

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

1.15 ConstituentWeight

1.15.1 Description:

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

1.15.2 Contents:

Either

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

Or

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

Or

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

1.15.3 Used by:

- Complex type: BasketConstituent
- Complex type: ReferencePoolItem

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

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

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


1.16 ConvertibleBond

1.16.1 Description:

1.16.2 Contents:

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

- **underlyingEquity** (zero or one occurrence; of the type EquityAsset) Specifies the equity in which the convertible bond can be converted.

redemptionDate (zero or one occurrence; of the type xsd:date) Earlier date between the convertible bond put dates and its maturity date.

1.16.3 Used by:

- Element: convertibleBond

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="ConvertibleBond">
  <xsd:complexContent>
    <xsd:extension base="Bond">
      <xsd:sequence>
        <xsd:element name="underlyingEquity" type="EquityAsset" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the equity in which the convertible bond can be
              converted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="redemptionDate" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Earlier date between the convertible bond put dates and
              its maturity date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.17 CouponType

1.17.1 Description:

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

1.17.2 Contents:

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

•

1.17.3 Used by:

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

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

1.18 Deposit

1.18.1 Description:

1.18.2 Contents:

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

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

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

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

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

1.18.3 Used by:

- Element: deposit

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

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

1.19 DividendPayout

1.19.1 Description:

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

1.19.2 Contents:

Either

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

Or

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

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

1.19.3 Used by:

- Complex type: BasketConstituent
- Complex type: SingleUnderlyer

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

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

1.20 EquityAsset

1.20.1 Description:

1.20.2 Contents:

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

•

1.20.3 Used by:

- Element: equity
- Complex type: ConvertibleBond

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

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

1.21 ExchangeTraded

1.21.1 Description:

1.21.2 Contents:

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

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

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

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

1.21.3 Used by:

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

1.21.4 Derived Types:

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

1.21.5 Figure:

1.21.6 Schema Fragment:

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

1.22 ExchangeTradedContract

1.22.1 Description:

A type an Exchange Traded Contract

1.22.2 Contents:

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

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

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

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

1.22.3 Used by:

- Complex type: DeprecatedVariance
- Complex type: ReturnLegValuation
- Complex type: Variance

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

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

1.23 ExchangeTradedFund

1.23.1 Description:

1.23.2 Contents:

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

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

1.23.3 Used by:

- Element: exchangeTradedFund

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

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


1.24 FacilityType

1.24.1 Description:

A type describing the type of loan facility.

1.24.2 Contents:

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

•

1.24.3 Used by:

- Complex type: Loan

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

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

1.25 Future

1.25.1 Description:

1.25.2 Contents:

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

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

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

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

1.25.3 Used by:

- Element: future

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

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

1.26 FutureId

1.26.1 Description:

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

1.26.2 Contents:

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

•

1.26.3 Used by:

- Complex type: Index

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

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

1.27 FxConversion

1.27.1 Description:

1.27.2 Contents:

Either

amountRelativeTo (exactly one occurrence; of the type AmountReference)

Or

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

1.27.3 Used by:

- Complex type: Price

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

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

1.28 FxRateAsset

1.28.1 Description:

1.28.2 Contents:

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

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

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

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

1.28.3 Used by:

- Element: fxRate

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="FxRateAsset">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="rateSource" type="FxSpotRateSource" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the source of the FX rate.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.29 Index

1.29.1 Description:

1.29.2 Contents:

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

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

1.29.3 Used by:

- Element: index

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

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

1.30 Lien

1.30.1 Description:

A type describing the liens associated with a loan facility.

1.30.2 Contents:

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

•

1.30.3 Used by:

- Complex type: Loan
- Complex type: Obligations

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

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

1.31 Loan

1.31.1 Description:

A type describing a loan underlying asset.

1.31.2 Contents:

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

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

Either

borrower (exactly one occurrence; of the type LegalEntity)

Or

borrowerReference (exactly one occurrence; of the type LegalEntityReference)

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

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

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

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

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

1.31.3 Used by:

- Element: loan

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

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



```

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

```

1.32 Mortgage

1.32.1 Description:

A type describing a mortgage asset.

1.32.2 Contents:

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

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

Either

insurer (exactly one occurrence; of the type LegalEntity)

Or

insurerReference (exactly one occurrence; of the type LegalEntityReference)

Either

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

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

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

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

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

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

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

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

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

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

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

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

1.32.3 Used by:

- Element: mortgage

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="Mortgage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a mortgage asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
```

```

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

```

1.33 MortgageSector

1.33.1 Description:

A type describing the typology of mortgage obligations.

1.33.2 Contents:

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

•

1.33.3 Used by:

- Complex type: Mortgage

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

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

1.34 MutualFund

1.34.1 Description:

1.34.2 Contents:

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

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

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

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

1.34.3 Used by:

- Element: mutualFund

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

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

1.35 PendingPayment

1.35.1 Description:

1.35.2 Contents:

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

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

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

1.35.3 Used by:

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

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

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

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

1.36 Price

1.36.1 Description:

A type describing the strike price.

1.36.2 Contents:

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

Either

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

Or

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

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

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

1.36.3 Used by:

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

1.36.4 Derived Types:

- Complex type: DeprecatedEquityLegValuationPrice
- Complex type: ReturnLegValuationPrice

1.36.5 Figure:

1.36.6 Schema Fragment:

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



```

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

```

1.37 PriceQuoteUnits

1.37.1 Description:

The units in which a price is quoted.

1.37.2 Contents:

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

•

1.37.3 Used by:

- Complex type: ParametricAdjustment
- Complex type: PricingParameterShift

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="PriceQuoteUnits">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The units in which a price is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="priceQuoteUnitsScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.38 QuotationCharacteristics

1.38.1 Description:

A type representing a set of characteristics that describe a quotation.

1.38.2 Contents:

measureType (zero or one occurrence; of the type AssetMeasureType) The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.

quoteUnits (zero or one occurrence; of the type PriceQuoteUnits) The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.

side (zero or one occurrence; of the type QuotationSideEnum) The side (bid/mid/ask) of the measure.

currency (zero or one occurrence; of the type Currency) The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.

timing (zero or one occurrence; of the type QuoteTiming) When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.

informationSource (zero or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

time (zero or one occurrence; of the type xsd:dateTime) When the quote was observed or derived.

valuationDate (zero or one occurrence; of the type xsd:date) When the quote was computed.

expiryTime (zero or one occurrence; of the type xsd:dateTime) When does the quote cease to be valid.

cashFlowType (zero or one occurrence; of the type CashflowType) For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.

1.38.3 Used by:

- Complex type: PositionReport
- Complex type: Price
- Complex type: SensitivitySetDefinition
- Complex type: ValuationSet

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="QuotationCharacteristics">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a set of characteristics that describe a
      quotation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="QuotationCharacteristics.model"/>
  </xsd:sequence>
</xsd:complexType>
```

1.39 QuoteTiming

1.39.1 Description:

The type of the time of the quote.

1.39.2 Contents:

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

•

1.39.3 Used by:

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="QuoteTiming">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of the time of the quote.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="quoteTimingScheme" type="xsd:anyURI" default="http://www.fpml.org/co
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.40 RateIndex

1.40.1 Description:

1.40.2 Contents:

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

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

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

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

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

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

1.40.3 Used by:

- Element: rateIndex

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

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

1.41 SimpleCreditDefaultSwap

1.41.1 Description:

1.41.2 Contents:

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

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

Either

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

Or

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

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

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

1.41.3 Used by:

- Element: simpleCreditDefaultSwap

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

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

1.42 SimpleFra

1.42.1 Description:

1.42.2 Contents:

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

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

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

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

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

1.42.3 Used by:

- Element: simpleFra

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

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

1.43 SimpleIRSwap

1.43.1 Description:

1.43.2 Contents:

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

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

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

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

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

1.43.3 Used by:

- Element: simpleIrSwap

1.43.4 Derived Types:

1.43.5 Figure:

1.43.6 Schema Fragment:

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


1.44 SingleUnderlyer

1.44.1 Description:

A type describing a single underlyer

1.44.2 Contents:

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

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

dividendPayout (zero or one occurrence; of the type DividendPayout) Specifies the dividend payout ratio associated with an equity underlyer. A basket swap can have different payout ratios across the various underlying constituents. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified. Users should note that FpML makes a distinction between the derivative contract and the underlyer of the contract. It would be better if the agreed dividend payout on a derivative contract was modelled at the level of the derivative contract, an approach which may be adopted in the next major version of FpML.

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

1.44.3 Used by:

- Complex type: Underlyer

1.44.4 Derived Types:

1.44.5 Figure:

1.44.6 Schema Fragment:

```
<xsd:complexType name="SingleUnderlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a single underlyer
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="underlyingAsset"/>
    <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute the
          underlyer of the swap. In the case of a basket swap, this
          element is used to reference both the number of basket units,
          and the number of each asset components of the basket when
          these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the dividend payout ratio associated with an equity
          underlyer. A basket swap can have different payout ratios
          across the various underlying constituents. In certain cases
          the actual ratio is not known on trade inception, and only
          general conditions are then specified. Users should note that
          FpML makes a distinction between the derivative contract and
          the underlyer of the contract. It would be better if the
          agreed dividend payout on a derivative contract was modelled
          at the level of the derivative contract, an approach which
          may be adopted in the next major version of FpML.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        The next upcoming coupon payment.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.45 Underlyer

1.45.1 Description:

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

1.45.2 Contents:

Either

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

Or

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

1.45.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: DeprecatedVarianceLeg
- Complex type: DirectionalLegUnderlyer
- Complex type: EquityDerivativeBase
- Complex type: ReturnSwapLegUnderlyer

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

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

1.46 UnderlyingAsset

1.46.1 Description:

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

1.46.2 Contents:

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

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

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

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

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

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

1.46.3 Used by:

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

1.46.4 Derived Types:

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

1.46.5 Figure:

1.46.6 Schema Fragment:

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

```

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

```

1.47 UnderlyingAssetTranche

1.47.1 Description:

1.47.2 Contents:

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

-

1.47.3 Used by:

- Complex type: Loan

1.47.4 Derived Types:

1.47.5 Figure:

1.47.6 Schema Fragment:

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

2 Global Elements

2.1 bond

2.1.1 Description:

Defines the underlying asset when it is a bond.

2.1.2 Contents:

Element bond is defined by the complex type Bond

2.1.3 Used by:

- Complex type: BondReference
- Complex type: ReferenceObligation

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

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


2.2 cash

2.2.1 Description:

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

2.2.2 Contents:

Element cash is defined by the complex type Cash

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

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

2.3 convertibleBond

2.3.1 Description:

Defines the underlying asset when it is a convertible bond.

2.3.2 Contents:

Element convertibleBond is defined by the complex type ConvertibleBond

2.3.3 Used by:

- Complex type: ReferenceObligation

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

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

2.4 deposit

2.4.1 Description:

Defines a simple underlying asset that is a term deposit.

2.4.2 Contents:

Element deposit is defined by the complex type Deposit

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

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

2.5 equity

2.5.1 Description:

Defines the underlying asset when it is a listed equity.

2.5.2 Contents:

Element equity is defined by the complex type EquityAsset

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

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

2.6 exchangeTradedFund

2.6.1 Description:

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

2.6.2 Contents:

Element exchangeTradedFund is defined by the complex type ExchangeTradedFund

2.6.3 Used by:

2.6.4 Substituted by:

2.6.5 Figure:

2.6.6 Schema Fragment:

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

2.7 future

2.7.1 Description:

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

2.7.2 Contents:

Element future is defined by the complex type Future

2.7.3 Used by:

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

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

2.8 fxRate

2.8.1 Description:

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

2.8.2 Contents:

Element fxRate is defined by the complex type FxRateAsset

2.8.3 Used by:

2.8.4 Substituted by:

2.8.5 Figure:

2.8.6 Schema Fragment:

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

2.9 index

2.9.1 Description:

Defines the underlying asset when it is a financial index.

2.9.2 Contents:

Element index is defined by the complex type Index

2.9.3 Used by:

2.9.4 Substituted by:

2.9.5 Figure:

2.9.6 Schema Fragment:

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


2.10 loan

2.10.1 Description:

Defines a simple underlying asset that is a loan.

2.10.2 Contents:

Element loan is defined by the complex type Loan

2.10.3 Used by:

- Complex type: ReferenceObligation

2.10.4 Substituted by:

2.10.5 Figure:

2.10.6 Schema Fragment:

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

2.11 mortgage

2.11.1 Description:

Defines an underlying asset that is a mortgage.

2.11.2 Contents:

Element mortgage is defined by the complex type Mortgage

2.11.3 Used by:

- Complex type: ReferenceObligation

2.11.4 Substituted by:

2.11.5 Figure:

2.11.6 Schema Fragment:

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

2.12 mutualFund

2.12.1 Description:

Defines the underlying asset when it is a mutual fund.

2.12.2 Contents:

Element mutualFund is defined by the complex type MutualFund

2.12.3 Used by:

2.12.4 Substituted by:

2.12.5 Figure:

2.12.6 Schema Fragment:

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

2.13 rateIndex

2.13.1 Description:

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

2.13.2 Contents:

Element rateIndex is defined by the complex type RateIndex

2.13.3 Used by:

2.13.4 Substituted by:

2.13.5 Figure:

2.13.6 Schema Fragment:

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

2.14 simpleCreditDefaultSwap

2.14.1 Description:

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

2.14.2 Contents:

Element simpleCreditDefaultSwap is defined by the complex type SimpleCreditDefaultSwap

2.14.3 Used by:

2.14.4 Substituted by:

2.14.5 Figure:

2.14.6 Schema Fragment:

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

2.15 simpleFra

2.15.1 Description:

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

2.15.2 Contents:

Element simpleFra is defined by the complex type SimpleFra

2.15.3 Used by:

2.15.4 Substituted by:

2.15.5 Figure:

2.15.6 Schema Fragment:

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

2.16 simpleIrSwap

2.16.1 Description:

Defines a simple underlying asset that is a swap.

2.16.2 Contents:

Element simpleIrSwap is defined by the complex type SimpleIRSwap

2.16.3 Used by:

2.16.4 Substituted by:

2.16.5 Figure:

2.16.6 Schema Fragment:

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

2.17 underlyingAsset

2.17.1 Description:

Define the underlying asset when it is a listed security.

2.17.2 Contents:

Element underlyingAsset is defined by the complex type Asset

2.17.3 Used by:

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

2.17.4 Substituted by:

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

2.17.5 Figure:

2.17.6 Schema Fragment:

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


3 Groups

3.1 BasketIdentifier.model

3.1.1 Description:

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

3.1.2 Contents:

3.1.3 Used by:

- Complex type: Basket
- Complex type: BasketReferenceInformation

3.1.4 Figure:

3.1.5 Schema Fragment:

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

3.2 BondCalculation.model

3.2.1 Description:

A group that specifies Bond Calculation elements

3.2.2 Contents:

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

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

3.2.3 Used by:

- Complex type: Bond
- Complex type: Mortgage

3.2.4 Figure:

3.2.5 Schema Fragment:

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

3.3 BondChoice.model

3.3.1 Description:

A model group which provides choices between all bond underlyers.

3.3.2 Contents:

Either

bond (exactly one occurrence; of the type Bond) Defines the underlying asset when it is a bond.

Or

convertibleBond (exactly one occurrence; of the type ConvertibleBond) Defines the underlying asset when it is a convertible bond.

3.3.3 Used by:

- Complex type: BondOption

3.3.4 Figure:

3.3.5 Schema Fragment:

```
<xsd:group name="BondChoice.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which provides choices between all bond underlyers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element ref="bond">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A bond instrument referenced by a contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="convertibleBond">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A convertible bond instrument referenced by a contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.4 BondContent.model

3.4.1 Description:

A group that specifies Bond Content elements

3.4.2 Contents:

Either

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

Or

issuerPartyReference (exactly one occurrence; of the type PartyReference)

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

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

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

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

3.4.3 Used by:

- Complex type: Bond
- Complex type: Mortgage

3.4.4 Figure:

3.4.5 Schema Fragment:

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

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

3.5 CreditEntity.model

3.5.1 Description:

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

3.5.2 Contents:

Either

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

Or

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

3.5.3 Used by:

- Complex type: SimpleCreditDefaultSwap

3.5.4 Figure:

3.5.5 Schema Fragment:

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

3.6 ExchangeIdentifier.model

3.6.1 Description:

3.6.2 Contents:

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

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

3.6.3 Used by:

- Complex type: ExchangeTraded

3.6.4 Figure:

3.6.5 Schema Fragment:

```
<xsd:group name="ExchangeIdentifier.model">
  <xsd:sequence>
    <xsd:element name="relatedExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A short form unique identifier for a related exchange. If the
          element is not present then the exchange shall be the primary
          exchange on which listed futures and options on the
          underlying are listed. The term "Exchange" is assumed to have
          the meaning as defined in the ISDA 2002 Equity Derivatives
          Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="optionsExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A short form unique identifier for an exchange on which the
          reference option contract is listed. This is to address the
          case where the reference exchange for the future is different
          than the one for the option. The options Exchange is
          referenced on share options when Merger Elections are
          selected as Options Exchange Adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


3.7 Quotation.model

3.7.1 Description:

Some kind of numerical measure about an asset, eg. its price or NPV, together with characteristics of that measure.

3.7.2 Contents:

value (zero or one occurrence; of the type xsd:decimal) The value of the the quotation.

measureType (zero or one occurrence; of the type AssetMeasureType) The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.

quoteUnits (zero or one occurrence; of the type PriceQuoteUnits) The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.

side (zero or one occurrence; of the type QuotationSideEnum) The side (bid/mid/ask) of the measure.

currency (zero or one occurrence; of the type Currency) The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.

timing (zero or one occurrence; of the type QuoteTiming) When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.

informationSource (zero or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

time (zero or one occurrence; of the type xsd:dateTime) When the quote was observed or derived.

valuationDate (zero or one occurrence; of the type xsd:date) When the quote was computed.

expiryTime (zero or one occurrence; of the type xsd:dateTime) When does the quote cease to be valid.

cashFlowType (zero or one occurrence; of the type CashflowType) For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.

3.7.3 Used by:

- Complex type: BasicQuotation
- Complex type: PricingStructurePoint
- Complex type: Quotation

3.7.4 Figure:

3.7.5 Schema Fragment:

```
<xsd:group name="Quotation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Some kind of numerical measure about an asset, eg. its price or
      NPV, together with characteristics of that measure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="value" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the the quotation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="QuotationCharacteristics.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The characteristics of the quotation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:group>
```

3.8 QuotationCharacteristics.model

3.8.1 Description:

A group collecting a set of characteristics that can be used to describe a quotation.

3.8.2 Contents:

measureType (zero or one occurrence; of the type AssetMeasureType) The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.

quoteUnits (zero or one occurrence; of the type PriceQuoteUnits) The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.

side (zero or one occurrence; of the type QuotationSideEnum) The side (bid/mid/ask) of the measure.

currency (zero or one occurrence; of the type Currency) The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.

timing (zero or one occurrence; of the type QuoteTiming) When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.

Either

businessCenter (exactly one occurrence; of the type BusinessCenter) A city or other business center.

Or

exchangeld (exactly one occurrence; of the type Exchangeld) The exchange (e.g. stock or futures exchange) from which the quote is obtained.

informationSource (zero or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

time (zero or one occurrence; of the type xsd:dateTime) When the quote was observed or derived.

valuationDate (zero or one occurrence; of the type xsd:date) When the quote was computed.

expiryTime (zero or one occurrence; of the type xsd:dateTime) When does the quote cease to be valid.

cashFlowType (zero or one occurrence; of the type CashflowType) For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.

3.8.3 Used by:

- Complex type: MultiDimensionalPricingData
- Complex type: QuotationCharacteristics

3.8.4 Figure:

3.8.5 Schema Fragment:

```
<xsd:group name="QuotationCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group collecting a set of characteristics that can be used to
      describe a quotation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="measureType" type="AssetMeasureType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of the value that is measured. This could be an NPV,
          a cash flow, a clean price, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quoteUnits" type="PriceQuoteUnits" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The optional units that the measure is expressed in. If not
          supplied, this is assumed to be a price/value in currency
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

```

<xsd:element name="side" type="QuotationSideEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The side (bid/mid/ask) of the measure.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="currency" type="Currency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The optional currency that the measure is expressed in. If
      not supplied, this is defaulted from the reportingCurrency in
      the valuationScenarioDefinition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="timing" type="QuoteTiming" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When during a day the quote is for. Typically, if this
      element is supplied, the QuoteLocation needs also to be
      supplied.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group ref="QuoteLocation.model" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the quote is from.
    </xsd:documentation>
  </xsd:annotation>
</xsd:group>
<xsd:element name="informationSource" type="InformationSource" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The information source where a published or displayed market
      rate will be obtained, e.g. Telerate Page 3750.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="time" type="xsd:dateTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When the quote was observed or derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valuationDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When the quote was computed.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="expiryTime" type="xsd:dateTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When does the quote cease to be valid.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashFlowType" type="CashflowType" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      For cash flows, the type of the cash flows. Examples include:
      Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee,
      etc.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>

```

3.9 QuoteLocation.model

3.9.1 Description:

A group describing where a quote was or will be obtained, e.g. observed or calculated.

3.9.2 Contents:

Either

businessCenter (exactly one occurrence; of the type BusinessCenter) A city or other business center.

Or

exchangeId (exactly one occurrence; of the type ExchangeId) The exchange (e.g. stock or futures exchange) from which the quote is obtained.

3.9.3 Used by:

3.9.4 Figure:

3.9.5 Schema Fragment:

```
<xsd:group name="QuoteLocation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group describing where a quote was or will be obtained, e.g.
      observed or calculated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="businessCenter" type="BusinessCenter">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A city or other business center.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exchangeId" type="ExchangeId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The exchange (e.g. stock or futures exchange) from which the
          quote is obtained.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/coding-scheme/asset-pool">
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:complexType name="ActualPrice">
    <xsd:sequence>
      <xsd:element name="currency" type="Currency" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the currency associated with the net price. This
            element is not present if the price is expressed in
            percentage terms (as specified through the priceExpression
            element).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="amount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the net price amount. In the case of a fixed
            income security or a convertible bond, this price includes
            the accrued interests.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="priceExpression" type="PriceExpressionEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies whether the price is expressed in absolute or
            relative terms.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AnyAssetReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A reference to an asset, e.g. a portfolio, trade, or reference
        instrument..
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="Asset" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A generic type describing the basic components of an asset.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="instrumentId" type="InstrumentId" maxOccurs="unbounded"/>
      <xsd:element name="description" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The long name of a security.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
  <xsd:complexType name="AssetMeasureType">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A scheme identifying the types of measures that can be used to
        describe an asset.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="assetMeasureScheme" default="http://www.fpml.org/coding-scheme/asset-measure-scheme"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="AssetPool">
    <xsd:annotation>
```

```

<xsd:documentation xml:lang="en">
  Characterise the asset pool behind an asset backed bond.
</xsd:documentation>
</xsd:annotation>
</xsd:sequence>
<xsd:group ref="VersionHistory.model" minOccurs="0"/>
<xsd:element name="initialFactor" type="xsd:decimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The part of the mortgage that is outstanding on trade
      inception, i.e. has not been repaid yet as principal. It is
      expressed as a multiplier factor to the mortgage: 1 means
      that the whole mortgage amount is outstanding, 0.8 means
      that 20% has been repaid.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="currentFactor" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The part of the mortgage that is currently outstanding. It
      is expressed similarly to the initial factor, as factor
      multiplier to the mortgage. This term is formally defined
      as part of the "ISDA Standard Terms Supplement for use with
      credit derivatives transactions on mortgage-backed security
      with pas-as-you-go or physical settlement".
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AssetReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Asset"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BasicQuotation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Some kind of numerical measure about an asset, eg. its NPV,
      together with characteristics of that measure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Quotation.model"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Basket">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the underlying features of a basket swap. Each
      of the basket constituents are described through an embedded
      component, the basketConstituentsType.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute
          the underlyer of the swap. In the case of a basket swap,
          this element is used to reference both the number of basket
          units, and the number of each asset components of the
          basket when these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketConstituent" type="BasketConstituent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes each of the components of the basket.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketDivisor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            Specifies the basket divisor amount. This value is normally
            used to adjust the constituent weight for pricing or to
            adjust for dividends, or other corporate actions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:group ref="BasketIdentifier.model" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reuses the group that specifies a name and an identifier
            for a given basket.
        </xsd:documentation>
    </xsd:annotation>
</xsd:group>
<xsd:element name="basketCurrency" type="Currency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the currency for this basket.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="BasketConstituent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing each of the constituents of a basket.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element ref="underlyingAsset"/>
    <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the weight of each of the underlyer constituent
                within the basket, either in absolute or relative terms.
                This is an optional component, as certain swaps do not
                specify a specific weight for each of their basket
                constituents.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the dividend payout ratio associated with an
                equity underlyer. A basket swap can have different payout
                ratios across the various underlying constituents. In
                certain cases the actual ratio is not known on trade
                inception, and only general conditions are then specified.
                Users should note that FpML makes a distinction between the
                derivative contract and the underlyer of the contract. It
                would be better if the agreed dividend payout on a
                derivative contract was modelled at the level of the
                derivative contract, an approach which may be adopted in
                the next major version of FpML.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="underlyerPrice" type="Price" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the price that is associated with each of the
                basket constituents. This component is optional, as it is
                not absolutely required to accurately describe the
                economics of the trade, considering the price that
                characterizes the equity swap is associated to the leg of
                the trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="underlyerNotional" type="Money" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the notional (i.e. price * quantity) that is
                associated with each of the basket constituents. This
                component is optional, as it is not absolutely required to
                accurately describe the economics of the trade, considering
                the notional that characterizes the equity swap is
                associated to the leg of the trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>

```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="underlyerSpread" type="SpreadScheduleReference" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Provides a link to the spread schedule used for this
        underlyer.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The next upcoming coupon payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="BasketId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="basketIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BasketName">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="basketNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Bond">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:group ref="BondContent.model"/>
        <xsd:element name="parValue" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the nominal amount of a fixed income security
              or convertible bond.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="faceAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the total amount of the issue. Corresponds to
              the par value multiplied by the number of issued
              security.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BondCalculation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Cash">
  <xsd:complexContent>
    <xsd:extension base="Asset">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Commission">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the commission that will be charged for each
      of the hedge transactions.
    </xsd:documentation>
  </xsd:annotation>

```



```

<xsd:sequence>
  <xsd:element name="commissionDenomination" type="CommissionDenominationEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The type of units used to express a commission.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="commissionAmount" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The commission amount, expressed in the way indicated by
        the commissionType element.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="commissionPerTrade" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The total commission per trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        FX Rates that have been used to convert commissions to a
        single currency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ConstituentWeight">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the weight of each of the underlyer
      constituent within the basket, either in absolute or relative
      terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="openUnits" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units (index or securities) that constitute
          the underlyer of the swap. In the case of a basket swap,
          this element is used to reference both the number of basket
          units, and the number of each asset components of the
          basket when these are expressed in absolute terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketPercentage" type="RestrictedPercentage">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The relative weight of each respective basket constituent,
          expressed in percentage. A basket percentage of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The relative weight of each respective basket constituent,
          expressed as a monetary amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="ConvertibleBond">
  <xsd:complexContent>
    <xsd:extension base="Bond">
      <xsd:sequence>

```

```

<xsd:element name="underlyingEquity" type="EquityAsset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the equity in which the convertible bond can
      be converted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="redemptionDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Earlier date between the convertible bond put dates and
      its maturity date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CouponType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a scheme of values for specifying if the bond has a
      variable coupon, step-up/down coupon or a zero-coupon.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="couponTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Deposit">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the deposit, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the deposit pays, e.g.
              6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the deposit.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DividendPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend payout ratio associated with an
      equity underlyer. In certain cases the actual ratio is not
      known on trade inception, and only general conditions are then
      specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="dividendPayoutRatio" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the actual dividend payout ratio associated
            with the equity underlyer.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dividendPayoutConditions" type="xsd:string">

```

```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the dividend payout conditions that will be
            applied in the case where the actual ratio is not known,
            typically because of regulatory or legal uncertainties.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="dividendPayment" type="PendingPayment" minOccurs="0" maxOccurs="unbound">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The next upcoming dividend payment or payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityAsset">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTraded" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="ExchangeIdentifier.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTradedContract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type an Exchange Traded Contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be
              associated with the number of units.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="contractReference" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract that can be referenced, besides
              the undelyer type.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date when the contract expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeTradedFund">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fund manager that is in charge of the
              fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

</xsd:complexType>
<xsd:complexType name="FacilityType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the type of loan facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="facilityTypeScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Future">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be
              associated with the number of units.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="futureContractReference" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the future contract that can be referenced,
              besides the equity or index reference defined as part
              of the UnderlyerAsset type.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="maturity" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date when the future contract expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FutureId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a short form unique identifier for a future
      contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="futureIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FxConversion">
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
    <xsd:element name="fxRate" type="FxRate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="FxRateAsset">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="rateSource" type="FxSpotRateSource" minOccurs="0">

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```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the source of the FX rate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Index">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="futureId" type="FutureId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A short form unique identifier for the reference future
              contract in the case of an index underlying.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Lien">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the liens associated with a loan facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="lienScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Loan">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a loan underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the borrower. There can be more than one
              borrower. It is meant to be used in the event that
              there is no Bloomberg Id or the Secured List isn't
              applicable.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:element name="borrower" type="LegalEntity"/>
          <xsd:element name="borrowerReference" type="LegalEntityReference"/>
        </xsd:choice>
        <xsd:element name="lien" type="Lien" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the seniority level of the lien.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="facilityType" type="FacilityType" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of loan facility (letter of credit, revolving,
              ...).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="maturity" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date when the principal amount of the loan becomes
              due and payable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0">

```

```

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

```

```

</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MortgageSector">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the typology of mortgage obligations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mortgageSectorScheme" type="xsd:anyURI" default="http://www.fpml.org/mortgageSectorScheme"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MutualFund">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="openEndedFund" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Boolean indicator to specify whether the mutual fund is
              an open-ended mutual fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fund manager that is in charge of the
              fund.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PendingPayment">
  <xsd:annotation>
    <xsd:documentation>
      A structure representing a pending dividend or coupon payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that the dividend or coupon is due.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of the dividend or coupon payment. Value of
          dividends or coupon between ex and pay date. Stock: if we
          are between ex-date and pay-date and the dividend is
          payable under the swap, then this should be the ex-div
          amount * # of securities. Bond: regardless of where we are
          vis-a-vis resets: (coupon % * face of bonds on swap * (bond
          day count fraction using days last coupon pay date of the
          bond through today)).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accruedInterest" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accrued interest on the dividend or coupon payment. When
          the TRS is structured to pay a dividend or coupon on reset
          after payable date, you may earn interest on these amounts.
          This field indicates the interest accrued on
          dividend/coupon from pay date to statement date. This will
          only apply to a handful of agreements where dividendss are
          held to the next reset AND you receive/pay interest on
          unpaid amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Price">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type describing the strike price.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="commission" type="Commission" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This optional component specifies the commission to be
        charged for executing the hedge transactions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a
          date is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amountRelativeTo" type="AmountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The href attribute value will be a pointer style
          reference to the element or component elsewhere in the
          document where the anchor amount is defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:sequence>
    <xsd:element name="grossPrice" type="ActualPrice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the price of the underlyer, before
          commissions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="netPrice" type="ActualPrice">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the price of the underlyer, net of
          commissions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accruedInterestPrice" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the accrued interest that are part of the
          dirty price in the case of a fixed income security or a
          convertible bond. Expressed in percentage of the
          notional.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxConversion" type="FxConversion" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the currency conversion rate that applies to
          an amount. This rate can either be defined elsewhere in
          the document (case of a quanto swap), or explicitly
          described through this component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:choice>
  <xsd:element name="cleanNetPrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The net price excluding accrued interest. The "Dirty Price"
        for bonds is put in the "netPrice" element, which includes
        accrued interest. Thus netPrice - cleanNetPrice =
        accruedInterest. The currency and price expression for this
        field are the same as those for the (dirty) netPrice.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">

```



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        <xsd:annotation>
          <xsd:documentation>
            Allows information about how the price was quoted to be
            provided.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
<xsd:complexType name="PriceQuoteUnits">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The units in which a price is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="priceQuoteUnitsScheme" type="xsd:anyURI" default="http://www.fpml.org/priceQuoteUnitsScheme"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QuotationCharacteristics">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a set of characteristics that describe a
      quotation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="QuotationCharacteristics.model"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="QuoteTiming">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of the time of the quote.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="quoteTimingScheme" type="xsd:anyURI" default="http://www.fpml.org/quoteTimingScheme"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RateIndex">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
        <xsd:element name="term" type="Interval">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the term of the simple swap, e.g. 5Y.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the frequency at which the index pays, e.g.
              6M.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count basis for the index.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SimpleCreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="CreditEntity.model">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The reference entity, index, etc. upon which the CDS is
    
```

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

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type describing a single underlyer
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element ref="underlyingAsset"/>
  <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of units (index or securities) that constitute
        the underlyer of the swap. In the case of a basket swap,
        this element is used to reference both the number of basket
        units, and the number of each asset components of the
        basket when these are expressed in absolute terms.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the dividend payout ratio associated with an
        equity underlyer. A basket swap can have different payout
        ratios across the various underlying constituents. In
        certain cases the actual ratio is not known on trade
        inception, and only general conditions are then specified.
        Users should note that FpML makes a distinction between the
        derivative contract and the underlyer of the contract. It
        would be better if the agreed dividend payout on a
        derivative contract was modelled at the level of the
        derivative contract, an approach which may be adopted in
        the next major version of FpML.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The next upcoming coupon payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Underlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the whole set of possible underlyers: single
      underlyers or multiple underlyers, each of these having either
      security or index components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="singleUnderlyer" type="SingleUnderlyer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has only one asset
          component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basket" type="Basket">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the swap's underlyer when it has multiple asset
          components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="UnderlyingAsset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the basic components of a security of index
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Asset">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            The currency in which an amount is denominated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeId" type="ExchangeId" minOccurs="0"/>
<xsd:element name="clearanceSystem" type="ClearanceSystem" minOccurs="0"/>
<xsd:element name="definition" type="ProductReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An optional reference to a full FpML product that
            defines the simple product in greater detail. In case
            of inconsistency between the terms of the simple
            product and those of the detailed definition, the
            values in the simple product override those in the
            detailed definition.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="UnderlyingAssetTranche">
    <xsd:simpleContent>
        <xsd:extension base="xsd:token">
            <xsd:attribute name="loanTrancheScheme" type="xsd:anyURI" default="http://www.fpml.org/
        </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:element name="bond" type="Bond" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the underlying asset when it is a bond.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cash" type="Cash" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines a simple underlying asset type that is a cash payment.
            Used for specifying discounting factors for future cash flows
            in the pricing and risk model.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="convertibleBond" type="ConvertibleBond" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the underlying asset when it is a convertible bond.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="deposit" type="Deposit" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines a simple underlying asset that is a term deposit.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equity" type="EquityAsset" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the underlying asset when it is a listed equity.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedFund" type="ExchangeTradedFund" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the underlying asset when it is an exchange-traded
            fund.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="future" type="Future" substitutionGroup="underlyingAsset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the underlying asset when it is a listed future
            contract.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>

```

```

<xsd:element name="fxRate" type="FxRateAsset" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset type that is an FX rate. Used
      for specifying FX rates in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="index" type="Index" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a financial index.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="loan" type="Loan" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a loan.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mortgage" type="Mortgage" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines an underlying asset that is a mortgage.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mutualFund" type="MutualFund" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the underlying asset when it is a mutual fund.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="rateIndex" type="RateIndex" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is an interest rate
      index. Used for specifying benchmark assets in the market
      environment in the pricing and risk model.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleCreditDefaultSwap" type="SimpleCreditDefaultSwap" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a credit default
      swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleFra" type="SimpleFra" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a forward rate
      agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="simpleIrSwap" type="SimpleIRSwap" substitutionGroup="underlyingAsset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a simple underlying asset that is a swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="underlyingAsset" type="Asset" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Define the underlying asset when it is a listed security.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="BasketIdentifier.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies a name and an identifier for a given
      basket.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>

```

```

<xsd:sequence>
  <xsd:element name="basketName" type="BasketName">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The name of the basket expressed as a free format string.
        FpML does not define usage rules for this element.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="basketId" type="BasketId" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS basket identifier
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:sequence>
  <xsd:element name="basketId" type="BasketId" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS basket identifier
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:group>
<xsd:group name="BondCalculation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Calculation elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the frequency at which the bond pays, e.g. 6M.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count basis for the bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="BondChoice.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which provides choices between all bond
      underlyers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element ref="bond">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A bond instrument referenced by a contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="convertibleBond">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A convertible bond instrument referenced by a contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
<xsd:group name="BondContent.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group that specifies Bond Content elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies the issuer name of a fixed income security or
    convertible bond. This name can either be explicitly
    stated, or specified as an href into another element of the
    document, such as the obligor
  </xsd:documentation>
</xsd:annotation>
<xsd:element name="issuerName" type="xsd:string"/>
<xsd:element name="issuerPartyReference" type="PartyReference"/>
</xsd:choice>
<xsd:element name="seniority" type="CreditSeniority" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The repayment precedence of a debt instrument.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="couponType" type="CouponType" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies if the bond has a variable coupon, step-up/down
      coupon or a zero-coupon.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="couponRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the coupon rate (expressed in percentage) of a
      fixed income security or convertible bond.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturity" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date when the principal amount of a security becomes
      due and payable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="CreditEntity.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An item which has credit characteristics that can be modeled,
      e.g. a firm, index, or region.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="referenceEntity" type="LegalEntity">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The entity for which this is defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditEntityReference" type="LegalEntityReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An XML reference a credit entity defined elsewhere in the
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
<xsd:group name="ExchangeIdentifier.model">
  <xsd:sequence>
    <xsd:element name="relatedExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A short form unique identifier for a related exchange. If
          the element is not present then the exchange shall be the
          primary exchange on which listed futures and options on the
          underlying are listed. The term "Exchange" is assumed to
          have the meaning as defined in the ISDA 2002 Equity
          Derivatives Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

<xsd:element name="optionsExchangeId" type="ExchangeId" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for an exchange on which the
      reference option contract is listed. This is to address the
      case where the reference exchange for the future is
      different than the one for the option. The options Exchange
      is referenced on share options when Merger Elections are
      selected as Options Exchange Adjustment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="Quotation.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Some kind of numerical measure about an asset, eg. its price or
      NPV, together with characteristics of that measure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="value" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the the quotation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="QuotationCharacteristics.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The characteristics of the quotation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:group>
<xsd:group name="QuotationCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group collecting a set of characteristics that can be used to
      describe a quotation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="measureType" type="AssetMeasureType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of the value that is measured. This could be an
          NPV, a cash flow, a clean price, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quoteUnits" type="PriceQuoteUnits" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The optional units that the measure is expressed in. If not
          supplied, this is assumed to be a price/value in currency
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="side" type="QuotationSideEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The side (bid/mid/ask) of the measure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The optional currency that the measure is expressed in. If
          not supplied, this is defaulted from the reportingCurrency
          in the valuationScenarioDefinition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="timing" type="QuoteTiming" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When during a day the quote is for. Typically, if this

```



```

        element is supplied, the QuoteLocation needs also to be
        supplied.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:group ref="QuoteLocation.model" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Where the quote is from.
        </xsd:documentation>
    </xsd:annotation>
</xsd:group>
<xsd:element name="informationSource" type="InformationSource" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The information source where a published or displayed
            market rate will be obtained, e.g. Telerate Page 3750.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="time" type="xsd:dateTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When the quote was observed or derived.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="valuationDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When the quote was computed.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="expiryTime" type="xsd:dateTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When does the quote cease to be valid.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cashFlowType" type="CashflowType" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For cash flows, the type of the cash flows. Examples
            include: Coupon payment, Premium Fee, Settlement Fee,
            Brokerage Fee, etc.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="QuoteLocation.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A group describing where a quote was or will be obtained, e.g.
            observed or calculated.
        </xsd:documentation>
    </xsd:annotation>
<xsd:choice>
    <xsd:element name="businessCenter" type="BusinessCenter">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A city or other business center.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="exchangeId" type="ExchangeId">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The exchange (e.g. stock or futures exchange) from which
                the quote is obtained.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Bond Options Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	5
1.1	BondOption	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	BondOptionStrike	7
1.2.1	Description:	7
1.2.2	Contents:	7
1.2.3	Used by:	7
1.2.4	Derived Types:	7
1.2.5	Figure:	7
1.2.6	Schema Fragment:	7
1.3	MakeWholeAmount	8
1.3.1	Description:	8
1.3.2	Contents:	8
1.3.3	Used by:	8
1.3.4	Derived Types:	8
1.3.5	Figure:	8
1.3.6	Schema Fragment:	8
1.4	ReferenceSwapCurve	9
1.4.1	Description:	9
1.4.2	Contents:	9
1.4.3	Used by:	9
1.4.4	Derived Types:	9
1.4.5	Figure:	9
1.4.6	Schema Fragment:	9
1.5	SwapCurveValuation	10
1.5.1	Description:	10
1.5.2	Contents:	10
1.5.3	Used by:	10
1.5.4	Derived Types:	10
1.5.5	Figure:	10
1.5.6	Schema Fragment:	10
2	Global Elements	11
2.1	bondOption	12
2.1.1	Description:	12
2.1.2	Contents:	12
2.1.3	Used by:	12
2.1.4	Substituted by:	12
2.1.5	Figure:	12
2.1.6	Schema Fragment:	12
3	Schema listing	13

1 Global Complex Types

1.1 BondOption

1.1.1 Description:

A Bond Option

1.1.2 Contents:

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

- Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

strike (exactly one occurrence; of the type BondOptionStrike) Strike of the the Bond Option.

Either

bond (exactly one occurrence; of the type Bond) Defines the underlying asset when it is a bond.

Or

convertibleBond (exactly one occurrence; of the type ConvertibleBond) Defines the underlying asset when it is a convertible bond.

1.1.3 Used by:

- Element: bondOption

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="BondOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Bond Option
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="BondOptionStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Strike of the the Bond Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BondChoice.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 BondOptionStrike

1.2.1 Description:

A complex type to specify the strike of a bond or convertible bond option.

1.2.2 Contents:

Either

referenceSwapCurve (exactly one occurrence; of the type ReferenceSwapCurve) The strike of an option when expressed by reference to a swap curve. (Typically the case for a convertible bond option.)

Or

price (exactly one occurrence; of the type OptionStrike)

1.2.3 Used by:

- Complex type: BondOption

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="BondOptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify the strike of a bond or convertible
      bond option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="referenceSwapCurve" type="ReferenceSwapCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of an option when expressed by reference to a swap
          curve. (Typically the case for a convertible bond option.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="price" type="OptionStrike"/>
  </xsd:choice>
</xsd:complexType>
```


1.3 MakeWholeAmount

1.3.1 Description:

A complex type to specify the amount to be paid by the buyer of the option if the option is exercised prior to the Early Call Date (Typically applicable to the convertible bond options).

1.3.2 Contents:

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

- A complex type to specify a valuation swap curve, which is used as part of the strike construct for the bond and convertible bond options.

interpolationMethod (zero or one occurrence; of the type InterpolationMethod) The type of interpolation method that the calculation agent reserves the right to use.

earlyCallDate (exactly one occurrence; of the type IdentifiedDate) Date prior to which the option buyer will have to pay a Make Whole Amount to the option seller if he/she exercises the option.

1.3.3 Used by:

- Complex type: ReferenceSwapCurve

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="MakeWholeAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify the amount to be paid by the buyer of
      the option if the option is exercised prior to the Early Call
      Date (Typically applicable to the convertible bond options).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SwapCurveValuation">
      <xsd:sequence>
        <xsd:element name="interpolationMethod" type="InterpolationMethod" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of interpolation method that the calculation
              agent reserves the right to use.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyCallDate" type="IdentifiedDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Date prior to which the option buyer will have to pay a
              Make Whole Amount to the option seller if he/she
              exercises the option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 ReferenceSwapCurve

1.4.1 Description:

A complex type used to specify the option and convertible bond option strike when expressed in reference to a swap curve.

1.4.2 Contents:

swapUnwindValue (exactly one occurrence; of the type SwapCurveValuation)

makeWholeAmount (zero or one occurrence; of the type MakeWholeAmount) Amount to be paid by the buyer of the option if the option is exercised prior to the Early Call Date. (The market practice in the convertible bond option space being that the buyer should be penalized if he/she exercises the option early on.)

1.4.3 Used by:

- Complex type: BondOptionStrike

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="ReferenceSwapCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type used to specify the option and convertible bond
      option strike when expressed in reference to a swap curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="swapUnwindValue" type="SwapCurveValuation"/>
    <xsd:element name="makeWholeAmount" type="MakeWholeAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Amount to be paid by the buyer of the option if the option is
          exercised prior to the Early Call Date. (The market practice
          in the convertible bond option space being that the buyer
          should be penalized if he/she exercises the option early on.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.5 SwapCurveValuation

1.5.1 Description:

A complex type to specify a valuation swap curve, which is used as part of the strike construct for the bond and convertible bond options.

1.5.2 Contents:

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (zero or one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

spread (exactly one occurrence; of the type xsd:decimal) Spread in basis points over the floating rate index.

side (zero or one occurrence; of the type QuotationSideEnum) The side (bid/mid/ask) of the measure.

1.5.3 Used by:

- Complex type: MakeWholeAmount
- Complex type: ReferenceSwapCurve

1.5.4 Derived Types:

- Complex type: MakeWholeAmount

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="SwapCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify a valuation swap curve, which is used
      as part of the strike construct for the bond and convertible bond
      options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="FloatingRateIndex.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the benchmark floating rate index and the ISDA
          Designated Maturity, i.e. the tenor of the floating rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="spread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Spread in basis points over the floating rate index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="side" type="QuotationSideEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The side (bid/mid/ask) of the measure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 bondOption

2.1.1 Description:

A component describing a Bond Option product.

2.1.2 Contents:

Element bondOption is defined by the complex type BondOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="bondOption" type="BondOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Bond Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-option-shared-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-mktenv-4-4.xsd"/>
  <xsd:complexType name="BondOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Bond Option
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="OptionBaseExtended">
        <xsd:sequence>
          <xsd:element name="strike" type="BondOptionStrike">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Strike of the the Bond Option.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:group ref="BondChoice.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="BondOptionStrike">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A complex type to specify the strike of a bond or convertible bond option.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
      <xsd:element name="referenceSwapCurve" type="ReferenceSwapCurve">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The strike of an option when expressed by reference to a swap curve. (Typically the case for a convertible bond option.)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="price" type="OptionStrike"/>
    </xsd:choice>
  </xsd:complexType>
  <xsd:complexType name="MakeWholeAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A complex type to specify the amount to be paid by the buyer of the option if the option is exercised prior to the Early Call Date (Typically applicable to the convertible bond options).
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SwapCurveValuation">
        <xsd:sequence>
          <xsd:element name="interpolationMethod" type="InterpolationMethod" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The type of interpolation method that the calculation agent reserves the right to use.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="earlyCallDate" type="IdentifiedDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Date prior to which the option buyer will have to pay a Make Whole Amount to the option seller if he/she exercises the option.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="ReferenceSwapCurve">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
```

```

    A complex type used to specify the option and convertible bond
    option strike when expressed in reference to a swap curve.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="swapUnwindValue" type="SwapCurveValuation"/>
  <xsd:element name="makeWholeAmount" type="MakeWholeAmount" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Amount to be paid by the buyer of the option if the option
        is exercised prior to the Early Call Date. (The market
        practice in the convertible bond option space being that
        the buyer should be penalized if he/she exercises the
        option early on.)
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SwapCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify a valuation swap curve, which is used
      as part of the strike construct for the bond and convertible
      bond options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="FloatingRateIndex.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the benchmark floating rate index and the ISDA
          Designated Maturity, i.e. the tenor of the floating rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="spread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Spread in basis points over the floating rate index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="side" type="QuotationSideEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The side (bid/mid/ask) of the measure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:element name="bondOption" type="BondOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Bond Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```



Financial products Markup Language

FpML - Credit Derivative Component Definitions

Version: 4.4

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

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Table Of Contents

1	Global Complex Types	10
1.1	AdditionalFixedPayments	11
1.1.1	Description:	11
1.1.2	Contents:	11
1.1.3	Used by:	11
1.1.4	Derived Types:	11
1.1.5	Figure:	11
1.1.6	Schema Fragment:	11
1.2	AdditionalTerm	12
1.2.1	Description:	12
1.2.2	Contents:	12
1.2.3	Used by:	12
1.2.4	Derived Types:	12
1.2.5	Figure:	12
1.2.6	Schema Fragment:	12
1.3	AdjustedPaymentDates	13
1.3.1	Description:	13
1.3.2	Contents:	13
1.3.3	Used by:	13
1.3.4	Derived Types:	13
1.3.5	Figure:	13
1.3.6	Schema Fragment:	13
1.4	BasketReferenceInformation	14
1.4.1	Description:	14
1.4.2	Contents:	14
1.4.3	Used by:	14
1.4.4	Derived Types:	14
1.4.5	Figure:	14
1.4.6	Schema Fragment:	14
1.5	CalculationAmount	16
1.5.1	Description:	16
1.5.2	Contents:	16
1.5.3	Used by:	16
1.5.4	Derived Types:	16
1.5.5	Figure:	16
1.5.6	Schema Fragment:	16
1.6	CashSettlementTerms	17
1.6.1	Description:	17
1.6.2	Contents:	17
1.6.3	Used by:	17
1.6.4	Derived Types:	17
1.6.5	Figure:	17
1.6.6	Schema Fragment:	17
1.7	CreditDefaultSwap	20
1.7.1	Description:	20
1.7.2	Contents:	20
1.7.3	Used by:	20
1.7.4	Derived Types:	20
1.7.5	Figure:	20
1.7.6	Schema Fragment:	20
1.8	CreditDefaultSwapOption	22
1.8.1	Description:	22
1.8.2	Contents:	22
1.8.3	Used by:	22
1.8.4	Derived Types:	22
1.8.5	Figure:	22
1.8.6	Schema Fragment:	22
1.9	CreditOptionStrike	23
1.9.1	Description:	23
1.9.2	Contents:	23

1.9.3	Used by:	23
1.9.4	Derived Types:	23
1.9.5	Figure:	23
1.9.6	Schema Fragment:	23
1.10	DeliverableObligations	24
1.10.1	Description:	24
1.10.2	Contents:	24
1.10.3	Used by:	25
1.10.4	Derived Types:	25
1.10.5	Figure:	25
1.10.6	Schema Fragment:	25
1.11	DeprecatedScheduledTerminationDate	29
1.11.1	Description:	29
1.11.2	Contents:	29
1.11.3	Used by:	29
1.11.4	Derived Types:	29
1.11.5	Figure:	29
1.11.6	Schema Fragment:	29
1.12	EntityType	30
1.12.1	Description:	30
1.12.2	Contents:	30
1.12.3	Used by:	30
1.12.4	Derived Types:	30
1.12.5	Figure:	30
1.12.6	Schema Fragment:	30
1.13	FeeLeg	31
1.13.1	Description:	31
1.13.2	Contents:	31
1.13.3	Used by:	31
1.13.4	Derived Types:	31
1.13.5	Figure:	31
1.13.6	Schema Fragment:	31
1.14	FixedAmountCalculation	33
1.14.1	Description:	33
1.14.2	Contents:	33
1.14.3	Used by:	33
1.14.4	Derived Types:	33
1.14.5	Figure:	33
1.14.6	Schema Fragment:	33
1.15	FixedRate	34
1.15.1	Description:	34
1.15.2	Contents:	34
1.15.3	Used by:	34
1.15.4	Derived Types:	34
1.15.5	Figure:	34
1.15.6	Schema Fragment:	34
1.16	FixedRateReference	35
1.16.1	Description:	35
1.16.2	Contents:	35
1.16.3	Used by:	35
1.16.4	Derived Types:	35
1.16.5	Figure:	35
1.16.6	Schema Fragment:	35
1.17	FloatingAmountEvents	36
1.17.1	Description:	36
1.17.2	Contents:	36
1.17.3	Used by:	36
1.17.4	Derived Types:	36
1.17.5	Figure:	36
1.17.6	Schema Fragment:	36
1.18	FloatingAmountProvisions	38
1.18.1	Description:	38
1.18.2	Contents:	38
1.18.3	Used by:	38

1.18.4	Derived Types:	38
1.18.5	Figure:	38
1.18.6	Schema Fragment:	38
1.19	GeneralTerms	39
1.19.1	Description:	39
1.19.2	Contents:	39
1.19.3	Used by:	39
1.19.4	Derived Types:	39
1.19.5	Figure:	39
1.19.6	Schema Fragment:	39
1.20	IndexAnnexSource	42
1.20.1	Description:	42
1.20.2	Contents:	42
1.20.3	Used by:	42
1.20.4	Derived Types:	42
1.20.5	Figure:	42
1.20.6	Schema Fragment:	42
1.21	IndexId	43
1.21.1	Description:	43
1.21.2	Contents:	43
1.21.3	Used by:	43
1.21.4	Derived Types:	43
1.21.5	Figure:	43
1.21.6	Schema Fragment:	43
1.22	IndexName	44
1.22.1	Description:	44
1.22.2	Contents:	44
1.22.3	Used by:	44
1.22.4	Derived Types:	44
1.22.5	Figure:	44
1.22.6	Schema Fragment:	44
1.23	IndexReferenceInformation	45
1.23.1	Description:	45
1.23.2	Contents:	45
1.23.3	Used by:	45
1.23.4	Derived Types:	45
1.23.5	Figure:	45
1.23.6	Schema Fragment:	45
1.24	InitialPayment	47
1.24.1	Description:	47
1.24.2	Contents:	47
1.24.3	Used by:	47
1.24.4	Derived Types:	47
1.24.5	Figure:	47
1.24.6	Schema Fragment:	47
1.25	InterestShortFall	48
1.25.1	Description:	48
1.25.2	Contents:	48
1.25.3	Used by:	48
1.25.4	Derived Types:	48
1.25.5	Figure:	48
1.25.6	Schema Fragment:	48
1.26	LoanParticipation	49
1.26.1	Description:	49
1.26.2	Contents:	49
1.26.3	Used by:	49
1.26.4	Derived Types:	49
1.26.5	Figure:	49
1.26.6	Schema Fragment:	49
1.27	MatrixSource	50
1.27.1	Description:	50
1.27.2	Contents:	50
1.27.3	Used by:	50
1.27.4	Derived Types:	50

1.27.5	Figure:	50
1.27.6	Schema Fragment:	50
1.28	MultipleValuationDates	51
1.28.1	Description:	51
1.28.2	Contents:	51
1.28.3	Used by:	51
1.28.4	Derived Types:	51
1.28.5	Figure:	51
1.28.6	Schema Fragment:	51
1.29	NotDomesticCurrency	52
1.29.1	Description:	52
1.29.2	Contents:	52
1.29.3	Used by:	52
1.29.4	Derived Types:	52
1.29.5	Figure:	52
1.29.6	Schema Fragment:	52
1.30	Obligations	53
1.30.1	Description:	53
1.30.2	Contents:	53
1.30.3	Used by:	54
1.30.4	Derived Types:	54
1.30.5	Figure:	54
1.30.6	Schema Fragment:	54
1.31	PCDeliverableObligationCharac	57
1.31.1	Description:	57
1.31.2	Contents:	57
1.31.3	Used by:	57
1.31.4	Derived Types:	57
1.31.5	Figure:	57
1.31.6	Schema Fragment:	57
1.32	PeriodicPayment	58
1.32.1	Description:	58
1.32.2	Contents:	58
1.32.3	Used by:	58
1.32.4	Derived Types:	58
1.32.5	Figure:	58
1.32.6	Schema Fragment:	58
1.33	PhysicalSettlementPeriod	61
1.33.1	Description:	61
1.33.2	Contents:	61
1.33.3	Used by:	61
1.33.4	Derived Types:	61
1.33.5	Figure:	61
1.33.6	Schema Fragment:	61
1.34	PhysicalSettlementTerms	62
1.34.1	Description:	62
1.34.2	Contents:	62
1.34.3	Used by:	62
1.34.4	Derived Types:	62
1.34.5	Figure:	62
1.34.6	Schema Fragment:	62
1.35	ProtectionTerms	64
1.35.1	Description:	64
1.35.2	Contents:	64
1.35.3	Used by:	64
1.35.4	Derived Types:	64
1.35.5	Figure:	64
1.35.6	Schema Fragment:	64
1.36	ProtectionTermsReference	66
1.36.1	Description:	66
1.36.2	Contents:	66
1.36.3	Used by:	66
1.36.4	Derived Types:	66
1.36.5	Figure:	66

1.36.6	Schema Fragment:	66
1.37	ReferenceInformation	67
1.37.1	Description:	67
1.37.2	Contents:	67
1.37.3	Used by:	67
1.37.4	Derived Types:	67
1.37.5	Figure:	67
1.37.6	Schema Fragment:	67
1.38	ReferenceObligation	70
1.38.1	Description:	70
1.38.2	Contents:	70
1.38.3	Used by:	70
1.38.4	Derived Types:	70
1.38.5	Figure:	70
1.38.6	Schema Fragment:	70
1.39	ReferencePair	72
1.39.1	Description:	72
1.39.2	Contents:	72
1.39.3	Used by:	72
1.39.4	Derived Types:	72
1.39.5	Figure:	72
1.39.6	Schema Fragment:	72
1.40	ReferencePool	74
1.40.1	Description:	74
1.40.2	Contents:	74
1.40.3	Used by:	74
1.40.4	Derived Types:	74
1.40.5	Figure:	74
1.40.6	Schema Fragment:	74
1.41	ReferencePoolItem	75
1.41.1	Description:	75
1.41.2	Contents:	75
1.41.3	Used by:	75
1.41.4	Derived Types:	75
1.41.5	Figure:	75
1.41.6	Schema Fragment:	75
1.42	ScheduledTerminationDate	76
1.42.1	Description:	76
1.42.2	Contents:	76
1.42.3	Used by:	76
1.42.4	Derived Types:	76
1.42.5	Figure:	76
1.42.6	Schema Fragment:	76
1.43	SettledEntityMatrix	77
1.43.1	Description:	77
1.43.2	Contents:	77
1.43.3	Used by:	77
1.43.4	Derived Types:	77
1.43.5	Figure:	77
1.43.6	Schema Fragment:	77
1.44	SettlementTerms	78
1.44.1	Description:	78
1.44.2	Contents:	78
1.44.3	Used by:	78
1.44.4	Derived Types:	78
1.44.5	Figure:	78
1.44.6	Schema Fragment:	78
1.45	SettlementTermsReference	79
1.45.1	Description:	79
1.45.2	Contents:	79
1.45.3	Used by:	79
1.45.4	Derived Types:	79
1.45.5	Figure:	79
1.45.6	Schema Fragment:	79

1.46	SinglePayment	80
1.46.1	Description:	80
1.46.2	Contents:	80
1.46.3	Used by:	80
1.46.4	Derived Types:	80
1.46.5	Figure:	80
1.46.6	Schema Fragment:	80
1.47	SingleValuationDate	81
1.47.1	Description:	81
1.47.2	Contents:	81
1.47.3	Used by:	81
1.47.4	Derived Types:	81
1.47.5	Figure:	81
1.47.6	Schema Fragment:	81
1.48	SpecifiedCurrency	82
1.48.1	Description:	82
1.48.2	Contents:	82
1.48.3	Used by:	82
1.48.4	Derived Types:	82
1.48.5	Figure:	82
1.48.6	Schema Fragment:	82
1.49	Tranche	83
1.49.1	Description:	83
1.49.2	Contents:	83
1.49.3	Used by:	83
1.49.4	Derived Types:	83
1.49.5	Figure:	83
1.49.6	Schema Fragment:	83
1.50	ValuationDate	85
1.50.1	Description:	85
1.50.2	Contents:	85
1.50.3	Used by:	85
1.50.4	Derived Types:	85
1.50.5	Figure:	85
1.50.6	Schema Fragment:	85
2	Global Elements	86
2.1	creditDefaultSwap	87
2.1.1	Description:	87
2.1.2	Contents:	87
2.1.3	Used by:	87
2.1.4	Substituted by:	87
2.1.5	Figure:	87
2.1.6	Schema Fragment:	87
2.2	creditDefaultSwapOption	88
2.2.1	Description:	88
2.2.2	Contents:	88
2.2.3	Used by:	88
2.2.4	Substituted by:	88
2.2.5	Figure:	88
2.2.6	Schema Fragment:	88
3	Schema listing	89

1 Global Complex Types

1.1 AdditionalFixedPayments

1.1.1 Description:

1.1.2 Contents:

interestShortfallReimbursement (zero or one occurrence; of the type Empty) An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer of an actual interest amount in respect to the reference obligation that is greater than the expected interest amount. ISDA 2003 Term: Interest Shortfall Reimbursement.

principalShortfallReimbursement (zero or one occurrence; of the type Empty) An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer of an actual principal amount in respect to the reference obligation that is greater than the expected principal amount. ISDA 2003 Term: Principal Shortfall Reimbursement.

writedownReimbursement (zero or one occurrence; of the type Empty) An Additional Fixed Payment. Corresponds to the payment by or on behalf of the issuer of an amount in respect to the reference obligation in reduction of the prior writedowns. ISDA 2003 Term: Writedown Reimbursement.

1.1.3 Used by:

- Complex type: FloatingAmountEvents

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AdditionalFixedPayments">
  <xsd:sequence>
    <xsd:element name="interestShortfallReimbursement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An additional Fixed Payment Event. Corresponds to the payment
          by or on behalf of the Issuer of an actual interest amount in
          respect to the reference obligation that is greater than the
          expected interest amount. ISDA 2003 Term: Interest Shortfall
          Reimbursement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalShortfallReimbursement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An additional Fixed Payment Event. Corresponds to the payment
          by or on behalf of the Issuer of an actual principal amount
          in respect to the reference obligation that is greater than
          the expected principal amount. ISDA 2003 Term: Principal
          Shortfall Reimbursement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="writedownReimbursement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An Additional Fixed Payment. Corresponds to the payment by or
          on behalf of the issuer of an amount in respect to the
          reference obligation in reduction of the prior writedowns.
          ISDA 2003 Term: Writedown Reimbursement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 AdditionalTerm

1.2.1 Description:

1.2.2 Contents:

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

•

1.2.3 Used by:

- Complex type: GeneralTerms

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

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

1.3 AdjustedPaymentDates

1.3.1 Description:

1.3.2 Contents:

adjustedPaymentDate (exactly one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component (all dates the the Cashflows type are adjusted payment dates).

paymentAmount (exactly one occurrence; of the type Money) The currency amount of the payment.

1.3.3 Used by:

- Complex type: PeriodicPayment

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AdjustedPaymentDates">
  <xsd:sequence>
    <xsd:element name="adjustedPaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve as a
          cashflow type component (all dates the the Cashflows type are
          adjusted payment dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.4 BasketReferenceInformation

1.4.1 Description:

CDS Basket Reference Information

1.4.2 Contents:

referencePool (exactly one occurrence; of the type ReferencePool) This element contains all the reference pool items to define the reference entity and reference obligation(s) in the basket

Either

tranche (exactly one occurrence; of the type Tranche) This element contains CDS tranche terms.

1.4.3 Used by:

- Complex type: GeneralTerms

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="BasketReferenceInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      CDS Basket Reference Information
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="BasketIdentifier.model" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reuses the group that specifies a name and an identifier for
          a given basket.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="referencePool" type="ReferencePool">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element contains all the reference pool items to define
          the reference entity and reference obligation(s) in the
          basket
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:sequence>
        <xsd:element name="nthToDefault" type="xsd:positiveInteger">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              N th reference obligation to default triggers payout.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="mthToDefault" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              M th reference obligation to default to allow
              representation of N th to M th defaults.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:element name="tranche" type="Tranche">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            This element contains CDS tranche terms.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```


1.5 CalculationAmount

1.5.1 Description:

1.5.2 Contents:

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

- A type defining a currency amount.

step (zero or more occurrences; of the type Step) A schedule of step date and value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.

1.5.3 Used by:

- Complex type: FixedAmountCalculation

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="CalculationAmount">
  <xsd:complexContent>
    <xsd:extension base="Money">
      <xsd:sequence>
        <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A schedule of step date and value pairs. On each step
              date the associated step value becomes effective. A list
              of steps may be ordered in the document by ascending step
              date. An FpML document containing an unordered list of
              steps is still regarded as a conformant document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.6 CashSettlementTerms

1.6.1 Description:

1.6.2 Contents:

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

- **valuationDate** (zero or one occurrence; of the type ValuationDate) The number of business days after conditions to settlement have been satisfied when the calculation agent obtains a price quotation on the Reference Obligation for purposes of cash settlement. There may be one or more valuation dates. This is typically specified if the cash settlement amount is not a fixed amount. ISDA 2003 Term: Valuation Date
- valuationTime** (zero or one occurrence; of the type BusinessCenterTime) The time of day in the specified business center when the calculation agent seeks quotations for an amount of the reference obligation for purposes of cash settlement. ISDA 2003 Term: Valuation Time
- quotationMethod** (zero or one occurrence; of the type QuotationRateTypeEnum) The type of price quotations to be requested from dealers when determining the market value of the reference obligation for purposes of cash settlement. For example, Bid, Offer or Mid-market. ISDA 2003 Term: Quotation Method
- quotationAmount** (zero or one occurrence; of the type Money) In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the quotation amount specifies an upper limit to the outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount equal to the floating rate payer calculation amount. ISDA 2003 Term: Quotation Amount
- minimumQuotationAmount** (zero or one occurrence; of the type Money) In the determination of a cash settlement amount, if weighted average quotations are to be obtained, the minimum quotation amount specifies a minimum intended threshold amount of outstanding principal balance of the reference obligation for which the quote should be obtained. If not specified, the ISDA definitions provide for a fallback amount of the lower of either USD 1,000,000 (or its equivalent in the relevant obligation currency) or the quotation amount. ISDA 2003 Term: Minimum Quotation Amount
- dealer** (zero or more occurrences; of the type xsd:string) A dealer from whom quotations are obtained by the calculation agent on the reference obligation for purposes of cash settlement. ISDA 2003 Term: Dealer
- cashSettlementBusinessDays** (zero or one occurrence; of the type xsd:nonNegativeInteger) The number of business days used in the determination of the cash settlement payment date. If a cash settlement amount is specified, the cash settlement payment date will be this number of business days following the calculation of the final price. If a cash settlement amount is not specified, the cash settlement payment date will be this number of business days after all conditions to settlement are satisfied. ISDA 2003 Term: Cash Settlement Date
- cashSettlementAmount** (zero or one occurrence; of the type Money) The amount paid by the seller to the buyer for cash settlement on the cash settlement date. If not otherwise specified, would typically be calculated as 100 (or the Reference Price) minus the price of the Reference Obligation (all expressed as a percentage) times Floating Rate Payer Calculation Amount. ISDA 2003 Term: Cash Settlement Amount
- accruedInterest** (zero or one occurrence; of the type xsd:boolean) Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest
- valuationMethod** (zero or one occurrence; of the type ValuationMethodEnum) The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement. (ISDA 2003 Term: Valuation Method). For example, Market, Highest etc.

1.6.3 Used by:

- Complex type: CreditDefaultSwap

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:


```

<xsd:complexType name="CashSettlementTerms">
  <xsd:complexContent>
    <xsd:extension base="SettlementTerms">
      <xsd:sequence>
        <xsd:element name="valuationDate" type="ValuationDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of business days after conditions to
              settlement have been satisfied when the calculation agent
              obtains a price quotation on the Reference Obligation for
              purposes of cash settlement. There may be one or more
              valuation dates. This is typically specified if the cash
              settlement amount is not a fixed amount. ISDA 2003 Term:
              Valuation Date
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day in the specified business center when the
              calculation agent seeks quotations for an amount of the
              reference obligation for purposes of cash settlement.
              ISDA 2003 Term: Valuation Time
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="quotationMethod" type="QuotationRateTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of price quotations to be requested from dealers
              when determining the market value of the reference
              obligation for purposes of cash settlement. For example,
              Bid, Offer or Mid-market. ISDA 2003 Term: Quotation
              Method
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="quotationAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              In the determination of a cash settlement amount, if
              weighted average quotations are to be obtained, the
              quotation amount specifies an upper limit to the
              outstanding principal balance of the reference obligation
              for which the quote should be obtained. If not specified,
              the ISDA definitions provide for a fallback amount equal
              to the floating rate payer calculation amount. ISDA 2003
              Term: Quotation Amount
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="minimumQuotationAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              In the determination of a cash settlement amount, if
              weighted average quotations are to be obtained, the
              minimum quotation amount specifies a minimum intended
              threshold amount of outstanding principal balance of the
              reference obligation for which the quote should be
              obtained. If not specified, the ISDA definitions provide
              for a fallback amount of the lower of either USD
              1,000,000 (or its equivalent in the relevant obligation
              currency) or the quotation amount. ISDA 2003 Term:
              Minimum Quotation Amount
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dealer" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A dealer from whom quotations are obtained by the
              calculation agent on the reference obligation for
              purposes of cash settlement. ISDA 2003 Term: Dealer
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="cashSettlementBusinessDays" type="xsd:nonNegativeInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of business days used in the determination of
              the cash settlement payment date. If a cash settlement
              amount is specified, the cash settlement payment date
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

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

```

</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementAmount" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount paid by the seller to the buyer for cash
      settlement on the cash settlement date. If not otherwise
      specified, would typically be calculated as 100 (or the
      Reference Price) minus the price of the Reference
      Obligation (all expressed as a percentage) times Floating
      Rate Payer Calculation Amount. ISDA 2003 Term: Cash
      Settlement Amount
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="accruedInterest" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates whether accrued interest is included (true) or
      not (false). For cash settlement this specifies whether
      quotations should be obtained inclusive or not of accrued
      interest. For physical settlement this specifies whether
      the buyer should deliver the obligation with an
      outstanding principal balance that includes or excludes
      accrued interest. ISDA 2003 Term: Include/Exclude Accrued
      Interest
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valuationMethod" type="ValuationMethodEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA defined methodology for determining the final
      price of the reference obligation for purposes of cash
      settlement. (ISDA 2003 Term: Valuation Method). For
      example, Market, Highest etc.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.7 CreditDefaultSwap

1.7.1 Description:

1.7.2 Contents:

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

- The base type which all FpML products extend.

generalTerms (exactly one occurrence; of the type GeneralTerms) This element contains all the data that appears in the section entitled "1. General Terms" in the 2003 ISDA Credit Derivatives Confirmation.

feeLeg (exactly one occurrence; of the type FeeLeg) This element contains all the terms relevant to defining the fixed amounts/payments per the applicable ISDA definitions.

protectionTerms (one or more occurrences; of the type ProtectionTerms) This element contains all the terms relevant to defining the applicable floating rate payer calculation amount, credit events and associated conditions to settlement, and reference obligations.

Either

cashSettlementTerms (exactly one occurrence; of the type CashSettlementTerms) This element contains all the ISDA terms relevant to cash settlement for when cash settlement is applicable. ISDA 2003 Term: Cash Settlement

Or

physicalSettlementTerms (exactly one occurrence; of the type PhysicalSettlementTerms) This element contains all the ISDA terms relevant to physical settlement for when physical settlement is applicable. ISDA 2003 Term: Physical Settlement

1.7.3 Used by:

- Element: creditDefaultSwap

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="CreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="generalTerms" type="GeneralTerms">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the data that appears in the
              section entitled "1. General Terms" in the 2003 ISDA
              Credit Derivatives Confirmation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="feeLeg" type="FeeLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the terms relevant to defining
              the fixed amounts/payments per the applicable ISDA
              definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="protectionTerms" type="ProtectionTerms" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the terms relevant to defining
              the applicable floating rate payer calculation amount,
              credit events and associated conditions to settlement,
              and reference obligations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:choice minOccurs="0" maxOccurs="unbounded">
  <xsd:element name="cashSettlementTerms" type="CashSettlementTerms">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains all the ISDA terms relevant to
        cash settlement for when cash settlement is applicable.
        ISDA 2003 Term: Cash Settlement
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="physicalSettlementTerms" type="PhysicalSettlementTerms">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains all the ISDA terms relevant to
        physical settlement for when physical settlement is
        applicable. ISDA 2003 Term: Physical Settlement
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.8 CreditDefaultSwapOption

1.8.1 Description:

A complex type to support the credit default swap option.

1.8.2 Contents:

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

- Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

strike (exactly one occurrence; of the type CreditOptionStrike) Specifies the strike of the option on credit default swap.

creditDefaultSwap (exactly one occurrence; of the type CreditDefaultSwap) In a credit default swap one party (the protection seller) agrees to compensate another party (the protection buyer) if a specified company or Sovereign (the reference entity) experiences a credit event, indicating it is or may be unable to service its debts. The protection seller is typically paid a fee and/or premium, expressed as an annualized percent of the notional in basis points, regularly over the life of the transaction or otherwise as agreed by the parties.

1.8.3 Used by:

- Element: creditDefaultSwapOption

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="CreditDefaultSwapOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to support the credit default swap option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="CreditOptionStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the strike of the option on credit default
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="creditDefaultSwap"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 CreditOptionStrike

1.9.1 Description:

A complex type to specify the strike of a credit swaption or a credit default swap option.

1.9.2 Contents:

Either

spread (exactly one occurrence; of the type xsd:decimal) The strike of a credit default swap option or credit swaption when expressed as a spread per annum.

Or

price (exactly one occurrence; of the type xsd:decimal) The strike of a credit default swap option or credit swaption when expressed as in reference to the price of the underlying obligation(s) or index.

Or

strikeReference (exactly one occurrence; of the type FixedRateReference) The strike of a credit default swap option or credit swaption when expressed in reference to the spread of the underlying swap (typical practice in the case of single name swaps).

1.9.3 Used by:

- Complex type: CreditDefaultSwapOption

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="CreditOptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify the strike of a credit swaption or a
      credit default swap option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="spread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit swaption
          when expressed as a spread per annum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="price" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit swaption
          when expressed as in reference to the price of the underlying
          obligation(s) or index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikeReference" type="FixedRateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit swaption
          when expressed in reference to the spread of the underlying
          swap (typical practice in the case of single name swaps).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.10 Deliverable Obligations

1.10.1 Description:

1.10.2 Contents:

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

category (zero or one occurrence; of the type `ObligationCategoryEnum`) Used in both obligations and deliverable obligations to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category

notSubordinated (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated

specifiedCurrency (zero or one occurrence; of the type `SpecifiedCurrency`) An obligation and deliverable obligation characteristic. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency

notSovereignLender (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender

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

notDomesticLaw (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law

listed (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed

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

notDomesticIssuance (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance

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

consentRequiredLoan (zero or one occurrence; of the type `PCDeliverableObligationCharac`) A deliverable obligation characteristic. A loan that is capable of being assigned with the consent of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan

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

transferable (zero or one occurrence; of the type `Empty`) A deliverable obligation characteristic. An obligation

that is transferable to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable

maximumMaturity (zero or one occurrence; of the type Interval) A deliverable obligation characteristic. An obligation that has a remaining maturity from the Physical Settlement Date of not greater than the period specified. ISDA 2003 Term: Maximum Maturity

acceleratedOrMatured (zero or one occurrence; of the type Empty) A deliverable obligation characteristic. An obligation at time of default is due to mature and due to be repaid, or as a result of downgrade/bankruptcy is due to be repaid as a result of an acceleration clause. ISDA 2003 Term: Accelerated or Matured

notBearer (zero or one occurrence; of the type Empty) A deliverable obligation characteristic. Any obligation that is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer
Either

fullFaithAndCreditObLiability (exactly one occurrence; of the type Empty) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability

Or

generalFundObligationLiability (exactly one occurrence; of the type Empty) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability

Or

revenueObligationLiability (exactly one occurrence; of the type Empty) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability

indirectLoanParticipation (zero or one occurrence; of the type LoanParticipation) ISDA 1999 Term: Indirect Loan Participation. NOTE: Only applicable as a deliverable obligation under ISDA Credit 1999.

excluded (zero or one occurrence; of the type xsd:string) A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations

othReferenceEntityObligations (zero or one occurrence; of the type xsd:string) This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity

1.10.3 Used by:

- Complex type: PhysicalSettlementTerms

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="DeliverableObligations">
  <xsd:sequence>
    <xsd:element name="accruedInterest" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates whether accrued interest is included (true) or not
          (false). For cash settlement this specifies whether
          quotations should be obtained inclusive or not of accrued
          interest. For physical settlement this specifies whether the
          buyer should deliver the obligation with an outstanding
          principal balance that includes or excludes accrued interest.
          ISDA 2003 Term: Include/Exclude Accrued Interest
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="category" type="ObligationCategoryEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Used in both obligations and deliverable obligations to
```



```

        represent a class or type of securities which apply. ISDA
        2003 Term: Obligation Category/Deliverable Obligation
        Category
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="notSubordinated" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. An
            obligation that ranks at least equal with the most senior
            Reference Obligation in priority of payment or, if no
            Reference Obligation is specified in the related
            Confirmation, the obligations of the Reference Entity that
            are senior. ISDA 2003 Term: Not Subordinated
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="specifiedCurrency" type="SpecifiedCurrency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. The
            currency or currencies in which an obligation or deliverable
            obligation must be payable. ISDA 2003 Term: Specified
            Currency
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notSovereignLender" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. Any
            obligation that is not primarily (majority) owed to a
            Sovereign or Supranational Organization. ISDA 2003 Term: Not
            Sovereign Lender
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticCurrency" type="NotDomesticCurrency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. Any
            obligation that is payable in any currency other than the
            domestic currency. Domestic currency is either the currency
            so specified or, if no currency is specified, the currency of
            (a) the reference entity, if the reference entity is a
            sovereign, or (b) the jurisdiction in which the relevant
            reference entity is organised, if the reference entity is not
            a sovereign. ISDA 2003 Term: Not Domestic Currency
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticLaw" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. If
            the reference entity is a Sovereign, this means any
            obligation that is not subject to the laws of the reference
            entity. If the reference entity is not a sovereign, this
            means any obligation that is not subject to the laws of the
            jurisdiction of the reference entity. ISDA 2003 Term: Not
            Domestic Law
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="listed" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Indicates whether or not the obligation is quoted, listed or
            ordinarily purchased and sold on an exchange. ISDA 2003 Term:
            Listed
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notContingent" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. In essence Not
            Contingent means the repayment of principal cannot be
            dependant on a formula/index, i.e. to prevent the risk of
            being delivered an instrument that may never pay any element
            of principal, and to ensure that the obligation is interest

```

```

        bearing (on a regular schedule). ISDA 2003 Term: Not
        Contingent
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticIssuance" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. Any
            obligation other than an obligation that was intended to be
            offered for sale primarily in the domestic market of the
            relevant Reference Entity. This specifies that the obligation
            must be an internationally recognized bond. ISDA 2003 Term:
            Not Domestic Issuance
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="assignableLoan" type="PCDeliverableObligationCharac" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. A loan that is
            freely assignable to a bank or financial institution without
            the consent of the Reference Entity or the guarantor, if any,
            of the loan (or the consent of the applicable borrower if a
            Reference Entity is guaranteeing the loan) or any agent. ISDA
            2003 Term: Assignable Loan
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="consentRequiredLoan" type="PCDeliverableObligationCharac" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. A loan that is
            capable of being assigned with the consent of the Reference
            Entity or the guarantor, if any, of the loan or any agent.
            ISDA 2003 Term: Consent Required Loan
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="directLoanParticipation" type="LoanParticipation" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. A loan with a
            participation agreement whereby the buyer is capable of
            creating, or procuring the creation of, a contractual right
            in favour of the seller that provides the seller with
            recourse to the participation seller for a specified share in
            any payments due under the relevant loan which are received
            by the participation seller. ISDA 2003 Term: Direct Loan
            Participation
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="transferable" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. An obligation that
            is transferable to institutional investors without any
            contractual, statutory or regulatory restrictions. ISDA 2003
            Term: Transferable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maximumMaturity" type="Interval" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. An obligation that
            has a remaining maturity from the Physical Settlement Date of
            not greater than the period specified. ISDA 2003 Term:
            Maximum Maturity
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="acceleratedOrMatured" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. An obligation at
            time of default is due to mature and due to be repaid, or as
            a result of downgrade/bankruptcy is due to be repaid as a
            result of an acceleration clause. ISDA 2003 Term: Accelerated
            or Matured
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>

```

```

</xsd:element>
<xsd:element name="notBearer" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A deliverable obligation characteristic. Any obligation that
      is not a bearer instrument. This applies to Bonds only and is
      meant to avoid tax, fraud and security/delivery provisions
      that can potentially be associated with Bearer Bonds. ISDA
      2003 Term: Not Bearer
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="fullFaithAndCreditObLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: Full
        Faith and Credit Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="generalFundObligationLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: General
        Fund Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="revenueObligationLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue
        Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="indirectLoanParticipation" type="LoanParticipation" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 1999 Term: Indirect Loan Participation. NOTE: Only
      applicable as a deliverable obligation under ISDA Credit
      1999.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="excluded" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A free format string to specify any excluded obligations or
      deliverable obligations, as the case may be, of the reference
      entity or excluded types of obligations or deliverable
      obligations. ISDA 2003 Term: Excluded Obligations/Excluded
      Deliverable Obligations
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="othReferenceEntityObligations" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element is used to specify any other obligations of a
      reference entity in both obligations and deliverable
      obligations. The obligations can be specified free-form. ISDA
      2003 Term: Other Obligations of a Reference Entity
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.11 DeprecatedScheduledTerminationDate

1.11.1 Description:

DEPRECATED

1.11.2 Contents:

adjustableDate (exactly one occurrence; of the type AdjustableDate2)

1.11.3 Used by:

- Complex type: GeneralTerms

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedScheduledTerminationDate" fpml-annotation:deprecated="true" final="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustableDate" type="AdjustableDate2"/>
  </xsd:sequence>
</xsd:complexType>
```

1.12 EntityType

1.12.1 Description:

Defines a coding scheme of the entity types defined in the ISDA First to Default documentation.

1.12.2 Contents:

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

•

1.12.3 Used by:

- Complex type: ReferencePair

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="EntityType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a coding scheme of the entity types defined in the ISDA
      First to Default documentation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/cod
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.13 FeeLeg

1.13.1 Description:

1.13.2 Contents:

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

- A supertype of leg. All swap legs extend this type.

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

singlePayment (zero or more occurrences; of the type SinglePayment) Specifies a single fixed amount that is payable by the buyer to the seller on the fixed rate payer payment date. The fixed amount to be paid is specified in terms of a known currency amount.

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

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

paymentDelay (zero or one occurrence; of the type xsd:boolean) Applicable to CDS on MBS to specify whether payment delays are applicable to the fixed Amount. RMBS typically have a payment delay of 5 days between the coupon date of the reference obligation and the payment date of the synthetic swap. CMBS do not, on the other hand, with both payment dates being on the 25th of each month.

1.13.3 Used by:

- Complex type: CreditDefaultSwap

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="FeeLeg">
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:element name="initialPayment" type="InitialPayment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies a single fixed payment that is payable by the
              payer to the receiver on the initial payment date. The
              fixed payment to be paid is specified in terms of a known
              currency amount. This element should be used for CDS
              Index trades and can be used for CDS trades where it is
              necessary to represent a payment from Seller to Buyer.
              For CDS trades where a payment is to be made from Buyer
              to Seller the feeLeg/singlePayment structure must be
              used.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="singlePayment" type="SinglePayment" minOccurs="0" maxOccurs="unbound">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies a single fixed amount that is payable by the
```

buyer to the seller on the fixed rate payer payment date.
 The fixed amount to be paid is specified in terms of a
 known currency amount.

```

    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="periodicPayment" type="PeriodicPayment" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies a periodic schedule of fixed amounts that are
      payable by the buyer to the seller on the fixed rate
      payer payment dates. The fixed amount to be paid on each
      payment date can be specified in terms of a known
      currency amount or as an amount calculated on a formula
      basis by reference to a per annum fixed rate. The
      applicable business day convention and business day for
      adjusting any fixed rate payer payment date if it would
      otherwise fall on a day that is not a business day are
      those specified in the dateAdjustments element within the
      generalTerms component. ISDA 2003 Term:
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="marketFixedRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An optional element that only has meaning in a credit
      index trade. This element contains the credit spread
      ("fair value") at which the trade was executed. Unlike
      the fixedRate of an index, the marketFixedRate varies
      over the life of the index depending on market
      conditions. The marketFixedRate is the price of the index
      as quoted by trading desks.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDelay" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Applicable to CDS on MBS to specify whether payment
      delays are applicable to the fixed Amount. RMBS typically
      have a payment delay of 5 days between the coupon date of
      the reference obligation and the payment date of the
      synthetic swap. CMBS do not, on the other hand, with both
      payment dates being on the 25th of each month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
  
```

1.14 FixedAmountCalculation

1.14.1 Description:

1.14.2 Contents:

calculationAmount (zero or one occurrence; of the type CalculationAmount) The notional amount used in the calculation of fixed amounts where an amount is calculated on a formula basis, i.e. fixed amount = fixed rate payer calculation amount x fixed rate x fixed rate day count fraction. ISDA 2003 Term: Fixed Rate Payer Calculation Amount.

fixedRate (exactly one occurrence; of the type FixedRate) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

dayCountFraction (zero or one occurrence; of the type DayCountFraction) The day count fraction. ISDA 2003 Term: Fixed Rate Day Count Fraction.

1.14.3 Used by:

- Complex type: PeriodicPayment

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="FixedAmountCalculation">
  <xsd:sequence>
    <xsd:element name="calculationAmount" type="CalculationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount used in the calculation of fixed amounts
          where an amount is calculated on a formula basis, i.e. fixed
          amount = fixed rate payer calculation amount x fixed rate x
          fixed rate day count fraction. ISDA 2003 Term: Fixed Rate
          Payer Calculation Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="FixedRate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count fraction. ISDA 2003 Term: Fixed Rate Day Count
          Fraction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.15 FixedRate

1.15.1 Description:

The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

1.15.2 Contents:

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

•

1.15.3 Used by:

- Complex type: FixedAmountCalculation

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="FixedRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculation period fixed rate. A per annum rate, expressed as
      a decimal. A fixed rate of 5% would be represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:decimal">
      <xsd:attribute name="id" type="xsd:ID" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.16 FixedRateReference

1.16.1 Description:

1.16.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.16.3 Used by:

- Complex type: CreditOptionStrike

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

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

1.17 FloatingAmountEvents

1.17.1 Description:

1.17.2 Contents:

failureToPayPrincipal (zero or one occurrence; of the type Empty) A floating rate payment event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. ISDA 2003 Term: Failure to Pay Principal.

interestShortfall (zero or one occurrence; of the type InterestShortFall) A floating rate payment event. With respect to any Reference Obligation Payment Date, either (a) the non-payment of an Expected Interest Amount or (b) the payment of an Actual Interest Amount that is less than the Expected Interest Amount. ISDA 2003 Term: Interest Shortfall.

writedown (zero or one occurrence; of the type Empty) A floating rate payment event. Results from the fact that the underlying writes down its outstanding principal amount. ISDA 2003 Term: Writedown.

floatingAmountProvisions (zero or one occurrence; of the type FloatingAmountProvisions) Specifies the floating amount provisions associated with the floatingAmountEvents.

additionalFixedPayments (zero or one occurrence; of the type AdditionalFixedPayments) Specifies the events that will give rise to the payment a additional fixed payments.

1.17.3 Used by:

- Complex type: ProtectionTerms

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="FloatingAmountEvents">
  <xsd:sequence>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A floating rate payment event. Corresponds to the failure by
          the Reference Entity to pay an expected principal amount or
          the payment of an actual principal amount that is less than
          the expected principal amount. ISDA 2003 Term: Failure to Pay
          Principal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestShortfall" type="InterestShortFall" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A floating rate payment event. With respect to any Reference
          Obligation Payment Date, either (a) the non-payment of an
          Expected Interest Amount or (b) the payment of an Actual
          Interest Amount that is less than the Expected Interest
          Amount. ISDA 2003 Term: Interest Shortfall.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="writedown" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A floating rate payment event. Results from the fact that the
          underlying writes down its outstanding principal amount. ISDA
          2003 Term: Writedown.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floatingAmountProvisions" type="FloatingAmountProvisions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the floating amount provisions associated with the
          floatingAmountEvents.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:annotation>
</xsd:element>
<xsd:element name="additionalFixedPayments" type="AdditionalFixedPayments" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the events that will give rise to the payment a
      additional fixed payments.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.18 FloatingAmountProvisions

1.18.1 Description:

1.18.2 Contents:

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

stepUpProvision (zero or one occurrence; of the type Empty) As specified by the ISDA Standard Terms Supplement for use with trades on mortgage-backed securities. The presence of the element signifies that the provision is applicable. If applicable, the applicable step-up terms are specified as part of that ISDA Standard Terms Supplement. From a usage standpoint, this provision is typically applicable in the case of RMBS and not applicable in case of CMBS trades.

1.18.3 Used by:

- Complex type: FloatingAmountEvents

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="FloatingAmountProvisions">
  <xsd:sequence>
    <xsd:element name="WACCapInterestProvision" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          As specified by the ISDA Supplement for use with trades on
          mortgage-backed securities, "WAC Cap" means a weighted
          average coupon or weighted average rate cap provision
          (however defined in the Underlying Instruments) of the
          Underlying Instruments that limits, increases or decreases
          the interest rate or interest entitlement, as set out in the
          Underlying Instruments on the Effective Date without regard
          to any subsequent amendment The presence of the element
          signifies that the provision is applicable. From a usage
          standpoint, this provision is typically applicable in the
          case of CMBS and not applicable in case of RMBS trades.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepUpProvision" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          As specified by the ISDA Standard Terms Supplement for use
          with trades on mortgage-backed securities. The presence of
          the element signifies that the provision is applicable. If
          applicable, the applicable step-up terms are specified as
          part of that ISDA Standard Terms Supplement. From a usage
          standpoint, this provision is typically applicable in the
          case of RMBS and not applicable in case of CMBS trades.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.19 GeneralTerms

1.19.1 Description:

1.19.2 Contents:

effectiveDate (zero or one occurrence; of the type AdjustableDate2) The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. ISDA 2003 Term: Effective Date.

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

sellerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) The seller of the credit protection. ISDA 2003 Term: Floating Rate Payer.

buyerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) The buyer of the credit protection. ISDA 2003 Term: Fixed Rate Payer.

dateAdjustments (zero or one occurrence; of the type BusinessDayAdjustments) ISDA 2003 Terms: Business Day and Business Day Convention.

Either

referenceInformation (exactly one occurrence; of the type ReferenceInformation) This element contains all the terms relevant to defining the reference entity and reference obligation(s).

Or

indexReferenceInformation (exactly one occurrence; of the type IndexReferenceInformation) This element contains all the terms relevant to defining the Credit DefaultSwap Index.

Or

basketReferenceInformation (exactly one occurrence; of the type BasketReferenceInformation) This element contains all the terms relevant to defining the Credit Default Swap Basket.

additionalTerm (zero or more occurrences; of the type AdditionalTerm) This element is used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.

substitution (zero or one occurrence; of the type Empty) Presence of this element indicates that substitution is applicable.

modifiedEquityDelivery (zero or one occurrence; of the type Empty) Presence of this element indicates that modified equity delivery is applicable.

1.19.3 Used by:

- Complex type: CreditDefaultSwap

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="GeneralTerms">
  <xsd:sequence>
    <xsd:element name="effectiveDate" type="AdjustableDate2" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first day of the term of the trade. This day may be
          subject to adjustment in accordance with a business day
          convention. ISDA 2003 Term: Effective Date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="scheduledTerminationDate" type="DeprecatedScheduledTerminationDate" minOccurs="0">
      <xsd:annotation>
```

```

<xsd:documentation xml:lang="en">
  The scheduled date on which the credit protection will lapse.
  May be specified as an adjusting or non-adjusting date or
  alternatively as a period offset from the effective date.
  ISDA 2003 Term: Scheduled Termination Date. The construct has
  been adjusted as part of the 4.3 release to remove the choice
  with the relativeDate which was of type Interval. As part of
  the version5, the intent is to make the
  scheduleTerminationDate of type AdjustableDate2 and remove
  the adjustableDate node.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="sellerPartyReference" type="PartyOrTradeSideReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The seller of the credit protection. ISDA 2003 Term: Floating
      Rate Payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="buyerPartyReference" type="PartyOrTradeSideReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The buyer of the credit protection. ISDA 2003 Term: Fixed
      Rate Payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dateAdjustments" type="BusinessDayAdjustments" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2003 Terms: Business Day and Business Day Convention.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="referenceInformation" type="ReferenceInformation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains all the terms relevant to defining
        the reference entity and reference obligation(s).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="indexReferenceInformation" type="IndexReferenceInformation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains all the terms relevant to defining
        the Credit DefaultSwap Index.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="basketReferenceInformation" type="BasketReferenceInformation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains all the terms relevant to defining
        the Credit Default Swap Basket.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="additionalTerm" type="AdditionalTerm" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element is used for representing information contained
      in the Additional Terms field of the 2003 Master Credit
      Derivatives confirm.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="substitution" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Presence of this element indicates that substitution is
      applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="modifiedEquityDelivery" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Presence of this element indicates that modified equity

```

```
        delivery is applicable.  
    </xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```


1.20 IndexAnnexSource

1.20.1 Description:

1.20.2 Contents:

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

•

1.20.3 Used by:

- Complex type: IndexReferenceInformation

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="IndexAnnexSource">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="indexAnnexSourceScheme" default="http://www.fpml.org/coding-scheme/c<
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.21 IndexId

1.21.1 Description:

1.21.2 Contents:

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

•

1.21.3 Used by:

- Complex type: IndexReferenceInformation

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

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

1.22 IndexName

1.22.1 Description:

1.22.2 Contents:

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

•

1.22.3 Used by:

- Complex type: IndexReferenceInformation

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

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

1.23 IndexReferenceInformation

1.23.1 Description:

A type defining a Credit Default Swap Index.

1.23.2 Contents:

indexSeries (zero or one occurrence; of the type xsd:positiveInteger) A CDS index series identifier, e.g. 1, 2, 3 etc.

indexAnnexVersion (zero or one occurrence; of the type xsd:positiveInteger) A CDS index series version identifier, e.g. 1, 2, 3 etc.

indexAnnexDate (zero or one occurrence; of the type xsd:date) A CDS index series annex date.

indexAnnexSource (zero or one occurrence; of the type IndexAnnexSource) A CDS index series annex source.

excludedReferenceEntity (zero or more occurrences; of the type LegalEntity) Excluded reference entity.

tranche (zero or one occurrence; of the type Tranche) This element contains CDS tranche terms.

settledEntityMatrix (zero or one occurrence; of the type SettledEntityMatrix) Used to specify the Relevant Settled Entity Matrix when there are settled entities at the time of the trade.

1.23.3 Used by:

- Complex type: GeneralTerms

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="IndexReferenceInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a Credit Default Swap Index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="indexName" type="IndexName">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The name of the index expressed as a free format string.
              FpML does not define usage rules for this element.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexId" type="IndexId" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A CDS index identifier (e.g. RED pair code).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
    <xsd:sequence>
      <xsd:element name="indexId" type="IndexId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A CDS index identifier (e.g. RED pair code).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:sequence>
  <xsd:element name="indexSeries" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS index series identifier, e.g. 1, 2, 3 etc.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:complexType>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="indexAnnexVersion" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS index series version identifier, e.g. 1, 2, 3 etc.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="indexAnnexDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS index series annex date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="indexAnnexSource" type="IndexAnnexSource" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A CDS index series annex source.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="excludedReferenceEntity" type="LegalEntity" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Excluded reference entity.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="tranche" type="Tranche" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains CDS tranche terms.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="settledEntityMatrix" type="SettledEntityMatrix" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Used to specify the Relevant Settled Entity Matrix when there
        are settled entities at the time of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

1.24 InitialPayment

1.24.1 Description:

1.24.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

adjustablePaymentDate (zero or one occurrence; of the type xsd:date) A fixed payment date that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component.

adjustedPaymentDate (zero or one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component.

paymentAmount (exactly one occurrence; of the type Money) A fixed payment amount.

1.24.3 Used by:

- Complex type: FeeLeg

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="InitialPayment">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="adjustablePaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment date that shall be subject to adjustment in
          accordance with the applicable business day convention if it
          would otherwise fall on a day that is not a business day. The
          applicable business day convention and business day are those
          specified in the dateAdjustments element within the
          generalTerms component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve as
          a cashflow type component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.25 InterestShortFall

1.25.1 Description:

1.25.2 Contents:

interestShortfallCap (exactly one occurrence; of the type InterestShortfallCapEnum) Specifies the nature of the interest Shortfall cap (i.e. Fixed Cap or Variable Cap) in the case where it is applicable. ISDA 2003 Term: Interest Shortfall Cap.

compounding (exactly one occurrence; of the type xsd:boolean)

rateSource (zero or one occurrence; of the type FloatingRateIndex) The rate source in the case of a variable cap.

1.25.3 Used by:

- Complex type: FloatingAmountEvents

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="InterestShortFall">
  <xsd:sequence>
    <xsd:element name="interestShortfallCap" type="InterestShortfallCapEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the nature of the interest Shortfall cap (i.e.
            Fixed Cap or Variable Cap) in the case where it is
            applicable. ISDA 2003 Term: Interest Shortfall Cap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="compounding" type="xsd:boolean"/>
    <xsd:element name="rateSource" type="FloatingRateIndex" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate source in the case of a variable cap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 LoanParticipation

1.26.1 Description:

1.26.2 Contents:

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

• **qualifyingParticipationSeller** (zero or one occurrence; of the type xsd:string) If Direct Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller

1.26.3 Used by:

- Complex type: DeliverableObligations

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="LoanParticipation">
  <xsd:complexContent>
    <xsd:extension base="PCDeliverableObligationCharac">
      <xsd:sequence>
        <xsd:element name="qualifyingParticipationSeller" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If Direct Loan Participation is specified as a
              deliverable obligation characteristic, this specifies any
              requirements for the Qualifying Participation Seller. The
              requirements may be listed free-form. ISDA 2003 Term:
              Qualifying Participation Seller
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.27 MatrixSource

1.27.1 Description:

1.27.2 Contents:

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

•

1.27.3 Used by:

- Complex type: SettledEntityMatrix

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="MatrixSource">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settledEntityMatrixSourceScheme" default="http://www.fpml.org/coding" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.28 MultipleValuationDates

1.28.1 Description:

1.28.2 Contents:

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

• **businessDaysThereafter** (zero or one occurrence; of the type xsd:positiveInteger) The number of business days between successive valuation dates when multiple valuation dates are applicable for cash settlement. ISDA 2003 Term: Business Days thereafter

numberValuationDates (zero or one occurrence; of the type xsd:positiveInteger) Where multiple valuation dates are specified as being applicable for cash settlement, this element specifies (a) the number of applicable valuation dates, and (b) the number of business days after satisfaction of all conditions to settlement when the first such valuation date occurs, and (c) the number of business days thereafter of each successive valuation date. ISDA 2003 Term: Multiple Valuation Dates

1.28.3 Used by:

- Complex type: ValuationDate

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="MultipleValuationDates">
  <xsd:complexContent>
    <xsd:extension base="SingleValuationDate">
      <xsd:sequence>
        <xsd:element name="businessDaysThereafter" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of business days between successive valuation
              dates when multiple valuation dates are applicable for
              cash settlement. ISDA 2003 Term: Business Days thereafter
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberValuationDates" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where multiple valuation dates are specified as being
              applicable for cash settlement, this element specifies
              (a) the number of applicable valuation dates, and (b) the
              number of business days after satisfaction of all
              conditions to settlement when the first such valuation
              date occurs, and (c) the number of business days
              thereafter of each successive valuation date. ISDA 2003
              Term: Multiple Valuation Dates
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.29 NotDomesticCurrency

1.29.1 Description:

1.29.2 Contents:

currency (zero or one occurrence; of the type Currency) An explicit specification of the domestic currency.

1.29.3 Used by:

- Complex type: DeliverableObligations
- Complex type: Obligations

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="NotDomesticCurrency">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit specification of the domestic currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.30 Obligations

1.30.1 Description:

1.30.2 Contents:

category (exactly one occurrence; of the type `ObligationCategoryEnum`) Used in both obligations and deliverable obligations to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category

notSubordinated (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated

specifiedCurrency (zero or one occurrence; of the type `SpecifiedCurrency`) An obligation and deliverable obligation characteristic. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency

notSovereignLender (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender

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

notDomesticLaw (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law

listed (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed

notDomesticIssuance (zero or one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance

Either

fullFaithAndCreditObLiability (exactly one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability

Or

generalFundObligationLiability (exactly one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability

Or

revenueObligationLiability (exactly one occurrence; of the type `Empty`) An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability

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

excluded (zero or one occurrence; of the type `xsd:string`) A free format string to specify any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations

othReferenceEntityObligations (zero or one occurrence; of the type xsd:string) This element is used to specify any other obligations of a reference entity in both obligations and deliverable obligations. The obligations can be specified free-form. ISDA 2003 Term: Other Obligations of a Reference Entity

designatedPriority (zero or one occurrence; of the type Lien) Applies to Loan CDS, to indicate what lien level is appropriate for a deliverable obligation. Example: a 2nd lien Loan CDS would imply that the deliverable obligations are 1st or 2nd lien loans.

1.30.3 Used by:

- Complex type: ProtectionTerms

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="Obligations">
  <xsd:sequence>
    <xsd:element name="category" type="ObligationCategoryEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Used in both obligations and deliverable obligations to
          represent a class or type of securities which apply. ISDA
          2003 Term: Obligation Category/Deliverable Obligation
          Category
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notSubordinated" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An obligation and deliverable obligation characteristic. An
          obligation that ranks at least equal with the most senior
          Reference Obligation in priority of payment or, if no
          Reference Obligation is specified in the related
          Confirmation, the obligations of the Reference Entity that
          are senior. ISDA 2003 Term: Not Subordinated
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specifiedCurrency" type="SpecifiedCurrency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An obligation and deliverable obligation characteristic. The
          currency or currencies in which an obligation or deliverable
          obligation must be payable. ISDA 2003 Term: Specified
          Currency
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notSovereignLender" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An obligation and deliverable obligation characteristic. Any
          obligation that is not primarily (majority) owed to a
          Sovereign or Supranational Organization. ISDA 2003 Term: Not
          Sovereign Lender
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notDomesticCurrency" type="NotDomesticCurrency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An obligation and deliverable obligation characteristic. Any
          obligation that is payable in any currency other than the
          domestic currency. Domestic currency is either the currency
          so specified or, if no currency is specified, the currency of
          (a) the reference entity, if the reference entity is a
          sovereign, or (b) the jurisdiction in which the relevant
          reference entity is organised, if the reference entity is not
          a sovereign. ISDA 2003 Term: Not Domestic Currency
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notDomesticLaw" type="Empty" minOccurs="0">
      <xsd:annotation>
```

```

<xsd:documentation xml:lang="en">
  An obligation and deliverable obligation characteristic. If
  the reference entity is a Sovereign, this means any
  obligation that is not subject to the laws of the reference
  entity. If the reference entity is not a sovereign, this
  means any obligation that is not subject to the laws of the
  jurisdiction of the reference entity. ISDA 2003 Term: Not
  Domestic Law
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="listed" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic.
      Indicates whether or not the obligation is quoted, listed or
      ordinarily purchased and sold on an exchange. ISDA 2003 Term:
      Listed
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticIssuance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic. Any
      obligation other than an obligation that was intended to be
      offered for sale primarily in the domestic market of the
      relevant Reference Entity. This specifies that the obligation
      must be an internationally recognized bond. ISDA 2003 Term:
      Not Domestic Issuance
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="fullFaithAndCreditObLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: Full
        Faith and Credit Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="generalFundObligationLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: General
        Fund Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="revenueObligationLiability" type="Empty">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Defined in the ISDA published additional provisions for
        U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue
        Obligation Liability
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="notContingent" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      NOTE: Only allowed as an obligation characteristic under ISDA
      Credit 1999. In essence Not Contingent means the repayment of
      principal cannot be dependant on a formula/index, i.e. to
      prevent the risk of being delivered an instrument that may
      never pay any element of principal, and to ensure that the
      obligation is interest bearing (on a regular schedule). ISDA
      2003 Term: Not Contingent
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="excluded" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A free format string to specify any excluded obligations or
      deliverable obligations, as the case may be, of the reference

```

```

        entity or excluded types of obligations or deliverable
        obligations. ISDA 2003 Term: Excluded Obligations/Excluded
        Deliverable Obligations
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="othReferenceEntityObligations" type="xsd:string" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element is used to specify any other obligations of a
            reference entity in both obligations and deliverable
            obligations. The obligations can be specified free-form. ISDA
            2003 Term: Other Obligations of a Reference Entity
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="designatedPriority" type="Lien" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Applies to Loan CDS, to indicate what lien level is
            appropriate for a deliverable obligation. Example: a 2nd lien
            Loan CDS would imply that the deliverable obligations are 1st
            or 2nd lien loans.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.31 PCDeliverableObligationCharac

1.31.1 Description:

1.31.2 Contents:

partialCashSettlement (zero or one occurrence; of the type Empty) Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.

1.31.3 Used by:

- Complex type: LoanParticipation
- Complex type: DeliverableObligations

1.31.4 Derived Types:

- Complex type: LoanParticipation

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="PCDeliverableObligationCharac">
  <xsd:sequence>
    <xsd:element name="partialCashSettlement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies whether either 'Partial Cash Settlement of
          Assignable Loans', 'Partial Cash Settlement of Consent
          Required Loans' or 'Partial Cash Settlement of
          Participations' is applicable. If this element is specified
          and Assignable Loan is a Deliverable Obligation
          Characteristic, any Assignable Loan that is deliverable, but
          where a non-receipt of Consent by the Physical Settlement
          Date has occurred, the Loan can be cash settled rather than
          physically delivered. If this element is specified and
          Consent Required Loan is a Deliverable Obligation
          Characteristic, any Consent Required Loan that is
          deliverable, but where a non-receipt of Consent by the
          Physical Settlement Date has occurred, the Loan can be cash
          settled rather than physically delivered. If this element is
          specified and Direct Loan Participation is a Deliverable
          Obligation Characteristic, any Participation that is
          deliverable, but where this participation has not been
          effected (has not come into effect) by the Physical
          Settlement Date, the participation can be cash settled rather
          than physically delivered.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.32 PeriodicPayment

1.32.1 Description:

1.32.2 Contents:

paymentFrequency (zero or one occurrence; of the type Interval) The time interval between regular fixed rate payer payment dates.

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

firstPaymentDate (zero or one occurrence; of the type xsd:date) The first unadjusted fixed rate payer payment date. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component (or in a transaction supplement FpML representation defined within the referenced general terms confirmation agreement). ISDA 2003 Term: Fixed Rate Payer Payment Date

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

rollConvention (zero or one occurrence; of the type RollConventionEnum) Used in conjunction with the effectiveDate, scheduledTerminationDate, firstPaymentDate, lastRegularPaymentDate and paymentFrequency to determine the regular fixed rate payer payment dates.

Either

fixedAmount (exactly one occurrence; of the type Money) A fixed payment amount. ISDA 2003 Term: Fixed Amount

Or

fixedAmountCalculation (exactly one occurrence; of the type FixedAmountCalculation) This element contains all the terms relevant to calculating a fixed amount where the fixed amount is calculated by reference to a per annum fixed rate. There is no corresponding ISDA 2003 Term. The equivalent is Sec 5.1 "Calculation of Fixed Amount" but this in itself is not a defined Term.

adjustedPaymentDates (zero or more occurrences; of the type AdjustedPaymentDates) An optional cashflow-like structure allowing the equivalent representation of the periodic fixed payments in terms of a series of adjusted payment dates and amounts. This is intended to support application integration within an organisation and is not intended for use in inter-firm communication or confirmations. ISDA 2003 Term: Fixed Rate Payer Payment Date

1.32.3 Used by:

- Complex type: FeeLeg

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="PeriodicPayment">
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time interval between regular fixed rate payer payment
          dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

```

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

```

```
        Payer Payment Date
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.33 PhysicalSettlementPeriod

1.33.1 Description:

1.33.2 Contents:

Either

businessDaysNotSpecified (exactly one occurrence; of the type Empty) An explicit indication that a number of business days are not specified and therefore ISDA fallback provisions should apply.

Or

businessDays (exactly one occurrence; of the type xsd:nonNegativeInteger) A number of business days. Its precise meaning is dependant on the context in which this element is used. ISDA 2003 Term: Business Day

Or

maximumBusinessDays (exactly one occurrence; of the type xsd:nonNegativeInteger) A maximum number of business days. Its precise meaning is dependant on the context in which this element is used. Intended to be used to limit a particular ISDA fallback provision.

1.33.3 Used by:

- Complex type: PhysicalSettlementTerms

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="PhysicalSettlementPeriod">
  <xsd:choice>
    <xsd:element name="businessDaysNotSpecified" type="Empty">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit indication that a number of business days are not
          specified and therefore ISDA fallback provisions should
          apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDays" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A number of business days. Its precise meaning is dependant
          on the context in which this element is used. ISDA 2003 Term:
          Business Day
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumBusinessDays" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A maximum number of business days. Its precise meaning is
          dependant on the context in which this element is used.
          Intended to be used to limit a particular ISDA fallback
          provision.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.34 PhysicalSettlementTerms

1.34.1 Description:

1.34.2 Contents:

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

- **physicalSettlementPeriod** (zero or one occurrence; of the type PhysicalSettlementPeriod) The number of business days used in the determination of the physical settlement date. The physical settlement date is this number of business days after all applicable conditions to settlement are satisfied. If a number of business days is not specified fallback provisions apply for determining the number of business days. If Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to apply the businessDaysNotSpecified element should be included. If a specified number of business days are to apply these should be specified in the businessDays element. If Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to apply but capped at a maximum number of business days then the maximum number should be specified in the maximumBusinessDays element. ISDA 2003 Term: Physical Settlement Period

deliverableObligations (zero or one occurrence; of the type DeliverableObligations) This element contains all the ISDA terms relevant to defining the deliverable obligations.

escrow (zero or one occurrence; of the type xsd:boolean) If this element is specified, indicates that physical settlement must take place through the use of an escrow agent. (For Canadian counterparties this is always "Not Applicable". ISDA 2003 Term: Escrow

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

1.34.3 Used by:

- Complex type: CreditDefaultSwap

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="PhysicalSettlementTerms">
  <xsd:complexContent>
    <xsd:extension base="SettlementTerms">
      <xsd:sequence>
        <xsd:element name="physicalSettlementPeriod" type="PhysicalSettlementPeriod" minOccurs="0" maxOccurs="1"/>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of business days used in the determination of
            the physical settlement date. The physical settlement
            date is this number of business days after all applicable
            conditions to settlement are satisfied. If a number of
            business days is not specified fallback provisions apply
            for determining the number of business days. If Section
            8.5/8.6 of the 1999/2003 ISDA Definitions are to apply
            the businessDaysNotSpecified element should be included.
            If a specified number of business days are to apply these
            should be specified in the businessDays element. If
            Section 8.5/8.6 of the 1999/2003 ISDA Definitions are to
            apply but capped at a maximum number of business days
          </xsd:documentation>
        </xsd:annotation>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

        then the maximum number should be specified in the
        maximumBusinessDays element. ISDA 2003 Term: Physical
        Settlement Period
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="deliverableObligations" type="DeliverableObligations" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element contains all the ISDA terms relevant to
            defining the deliverable obligations.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="escrow" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If this element is specified, indicates that physical
            settlement must take place through the use of an escrow
            agent. (For Canadian counterparties this is always "Not
            Applicable". ISDA 2003 Term: Escrow
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="sixtyBusinessDaySettlementCap" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If this element is specified, for a transaction
            documented under the 2003 ISDA Credit Derivatives
            Definitions, has the effect of incorporating the language
            set forth below into the confirmation. The section
            references are to the 2003 ISDA Credit Derivatives
            Definitions. Notwithstanding Section 1.7 or any
            provisions of Sections 9.9 or 9.10 to the contrary, but
            without prejudice to Section 9.3 and (where applicable)
            Sections 9.4, 9.5 and 9.6, if the Termination Date has
            not occurred on or prior to the date that is 60 Business
            Days following the Physical Settlement Date, such 60th
            Business Day shall be deemed to be the Termination Date
            with respect to this Transaction except in relation to
            any portion of the Transaction (an "Affected Portion") in
            respect of which: (1) a valid notice of Buy-in Price has
            been delivered that is effective fewer than three
            Business Days prior to such 60th Business Day, in which
            case the Termination Date for that Affected Portion shall
            be the third Business Day following the date on which
            such notice is effective; or (2) Buyer has purchased but
            not Delivered Deliverable Obligations validly specified
            by Seller pursuant to Section 9.10(b), in which case the
            Termination Date for that Affected Portion shall be the
            tenth Business Day following the date on which Seller
            validly specified such Deliverable Obligations to Buyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.35 ProtectionTerms

1.35.1 Description:

1.35.2 Contents:

calculationAmount (exactly one occurrence; of the type Money) The notional amount of protection coverage. ISDA 2003 Term: Floating Rate Payer Calculation Amount

creditEvents (zero or one occurrence; of the type CreditEvents) This element contains all the ISDA terms relating to credit events.

obligations (zero or one occurrence; of the type Obligations) The underlying obligations of the reference entity on which you are buying or selling protection. The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term:

floatingAmountEvents (zero or one occurrence; of the type FloatingAmountEvents) This element contains the ISDA terms relating to the floating rate payment events and the implied additional fixed payments, applicable to the credit derivatives transactions on mortgage-backed securities with pay-as-you-go or physical settlement.

1.35.3 Used by:

- Complex type: CreditDefaultSwap

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="ProtectionTerms">
  <xsd:sequence>
    <xsd:element name="calculationAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount of protection coverage. ISDA 2003 Term:
          Floating Rate Payer Calculation Amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditEvents" type="CreditEvents" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element contains all the ISDA terms relating to credit
          events.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligations" type="Obligations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The underlying obligations of the reference entity on which
          you are buying or selling protection. The credit events
          Failure to Pay, Obligation Acceleration, Obligation Default,
          Restructuring, Repudiation/Moratorium are defined with
          respect to these obligations. ISDA 2003 Term:
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floatingAmountEvents" type="FloatingAmountEvents" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element contains the ISDA terms relating to the floating
          rate payment events and the implied additional fixed
          payments, applicable to the credit derivatives transactions
          on mortgage-backed securities with pay-as-you-go or physical
          settlement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

</xsd:complexType>

1.36 ProtectionTermsReference

1.36.1 Description:

Reference to protectionTerms component.

1.36.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.36.3 Used by:

- Complex type: ReferencePoolItem

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

```
<xsd:complexType name="ProtectionTermsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to protectionTerms component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ProtectionTer
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.37 ReferenceInformation

1.37.1 Description:

1.37.2 Contents:

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

Either

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

Or

noReferenceObligation (exactly one occurrence; of the type Empty) Used to indicate that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one.

Or

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

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

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

referencePolicy (zero or one occurrence; of the type Empty) Applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element indicates that the reference policy is applicable; absence implies that it is not.

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

1.37.3 Used by:

- Complex type: GeneralTerms

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="ReferenceInformation">
  <xsd:sequence>
    <xsd:element name="referenceEntity" type="LegalEntity">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The corporate or sovereign entity on which you are buying or
```

```

        selling protection and any successor that assumes all or
        substantially all of its contractual and other obligations.
        It is vital to use the correct legal name of the entity and
        to be careful not to choose a subsidiary if you really want
        to trade protection on a parent company. Please note,
        Reference Entities cannot be senior or subordinated. It is
        the obligations of the Reference Entities that can be senior
        or subordinated. ISDA 2003 Term: Reference Entity
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:choice>
    <xsd:element name="referenceObligation" type="ReferenceObligation" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The Reference Obligation is a financial instrument that is
                either issued or guaranteed by the reference entity. It
                serves to clarify the precise reference entity protection
                is being offered upon, and its legal position with regard
                to other related firms (parents/subsidiaries). Furthermore
                the Reference Obligation is ALWAYS deliverable and
                establishes the Pari Passu ranking (as the deliverable
                bonds must rank equal to the reference obligation). ISDA
                2003 Term: Reference Obligation
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="noReferenceObligation" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Used to indicate that there is no Reference Obligation
                associated with this Credit Default Swap and that there
                will never be one.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="unknownReferenceObligation" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Used to indicate that the Reference obligation associated
                with the Credit Default Swap is currently not known. This
                is not valid for Legal Confirmation purposes, but is valid
                for earlier stages in the trade life cycle (e.g. Broker
                Confirmation).
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="allGuarantees" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Indicates whether an obligation of the Reference Entity,
            guaranteed by the Reference Entity on behalf of a
            non-Affiliate, is to be considered an Obligation for the
            purpose of the transaction. It will be considered an
            obligation if allGuarantees is applicable (true) and not if
            allGuarantees is inapplicable (false). ISDA 2003 Term: All
            Guarantees
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="referencePrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Used to determine (a) for physically settled trades, the
            Physical Settlement Amount, which equals the Floating Rate
            Payer Calculation Amount times the Reference Price and (b)
            for cash settled trades, the Cash Settlement Amount, which
            equals the greater of (i) the difference between the
            Reference Price and the Final Price and (ii) zero. ISDA 2003
            Term: Reference Price
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="referencePolicy" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Applicable to the transactions on mortgage-backed security,
            which can make use of a reference policy. Presence of the
            element indicates that the reference policy is applicable;
            absence implies that it is not.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>

```

```
</xsd:element>
<xsd:element name="securedList" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      With respect to any day, the list of Syndicated Secured
      Obligations of the Designated Priority of the Reference
      Entity published by Markit Group Limited or any successor
      thereto appointed by the Specified Dealers (the "Secured List
      Publisher") on or most recently before such day, which list
      is currently available at [http://www.markit.com]. ISDA 2003
      Term: Relevant Secured List.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.38 ReferenceObligation

1.38.1 Description:

1.38.2 Contents:

Either

bond (exactly one occurrence; of the type Bond) Defines the underlying asset when it is a bond.

Or

convertibleBond (exactly one occurrence; of the type ConvertibleBond) Defines the underlying asset when it is a convertible bond.

Or

mortgage (exactly one occurrence; of the type Mortgage) Defines an underlying asset that is a mortgage.

Or

loan (exactly one occurrence; of the type Loan) Defines a simple underlying asset that is a loan.

Either

primaryObligor (exactly one occurrence; of the type LegalEntity) The entity primarily responsible for repaying debt to a creditor as a result of borrowing or issuing bonds. ISDA 2003 Term: Primary Obligor

Or

primaryObligorReference (exactly one occurrence; of the type LegalEntityReference) A pointer style reference to a reference entity defined elsewhere in the document. Used when the reference entity is the primary obligor.

Either

guarantor (exactly one occurrence; of the type LegalEntity) The party that guarantees by way of a contractual arrangement to pay the debts of an obligor if the obligor is unable to make the required payments itself. ISDA 2003 Term: Guarantor

Or

guarantorReference (exactly one occurrence; of the type LegalEntityReference) A pointer style reference to a reference entity defined elsewhere in the document. Used when the reference entity is the guarantor.

1.38.3 Used by:

- Complex type: ReferenceInformation
- Complex type: ReferencePair

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="ReferenceObligation">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element ref="bond"/>
      <xsd:element ref="convertibleBond"/>
      <xsd:element ref="mortgage"/>
      <xsd:element ref="loan"/>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="primaryObligor" type="LegalEntity">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The entity primarily responsible for repaying debt to a
            creditor as a result of borrowing or issuing bonds. ISDA
            2003 Term: Primary Obligor
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="primaryObligorReference" type="LegalEntityReference">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A pointer style reference to a reference entity defined
    elsewhere in the document. Used when the reference entity
    is the primary obligor.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice minOccurs="0" maxOccurs="unbounded">
  <xsd:element name="guarantor" type="LegalEntity">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The party that guarantees by way of a contractual
        arrangement to pay the debts of an obligor if the obligor
        is unable to make the required payments itself. ISDA 2003
        Term: Guarantor
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="guarantorReference" type="LegalEntityReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A pointer style reference to a reference entity defined
        elsewhere in the document. Used when the reference entity
        is the guarantor.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>

```

1.39 ReferencePair

1.39.1 Description:

1.39.2 Contents:

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

Either

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

Or

noReferenceObligation (exactly one occurrence; of the type Empty) Used to indicate that there is no Reference Obligation associated with this Credit Default Swap and that there will never be one.

entityType (exactly one occurrence; of the type EntityType) Defines the reference entity types corresponding to a list of types in the ISDA First to Default documentation.

1.39.3 Used by:

- Complex type: ReferencePoolItem

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="ReferencePair">
  <xsd:sequence>
    <xsd:element name="referenceEntity" type="LegalEntity">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The corporate or sovereign entity on which you are buying or
          selling protection and any successor that assumes all or
          substantially all of its contractual and other obligations.
          It is vital to use the correct legal name of the entity and
          to be careful not to choose a subsidiary if you really want
          to trade protection on a parent company. Please note,
          Reference Entities cannot be senior or subordinated. It is
          the obligations of the Reference Entities that can be senior
          or subordinated. ISDA 2003 Term: Reference Entity
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="referenceObligation" type="ReferenceObligation">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The Reference Obligation is a financial instrument that is
            either issued or guaranteed by the reference entity. It
            serves to clarify the precise reference entity protection
            is being offered upon, and its legal position with regard
            to other related firms (parents/subsidiaries). Furthermore
            the Reference Obligation is ALWAYS deliverable and
            establishes the Pari Passu ranking (as the deliverable
            bonds must rank equal to the reference obligation). ISDA
            2003 Term: Reference Obligation
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="noReferenceObligation" type="Empty">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Used to indicate that there is no Reference Obligation
      associated with this Credit Default Swap and that there
      will never be one.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="entityType" type="EntityType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the reference entity types corresponding to a list of
      types in the ISDA First to Default documentation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```


1.40 ReferencePool

1.40.1 Description:

This type contains all the reference pool items to define the reference entity and reference obligation(s) in the basket.

1.40.2 Contents:

referencePoolItem (one or more occurrences; of the type ReferencePoolItem)

1.40.3 Used by:

- Complex type: BasketReferenceInformation

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

```
<xsd:complexType name="ReferencePool">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type contains all the reference pool items to define the
      reference entity and reference obligation(s) in the basket.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referencePoolItem" type="ReferencePoolItem" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.41 ReferencePoolItem

1.41.1 Description:

This type contains all the constituent weight and reference information.

1.41.2 Contents:

constituentWeight (zero or one occurrence; of the type `ConstituentWeight`) Describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.

referencePair (exactly one occurrence; of the type `ReferencePair`)

protectionTermsReference (zero or one occurrence; of the type `ProtectionTermsReference`) Reference to the documentation terms applicable to this item.

settlementTermsReference (zero or one occurrence; of the type `SettlementTermsReference`) Reference to the settlement terms applicable to this item.

1.41.3 Used by:

- Complex type: `ReferencePool`

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

```
<xsd:complexType name="ReferencePoolItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type contains all the constituent weight and reference
      information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the weight of each of the constituents within the
          basket. If not provided, it is assumed to be equal weighted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referencePair" type="ReferencePair"/>
    <xsd:element name="protectionTermsReference" type="ProtectionTermsReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the documentation terms applicable to this item.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementTermsReference" type="SettlementTermsReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the settlement terms applicable to this item.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.42 ScheduledTerminationDate

1.42.1 Description:

1.42.2 Contents:

Either

adjustableDate (exactly one occurrence; of the type AdjustableDate2)

Or

relativeDate (exactly one occurrence; of the type Interval)

1.42.3 Used by:

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

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

1.43 SettledEntityMatrix

1.43.1 Description:

1.43.2 Contents:

matrixSource (exactly one occurrence; of the type MatrixSource) Relevant settled entity matrix source.

publicationDate (zero or one occurrence; of the type xsd:date) Specifies the publication date of the applicable version of the matrix. When this element is omitted, the Standard Terms Supplement defines rules for which version of the matrix is applicable.

1.43.3 Used by:

- Complex type: IndexReferenceInformation

1.43.4 Derived Types:

1.43.5 Figure:

1.43.6 Schema Fragment:

```
<xsd:complexType name="SettledEntityMatrix">
  <xsd:sequence>
    <xsd:element name="matrixSource" type="MatrixSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Relevant settled entity matrix source.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the matrix. When this element is omitted, the Standard Terms
          Supplement defines rules for which version of the matrix is
          applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.44 SettlementTerms

1.44.1 Description:

1.44.2 Contents:

settlementCurrency (zero or one occurrence; of the type Currency) ISDA 2003 Term: Settlement Currency

1.44.3 Used by:

- Complex type: CashSettlementTerms
- Complex type: PhysicalSettlementTerms

1.44.4 Derived Types:

- Complex type: CashSettlementTerms
- Complex type: PhysicalSettlementTerms

1.44.5 Figure:

1.44.6 Schema Fragment:

```
<xsd:complexType name="SettlementTerms">
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          ISDA 2003 Term: Settlement Currency
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

1.45 SettlementTermsReference

1.45.1 Description:

Reference to a settlement terms derived construct (cashSettlementTerms or physicalSettlementTerms).

1.45.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.45.3 Used by:

- Complex type: ReferencePoolItem

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

```
<xsd:complexType name="SettlementTermsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a settlement terms derived construct
      (cashSettlementTerms or physicalSettlementTerms).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="SettlementTer
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.46 SinglePayment

1.46.1 Description:

1.46.2 Contents:

adjustablePaymentDate (exactly one occurrence; of the type xsd:date) A fixed amount payment date that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component. ISDA 2003 Term: Fixed Rate Payer Payment Date

adjustedPaymentDate (zero or one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component.

fixedAmount (exactly one occurrence; of the type Money) A fixed payment amount. ISDA 2003 Term: Fixed Amount

1.46.3 Used by:

- Complex type: FeeLeg

1.46.4 Derived Types:

1.46.5 Figure:

1.46.6 Schema Fragment:

```
<xsd:complexType name="SinglePayment">
  <xsd:sequence>
    <xsd:element name="adjustablePaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed amount payment date that shall be subject to
          adjustment in accordance with the applicable business day
          convention if it would otherwise fall on a day that is not a
          business day. The applicable business day convention and
          business day are those specified in the dateAdjustments
          element within the generalTerms component. ISDA 2003 Term:
          Fixed Rate Payer Payment Date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve as
          a cashflow type component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment amount. ISDA 2003 Term: Fixed Amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.47 SingleValuationDate

1.47.1 Description:

1.47.2 Contents:

businessDays (zero or one occurrence; of the type xsd:nonNegativeInteger) A number of business days. Its precise meaning is dependant on the context in which this element is used. ISDA 2003 Term: Business Day

1.47.3 Used by:

- Complex type: MultipleValuationDates
- Complex type: ValuationDate

1.47.4 Derived Types:

- Complex type: MultipleValuationDates

1.47.5 Figure:

1.47.6 Schema Fragment:

```
<xsd:complexType name="SingleValuationDate">
  <xsd:sequence>
    <xsd:element name="businessDays" type="xsd:nonNegativeInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A number of business days. Its precise meaning is dependant
            on the context in which this element is used. ISDA 2003 Term:
            Business Day
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.48 SpecifiedCurrency

1.48.1 Description:

1.48.2 Contents:

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

1.48.3 Used by:

- Complex type: DeliverableObligations
- Complex type: Obligations

1.48.4 Derived Types:

1.48.5 Figure:

1.48.6 Schema Fragment:

```
<xsd:complexType name="SpecifiedCurrency">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.49 Tranche

1.49.1 Description:

This type represents a CDS Tranche.

1.49.2 Contents:

attachmentPoint (exactly one occurrence; of the type xsd:decimal) Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. A schema facet to constraint the value between 0 to 1 will be introduced in FpML 4.3.

exhaustionPoint (exactly one occurrence; of the type xsd:decimal) Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. An exhaustion point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. A schema facet to constraint the value between 0 to 1 will be introduced in FpML 4.3.

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

1.49.3 Used by:

- Complex type: BasketReferenceInformation
- Complex type: IndexReferenceInformation

1.49.4 Derived Types:

1.49.5 Figure:

1.49.6 Schema Fragment:

```
<xsd:complexType name="Tranche">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type represents a CDS Tranche.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="attachmentPoint" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lower bound percentage of the loss that the Tranche can
          endure, expressed as a decimal. An attachment point of 5%
          would be represented as 0.05. The difference between
          Attachment and Exhaustion points is call the width of the
          Tranche. A schema facet to constraint the value between 0 to
          1 will be introduced in FpML 4.3.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exhaustionPoint" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Upper bound percentage of the loss that the Tranche can
          endure, expressed as a decimal. An exhaustion point of 5%
          would be represented as 0.05. The difference between
          Attachment and Exhaustion points is call the width of the
          Tranche. A schema facet to constraint the value between 0 to
          1 will be introduced in FpML 4.3.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="incurredRecoveryApplicable" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Outstanding Swap Notional Amount is defined at any time on
          any day, as the greater of: (a) Zero; If Incurred Recovery
          Amount Applicable: (b) The Original Swap Notional Amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

minus the sum of all Incurred Loss Amounts and all Incurred Recovery Amounts (if any) determined under this Confirmation at or prior to such time. Incurred Recovery Amount not populated: (b) The Original Swap Notional Amount minus the sum of all Incurred Loss Amounts determined under this Confirmation at or prior to such time.

</xsd:documentation>

</xsd:annotation>

</xsd:element>

</xsd:sequence>

</xsd:complexType>

1.50 ValuationDate

1.50.1 Description:

1.50.2 Contents:

Either

singleValuationDate (exactly one occurrence; of the type SingleValuationDate) Where single valuation date is specified as being applicable for cash settlement, this element specifies the number of business days after satisfaction of all conditions to settlement when such valuation date occurs. ISDA 2003 Term: Single Valuation Date

Or

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

1.50.3 Used by:

- Complex type: CashSettlementTerms

1.50.4 Derived Types:

1.50.5 Figure:

1.50.6 Schema Fragment:

```
<xsd:complexType name="ValuationDate">
  <xsd:choice>
    <xsd:element name="singleValuationDate" type="SingleValuationDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where single valuation date is specified as being applicable
          for cash settlement, this element specifies the number of
          business days after satisfaction of all conditions to
          settlement when such valuation date occurs. ISDA 2003 Term:
          Single Valuation Date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleValuationDates" type="MultipleValuationDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where multiple valuation dates are specified as being
          applicable for cash settlement, this element specifies (a)
          the number of applicable valuation dates, and (b) the number
          of business days after satisfaction of all conditions to
          settlement when the first such valuation date occurs, and (c)
          the number of business days thereafter of each successive
          valuation date. ISDA 2003 Term: Multiple Valuation Dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2 Global Elements

2.1 creditDefaultSwap

2.1.1 Description:

In a credit default swap one party (the protection seller) agrees to compensate another party (the protection buyer) if a specified company or Sovereign (the reference entity) experiences a credit event, indicating it is or may be unable to service its debts. The protection seller is typically paid a fee and/or premium, expressed as an annualized percent of the notional in basis points, regularly over the life of the transaction or otherwise as agreed by the parties.

2.1.2 Contents:

Element creditDefaultSwap is defined by the complex type CreditDefaultSwap

2.1.3 Used by:

- Complex type: CreditDefaultSwapOption

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="creditDefaultSwap" type="CreditDefaultSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      In a credit default swap one party (the protection seller) agrees
      to compensate another party (the protection buyer) if a specified
      company or Sovereign (the reference entity) experiences a credit
      event, indicating it is or may be unable to service its debts.
      The protection seller is typically paid a fee and/or premium,
      expressed as an annualized percent of the notional in basis
      points, regularly over the life of the transaction or otherwise
      as agreed by the parties.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 creditDefaultSwapOption

2.2.1 Description:

An option on a credit default swap.

2.2.2 Contents:

Element creditDefaultSwapOption is defined by the complex type CreditDefaultSwapOption

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="creditDefaultSwapOption" type="CreditDefaultSwapOption" substitutionGroup="P">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An option on a credit default swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-option-shared-4-4.xsd"/>
  <xsd:complexType name="AdditionalFixedPayments">
    <xsd:sequence>
      <xsd:element name="interestShortfallReimbursement" type="Empty" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An additional Fixed Payment Event. Corresponds to the
            payment by or on behalf of the Issuer of an actual interest
            amount in respect to the reference obligation that is
            greater than the expected interest amount. ISDA 2003 Term:
            Interest Shortfall Reimbursement.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="principalShortfallReimbursement" type="Empty" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An additional Fixed Payment Event. Corresponds to the
            payment by or on behalf of the Issuer of an actual
            principal amount in respect to the reference obligation
            that is greater than the expected principal amount. ISDA
            2003 Term: Principal Shortfall Reimbursement.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="writedownReimbursement" type="Empty" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An Additional Fixed Payment. Corresponds to the payment by
            or on behalf of the issuer of an amount in respect to the
            reference obligation in reduction of the prior writedowns.
            ISDA 2003 Term: Writedown Reimbursement.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdditionalTerm">
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="additionalTermScheme" type="xsd:anyURI"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="AdjustedPaymentDates">
    <xsd:sequence>
      <xsd:element name="adjustedPaymentDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation but
            may be specified to allow the fee structure to also serve as
            a cashflow type component (all dates the the Cashflows type
            are adjusted payment dates).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentAmount" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The currency amount of the payment.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="BasketReferenceInformation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        CDS Basket Reference Information
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:group ref="BasketIdentifier.model" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reuses the group that specifies a name and an identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:group>
    </xsd:sequence>
  </xsd:complexType>
</xsd:schema>
```



```

        for a given basket.
    </xsd:documentation>
</xsd:annotation>
</xsd:group>
<xsd:element name="referencePool" type="ReferencePool">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element contains all the reference pool items to
            define the reference entity and reference obligation(s) in
            the basket
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:sequence>
        <xsd:element name="nthToDefault" type="xsd:positiveInteger">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    N th reference obligation to default triggers payout.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="mthToDefault" type="xsd:positiveInteger" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    M th reference obligation to default to allow
                    representation of N th to M th defaults.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:element name="tranche" type="Tranche">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element contains CDS tranche terms.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalculationAmount">
    <xsd:complexContent>
        <xsd:extension base="Money">
            <xsd:sequence>
                <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A schedule of step date and value pairs. On each step
                            date the associated step value becomes effective. A
                            list of steps may be ordered in the document by
                            ascending step date. An FpML document containing an
                            unordered list of steps is still regarded as a
                            conformant document.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CashSettlementTerms">
    <xsd:complexContent>
        <xsd:extension base="SettlementTerms">
            <xsd:sequence>
                <xsd:element name="valuationDate" type="ValuationDate" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of business days after conditions to
                            settlement have been satisfied when the calculation
                            agent obtains a price quotation on the Reference
                            Obligation for purposes of cash settlement. There may
                            be one or more valuation dates. This is typically
                            specified if the cash settlement amount is not a fixed
                            amount. ISDA 2003 Term: Valuation Date
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The time of day in the specified business center when
                            the calculation agent seeks quotations for an amount of

```

```

        the reference obligation for purposes of cash
        settlement. ISDA 2003 Term: Valuation Time
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="quotationMethod" type="QuotationRateTypeEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The type of price quotations to be requested from
            dealers when determining the market value of the
            reference obligation for purposes of cash settlement.
            For example, Bid, Offer or Mid-market. ISDA 2003 Term:
            Quotation Method
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="quotationAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            In the determination of a cash settlement amount, if
            weighted average quotations are to be obtained, the
            quotation amount specifies an upper limit to the
            outstanding principal balance of the reference
            obligation for which the quote should be obtained. If
            not specified, the ISDA definitions provide for a
            fallback amount equal to the floating rate payer
            calculation amount. ISDA 2003 Term: Quotation Amount
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="minimumQuotationAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            In the determination of a cash settlement amount, if
            weighted average quotations are to be obtained, the
            minimum quotation amount specifies a minimum intended
            threshold amount of outstanding principal balance of
            the reference obligation for which the quote should be
            obtained. If not specified, the ISDA definitions
            provide for a fallback amount of the lower of either
            USD 1,000,000 (or its equivalent in the relevant
            obligation currency) or the quotation amount. ISDA 2003
            Term: Minimum Quotation Amount
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dealer" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A dealer from whom quotations are obtained by the
            calculation agent on the reference obligation for
            purposes of cash settlement. ISDA 2003 Term: Dealer
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementBusinessDays" type="xsd:nonNegativeInteger" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The number of business days used in the determination
            of the cash settlement payment date. If a cash
            settlement amount is specified, the cash settlement
            payment date will be this number of business days
            following the calculation of the final price. If a cash
            settlement amount is not specified, the cash settlement
            payment date will be this number of business days after
            all conditions to settlement are satisfied. ISDA 2003
            Term: Cash Settlement Date
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The amount paid by the seller to the buyer for cash
            settlement on the cash settlement date. If not
            otherwise specified, would typically be calculated as
            100 (or the Reference Price) minus the price of the
            Reference Obligation (all expressed as a percentage)
            times Floating Rate Payer Calculation Amount. ISDA 2003
            Term: Cash Settlement Amount
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>

```

```

<xsd:element name="accruedInterest" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates whether accrued interest is included (true)
      or not (false). For cash settlement this specifies
      whether quotations should be obtained inclusive or not
      of accrued interest. For physical settlement this
      specifies whether the buyer should deliver the
      obligation with an outstanding principal balance that
      includes or excludes accrued interest. ISDA 2003 Term:
      Include/Exclude Accrued Interest
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valuationMethod" type="ValuationMethodEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA defined methodology for determining the final
      price of the reference obligation for purposes of cash
      settlement. (ISDA 2003 Term: Valuation Method). For
      example, Market, Highest etc.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="generalTerms" type="GeneralTerms">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the data that appears in the
              section entitled "1. General Terms" in the 2003 ISDA
              Credit Derivatives Confirmation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="feeLeg" type="FeeLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the terms relevant to
              defining the fixed amounts/payments per the applicable
              ISDA definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="protectionTerms" type="ProtectionTerms" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This element contains all the terms relevant to
              defining the applicable floating rate payer calculation
              amount, credit events and associated conditions to
              settlement, and reference obligations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:element name="cashSettlementTerms" type="CashSettlementTerms">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                This element contains all the ISDA terms relevant to
                cash settlement for when cash settlement is
                applicable. ISDA 2003 Term: Cash Settlement
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="physicalSettlementTerms" type="PhysicalSettlementTerms">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                This element contains all the ISDA terms relevant to
                physical settlement for when physical settlement is
                applicable. ISDA 2003 Term: Physical Settlement
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

</xsd:complexType>
<xsd:complexType name="CreditDefaultSwapOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to support the credit default swap option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="CreditOptionStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the strike of the option on credit default
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="creditDefaultSwap"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditOptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specify the strike of a credit swaption or a
      credit default swap option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="spread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit
          swaption when expressed as a spread per annum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="price" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit
          swaption when expressed as in reference to the price of the
          underlying obligation(s) or index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikeReference" type="FixedRateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The strike of a credit default swap option or credit
          swaption when expressed in reference to the spread of the
          underlying swap (typical practice in the case of single
          name swaps).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="DeliverableObligations">
  <xsd:sequence>
    <xsd:element name="accruedInterest" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates whether accrued interest is included (true) or
          not (false). For cash settlement this specifies whether
          quotations should be obtained inclusive or not of accrued
          interest. For physical settlement this specifies whether
          the buyer should deliver the obligation with an outstanding
          principal balance that includes or excludes accrued
          interest. ISDA 2003 Term: Include/Exclude Accrued Interest
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="category" type="ObligationCategoryEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Used in both obligations and deliverable obligations to
          represent a class or type of securities which apply. ISDA
          2003 Term: Obligation Category/Deliverable Obligation
          Category
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

</xsd:annotation>
</xsd:element>
<xsd:element name="notSubordinated" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic. An
      obligation that ranks at least equal with the most senior
      Reference Obligation in priority of payment or, if no
      Reference Obligation is specified in the related
      Confirmation, the obligations of the Reference Entity that
      are senior. ISDA 2003 Term: Not Subordinated
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="specifiedCurrency" type="SpecifiedCurrency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic.
      The currency or currencies in which an obligation or
      deliverable obligation must be payable. ISDA 2003 Term:
      Specified Currency
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notSovereignLender" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic.
      Any obligation that is not primarily (majority) owed to a
      Sovereign or Supranational Organization. ISDA 2003 Term:
      Not Sovereign Lender
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticCurrency" type="NotDomesticCurrency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic.
      Any obligation that is payable in any currency other than
      the domestic currency. Domestic currency is either the
      currency so specified or, if no currency is specified, the
      currency of (a) the reference entity, if the reference
      entity is a sovereign, or (b) the jurisdiction in which the
      relevant reference entity is organised, if the reference
      entity is not a sovereign. ISDA 2003 Term: Not Domestic
      Currency
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticLaw" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic. If
      the reference entity is a Sovereign, this means any
      obligation that is not subject to the laws of the reference
      entity. If the reference entity is not a sovereign, this
      means any obligation that is not subject to the laws of the
      jurisdiction of the reference entity. ISDA 2003 Term: Not
      Domestic Law
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="listed" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An obligation and deliverable obligation characteristic.
      Indicates whether or not the obligation is quoted, listed
      or ordinarily purchased and sold on an exchange. ISDA 2003
      Term: Listed
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notContingent" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A deliverable obligation characteristic. In essence Not
      Contingent means the repayment of principal cannot be
      dependant on a formula/index, i.e. to prevent the risk of
      being delivered an instrument that may never pay any
      element of principal, and to ensure that the obligation is
      interest bearing (on a regular schedule). ISDA 2003 Term:
      Not Contingent
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notDomesticIssuance" type="Empty" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An obligation and deliverable obligation characteristic.
        Any obligation other than an obligation that was intended
        to be offered for sale primarily in the domestic market of
        the relevant Reference Entity. This specifies that the
        obligation must be an internationally recognized bond. ISDA
        2003 Term: Not Domestic Issuance
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="assignableLoan" type="PCDeliverableObligationCharac" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. A loan that is
        freely assignable to a bank or financial institution
        without the consent of the Reference Entity or the
        guarantor, if any, of the loan (or the consent of the
        applicable borrower if a Reference Entity is guaranteeing
        the loan) or any agent. ISDA 2003 Term: Assignable Loan
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="consentRequiredLoan" type="PCDeliverableObligationCharac" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. A loan that is
        capable of being assigned with the consent of the Reference
        Entity or the guarantor, if any, of the loan or any agent.
        ISDA 2003 Term: Consent Required Loan
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="directLoanParticipation" type="LoanParticipation" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. A loan with a
        participation agreement whereby the buyer is capable of
        creating, or procuring the creation of, a contractual right
        in favour of the seller that provides the seller with
        recourse to the participation seller for a specified share
        in any payments due under the relevant loan which are
        received by the participation seller. ISDA 2003 Term:
        Direct Loan Participation
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="transferable" type="Empty" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. An obligation that
        is transferable to institutional investors without any
        contractual, statutory or regulatory restrictions. ISDA
        2003 Term: Transferable
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="maximumMaturity" type="Interval" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. An obligation that
        has a remaining maturity from the Physical Settlement Date
        of not greater than the period specified. ISDA 2003 Term:
        Maximum Maturity
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="acceleratedOrMatured" type="Empty" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A deliverable obligation characteristic. An obligation at
        time of default is due to mature and due to be repaid, or
        as a result of downgrade/bankruptcy is due to be repaid as
        a result of an acceleration clause. ISDA 2003 Term:
        Accelerated or Matured
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notBearer" type="Empty" minOccurs="0">
    <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            A deliverable obligation characteristic. Any obligation
            that is not a bearer instrument. This applies to Bonds only
            and is meant to avoid tax, fraud and security/delivery
            provisions that can potentially be associated with Bearer
            Bonds. ISDA 2003 Term: Not Bearer
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:element name="fullFaithAndCreditObLiability" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An obligation and deliverable obligation characteristic.
                Defined in the ISDA published additional provisions for
                U.S. Municipal as Reference Entity. ISDA 2003 Term: Full
                Faith and Credit Obligation Liability
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="generalFundObligationLiability" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An obligation and deliverable obligation characteristic.
                Defined in the ISDA published additional provisions for
                U.S. Municipal as Reference Entity. ISDA 2003 Term:
                General Fund Obligation Liability
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="revenueObligationLiability" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An obligation and deliverable obligation characteristic.
                Defined in the ISDA published additional provisions for
                U.S. Municipal as Reference Entity. ISDA 2003 Term:
                Revenue Obligation Liability
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="indirectLoanParticipation" type="LoanParticipation" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            ISDA 1999 Term: Indirect Loan Participation. NOTE: Only
            applicable as a deliverable obligation under ISDA Credit
            1999.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="excluded" type="xsd:string" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A free format string to specify any excluded obligations or
            deliverable obligations, as the case may be, of the
            reference entity or excluded types of obligations or
            deliverable obligations. ISDA 2003 Term: Excluded
            Obligations/Excluded Deliverable Obligations
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="othReferenceEntityObligations" type="xsd:string" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element is used to specify any other obligations of a
            reference entity in both obligations and deliverable
            obligations. The obligations can be specified free-form.
            ISDA 2003 Term: Other Obligations of a Reference Entity
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DeprecatedScheduledTerminationDate" fpml-annotation:deprecated="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            DEPRECATED
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="adjustableDate" type="AdjustableDate2"/>
    </xsd:sequence>
</xsd:complexType>

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<xsd:complexType name="EntityType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a coding scheme of the entity types defined in the ISDA
      First to Default documentation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/0" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FeeLeg">
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:element name="initialPayment" type="InitialPayment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies a single fixed payment that is payable by the
              payer to the receiver on the initial payment date. The
              fixed payment to be paid is specified in terms of a
              known currency amount. This element should be used for
              CDS Index trades and can be used for CDS trades where
              it is necessary to represent a payment from Seller to
              Buyer. For CDS trades where a payment is to be made
              from Buyer to Seller the feeLeg/singlePayment structure
              must be used.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="singlePayment" type="SinglePayment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies a single fixed amount that is payable by the
              buyer to the seller on the fixed rate payer payment
              date. The fixed amount to be paid is specified in terms
              of a known currency amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="periodicPayment" type="PeriodicPayment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies a periodic schedule of fixed amounts that are
              payable by the buyer to the seller on the fixed rate
              payer payment dates. The fixed amount to be paid on
              each payment date can be specified in terms of a known
              currency amount or as an amount calculated on a formula
              basis by reference to a per annum fixed rate. The
              applicable business day convention and business day for
              adjusting any fixed rate payer payment date if it would
              otherwise fall on a day that is not a business day are
              those specified in the dateAdjustments element within
              the generalTerms component. ISDA 2003 Term:
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="marketFixedRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An optional element that only has meaning in a credit
              index trade. This element contains the credit spread
              ("fair value") at which the trade was executed. Unlike
              the fixedRate of an index, the marketFixedRate varies
              over the life of the index depending on market
              conditions. The marketFixedRate is the price of the
              index as quoted by trading desks.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDelay" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Applicable to CDS on MBS to specify whether payment
              delays are applicable to the fixed Amount. RMBS
              typically have a payment delay of 5 days between the
              coupon date of the reference obligation and the payment
              date of the synthetic swap. CMBS do not, on the other
              hand, with both payment dates being on the 25th of each
              month.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FixedAmountCalculation">
  <xsd:sequence>
    <xsd:element name="calculationAmount" type="CalculationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount used in the calculation of fixed
          amounts where an amount is calculated on a formula basis,
          i.e. fixed amount = fixed rate payer calculation amount x
          fixed rate x fixed rate day count fraction. ISDA 2003 Term:
          Fixed Rate Payer Calculation Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="FixedRate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count fraction. ISDA 2003 Term: Fixed Rate Day
          Count Fraction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FixedRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculation period fixed rate. A per annum rate, expressed
      as a decimal. A fixed rate of 5% would be represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:decimal">
      <xsd:attribute name="id" type="xsd:ID" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FixedRateReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="FixedRate"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FloatingAmountEvents">
  <xsd:sequence>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A floating rate payment event. Corresponds to the failure
          by the Reference Entity to pay an expected principal amount
          or the payment of an actual principal amount that is less
          than the expected principal amount. ISDA 2003 Term: Failure
          to Pay Principal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestShortfall" type="InterestShortFall" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A floating rate payment event. With respect to any
          Reference Obligation Payment Date, either (a) the
          non-payment of an Expected Interest Amount or (b) the
          payment of an Actual Interest Amount that is less than the
          Expected Interest Amount. ISDA 2003 Term: Interest
          Shortfall.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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<xsd:element name="writedown" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A floating rate payment event. Results from the fact that
      the underlyer writes down its outstanding principal amount.
      ISDA 2003 Term: Writedown.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="floatingAmountProvisions" type="FloatingAmountProvisions" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the floating amount provisions associated with
      the floatingAmountEvents.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="additionalFixedPayments" type="AdditionalFixedPayments" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the events that will give rise to the payment a
      additional fixed payments.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FloatingAmountProvisions">
  <xsd:sequence>
    <xsd:element name="WACCapInterestProvision" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          As specified by the ISDA Supplement for use with trades on
          mortgage-backed securities, "WAC Cap" means a weighted
          average coupon or weighted average rate cap provision
          (however defined in the Underlying Instruments) of the
          Underlying Instruments that limits, increases or decreases
          the interest rate or interest entitlement, as set out in
          the Underlying Instruments on the Effective Date without
          regard to any subsequent amendment The presence of the
          element signifies that the provision is applicable. From a
          usage standpoint, this provision is typically applicable in
          the case of CMBS and not applicable in case of RMBS trades.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepUpProvision" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          As specified by the ISDA Standard Terms Supplement for use
          with trades on mortgage-backed securities. The presence of
          the element signifies that the provision is applicable. If
          applicable, the applicable step-up terms are specified as
          part of that ISDA Standard Terms Supplement. From a usage
          standpoint, this provision is typically applicable in the
          case of RMBS and not applicable in case of CMBS trades.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GeneralTerms">
  <xsd:sequence>
    <xsd:element name="effectiveDate" type="AdjustableDate2" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first day of the term of the trade. This day may be
          subject to adjustment in accordance with a business day
          convention. ISDA 2003 Term: Effective Date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="scheduledTerminationDate" type="DeprecatedScheduledTerminationDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The scheduled date on which the credit protection will
          lapse. May be specified as an adjusting or non-adjusting
          date or alternatively as a period offset from the effective
          date. ISDA 2003 Term: Scheduled Termination Date. The
          construct has been adjusted as part of the 4.3 release to
          remove the choice with the relativeDate which was of type
          Interval. As part of the version5, the intent is to make
          the scheduleTerminationDate of type AdjustableDate2 and

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        remove the adjustableDate node.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="sellerPartyReference" type="PartyOrTradeSideReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The seller of the credit protection. ISDA 2003 Term:
            Floating Rate Payer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="buyerPartyReference" type="PartyOrTradeSideReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The buyer of the credit protection. ISDA 2003 Term: Fixed
            Rate Payer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dateAdjustments" type="BusinessDayAdjustments" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            ISDA 2003 Terms: Business Day and Business Day Convention.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice>
    <xsd:element name="referenceInformation" type="ReferenceInformation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element contains all the terms relevant to defining
                the reference entity and reference obligation(s).
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexReferenceInformation" type="IndexReferenceInformation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element contains all the terms relevant to defining
                the Credit Default Swap Index.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="basketReferenceInformation" type="BasketReferenceInformation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element contains all the terms relevant to defining
                the Credit Default Swap Basket.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="additionalTerm" type="AdditionalTerm" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element is used for representing information contained
            in the Additional Terms field of the 2003 Master Credit
            Derivatives confirm.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="substitution" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Presence of this element indicates that substitution is
            applicable.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="modifiedEquityDelivery" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Presence of this element indicates that modified equity
            delivery is applicable.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="IndexAnnexSource">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">

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        <xsd:attribute name="indexAnnexSourceScheme" default="http://www.fpml.org/coding-scheme
    </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IndexId">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="indexIdScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IndexName">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="indexNameScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IndexReferenceInformation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a Credit Default Swap Index.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:choice>
            <xsd:sequence>
                <xsd:element name="indexName" type="IndexName">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The name of the index expressed as a free format
                            string. FpML does not define usage rules for this
                            element.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="indexId" type="IndexId" minOccurs="0" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A CDS index identifier (e.g. RED pair code).
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
            <xsd:sequence>
                <xsd:element name="indexId" type="IndexId" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A CDS index identifier (e.g. RED pair code).
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:choice>
        <xsd:element name="indexSeries" type="xsd:positiveInteger" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A CDS index series identifier, e.g. 1, 2, 3 etc.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexAnnexVersion" type="xsd:positiveInteger" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A CDS index series version identifier, e.g. 1, 2, 3 etc.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexAnnexDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A CDS index series annex date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexAnnexSource" type="IndexAnnexSource" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A CDS index series annex source.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="excludedReferenceEntity" type="LegalEntity" minOccurs="0" maxOccurs="unbounded">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Excluded reference entity.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="tranche" type="Tranche" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element contains CDS tranche terms.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settledEntityMatrix" type="SettledEntityMatrix" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Used to specify the Relevant Settled Entity Matrix when
      there are settled entities at the time of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="InitialPayment">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="adjustablePaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment date that shall be subject to adjustment in
          accordance with the applicable business day convention if
          it would otherwise fall on a day that is not a business
          day. The applicable business day convention and business
          day are those specified in the dateAdjustments element
          within the generalTerms component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve
          as a cashflow type component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestShortFall">
  <xsd:sequence>
    <xsd:element name="interestShortfallCap" type="InterestShortfallCapEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the nature of the interest Shortfall cap (i.e.
          Fixed Cap or Variable Cap) in the case where it is
          applicable. ISDA 2003 Term: Interest Shortfall Cap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="compounding" type="xsd:boolean"/>
    <xsd:element name="rateSource" type="FloatingRateIndex" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate source in the case of a variable cap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LoanParticipation">
  <xsd:complexContent>
    <xsd:extension base="PCDeliverableObligationCharac">

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<xsd:sequence>
  <xsd:element name="qualifyingParticipationSeller" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        If Direct Loan Participation is specified as a
        deliverable obligation characteristic, this specifies
        any requirements for the Qualifying Participation
        Seller. The requirements may be listed free-form. ISDA
        2003 Term: Qualifying Participation Seller
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MatrixSource">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settledEntityMatrixSourceScheme" default="http://www.fpml.org/codi
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MultipleValuationDates">
  <xsd:complexContent>
    <xsd:extension base="SingleValuationDate">
      <xsd:sequence>
        <xsd:element name="businessDaysThereafter" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of business days between successive
              valuation dates when multiple valuation dates are
              applicable for cash settlement. ISDA 2003 Term:
              Business Days thereafter
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberValuationDates" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where multiple valuation dates are specified as being
              applicable for cash settlement, this element specifies
              (a) the number of applicable valuation dates, and (b)
              the number of business days after satisfaction of all
              conditions to settlement when the first such valuation
              date occurs, and (c) the number of business days
              thereafter of each successive valuation date. ISDA 2003
              Term: Multiple Valuation Dates
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NotDomesticCurrency">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit specification of the domestic currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Obligations">
  <xsd:sequence>
    <xsd:element name="category" type="ObligationCategoryEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Used in both obligations and deliverable obligations to
          represent a class or type of securities which apply. ISDA
          2003 Term: Obligation Category/Deliverable Obligation
          Category
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notSubordinated" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An obligation and deliverable obligation characteristic. An
          obligation that ranks at least equal with the most senior

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        Reference Obligation in priority of payment or, if no
        Reference Obligation is specified in the related
        Confirmation, the obligations of the Reference Entity that
        are senior. ISDA 2003 Term: Not Subordinated
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="specifiedCurrency" type="SpecifiedCurrency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            The currency or currencies in which an obligation or
            deliverable obligation must be payable. ISDA 2003 Term:
            Specified Currency
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notSovereignLender" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Any obligation that is not primarily (majority) owed to a
            Sovereign or Supranational Organization. ISDA 2003 Term:
            Not Sovereign Lender
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticCurrency" type="NotDomesticCurrency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Any obligation that is payable in any currency other than
            the domestic currency. Domestic currency is either the
            currency so specified or, if no currency is specified, the
            currency of (a) the reference entity, if the reference
            entity is a sovereign, or (b) the jurisdiction in which the
            relevant reference entity is organised, if the reference
            entity is not a sovereign. ISDA 2003 Term: Not Domestic
            Currency
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticLaw" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic. If
            the reference entity is a Sovereign, this means any
            obligation that is not subject to the laws of the reference
            entity. If the reference entity is not a sovereign, this
            means any obligation that is not subject to the laws of the
            jurisdiction of the reference entity. ISDA 2003 Term: Not
            Domestic Law
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="listed" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Indicates whether or not the obligation is quoted, listed
            or ordinarily purchased and sold on an exchange. ISDA 2003
            Term: Listed
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notDomesticIssuance" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Any obligation other than an obligation that was intended
            to be offered for sale primarily in the domestic market of
            the relevant Reference Entity. This specifies that the
            obligation must be an internationally recognized bond. ISDA
            2003 Term: Not Domestic Issuance
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:element name="fullFaithAndCreditObLiability" type="Empty">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An obligation and deliverable obligation characteristic.
                Defined in the ISDA published additional provisions for

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        U.S. Municipal as Reference Entity. ISDA 2003 Term: Full
        Faith and Credit Obligation Liability
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="generalFundObligationLiability" type="Empty">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Defined in the ISDA published additional provisions for
            U.S. Municipal as Reference Entity. ISDA 2003 Term:
            General Fund Obligation Liability
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="revenueObligationLiability" type="Empty">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An obligation and deliverable obligation characteristic.
            Defined in the ISDA published additional provisions for
            U.S. Municipal as Reference Entity. ISDA 2003 Term:
            Revenue Obligation Liability
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="notContingent" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            NOTE: Only allowed as an obligation characteristic under
            ISDA Credit 1999. In essence Not Contingent means the
            repayment of principal cannot be dependant on a
            formula/index, i.e. to prevent the risk of being delivered
            an instrument that may never pay any element of principal,
            and to ensure that the obligation is interest bearing (on a
            regular schedule). ISDA 2003 Term: Not Contingent
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="excluded" type="xsd:string" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A free format string to specify any excluded obligations or
            deliverable obligations, as the case may be, of the
            reference entity or excluded types of obligations or
            deliverable obligations. ISDA 2003 Term: Excluded
            Obligations/Excluded Deliverable Obligations
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="othReferenceEntityObligations" type="xsd:string" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element is used to specify any other obligations of a
            reference entity in both obligations and deliverable
            obligations. The obligations can be specified free-form.
            ISDA 2003 Term: Other Obligations of a Reference Entity
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="designatedPriority" type="Lien" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Applies to Loan CDS, to indicate what lien level is
            appropriate for a deliverable obligation. Example: a 2nd
            lien Loan CDS would imply that the deliverable obligations
            are 1st or 2nd lien loans.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PCDeliverableObligationCharac">
    <xsd:sequence>
        <xsd:element name="partialCashSettlement" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies whether either 'Partial Cash Settlement of
                    Assignable Loans', 'Partial Cash Settlement of Consent
                    Required Loans' or 'Partial Cash Settlement of
                    Participations' is applicable. If this element is specified
                    and Assignable Loan is a Deliverable Obligation
                    Chracteristic, any Assignable Loan that is deliverable, but

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where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered.

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</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PeriodicPayment">
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time interval between regular fixed rate payer payment
          dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstPeriodStartDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The start date of the initial calculation period if such
          date is not equal to the trade's effective date. It must
          only be specified if it is not equal to the effective date.
          The applicable business day convention and business day are
          those specified in the dateAdjustments element within the
          generalTerms component (or in a transaction supplement FpML
          representation defined within the referenced general terms
          confirmation agreement).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first unadjusted fixed rate payer payment date. The
          applicable business day convention and business day are
          those specified in the dateAdjustments element within the
          generalTerms component (or in a transaction supplement FpML
          representation defined within the referenced general terms
          confirmation agreement). ISDA 2003 Term: Fixed Rate Payer
          Payment Date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="lastRegularPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last regular unadjusted fixed rate payer payment date.
          The applicable business day convention and business day are
          those specified in the dateAdjustments element within the
          generalTerms component (or in a transaction supplement FpML
          representation defined within the referenced general terms
          confirmation agreement). This element should only be
          included if there is a final payment stub, i.e. where the
          last regular unadjusted fixed rate payer payment date is
          not equal to the scheduled termination date. ISDA 2003
          Term: Fixed Rate Payer Payment Date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rollConvention" type="RollConventionEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Used in conjunction with the effectiveDate,
          scheduledTerminationDate, firstPaymentDate,
          lastRegularPaymentDate and paymentFrequency to determine
          the regular fixed rate payer payment dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:choice>

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<xsd:element name="fixedAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A fixed payment amount. ISDA 2003 Term: Fixed Amount
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fixedAmountCalculation" type="FixedAmountCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element contains all the terms relevant to
      calculating a fixed amount where the fixed amount is
      calculated by reference to a per annum fixed rate. There
      is no corresponding ISDA 2003 Term. The equivalent is Sec
      5.1 "Calculation of Fixed Amount" but this in itself is
      not a defined Term.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="adjustedPaymentDates" type="AdjustedPaymentDates" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An optional cashflow-like structure allowing the equivalent
      representation of the periodic fixed payments in terms of a
      series of adjusted payment dates and amounts. This is
      intended to support application integration within an
      organisation and is not intended for use in inter-firm
      communication or confirmations. ISDA 2003 Term: Fixed Rate
      Payer Payment Date
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PhysicalSettlementPeriod">
  <xsd:choice>
    <xsd:element name="businessDaysNotSpecified" type="Empty">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit indication that a number of business days are
          not specified and therefore ISDA fallback provisions should
          apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDays" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A number of business days. Its precise meaning is dependant
          on the context in which this element is used. ISDA 2003
          Term: Business Day
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumBusinessDays" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A maximum number of business days. Its precise meaning is
          dependant on the context in which this element is used.
          Intended to be used to limit a particular ISDA fallback
          provision.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PhysicalSettlementTerms">
  <xsd:complexContent>
    <xsd:extension base="SettlementTerms">
      <xsd:sequence>
        <xsd:element name="physicalSettlementPeriod" type="PhysicalSettlementPeriod" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of business days used in the determination
              of the physical settlement date. The physical
              settlement date is this number of business days after
              all applicable conditions to settlement are satisfied.
              If a number of business days is not specified fallback
              provisions apply for determining the number of business
              days. If Section 8.5/8.6 of the 1999/2003 ISDA
              Definitions are to apply the businessDaysNotSpecified
              element should be included. If a specified number of
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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        business days are to apply these should be specified in
        the businessDays element. If Section 8.5/8.6 of the
        1999/2003 ISDA Definitions are to apply but capped at a
        maximum number of business days then the maximum number
        should be specified in the maximumBusinessDays element.
        ISDA 2003 Term: Physical Settlement Period
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="deliverableObligations" type="DeliverableObligations" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element contains all the ISDA terms relevant to
            defining the deliverable obligations.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="escrow" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If this element is specified, indicates that physical
            settlement must take place through the use of an escrow
            agent. (For Canadian counterparties this is always "Not
            Applicable". ISDA 2003 Term: Escrow
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="sixtyBusinessDaySettlementCap" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If this element is specified, for a transaction
            documented under the 2003 ISDA Credit Derivatives
            Definitions, has the effect of incorporating the
            language set forth below into the confirmation. The
            section references are to the 2003 ISDA Credit
            Derivatives Definitions. Notwithstanding Section 1.7 or
            any provisions of Sections 9.9 or 9.10 to the contrary,
            but without prejudice to Section 9.3 and (where
            applicable) Sections 9.4, 9.5 and 9.6, if the
            Termination Date has not occurred on or prior to the
            date that is 60 Business Days following the Physical
            Settlement Date, such 60th Business Day shall be deemed
            to be the Termination Date with respect to this
            Transaction except in relation to any portion of the
            Transaction (an "Affected Portion") in respect of
            which: (1) a valid notice of Buy-in Price has been
            delivered that is effective fewer than three Business
            Days prior to such 60th Business Day, in which case the
            Termination Date for that Affected Portion shall be the
            third Business Day following the date on which such
            notice is effective; or (2) Buyer has purchased but not
            Delivered Deliverable Obligations validly specified by
            Seller pursuant to Section 9.10(b), in which case the
            Termination Date for that Affected Portion shall be the
            tenth Business Day following the date on which Seller
            validly specified such Deliverable Obligations to
            Buyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ProtectionTerms">
    <xsd:sequence>
        <xsd:element name="calculationAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The notional amount of protection coverage. ISDA 2003 Term:
                    Floating Rate Payer Calculation Amount
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="creditEvents" type="CreditEvents" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    This element contains all the ISDA terms relating to credit
                    events.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="obligations" type="Obligations" minOccurs="0">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The underlying obligations of the reference entity on which
    you are buying or selling protection. The credit events
    Failure to Pay, Obligation Acceleration, Obligation
    Default, Restructuring, Repudiation/Moratorium are defined
    with respect to these obligations. ISDA 2003 Term:
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="floatingAmountEvents" type="FloatingAmountEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element contains the ISDA terms relating to the
      floating rate payment events and the implied additional
      fixed payments, applicable to the credit derivatives
      transactions on mortgage-backed securities with
      pay-as-you-go or physical settlement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="ProtectionTermsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to protectionTerms component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ProtectionT
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReferenceInformation">
  <xsd:sequence>
    <xsd:element name="referenceEntity" type="LegalEntity">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The corporate or sovereign entity on which you are buying
          or selling protection and any successor that assumes all or
          substantially all of its contractual and other obligations.
          It is vital to use the correct legal name of the entity and
          to be careful not to choose a subsidiary if you really want
          to trade protection on a parent company. Please note,
          Reference Entities cannot be senior or subordinated. It is
          the obligations of the Reference Entities that can be
          senior or subordinated. ISDA 2003 Term: Reference Entity
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="referenceObligation" type="ReferenceObligation" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The Reference Obligation is a financial instrument that
            is either issued or guaranteed by the reference entity.
            It serves to clarify the precise reference entity
            protection is being offered upon, and its legal position
            with regard to other related firms
            (parents/subsidiaries). Furthermore the Reference
            Obligation is ALWAYS deliverable and establishes the Pari
            Passu ranking (as the deliverable bonds must rank equal
            to the reference obligation). ISDA 2003 Term: Reference
            Obligation
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="noReferenceObligation" type="Empty">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Used to indicate that there is no Reference Obligation
            associated with this Credit Default Swap and that there
            will never be one.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="unknownReferenceObligation" type="Empty">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Used to indicate that the Reference obligation associated

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        with the Credit Default Swap is currently not known. This
        is not valid for Legal Confirmation purposes, but is
        valid for earlier stages in the trade life cycle (e.g.
        Broker Confirmation).
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="allGuarantees" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Indicates whether an obligation of the Reference Entity,
            guaranteed by the Reference Entity on behalf of a
            non-Affiliate, is to be considered an Obligation for the
            purpose of the transaction. It will be considered an
            obligation if allGuarantees is applicable (true) and not if
            allGuarantees is inapplicable (false). ISDA 2003 Term: All
            Guarantees
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="referencePrice" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Used to determine (a) for physically settled trades, the
            Physical Settlement Amount, which equals the Floating Rate
            Payer Calculation Amount times the Reference Price and (b)
            for cash settled trades, the Cash Settlement Amount, which
            equals the greater of (i) the difference between the
            Reference Price and the Final Price and (ii) zero. ISDA
            2003 Term: Reference Price
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="referencePolicy" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Applicable to the transactions on mortgage-backed security,
            which can make use of a reference policy. Presence of the
            element indicates that the reference policy is applicable;
            absence implies that it is not.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="securedList" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            With respect to any day, the list of Syndicated Secured
            Obligations of the Designated Priority of the Reference
            Entity published by Markit Group Limited or any successor
            thereto appointed by the Specified Dealers (the "Secured
            List Publisher") on or most recently before such day, which
            list is currently available at [http://www.markit.com].
            ISDA 2003 Term: Relevant Secured List.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferenceObligation">
    <xsd:sequence>
        <xsd:choice>
            <xsd:element ref="bond"/>
            <xsd:element ref="convertibleBond"/>
            <xsd:element ref="mortgage"/>
            <xsd:element ref="loan"/>
        </xsd:choice>
        <xsd:choice minOccurs="0">
            <xsd:element name="primaryObligor" type="LegalEntity">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The entity primarily responsible for repaying debt to a
                        creditor as a result of borrowing or issuing bonds. ISDA
                        2003 Term: Primary Obligor
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="primaryObligorReference" type="LegalEntityReference">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        A pointer style reference to a reference entity defined
                        elsewhere in the document. Used when the reference entity
                        is the primary obligor.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
    </xsd:sequence>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice minOccurs="0" maxOccurs="unbounded">
    <xsd:element name="guarantor" type="LegalEntity">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The party that guarantees by way of a contractual
                arrangement to pay the debts of an obligor if the obligor
                is unable to make the required payments itself. ISDA 2003
                Term: Guarantor
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="guarantorReference" type="LegalEntityReference">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A pointer style reference to a reference entity defined
                elsewhere in the document. Used when the reference entity
                is the guarantor.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferencePair">
    <xsd:sequence>
        <xsd:element name="referenceEntity" type="LegalEntity">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The corporate or sovereign entity on which you are buying
                    or selling protection and any successor that assumes all or
                    substantially all of its contractual and other obligations.
                    It is vital to use the correct legal name of the entity and
                    to be careful not to choose a subsidiary if you really want
                    to trade protection on a parent company. Please note,
                    Reference Entities cannot be senior or subordinated. It is
                    the obligations of the Reference Entities that can be
                    senior or subordinated. ISDA 2003 Term: Reference Entity
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:choice>
            <xsd:element name="referenceObligation" type="ReferenceObligation">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The Reference Obligation is a financial instrument that
                        is either issued or guaranteed by the reference entity.
                        It serves to clarify the precise reference entity
                        protection is being offered upon, and its legal position
                        with regard to other related firms
                        (parents/subsidiaries). Furthermore the Reference
                        Obligation is ALWAYS deliverable and establishes the Pari
                        Passu ranking (as the deliverable bonds must rank equal
                        to the reference obligation). ISDA 2003 Term: Reference
                        Obligation
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="noReferenceObligation" type="Empty">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Used to indicate that there is no Reference Obligation
                        associated with this Credit Default Swap and that there
                        will never be one.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferencePool">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the reference entity types corresponding to a list
            of types in the ISDA First to Default documentation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferencePool">
    <xsd:annotation>

```

```

    <xsd:documentation xml:lang="en">
      This type contains all the reference pool items to define the
      reference entity and reference obligation(s) in the basket.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:sequence>
  <xsd:element name="referencePoolItem" type="ReferencePoolItem" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferencePoolItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type contains all the constituent weight and reference
      information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Describes the weight of each of the constituents within the
          basket. If not provided, it is assumed to be equal
          weighted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referencePair" type="ReferencePair"/>
    <xsd:element name="protectionTermsReference" type="ProtectionTermsReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the documentation terms applicable to this
          item.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementTermsReference" type="SettlementTermsReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the settlement terms applicable to this item.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ScheduledTerminationDate">
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate2"/>
    <xsd:element name="relativeDate" type="Interval"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="SettledEntityMatrix">
  <xsd:sequence>
    <xsd:element name="matrixSource" type="MatrixSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Relevant settled entity matrix source.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the matrix. When this element is omitted, the Standard
          Terms Supplement defines rules for which version of the
          matrix is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SettlementTerms">
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          ISDA 2003 Term: Settlement Currency
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```

```

<xsd:complexType name="SettlementTermsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a settlement terms derived construct
      (cashSettlementTerms or physicalSettlementTerms).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="SettlementT
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SinglePayment">
  <xsd:sequence>
    <xsd:element name="adjustablePaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed amount payment date that shall be subject to
          adjustment in accordance with the applicable business day
          convention if it would otherwise fall on a day that is not
          a business day. The applicable business day convention and
          business day are those specified in the dateAdjustments
          element within the generalTerms component. ISDA 2003 Term:
          Fixed Rate Payer Payment Date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve
          as a cashflow type component.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fixed payment amount. ISDA 2003 Term: Fixed Amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SingleValuationDate">
  <xsd:sequence>
    <xsd:element name="businessDays" type="xsd:nonNegativeInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A number of business days. Its precise meaning is dependant
          on the context in which this element is used. ISDA 2003
          Term: Business Day
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SpecifiedCurrency">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Tranche">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type represents a CDS Tranche.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="attachmentPoint" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lower bound percentage of the loss that the Tranche can

```



```

        endure, expressed as a decimal. An attachment point of 5%
        would be represented as 0.05. The difference between
        Attachment and Exhaustion points is call the width of the
        Tranche. A schema facet to constraint the value between 0
        to 1 will be introduced in FpML 4.3.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="exhaustionPoint" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Upper bound percentage of the loss that the Tranche can
            endure, expressed as a decimal. An exhaustion point of 5%
            would be represented as 0.05. The difference between
            Attachment and Exhaustion points is call the width of the
            Tranche. A schema facet to constraint the value between 0
            to 1 will be introduced in FpML 4.3.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="incurredRecoveryApplicable" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Outstanding Swap Notional Amount is defined at any time on
            any day, as the greater of: (a) Zero; If Incurred Recovery
            Amount Applicable: (b) The Original Swap Notional Amount
            minus the sum of all Incurred Loss Amounts and all Incurred
            Recovery Amounts (if any) determined under this
            Confirmation at or prior to such time. Incurred Recovery
            Amount not populated: (b) The Original Swap Notional Amount
            minus the sum of all Incurred Loss Amounts determined under
            this Confirmation at or prior to such time.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ValuationDate">
    <xsd:choice>
        <xsd:element name="singleValuationDate" type="SingleValuationDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Where single valuation date is specified as being
                    applicable for cash settlement, this element specifies the
                    number of business days after satisfaction of all
                    conditions to settlement when such valuation date occurs.
                    ISDA 2003 Term: Single Valuation Date
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleValuationDates" type="MultipleValuationDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Where multiple valuation dates are specified as being
                    applicable for cash settlement, this element specifies (a)
                    the number of applicable valuation dates, and (b) the
                    number of business days after satisfaction of all
                    conditions to settlement when the first such valuation date
                    occurs, and (c) the number of business days thereafter of
                    each successive valuation date. ISDA 2003 Term: Multiple
                    Valuation Dates
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:element name="creditDefaultSwap" type="CreditDefaultSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            In a credit default swap one party (the protection seller)
            agrees to compensate another party (the protection buyer) if a
            specified company or Sovereign (the reference entity)
            experiences a credit event, indicating it is or may be unable
            to service its debts. The protection seller is typically paid a
            fee and/or premium, expressed as an annualized percent of the
            notional in basis points, regularly over the life of the
            transaction or otherwise as agreed by the parties.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="creditDefaultSwapOption" type="CreditDefaultSwapOption" substitutionGroup="
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

```

```
        An option on a credit default swap.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:schema>
```



Financial products Markup Language

FpML - Correlation Swaps Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	5
1.1	CorrelationAmount	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	CorrelationLeg	7
1.2.1	Description:	7
1.2.2	Contents:	7
1.2.3	Used by:	7
1.2.4	Derived Types:	7
1.2.5	Figure:	7
1.2.6	Schema Fragment:	7
1.3	CorrelationSwap	8
1.3.1	Description:	8
1.3.2	Contents:	8
1.3.3	Used by:	8
1.3.4	Derived Types:	8
1.3.5	Figure:	8
1.3.6	Schema Fragment:	8
1.4	CorrelationSwapOption	9
1.4.1	Description:	9
1.4.2	Contents:	9
1.4.3	Used by:	9
1.4.4	Derived Types:	9
1.4.5	Figure:	9
1.4.6	Schema Fragment:	9
2	Global Elements	10
2.1	correlationSwap	11
2.1.1	Description:	11
2.1.2	Contents:	11
2.1.3	Used by:	11
2.1.4	Substituted by:	11
2.1.5	Figure:	11
2.1.6	Schema Fragment:	11
2.2	correlationSwapOption	12
2.2.1	Description:	12
2.2.2	Contents:	12
2.2.3	Used by:	12
2.2.4	Substituted by:	12
2.2.5	Figure:	12
2.2.6	Schema Fragment:	12
3	Schema listing	13

1 Global Complex Types

1.1 CorrelationAmount

1.1.1 Description:

Correlation Amount.

1.1.2 Contents:

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

- An abstract base class for all calculated money amounts, which are in the currency of the cash multiplier of the calculation.

correlation (exactly one occurrence; of the type Correlation) Specifies Correlation.

1.1.3 Used by:

- Complex type: CorrelationLeg

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="CorrelationAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Correlation Amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="CalculatedAmount">
      <xsd:sequence>
        <xsd:element name="correlation" type="Correlation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies Correlation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.2 CorrelationLeg

1.2.1 Description:

A type describing return which is driven by a Correlation calculation.

1.2.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, and underlyer, where a payer makes a stream of payments of greater than zero value to a receiver.

amount (exactly one occurrence; of the type CorrelationAmount) Specifies, in relation to each Equity Payment Date, the Equity Amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

1.2.3 Used by:

- Complex type: CorrelationSwap

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="CorrelationLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing return which is driven by a Correlation
      calculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyerValuation">
      <xsd:sequence>
        <xsd:element name="amount" type="CorrelationAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, in relation to each Equity Payment Date, the
              Equity Amount to which the Equity Payment Date relates.
              Unless otherwise specified, this term has the meaning
              defined in the ISDA 2002 Equity Derivatives Definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 CorrelationSwap

1.3.1 Description:

A Correlation Swap modelled using a single netted leg.

1.3.2 Contents:

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

- An abstract base class for all swap types which have a single netted leg, such as Variance Swaps, and Correlation Swaps.

correlationLeg (exactly one occurrence; of the type CorrelationLeg) Correlation Leg. Correlation Buyer is deemed to be the Equity Amount Receiver, Correlation Seller is deemed to be the Equity Amount Payer.

1.3.3 Used by:

- Element: correlationSwap
- Complex type: CorrelationSwapOption

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="CorrelationSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Correlation Swap modelled using a single netted leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NettedSwapBase">
      <xsd:sequence>
        <xsd:element name="correlationLeg" type="CorrelationLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Correlation Leg. Correlation Buyer is deemed to be the
              Equity Amount Receiver, Correlation Seller is deemed to
              be the Equity Amount Payer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 CorrelationSwapOption

1.4.1 Description:

An Option on a Correlation Swap.

1.4.2 Contents:

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

- Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

strike (exactly one occurrence; of the type OptionNumericStrike) Strike of the the Correlation Swap Option.

correlationSwap (exactly one occurrence; of the type CorrelationSwap) Correlation Swap which is the underlyer of this Option.

1.4.3 Used by:

- Element: correlationSwapOption

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="CorrelationSwapOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An Option on a Correlation Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="OptionNumericStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Strike of the the Correlation Swap Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="correlationSwap" type="CorrelationSwap">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Correlation Swap which is the underlyer of this Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 correlationSwap

2.1.1 Description:

Specifies the structure of a correlation swap.

2.1.2 Contents:

Element correlationSwap is defined by the complex type CorrelationSwap

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="correlationSwap" type="CorrelationSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a correlation swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 correlationSwapOption

2.2.1 Description:

Specifies the structure of a correlation swap option.

2.2.2 Contents:

Element correlationSwapOption is defined by the complex type CorrelationSwapOption

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="correlationSwapOption" type="CorrelationSwapOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a correlation swap option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:complexType name="CorrelationAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Correlation Amount.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="CalculatedAmount">
        <xsd:sequence>
          <xsd:element name="correlation" type="Correlation">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies Correlation.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CorrelationLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type describing return which is driven by a Correlation calculation.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DirectionalLegUnderlyerValuation">
        <xsd:sequence>
          <xsd:element name="amount" type="CorrelationAmount">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies, in relation to each Equity Payment Date, the Equity Amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CorrelationSwap">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Correlation Swap modelled using a single netted leg.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NettedSwapBase">
        <xsd:sequence>
          <xsd:element name="correlationLeg" type="CorrelationLeg">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Correlation Leg. Correlation Buyer is deemed to be the Equity Amount Receiver, Correlation Seller is deemed to be the Equity Amount Payer.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CorrelationSwapOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An Option on a Correlation Swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="OptionBaseExtended">
        <xsd:sequence>
          <xsd:element name="strike" type="OptionNumericStrike">

```

```

        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Strike of the the Correlation Swap Option.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="correlationSwap" type="CorrelationSwap">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Correlation Swap which is the underlyer of this Option.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="correlationSwap" type="CorrelationSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a correlation swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="correlationSwapOption" type="CorrelationSwapOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a correlation swap option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:schema>

```




Financial products Markup Language

FpML - Dividend Swaps Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

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<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

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Table Of Contents

1	Global Complex Types	5
1.1	DividendLeg	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	DividendPeriodPayment	7
1.2.1	Description:	7
1.2.2	Contents:	7
1.2.3	Used by:	7
1.2.4	Derived Types:	7
1.2.5	Figure:	7
1.2.6	Schema Fragment:	7
1.3	DividendSwapTransactionSupplement	8
1.3.1	Description:	8
1.3.2	Contents:	8
1.3.3	Used by:	8
1.3.4	Derived Types:	8
1.3.5	Figure:	8
1.3.6	Schema Fragment:	8
1.4	DividendSwapTransactionSupplementOption	9
1.4.1	Description:	9
1.4.2	Contents:	9
1.4.3	Used by:	9
1.4.4	Derived Types:	9
1.4.5	Figure:	9
1.4.6	Schema Fragment:	9
1.5	FixedPaymentAmount	10
1.5.1	Description:	10
1.5.2	Contents:	10
1.5.3	Used by:	10
1.5.4	Derived Types:	10
1.5.5	Figure:	10
1.5.6	Schema Fragment:	10
1.6	FixedPaymentLeg	11
1.6.1	Description:	11
1.6.2	Contents:	11
1.6.3	Used by:	11
1.6.4	Derived Types:	11
1.6.5	Figure:	11
1.6.6	Schema Fragment:	11
2	Global Elements	12
2.1	dividendSwapTransactionSupplement	13
2.1.1	Description:	13
2.1.2	Contents:	13
2.1.3	Used by:	13
2.1.4	Substituted by:	13
2.1.5	Figure:	13
2.1.6	Schema Fragment:	13
2.2	dividendSwapTransactionSupplementOption	14
2.2.1	Description:	14
2.2.2	Contents:	14
2.2.3	Used by:	14
2.2.4	Substituted by:	14
2.2.5	Figure:	14
2.2.6	Schema Fragment:	14
3	Schema listing	15

1 Global Complex Types

1.1 DividendLeg

1.1.1 Description:

Floating Payment Leg of a Dividend Swap.

1.1.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, and underlyer where a payer makes a stream of payments of greater than zero value to a receiver.

declaredCashDividendPercentage (exactly one occurrence; of the type NonNegativeDecimal) Declared Cash Dividend Percentage.

declaredCashEquivalentDividendPercentage (exactly one occurrence; of the type NonNegativeDecimal) Declared Cash Equivalent Dividend Percentage.

dividendPeriod (one or more occurrences; of the type DividendPeriodPayment) One to many time bounded dividend payment periods, each with a fixed strike and dividend payment date per period.

1.1.3 Used by:

- Complex type: DividendSwapTransactionSupplement

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="DividendLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Floating Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Equivalent Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One to many time bounded dividend payment periods, each
              with a fixed strike and dividend payment date per period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 DividendPeriodPayment

1.2.1 Description:

A time bounded dividend period, with fixed strike and a dividend payment date per period.

1.2.2 Contents:

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

- Abstract base class of all time bounded dividend period types.

fixedStrike (exactly one occurrence; of the type PositiveDecimal) Fixed strike.

paymentDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Dividend period amount payment date.

1.2.3 Used by:

- Complex type: DividendLeg

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriodPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with fixed strike and a dividend
      payment date per period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DividendPeriod">
      <xsd:sequence>
        <xsd:element name="fixedStrike" type="PositiveDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period amount payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 DividendSwapTransactionSupplement

1.3.1 Description:

A Dividend Swap Transaction Supplement.

1.3.2 Contents:

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

- The base type which all FpML products extend.

dividendLeg (exactly one occurrence; of the type DividendLeg) Dividend leg.

fixedLeg (exactly one occurrence; of the type FixedPaymentLeg) Fixed payment leg.

1.3.3 Used by:

- Element: dividendSwapTransactionSupplement
- Complex type: DividendSwapTransactionSupplementOption

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dividendLeg" type="DividendLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixedLeg" type="FixedPaymentLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.4 DividendSwapTransactionSupplementOption

1.4.1 Description:

An Option on a Dividend Swap Transaction Supplement.

1.4.2 Contents:

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

- Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

strike (exactly one occurrence; of the type OptionStrike) Strike of the Dividend Swap Transaction Supplement.

dividendSwapTransactionSupplement (exactly one occurrence; of the type DividendSwapTransactionSupplement) Dividend Swap Transaction Supplement which is the underlyer of this Option.

1.4.3 Used by:

- Element: dividendSwapTransactionSupplementOption

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="DividendSwapTransactionSupplementOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An Option on a Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="OptionStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Strike of the Dividend Swap Transaction Supplement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupp
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend Swap Transaction Supplement which is the
              underlyer of this Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.5 FixedPaymentAmount

1.5.1 Description:

Fixed payment amount within a Dividend Swap.

1.5.2 Contents:

paymentAmount (zero or one occurrence; of the type Money) Payment amount, which is optional since the payment amount may be calculated using fixed strike and number of open units.

paymentDate (exactly one occurrence; of the type RelativeDateOffset) Payment date relative to another date.

1.5.3 Used by:

- Complex type: FixedPaymentLeg

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount within a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount, which is optional since the payment amount
          may be calculated using fixed strike and number of open
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.6 FixedPaymentLeg

1.6.1 Description:

Fixed Payment Leg of a Dividend Swap.

1.6.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, where a payer makes a stream of payments of greater than zero value to a receiver.

fixedPayment (one or more occurrences; of the type FixedPaymentAmount) Fixed payment of a dividend swap, payment date is relative to a dividend period payment date. Commonly the dividend leg and the fixed payment leg will pay out on the same date, and the payments will be netted.

1.6.3 Used by:

- Complex type: DividendSwapTransactionSupplement

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly the
              dividend leg and the fixed payment leg will pay out on
              the same date, and the payments will be netted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 dividendSwapTransactionSupplement

2.1.1 Description:

Specifies the structure of the dividend swap transaction supplement.

2.1.2 Contents:

Element dividendSwapTransactionSupplement is defined by the complex type DividendSwapTransactionSupplement

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 dividendSwapTransactionSupplementOption

2.2.1 Description:

Specifies the structure of the dividend swap transaction supplement option

2.2.2 Contents:

Element dividendSwapTransactionSupplementOption is defined by the complex type DividendSwapTransactionSupplementOption

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="dividendSwapTransactionSupplementOption" type="DividendSwapTransactionSupplementOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement option
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:complexType name="DividendLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Floating Payment Leg of a Dividend Swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DirectionalLegUnderlyer">
        <xsd:sequence>
          <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Equivalent Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One to many time bounded dividend payment periods, each
                with a fixed strike and dividend payment date per
                period.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DividendPeriodPayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A time bounded dividend period, with fixed strike and a
        dividend payment date per period.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DividendPeriod">
        <xsd:sequence>
          <xsd:element name="fixedStrike" type="PositiveDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Fixed strike.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Dividend period amount payment date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DividendSwapTransactionSupplement">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Dividend Swap Transaction Supplement.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Product">
        <xsd:sequence>
          <xsd:element name="dividendLeg" type="DividendLeg">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
```

```

        Dividend leg.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fixedLeg" type="FixedPaymentLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Fixed payment leg.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DividendSwapTransactionSupplementOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An Option on a Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="OptionStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Strike of the Dividend Swap Transaction Supplement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend Swap Transaction Supplement which is the
              underlyer of this Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount within a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount, which is optional since the payment amount
          may be calculated using fixed strike and number of open
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly
              the dividend leg and the fixed payment leg will pay out

```



```

        on the same date, and the payments will be netted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dividendSwapTransactionSupplementOption" type="DividendSwapTransactionSupplementOption"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement option
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```



Financial products Markup Language

FpML - Doc Component Definitions

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Table Of Contents

1	Global Simple Types	12
1.1	QueryParameterValue	13
1.1.1	Description:	13
1.1.2	Contents:	13
1.1.3	Used by:	13
1.1.4	Derived Types:	13
1.1.5	Schema Fragment:	13
2	Global Complex Types	14
2.1	Allocation	15
2.1.1	Description:	15
2.1.2	Contents:	15
2.1.3	Used by:	15
2.1.4	Derived Types:	15
2.1.5	Figure:	15
2.1.6	Schema Fragment:	15
2.2	Allocations	17
2.2.1	Description:	17
2.2.2	Contents:	17
2.2.3	Used by:	17
2.2.4	Derived Types:	17
2.2.5	Figure:	17
2.2.6	Schema Fragment:	17
2.3	AllocationTradeIdentifier	18
2.3.1	Description:	18
2.3.2	Contents:	18
2.3.3	Used by:	18
2.3.4	Derived Types:	18
2.3.5	Figure:	18
2.3.6	Schema Fragment:	18
2.4	Amendment	19
2.4.1	Description:	19
2.4.2	Contents:	19
2.4.3	Used by:	19
2.4.4	Derived Types:	19
2.4.5	Figure:	19
2.4.6	Schema Fragment:	19
2.5	Approval	20
2.5.1	Description:	20
2.5.2	Contents:	20
2.5.3	Used by:	20
2.5.4	Derived Types:	20
2.5.5	Figure:	20
2.5.6	Schema Fragment:	20
2.6	Approvals	21
2.6.1	Description:	21
2.6.2	Contents:	21
2.6.3	Used by:	21
2.6.4	Derived Types:	21
2.6.5	Figure:	21
2.6.6	Schema Fragment:	21
2.7	BestFitTrade	22
2.7.1	Description:	22
2.7.2	Contents:	22
2.7.3	Used by:	22
2.7.4	Derived Types:	22
2.7.5	Figure:	22
2.7.6	Schema Fragment:	22
2.8	BlockTradeIdentifier	23
2.8.1	Description:	23
2.8.2	Contents:	23

2.8.3	Used by:	23
2.8.4	Derived Types:	23
2.8.5	Figure:	23
2.8.6	Schema Fragment:	23
2.9	ChangeContract	24
2.9.1	Description:	24
2.9.2	Contents:	24
2.9.3	Used by:	24
2.9.4	Derived Types:	24
2.9.5	Figure:	24
2.9.6	Schema Fragment:	24
2.10	ChangeContractSize	25
2.10.1	Description:	25
2.10.2	Contents:	25
2.10.3	Used by:	25
2.10.4	Derived Types:	25
2.10.5	Figure:	25
2.10.6	Schema Fragment:	25
2.11	Collateral	27
2.11.1	Description:	27
2.11.2	Contents:	27
2.11.3	Used by:	27
2.11.4	Derived Types:	27
2.11.5	Figure:	27
2.11.6	Schema Fragment:	27
2.12	Contract	28
2.12.1	Description:	28
2.12.2	Contents:	28
2.12.3	Used by:	28
2.12.4	Derived Types:	28
2.12.5	Figure:	28
2.12.6	Schema Fragment:	28
2.13	ContractHeader	30
2.13.1	Description:	30
2.13.2	Contents:	30
2.13.3	Used by:	30
2.13.4	Derived Types:	30
2.13.5	Figure:	30
2.13.6	Schema Fragment:	30
2.14	ContractId	31
2.14.1	Description:	31
2.14.2	Contents:	31
2.14.3	Used by:	31
2.14.4	Derived Types:	31
2.14.5	Figure:	31
2.14.6	Schema Fragment:	31
2.15	ContractIdentifier	32
2.15.1	Description:	32
2.15.2	Contents:	32
2.15.3	Used by:	32
2.15.4	Derived Types:	32
2.15.5	Figure:	32
2.15.6	Schema Fragment:	32
2.16	ContractInformation	34
2.16.1	Description:	34
2.16.2	Contents:	34
2.16.3	Used by:	34
2.16.4	Derived Types:	34
2.16.5	Figure:	34
2.16.6	Schema Fragment:	34
2.17	ContractNovation	35
2.17.1	Description:	35
2.17.2	Contents:	35
2.17.3	Used by:	36

2.17.4	Derived Types:	36
2.17.5	Figure:	36
2.17.6	Schema Fragment:	36
2.18	ContractReference	37
2.18.1	Description:	37
2.18.2	Contents:	37
2.18.3	Used by:	37
2.18.4	Derived Types:	37
2.18.5	Figure:	37
2.18.6	Schema Fragment:	37
2.19	ContractTermination	38
2.19.1	Description:	38
2.19.2	Contents:	38
2.19.3	Used by:	38
2.19.4	Derived Types:	38
2.19.5	Figure:	38
2.19.6	Schema Fragment:	38
2.20	CreditDerivativesNotices	39
2.20.1	Description:	39
2.20.2	Contents:	39
2.20.3	Used by:	39
2.20.4	Derived Types:	39
2.20.5	Figure:	39
2.20.6	Schema Fragment:	39
2.21	DataDocument	40
2.21.1	Description:	40
2.21.2	Contents:	40
2.21.3	Used by:	40
2.21.4	Derived Types:	40
2.21.5	Figure:	40
2.21.6	Schema Fragment:	40
2.22	Document	42
2.22.1	Description:	42
2.22.2	Contents:	42
2.22.3	Used by:	42
2.22.4	Derived Types:	42
2.22.5	Figure:	42
2.22.6	Schema Fragment:	42
2.23	Event	43
2.23.1	Description:	43
2.23.2	Contents:	43
2.23.3	Used by:	43
2.23.4	Derived Types:	43
2.23.5	Figure:	43
2.23.6	Schema Fragment:	43
2.24	EventId	44
2.24.1	Description:	44
2.24.2	Contents:	44
2.24.3	Used by:	44
2.24.4	Derived Types:	44
2.24.5	Figure:	44
2.24.6	Schema Fragment:	44
2.25	ExecutionDateTime	45
2.25.1	Description:	45
2.25.2	Contents:	45
2.25.3	Used by:	45
2.25.4	Derived Types:	45
2.25.5	Figure:	45
2.25.6	Schema Fragment:	45
2.26	FirstPeriodStartDate	46
2.26.1	Description:	46
2.26.2	Contents:	46
2.26.3	Used by:	46
2.26.4	Derived Types:	46

2.26.5	Figure:	46
2.26.6	Schema Fragment:	46
2.27	Increase	47
2.27.1	Description:	47
2.27.2	Contents:	47
2.27.3	Used by:	47
2.27.4	Derived Types:	47
2.27.5	Figure:	47
2.27.6	Schema Fragment:	47
2.28	IndependentAmount	48
2.28.1	Description:	48
2.28.2	Contents:	48
2.28.3	Used by:	48
2.28.4	Derived Types:	48
2.28.5	Figure:	48
2.28.6	Schema Fragment:	48
2.29	LinkId	49
2.29.1	Description:	49
2.29.2	Contents:	49
2.29.3	Used by:	49
2.29.4	Derived Types:	49
2.29.5	Figure:	49
2.29.6	Schema Fragment:	49
2.30	PartyPortfolioName	50
2.30.1	Description:	50
2.30.2	Contents:	50
2.30.3	Used by:	50
2.30.4	Derived Types:	50
2.30.5	Figure:	50
2.30.6	Schema Fragment:	50
2.31	PartyRole	51
2.31.1	Description:	51
2.31.2	Contents:	51
2.31.3	Used by:	51
2.31.4	Derived Types:	51
2.31.5	Figure:	51
2.31.6	Schema Fragment:	51
2.32	PartyTradeIdentifier	52
2.32.1	Description:	52
2.32.2	Contents:	52
2.32.3	Used by:	52
2.32.4	Derived Types:	52
2.32.5	Figure:	52
2.32.6	Schema Fragment:	52
2.33	PartyTradeIdentifiers	54
2.33.1	Description:	54
2.33.2	Contents:	54
2.33.3	Used by:	54
2.33.4	Derived Types:	54
2.33.5	Figure:	54
2.33.6	Schema Fragment:	54
2.34	PartyTradeInformation	55
2.34.1	Description:	55
2.34.2	Contents:	55
2.34.3	Used by:	55
2.34.4	Derived Types:	55
2.34.5	Figure:	55
2.34.6	Schema Fragment:	55
2.35	PaymentDetail	56
2.35.1	Description:	56
2.35.2	Contents:	56
2.35.3	Used by:	56
2.35.4	Derived Types:	56
2.35.5	Figure:	56

2.35.6	Schema Fragment:	56
2.36	PaymentRule	58
2.36.1	Description:	58
2.36.2	Contents:	58
2.36.3	Used by:	58
2.36.4	Derived Types:	58
2.36.5	Figure:	58
2.36.6	Schema Fragment:	58
2.37	PercentageRule	59
2.37.1	Description:	59
2.37.2	Contents:	59
2.37.3	Used by:	59
2.37.4	Derived Types:	59
2.37.5	Figure:	59
2.37.6	Schema Fragment:	59
2.38	Portfolio	60
2.38.1	Description:	60
2.38.2	Contents:	60
2.38.3	Used by:	60
2.38.4	Derived Types:	60
2.38.5	Figure:	60
2.38.6	Schema Fragment:	60
2.39	PortfolioName	61
2.39.1	Description:	61
2.39.2	Contents:	61
2.39.3	Used by:	61
2.39.4	Derived Types:	61
2.39.5	Figure:	61
2.39.6	Schema Fragment:	61
2.40	QueryParameter	62
2.40.1	Description:	62
2.40.2	Contents:	62
2.40.3	Used by:	62
2.40.4	Derived Types:	62
2.40.5	Figure:	62
2.40.6	Schema Fragment:	62
2.41	QueryParameterId	63
2.41.1	Description:	63
2.41.2	Contents:	63
2.41.3	Used by:	63
2.41.4	Derived Types:	63
2.41.5	Figure:	63
2.41.6	Schema Fragment:	63
2.42	QueryParameterOperator	64
2.42.1	Description:	64
2.42.2	Contents:	64
2.42.3	Used by:	64
2.42.4	Derived Types:	64
2.42.5	Figure:	64
2.42.6	Schema Fragment:	64
2.43	QueryPortfolio	65
2.43.1	Description:	65
2.43.2	Contents:	65
2.43.3	Used by:	65
2.43.4	Derived Types:	65
2.43.5	Figure:	65
2.43.6	Schema Fragment:	65
2.44	Strategy	66
2.44.1	Description:	66
2.44.2	Contents:	66
2.44.3	Used by:	66
2.44.4	Derived Types:	66
2.44.5	Figure:	66
2.44.6	Schema Fragment:	66

2.45	Trade	67
2.45.1	Description:	67
2.45.2	Contents:	67
2.45.3	Used by:	67
2.45.4	Derived Types:	68
2.45.5	Figure:	68
2.45.6	Schema Fragment:	68
2.46	TradeDifference	70
2.46.1	Description:	70
2.46.2	Contents:	70
2.46.3	Used by:	70
2.46.4	Derived Types:	70
2.46.5	Figure:	70
2.46.6	Schema Fragment:	70
2.47	TradeHeader	72
2.47.1	Description:	72
2.47.2	Contents:	72
2.47.3	Used by:	72
2.47.4	Derived Types:	72
2.47.5	Figure:	72
2.47.6	Schema Fragment:	72
2.48	Tradeld	73
2.48.1	Description:	73
2.48.2	Contents:	73
2.48.3	Used by:	73
2.48.4	Derived Types:	73
2.48.5	Figure:	73
2.48.6	Schema Fragment:	73
2.49	Tradeldentifier	74
2.49.1	Description:	74
2.49.2	Contents:	74
2.49.3	Used by:	74
2.49.4	Derived Types:	74
2.49.5	Figure:	74
2.49.6	Schema Fragment:	74
2.50	Trader	75
2.50.1	Description:	75
2.50.2	Contents:	75
2.50.3	Used by:	75
2.50.4	Derived Types:	75
2.50.5	Figure:	75
2.50.6	Schema Fragment:	75
2.51	TradeSide	76
2.51.1	Description:	76
2.51.2	Contents:	76
2.51.3	Used by:	76
2.51.4	Derived Types:	76
2.51.5	Figure:	76
2.51.6	Schema Fragment:	76
2.52	Validation	79
2.52.1	Description:	79
2.52.2	Contents:	79
2.52.3	Used by:	79
2.52.4	Derived Types:	79
2.52.5	Figure:	79
2.52.6	Schema Fragment:	79
2.53	VersionedContractId	80
2.53.1	Description:	80
2.53.2	Contents:	80
2.53.3	Used by:	80
2.53.4	Derived Types:	80
2.53.5	Figure:	80
2.53.6	Schema Fragment:	80
2.54	VersionedTradeld	

2.54.1	Description:	81
2.54.2	Contents:	81
2.54.3	Used by:	81
2.54.4	Derived Types:	81
2.54.5	Figure:	81
2.54.6	Schema Fragment:	81
3	Global Elements	82
3.1	event	83
3.1.1	Description:	83
3.1.2	Contents:	83
3.1.3	Used by:	83
3.1.4	Substituted by:	83
3.1.5	Figure:	83
3.1.6	Schema Fragment:	83
3.2	strategy	84
3.2.1	Description:	84
3.2.2	Contents:	84
3.2.3	Used by:	84
3.2.4	Substituted by:	84
3.2.5	Figure:	84
3.2.6	Schema Fragment:	84
4	Groups	85
4.1	AccountReferenceOrPartyReference.model	86
4.1.1	Description:	86
4.1.2	Contents:	86
4.1.3	Used by:	86
4.1.4	Figure:	86
4.1.5	Schema Fragment:	86
4.2	AllocationContent.model	87
4.2.1	Description:	87
4.2.2	Contents:	87
4.2.3	Used by:	87
4.2.4	Figure:	87
4.2.5	Schema Fragment:	87
4.3	AmendmentDetails.model	88
4.3.1	Description:	88
4.3.2	Contents:	88
4.3.3	Used by:	88
4.3.4	Figure:	88
4.3.5	Schema Fragment:	88
4.4	CalculationAgent.model	89
4.4.1	Description:	89
4.4.2	Contents:	89
4.4.3	Used by:	89
4.4.4	Figure:	89
4.4.5	Schema Fragment:	89
4.5	ContractNovationDetails.model	90
4.5.1	Description:	90
4.5.2	Contents:	90
4.5.3	Used by:	91
4.5.4	Figure:	91
4.5.5	Schema Fragment:	91
4.6	ContractOrContractReference.model	95
4.6.1	Description:	95
4.6.2	Contents:	95
4.6.3	Used by:	95
4.6.4	Figure:	95
4.6.5	Schema Fragment:	95
4.7	IncreaseDetails.model	96
4.7.1	Description:	96
4.7.2	Contents:	96
4.7.3	Used by:	96
4.7.4	Figure:	96
4.7.5	Schema Fragment:	96

4.8	TradeOrTradeReference.model	97
4.8.1	Description:	97
4.8.2	Contents:	97
4.8.3	Used by:	97
4.8.4	Figure:	97
4.8.5	Schema Fragment:	97
4.9	Validation.model	98
4.9.1	Description:	98
4.9.2	Contents:	98
4.9.3	Used by:	98
4.9.4	Figure:	98
4.9.5	Schema Fragment:	98
5	Schema listing	99

1 Global Simple Types

1.1 QueryParameterValue

1.1.1 Description:

A type representing a value corresponding to an identifier for a parameter describing a query portfolio.

1.1.2 Contents:

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

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Schema Fragment:

```
<xsd:simpleType name="QueryParameterValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a value corresponding to an identifier for a
      parameter describing a query portfolio.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:string"/>
</xsd:simpleType>
```

2 Global Complex Types

2.1 Allocation

2.1.1 Description:

2.1.2 Contents:

allocationTradeId (exactly one occurrence; of the type PartyTradeIdentifier) Unique ID for the allocation.
Either

accountReference (exactly one occurrence; of the type AccountReference) Reference to the subaccount definition in the Party list.

Or

partyReference (exactly one occurrence; of the type PartyReference) Reference to the party definition.

Either

allocatedFraction (exactly one occurrence; of the type xsd:decimal) The fractional allocation (0.45 = 45%) of the notional and "block" fees to this particular client subaccount.

Or

allocatedNotional (exactly one occurrence; of the type Money) The notional allocation (amount and currency) to this particular client account.

collateral (zero or one occurrence; of the type Collateral) The sum that must be posted upfront to collateralize against counterparty credit risk.

creditChargeAmount (zero or one occurrence; of the type Money) Special credit fee assessed to certain institutions.

approvals (zero or one occurrence; of the type Approvals) A container for approval states in the workflow.

masterConfirmationDate (zero or one occurrence; of the type xsd:date) The date of the confirmation executed between the parties and intended to govern the allocated trade between those parties.

2.1.3 Used by:

- Complex type: Allocations

2.1.4 Derived Types:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:complexType name="Allocation">
  <xsd:sequence>
    <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unique ID for the allocation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="AccountReferenceOrPartyReference.model"/>
    <xsd:choice>
      <xsd:element name="allocatedFraction" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fractional allocation (0.45 = 45%) of the notional and
            "block" fees to this particular client subaccount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="allocatedNotional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional allocation (amount and currency) to this
            particular client account.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```



```
    <xsd:group ref="AllocationContent.model"/>
  </xsd:sequence>
</xsd:complexType>
```

2.2 Allocations

2.2.1 Description:

2.2.2 Contents:

allocation (one or more occurrences; of the type Allocation)

2.2.3 Used by:

- Complex type: RequestAllocation
- Complex type: Trade

2.2.4 Derived Types:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:complexType name="Allocations">
  <xsd:sequence>
    <xsd:element name="allocation" type="Allocation" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.3 AllocationTradeIdentifier

2.3.1 Description:

This type is used to identify that a trade id is referring to a block trade.

2.3.2 Contents:

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

- A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

blockTradeId (zero or one occurrence; of the type PartyTradeIdentifier) The trade id of the block trade. This is used by each one of the allocated trades to reference the block trade.

2.3.3 Used by:

2.3.4 Derived Types:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:complexType name="AllocationTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      block trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
      <xsd:sequence>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the block trade. This is used by each one
              of the allocated trades to reference the block trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.4 Amendment

2.4.1 Description:

An event type that defines the content of an Amendment transaction.

2.4.2 Contents:

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

- A type defining the basic structure of FpML business events; it is refined by its derived types.

trade (exactly one occurrence; of the type Trade)

amendmentTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Amendment transaction

amendmentEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Amendment becomes effective

payment (zero or one occurrence; of the type Payment) A payment for the right to amend the trade.

2.4.3 Used by:

- Complex type: AmendmentConfirmed
- Complex type: RequestAmendmentConfirmation
- Complex type: TradeAmendmentRequest
- Complex type: TradeAmendmentResponse

2.4.4 Derived Types:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:complexType name="Amendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Amendment
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:group ref="AmendmentDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to amend the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.5 Approval

2.5.1 Description:

A specific approval state in the workflow.

2.5.2 Contents:

type (exactly one occurrence; of the type xsd:normalizedString) The type of approval (e.g. "Credit").

status (exactly one occurrence; of the type xsd:normalizedString) The current state of approval (.e.g preapproved, pending approval, etc.)

approver (zero or one occurrence; of the type xsd:normalizedString) The full name or identifying ID of the relevant approver.

2.5.3 Used by:

- Complex type: Approvals

2.5.4 Derived Types:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:complexType name="Approval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specific approval state in the workflow.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of approval (e.g. "Credit").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="status" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The current state of approval (.e.g preapproved, pending
          approval, etc.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approver" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The full name or identifying ID of the relevant approver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.6 Approvals

2.6.1 Description:

2.6.2 Contents:

approval (one or more occurrences; of the type Approval)

2.6.3 Used by:

2.6.4 Derived Types:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:complexType name="Approvals">
  <xsd:sequence>
    <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.7 BestFitTrade

2.7.1 Description:

A type used to record the differences between the current trade and another indicated trade.

2.7.2 Contents:

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) The identifier for the trade compared against.

differences (zero or more occurrences; of the type TradeDifference) An optional set of detailed difference records.

2.7.3 Used by:

- Complex type: TradeMismatched

2.7.4 Derived Types:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:complexType name="BestFitTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to record the differences between the current trade
      and another indicated trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The identifier for the trade compared against.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional set of detailed difference records.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.8 BlockTradeIdentifier

2.8.1 Description:

This type is used to identify that a trade id is referring to a block trade.

2.8.2 Contents:

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

- A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

allocationTradeId (zero or more occurrences; of the type PartyTradeIdentifier) The trade id of the allocated trade. This is used by the block trade to reference the allocated trade.

blockTradeId (zero or one occurrence; of the type PartyTradeIdentifier) The trade id of the parent trade for N-level allocations. This element is only used to model N-level allocations in which the trade acts as block and allocated trade at the same time. This basically means the ability to allocate a block trade to multiple allocation trades, and then allocate these in turn to other allocation trades (and so on if desired).

2.8.3 Used by:

- Complex type: RequestAllocation

2.8.4 Derived Types:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:complexType name="BlockTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      block trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
      <xsd:sequence>
        <xsd:element name="allocationTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the allocated trade. This is used by the
              block trade to reference the allocated trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the parent trade for N-level allocations.
              This element is only used to model N-level allocations in
              which the trade acts as block and allocated trade at the
              same time. This basically means the ability to allocate a
              block trade to multiple allocation trades, and then
              allocate these in turn to other allocation trades (and so
              on if desired).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.9 ChangeContract

2.9.1 Description:

Abstract base class for changes to a Contract.

2.9.2 Contents:

contractReference (exactly one occurrence; of the type ContractReference) Identification of the Contract which is subject to change.

date (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the change.

effectiveDate (exactly one occurrence; of the type xsd:date) The date on which the change becomes effective.

payment (zero or one occurrence; of the type Payment) Payment for the right to change the Contract.

2.9.3 Used by:

- Complex type: ChangeContractSize
- Complex type: ContractTermination

2.9.4 Derived Types:

- Complex type: ChangeContractSize
- Complex type: ContractTermination

2.9.5 Figure:

2.9.6 Schema Fragment:

```
<xsd:complexType name="ChangeContract" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for changes to a Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract which is subject to change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="date" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the change becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the right to change the Contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.10 ChangeContractSize

2.10.1 Description:

Represent a change in Contract Size

2.10.2 Contents:

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

- Abstract base class for changes to a Contract.

2.10.3 Used by:

- Complex type: ContractIncreased
- Complex type: ContractIncreasedCancelled
- Complex type: ContractPartialTermination
- Complex type: ContractPartialTerminationCancelled

2.10.4 Derived Types:

2.10.5 Figure:

2.10.6 Schema Fragment:

```
<xsd:complexType name="ChangeContractSize">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represent a change in Contract Size
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract">
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="changeInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional Amount
                changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Notional amount after the Change
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:choice>
      <xsd:sequence>
        <xsd:element name="changeInNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Number of
              Options changes
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Number of Options after the Change.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="outstandingNumberOfUnits" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the Number of Units
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:choice>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.11 Collateral

2.11.1 Description:

A type for defining the obligations of the counterparty subject to credit support requirements

2.11.2 Contents:

independentAmount (exactly one occurrence; of the type IndependentAmount) Independent Amount is an amount that usually less creditworthy counterparties are asked to provide. It can either be a fixed amount or a percentage of the Transaction's value. The Independent Amount can be: (i) transferred before any trading between the parties occurs (as a deposit at a third party's account or with the counterparty) or (ii) callable after trading has occurred (typically because a downgrade has occurred). In situation (i), the Independent Amount is not included in the calculation of Exposure, but in situation (ii), it is included in the calculation of Exposure. Thus, for situation (ii), the Independent Amount may be transferred along with any collateral call. Independent Amount is a defined term in the ISDA Credit Support Annex. ("with respect to a party, the amount specified as such for that party in Paragraph 13; if no amount is specified, zero")

2.11.3 Used by:

- Complex type: Contract
- Complex type: Trade

2.11.4 Derived Types:

2.11.5 Figure:

2.11.6 Schema Fragment:

```
<xsd:complexType name="Collateral">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the obligations of the counterparty subject
      to credit support requirements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="independentAmount" type="IndependentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Independent Amount is an amount that usually less
          creditworthy counterparties are asked to provide. It can
          either be a fixed amount or a percentage of the Transaction's
          value. The Independent Amount can be: (i) transferred before
          any trading between the parties occurs (as a deposit at a
          third party's account or with the counterparty) or (ii)
          callable after trading has occurred (typically because a
          downgrade has occurred). In situation (i), the Independent
          Amount is not included in the calculation of Exposure, but in
          situation (ii), it is included in the calculation of
          Exposure. Thus, for situation (ii), the Independent Amount
          may be transferred along with any collateral call.
          Independent Amount is a defined term in the ISDA Credit
          Support Annex. ("with respect to a party, the amount
          specified as such for that party in Paragraph 13; if no
          amount is specified, zero")
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.12 Contract

2.12.1 Description:

Definition of a Financial Contract.

2.12.2 Contents:

header (exactly one occurrence; of the type ContractHeader) Contract header containing identification and other information which is independent of the type of financial product which is the subject of this contract.

product (exactly one occurrence; of the type Product) An abstract element used as a place holder for the substituting product elements.

otherPartyPayment (zero or more occurrences; of the type Payment) Other fees or additional payments associated with the contract, e.g. broker commissions, where one or more of the parties involved are not principal parties involved in the contract

calculationAgent (zero or one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

collateral (zero or one occurrence; of the type Collateral) Defines collateral obligations of a Party

documentation (zero or one occurrence; of the type Documentation) 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

governingLaw (zero or one occurrence; of the type GoverningLaw) Governing Law applicable to this Contract

2.12.3 Used by:

- Complex type: ContractCreated

2.12.4 Derived Types:

2.12.5 Figure:

2.12.6 Schema Fragment:

```
<xsd:complexType name="Contract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Definition of a Financial Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="header" type="ContractHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Contract header containing identification and other
          information which is independent of the type of financial
          product which is the subject of this contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the
          contract, e.g. broker commissions, where one or more of the
          parties involved are not principal parties involved in the
          contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="collateral" type="Collateral" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines collateral obligations of a Party
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="documentation" type="Documentation" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Governing Law applicable to this Contract
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

2.13 ContractHeader

2.13.1 Description:

Contract header containing identification and other information which is independent of the type of financial product.

2.13.2 Contents:

identifier (one or more occurrences; of the type ContractIdentifier) Identification of the Contract. Each party to the contract may assign multiple identifiers.

information (zero or more occurrences; of the type ContractInformation) Information regarding the Contract from the perspective of the party referenced.

contractDate (exactly one occurrence; of the type IdentifiedDate) Corresponds to the trade date. This element will be renamed tradeDate in the next major version (5.0) of FpML.

2.13.3 Used by:

- Complex type: Contract

2.13.4 Derived Types:

2.13.5 Figure:

2.13.6 Schema Fragment:

```
<xsd:complexType name="ContractHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract header containing identification and other information
      which is independent of the type of financial product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract. Each party to the contract
          may assign multiple identifiers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="information" type="ContractInformation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information regarding the Contract from the perspective of
          the party referenced.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Corresponds to the trade date. This element will be renamed
          tradeDate in the next major version (5.0) of FpML.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.14 ContractId

2.14.1 Description:

A contact id identifier allocated by a party. FpML does not define the domain values associated with this element.

2.14.2 Contents:

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

•

2.14.3 Used by:

- Complex type: ContractIdentifier
- Complex type: VersionedContractId

2.14.4 Derived Types:

2.14.5 Figure:

2.14.6 Schema Fragment:

```
<xsd:complexType name="ContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contact id identifier allocated by a party. FpML does not
      define the domain values associated with this element.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


2.15 ContractIdentifier

2.15.1 Description:

A type defining a contract identifier issued by the indicated party.

2.15.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the contract identifier.

Either

contractId (one or more occurrences; of the type ContractId) A contract id which is not version aware.

Or

versionedContractId (one or more occurrences; of the type VersionedContractId) A contract id which is version aware.

2.15.3 Used by:

- Complex type: ContractHeader
- Complex type: ContractReference
- Complex type: LoanContractIdentifier

2.15.4 Derived Types:

2.15.5 Figure:

2.15.6 Schema Fragment:

```
<xsd:complexType name="ContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contract identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the contract identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where the legal activity is to agree a contract of variation
          then the business process should be to modify a contract.
          This is a contract in its own right and not a version of a
          previous contract. Where the business process is to replace
          and supersede a contract then you have a new contract and a
          contract version should not be used
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="contractId" type="ContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is not version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="versionedContractId" type="VersionedContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:sequence>  
<xsd:attribute name="id" type="xsd:ID"/>  
</xsd:complexType>
```

2.16 ContractInformation

2.16.1 Description:

A type defining additional contract information issued by the indicated party. This type will typically be used as an extension point for contract processing information, in the same way that an extension point is provided for trade processing information.

2.16.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) Identifies that party that has ownership of this information.

2.16.3 Used by:

- Complex type: ContractHeader

2.16.4 Derived Types:

2.16.5 Figure:

2.16.6 Schema Fragment:

```
<xsd:complexType name="ContractInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional contract information issued by the
      indicated party. This type will typically be used as an extension
      point for contract processing information, in the same way that
      an extension point is provided for trade processing information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.17 ContractNovation

2.17.1 Description:

Details of the Contract Novation

2.17.2 Contents:

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationContractDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a Contract. If this element is not specified, the novationContractDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Contract being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

Or

novatedNumberOfUnits (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the "new transaction" without requiring reference back to the "old transaction". In the case of interest rate products there are potentially 2 "first period start dates" to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

payment (zero or one occurrence; of the type Payment) Payment for the Novation.

2.17.3 Used by:

- Complex type: ContractNovated
- Complex type: ContractNovatedCancelled

2.17.4 Derived Types:

2.17.5 Figure:

2.17.6 Schema Fragment:

```
<xsd:complexType name="ContractNovation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Details of the Contract Novation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="ContractNovationDetails.model"/>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the Novation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.18 ContractReference

2.18.1 Description:

A type which contains identifiers to a single contract, which are assigned by parties to the contract.

2.18.2 Contents:

identifier (one or more occurrences; of the type ContractIdentifier) A contract identifier which is assigned by a party to the contract.

2.18.3 Used by:

- Complex type: ChangeContract
- Complex type: ContractFullTerminationCancelled
- Complex type: ContractIncreasedCancelled
- Complex type: ContractNovatedCancelled
- Complex type: ContractPartialTerminationCancelled
- Complex type: ContractReferenceMessage

2.18.4 Derived Types:

2.18.5 Figure:

2.18.6 Schema Fragment:

```
<xsd:complexType name="ContractReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type which contains identifiers to a single contract, which are
      assigned by parties to the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contract identifier which is assigned by a party to the
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.19 ContractTermination

2.19.1 Description:

Contract Termination Details.

2.19.2 Contents:

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

- Abstract base class for changes to a Contract.

2.19.3 Used by:

- Complex type: ContractFullTermination
- Complex type: ContractFullTerminationCancelled

2.19.4 Derived Types:

2.19.5 Figure:

2.19.6 Schema Fragment:

```
<xsd:complexType name="ContractTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Termination Details.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract"/>
  </xsd:complexContent>
</xsd:complexType>
```

2.20 CreditDerivativesNotices

2.20.1 Description:

2.20.2 Contents:

creditEvent (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Credit Event Notice Delivered Under Old Transaction and Deemed Delivered Under New Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

publiclyAvailableInformation (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Notice of Publicly Available Information Delivered Under Old Transaction and Deemed Delivered Under New Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

physicalSettlement (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Notice of Intended Physical Settlement Delivered Under Old Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

2.20.3 Used by:

2.20.4 Derived Types:

2.20.5 Figure:

2.20.6 Schema Fragment:

```
<xsd:complexType name="CreditDerivativesNotices">
  <xsd:sequence>
    <xsd:element name="creditEvent" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Credit Event Notice Delivered
          Under Old Transaction and Deemed Delivered Under New
          Transaction under the EXHIBIT C to 2004 ISDA Novation
          Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Publicly Available
          Information Delivered Under Old Transaction and Deemed
          Delivered Under New Transaction under the EXHIBIT C to 2004
          ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="physicalSettlement" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Intended Physical
          Settlement Delivered Under Old Transaction under the EXHIBIT
          C to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.21 DataDocument

2.21.1 Description:

A type defining a content model that is backwards compatible with older FpML releases and which can be used to contain sets of data without expressing any processing intention.

2.21.2 Contents:

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

- The abstract base type from which all FpML compliant messages and documents must be derived.

validation (zero or more occurrences; of the type Validation)

party (zero or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

2.21.3 Used by:

- Complex type: ValuationDocument

2.21.4 Derived Types:

- Complex type: ValuationDocument

2.21.5 Figure:

2.21.6 Schema Fragment:

```
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible with
      older FpML releases and which can be used to contain sets of data
      without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:group ref="Validation.model"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  An arbitrary grouping of trade references (and
                  possibly other portfolios).
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref="event" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A business event.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:documentation xml:lang="en">
  Parties can perform multiple roles in a trade lifecycle.
  For example, the principal parties obligated to make
  payments from time to time during the term of the trade,
  but may include other parties involved in, or incidental
  to, the trade, such as parties acting in the role of
  novation transferor/transferee, broker, calculation
  agent, etc. In FpML roles are defined in multiple places
  within a document.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.22 Document

2.22.1 Description:

The abstract base type from which all FpML compliant messages and documents must be derived.

2.22.2 Contents:

2.22.3 Used by:

- Element: FpML
- Complex type: DataDocument
- Complex type: Message

2.22.4 Derived Types:

- Complex type: DataDocument
- Complex type: Message

2.22.5 Figure:

2.22.6 Schema Fragment:

```
<xsd:complexType name="Document" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all FpML compliant messages and
      documents must be derived.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attributeGroup ref="VersionAttributes.atts"/>
</xsd:complexType>
```

2.23 Event

2.23.1 Description:

A type defining the basic structure of FpML business events; it is refined by its derived types.

2.23.2 Contents:

eventId (zero or more occurrences; of the type EventId)

2.23.3 Used by:

- Element: event
- Complex type: Amendment
- Complex type: CreditEventNoticeDocument
- Complex type: Increase
- Complex type: Novation
- Complex type: Termination

2.23.4 Derived Types:

- Complex type: Amendment
- Complex type: CreditEventNoticeDocument
- Complex type: Increase
- Complex type: Novation
- Complex type: Termination

2.23.5 Figure:

2.23.6 Schema Fragment:

```
<xsd:complexType name="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of FpML business events; it
      is refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.24 EventId

2.24.1 Description:

An event 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.

2.24.2 Contents:

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

•

2.24.3 Used by:

- Complex type: Event

2.24.4 Derived Types:

2.24.5 Figure:

2.24.6 Schema Fragment:

```
<xsd:complexType name="EventId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="eventIdScheme" use="required" type="xsd:anyURI"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.25 ExecutionDateTime

2.25.1 Description:

A type defining the trade execution date time and the source of it. For use inside containing types which already have a Reference to a Party that has assigned this trade execution date time.

2.25.2 Contents:

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

•

2.25.3 Used by:

- Complex type: PartyTradeInformation

2.25.4 Derived Types:

2.25.5 Figure:

2.25.6 Schema Fragment:

```
<xsd:complexType name="ExecutionDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the trade execution date time and the source of
      it. For use inside containing types which already have a
      Reference to a Party that has assigned this trade execution date
      time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:dateTime">
      <xsd:attribute name="executionDateTimeScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Identification of the source (e.g. clock id) generating the
            execution date time.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.26 FirstPeriodStartDate

2.26.1 Description:

2.26.2 Contents:

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

•

2.26.3 Used by:

2.26.4 Derived Types:

2.26.5 Figure:

2.26.6 Schema Fragment:

```
<xsd:complexType name="FirstPeriodStartDate">
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="href" use="required" type="xsd:IDREF" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.27 Increase

2.27.1 Description:

An event type that defines the content of an Increase transaction.

2.27.2 Contents:

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

- A type defining the basic structure of FpML business events; it is refined by its derived types.

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

increaseTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Increase transaction

increaseEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Increase becomes effective

payment (zero or one occurrence; of the type Payment) A payment for the right to increase the trade.

2.27.3 Used by:

- Complex type: IncreaseConfirmed
- Complex type: RequestIncreaseConfirmation
- Complex type: TradeIncreaseRequest
- Complex type: TradeIncreaseResponse

2.27.4 Derived Types:

2.27.5 Figure:

2.27.6 Schema Fragment:

```
<xsd:complexType name="Increase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Increase
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="IncreaseDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to increase the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.28 IndependentAmount

2.28.1 Description:

2.28.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

paymentDetail (one or more occurrences; of the type PaymentDetail) A container element allowing a schedule of payments associated with the Independent Amount.

2.28.3 Used by:

- Complex type: Collateral

2.28.4 Derived Types:

2.28.5 Figure:

2.28.6 Schema Fragment:

```
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentDetail" type="PaymentDetail" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container element allowing a schedule of payments
          associated with the Independent Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.29 LinkId

2.29.1 Description:

The data type used for link identifiers.

2.29.2 Contents:

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

•

2.29.3 Used by:

- Complex type: PartyTradeIdentifier

2.29.4 Derived Types:

2.29.5 Figure:

2.29.6 Schema Fragment:

```
<xsd:complexType name="LinkId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for link identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="linkIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.30 PartyPortfolioName

2.30.1 Description:

A type to represent a portfolio name for a particular party.

2.30.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.

portfolioName (one or more occurrences; of the type PortfolioName)

2.30.3 Used by:

- Complex type: Portfolio

2.30.4 Derived Types:

2.30.5 Figure:

2.30.6 Schema Fragment:

```
<xsd:complexType name="PartyPortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to represent a portfolio name for a particular party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="portfolioName" type="PortfolioName" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.31 PartyRole

2.31.1 Description:

A generic party role type. This can be extended to provide specialization of roles.

2.31.2 Contents:

Either

party (exactly one occurrence; of the type PartyReference) A reference to the party fulfilling this role.

Or

account (exactly one occurrence; of the type AccountReference) A reference to the account fulfilling this role.

2.31.3 Used by:

- Complex type: TradeSide

2.31.4 Derived Types:

2.31.5 Figure:

2.31.6 Schema Fragment:

```
<xsd:complexType name="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic party role type. This can be extended to provide
      specialization of roles.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The party fulfilling this role can be identified either
        directly, or indirectly via the account used to fulfil this
        role.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="party" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="AccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the account fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.32 PartyTradeIdentifier

2.32.1 Description:

A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

2.32.2 Contents:

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

- A type defining a trade identifier issued by the indicated party.

linkId (zero or more occurrences; of the type LinkId) 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.

2.32.3 Used by:

- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier
- Complex type: Allocation
- Complex type: AllocationCancelled
- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier
- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: PartyTradeIdentifiers
- Complex type: TradeAmendment
- Complex type: TradeHeader
- Complex type: TradeIdentifyingItems
- Complex type: TradeValuationItem

2.32.4 Derived Types:

- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier

2.32.5 Figure:

2.32.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining one or more trade identifiers allocated to the
      trade by a party. A link identifier allows the trade to be
      associated with other related trades, e.g. trades forming part of
      a larger structured transaction. It is expected that for external
      communication of trade there will be only one tradeId sent in the
      document per party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeIdentifier">
      <xsd:sequence>
        <xsd:element name="linkId" type="LinkId" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.33 PartyTradeIdentifiers

2.33.1 Description:

A type containing multiple partyTradeIdentifier.

2.33.2 Contents:

partyTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier)

2.33.3 Used by:

- Complex type: ContractCreated
- Complex type: PositionConstituent

2.33.4 Derived Types:

2.33.5 Figure:

2.33.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type containing multiple partyTradeIdentifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.34 PartyTradeInformation

2.34.1 Description:

A type defining additional information that may be recorded against a trade.

2.34.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) Identifies that party that has ownership of this information.

trader (zero or more occurrences; of the type Trader) Identifies the person or persons who assumed the role of trader for this trade.

executionDateTime (zero or one occurrence; of the type ExecutionDateTime) Trade execution date time provided by the owner of the party trade information.

2.34.3 Used by:

- Complex type: TradeHeader

2.34.4 Derived Types:

2.34.5 Figure:

2.34.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trader" type="Trader" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the person or persons who assumed the role of
          trader for this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="executionDateTime" type="ExecutionDateTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Trade execution date time provided by the owner of the party
          trade information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.35 PaymentDetail

2.35.1 Description:

2.35.2 Contents:

Either

adjustablePaymentDate (exactly one occurrence; of the type AdjustableDate2) A fixed amount payment date that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component. ISDA 2003 Term: Fixed Rate Payer Payment Date

Or

adjustedPaymentDate (exactly one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component.

Or

paymentDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Payment date.

Either

paymentAmount (exactly one occurrence; of the type Money) A fixed payment amount.

2.35.3 Used by:

- Complex type: IndependentAmount

2.35.4 Derived Types:

2.35.5 Figure:

2.35.6 Schema Fragment:

```
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2" fpml-annotation:deprecate
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is not
            a business day. The applicable business day convention and
            business day are those specified in the dateAdjustments
            element within the generalTerms component. ISDA 2003 Term:
            Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date" fpml-annotation:deprecated="true"
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation but
            may be specified to allow the fee structure to also serve
            as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Payment date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="paymentAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A fixed payment amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:sequence>
  <xsd:element name="paymentRule" type="PaymentRule">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the calculation rule.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A fixed payment amount.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

2.36 PaymentRule

2.36.1 Description:

The abstract base type from which all calculation rules of the independent amount must be derived.

2.36.2 Contents:

2.36.3 Used by:

- Complex type: PercentageRule
- Complex type: PaymentDetail

2.36.4 Derived Types:

- Complex type: PercentageRule

2.36.5 Figure:

2.36.6 Schema Fragment:

```
<xsd:complexType name="PaymentRule" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all calculation rules of the
      independent amount must be derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.37 PercentageRule

2.37.1 Description:

A type defining a content model for a calculation rule defined as percentage of the notional amount.

2.37.2 Contents:

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

- The abstract base type from which all calculation rules of the independent amount must be derived.

paymentPercent (exactly one occurrence; of the type xsd:decimal) A percentage of the notional amount.

notionalAmountReference (exactly one occurrence; of the type NotionalAmountReference) A reference to the notional amount.

2.37.3 Used by:

2.37.4 Derived Types:

2.37.5 Figure:

2.37.6 Schema Fragment:

```
<xsd:complexType name="PercentageRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for a calculation rule defined as
      percentage of the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A percentage of the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmountReference" type="NotionalAmountReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.38 Portfolio

2.38.1 Description:

A type representing an arbitrary grouping of trade references.

2.38.2 Contents:

partyPortfolioName (zero or one occurrence; of the type PartyPortfolioName) The name of the portfolio together with the party that gave the name.

tradeId (zero or more occurrences; of the type TradeId)

portfolio (zero or more occurrences; of the type Portfolio) An arbitrary grouping of trade references (and possibly other portfolios).

2.38.3 Used by:

- Element: portfolio
- Complex type: QueryPortfolio
- Complex type: DataDocument
- Complex type: Portfolio

2.38.4 Derived Types:

- Complex type: QueryPortfolio

2.38.5 Figure:

2.38.6 Schema Fragment:

```
<xsd:complexType name="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an arbitrary grouping of trade references.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type="PartyPortfolioName" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the portfolio together with the party that gave
          the name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An arbitrary grouping of trade references (and possibly other
          portfolios).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.39 PortfolioName

2.39.1 Description:

The data type used for portfolio names.

2.39.2 Contents:

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

•

2.39.3 Used by:

- Complex type: PartyPortfolioName

2.39.4 Derived Types:

2.39.5 Figure:

2.39.6 Schema Fragment:

```
<xsd:complexType name="PortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for portfolio names.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="portfolioNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.40 QueryParameter

2.40.1 Description:

A type representing criteria for defining a query portfolio. The criteria are made up of a QueryParameterId, QueryParameterValue and QueryParameterOperator.

2.40.2 Contents:

queryParameterId (exactly one occurrence; of the type QueryParameterId)

queryParameterValue (zero or one occurrence; of the type xsd:normalizedString)

queryParameterOperator (zero or one occurrence; of the type QueryParameterOperator)

2.40.3 Used by:

- Complex type: QueryPortfolio

2.40.4 Derived Types:

2.40.5 Figure:

2.40.6 Schema Fragment:

```
<xsd:complexType name="QueryParameter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing criteria for defining a query portfolio. The
      criteria are made up of a QueryParameterId, QueryParameterValue
      and QueryParameterOperator.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="queryParameterId" type="QueryParameterId"/>
    <xsd:element name="queryParameterValue" type="xsd:normalizedString" minOccurs="0"/>
    <xsd:element name="queryParameterOperator" type="QueryParameterOperator" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

2.41 QueryParameterId

2.41.1 Description:

A type representing an identifier for a parameter describing a query portfolio. An identifier can be anything from a product name like swap to a termination date.

2.41.2 Contents:

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

•

2.41.3 Used by:

- Complex type: QueryParameter

2.41.4 Derived Types:

2.41.5 Figure:

2.41.6 Schema Fragment:

```
<xsd:complexType name="QueryParameterId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an identifier for a parameter describing a
      query portfolio. An identifier can be anything from a product
      name like swap to a termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


2.42 QueryParameterOperator

2.42.1 Description:

A type representing an operator describing the relationship of a value to its corresponding identifier for a parameter describing a query portfolio. Possible relationships include equals, not equals, less than, greater than. Possible operators are listed in the queryParameterOperatorScheme.

2.42.2 Contents:

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

•

2.42.3 Used by:

- Complex type: QueryParameter

2.42.4 Derived Types:

2.42.5 Figure:

2.42.6 Schema Fragment:

```
<xsd:complexType name="QueryParameterOperator">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an operator describing the relationship of a
      value to its corresponding identifier for a parameter describing
      a query portfolio. Possible relationships include equals, not
      equals, less than, greater than. Possible operators are listed in
      the queryParameterOperatorScheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://www.
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.43 QueryPortfolio

2.43.1 Description:

A type representing a portfolio obtained by querying the set of trades held in a repository. It contains trades matching the intersection of all criteria specified using one or more queryParameters or trades matching the union of two or more child queryPortfolios.

2.43.2 Contents:

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

- A type representing an arbitrary grouping of trade references.

queryParameter (one or more occurrences; of the type QueryParameter)

2.43.3 Used by:

- Element: queryPortfolio
- Complex type: RequestedPositions

2.43.4 Derived Types:

2.43.5 Figure:

2.43.6 Schema Fragment:

```
<xsd:complexType name="QueryPortfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a portfolio obtained by querying the set of
      trades held in a repository. It contains trades matching the
      intersection of all criteria specified using one or more
      queryParameters or trades matching the union of two or more child
      queryPortfolios.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Portfolio">
      <xsd:sequence>
        <xsd:element name="queryParameter" type="QueryParameter" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.44 Strategy

2.44.1 Description:

A type defining a group of products making up a single trade.

2.44.2 Contents:

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

- The base type which all FpML products extend.

premiumProductReference (zero or one occurrence; of the type ProductReference) Indicates which product within a strategy represents the premium payment.

product (one or more occurrences; of the type Product) An abstract element used as a place holder for the substituting product elements.

2.44.3 Used by:

- Element: strategy

2.44.4 Derived Types:

2.44.5 Figure:

2.44.6 Schema Fragment:

```
<xsd:complexType name="Strategy">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a group of products making up a single trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="premiumProductReference" type="ProductReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates which product within a strategy represents the
              premium payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="product" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.45 Trade

2.45.1 Description:

A type defining an FpML trade.

2.45.2 Contents:

tradeHeader (exactly one occurrence; of the type TradeHeader) The information on the trade which is not product specific, e.g. trade date.

product (exactly one occurrence; of the type Product) An abstract element used as a place holder for the substituting product elements.

otherPartyPayment (zero or more occurrences; of the type Payment) 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.

brokerPartyReference (zero or more occurrences; of the type PartyReference) Identifies that party (or parties) that brokered this trade.

calculationAgent (zero or one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

collateral (zero or one occurrence; of the type Collateral) Defines collateral obligations of a Party

documentation (zero or one occurrence; of the type Documentation) 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.

governingLaw (zero or one occurrence; of the type GoverningLaw) Identification of the law governing the transaction.

allocations (zero or one occurrence; of the type Allocations) "Short-form" representation of allocations in which the key block economics are stated once within the trade structure, and the allocation data is contained in this allocations structure.

tradeSide (zero or one occurrence; of the type TradeSide) The parties to the Trade are grouped into Trade Sides. Each Trade has as many as two sides. Each side is a buyer or receiver of each leg or stream.

2.45.3 Used by:

- Complex type: AcceptQuote
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: Amendment
- Complex type: DataDocument
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: PositionConstituent
- Complex type: QuoteAcceptanceConfirmed
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: TradeAffirmation
- Complex type: TradeAmended
- Complex type: TradeAmendment
- Complex type: TradeCancelled
- Complex type: TradeConfirmed

- Complex type: TradeCreated
- Complex type: TradeValuationItem

2.45.4 Derived Types:

2.45.5 Figure:

2.45.6 Schema Fragment:

```
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="PartyReference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the law governing the transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          "Short-form" representation of allocations in which the key
          block economics are stated once within the trade structure,
          and the allocation data is contained in this allocations
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

The parties to the Trade are grouped into Trade Sides. Each Trade has as many as two sides. Each side is a buyer or receiver of each leg or stream.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.46 TradeDifference

2.46.1 Description:

A type used to record the details of a difference between two business objects/

2.46.2 Contents:

differenceType (exactly one occurrence; of the type DifferenceTypeEnum) The type of difference that exists.

differenceSeverity (exactly one occurrence; of the type DifferenceSeverityEnum) An indication of the severity of the difference.

element (exactly one occurrence; of the type xsd:string) The name of the element affected.

basePath (zero or one occurrence; of the type xsd:string) XPath to the element in the base object.

baseValue (zero or one occurrence; of the type xsd:string) The value of the element in the base object.

otherPath (zero or one occurrence; of the type xsd:string) XPath to the element in the other object.

otherValue (zero or one occurrence; of the type xsd:string) Value of the element in the other trade.

missingElement (zero or more occurrences; of the type xsd:string) Element(s) that are missing in the other trade.

extraElement (zero or more occurrences; of the type xsd:string) Element(s) that are extraneous in the other object.

message (exactly one occurrence; of the type xsd:string) A human readable description of the problem.

2.46.3 Used by:

- Complex type: BestFitTrade
- Complex type: PositionProposedMatch
- Complex type: TradeCashflowsProposedMatch
- Complex type: TradeMatched

2.46.4 Derived Types:

2.46.5 Figure:

2.46.6 Schema Fragment:

```
<xsd:complexType name="TradeDifference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to record the details of a difference between two
      business objects/
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="differenceType" type="DifferenceTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of difference that exists.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="differenceSeverity" type="DifferenceSeverityEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An indication of the severity of the difference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="element" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the element affected.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basePath" type="xsd:string" minOccurs="0">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        XPath to the element in the base object.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="baseValue" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The value of the element in the base object.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="otherPath" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        XPath to the element in the other object.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="otherValue" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Value of the element in the other trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="missingElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element(s) that are missing in the other trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="extraElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element(s) that are extraneous in the other object.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="message" type="xsd:string">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A human readable description of the problem.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```


2.47 TradeHeader

2.47.1 Description:

A type defining trade related information which is not product specific.

2.47.2 Contents:

partyTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

partyTradeInformation (zero or more occurrences; of the type PartyTradeInformation) Additional trade information that may be provided by each involved party.

tradeDate (exactly one occurrence; of the type IdentifiedDate) The trade date.

2.47.3 Used by:

- Complex type: Trade

2.47.4 Derived Types:

2.47.5 Figure:

2.47.6 Schema Fragment:

```
<xsd:complexType name="TradeHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining trade related information which is not product
      specific.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade reference identifier(s) allocated to the trade by
          the parties involved.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyTradeInformation" type="PartyTradeInformation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional trade information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.48 Tradeld

2.48.1 Description:

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.

2.48.2 Contents:

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

•

2.48.3 Used by:

- Complex type: Portfolio
- Complex type: Tradeldentifier
- Complex type: VersionedTradeld

2.48.4 Derived Types:

2.48.5 Figure:

2.48.6 Schema Fragment:

```
<xsd:complexType name="TradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID" fpml-annotation:deprecated="true" fpml-annotation:
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            DEPRECATED
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.49 TradeIdentifier

2.49.1 Description:

A type defining a trade identifier issued by the indicated party.

2.49.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.

Either

tradeId (exactly one occurrence; of the type TradeId)

Or

versionedTradeId (exactly one occurrence; of the type VersionedTradeId)

2.49.3 Used by:

- Complex type: PartyTradeIdentifier
- Complex type: BestFitTrade
- Complex type: ConfirmationCancelled
- Complex type: RequestTradeStatus
- Complex type: TradeAffirmed
- Complex type: TradeAlleged
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeCancelled
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNotFound
- Complex type: TradeStatusItem
- Complex type: TradeUnmatched

2.49.4 Derived Types:

- Complex type: PartyTradeIdentifier

2.49.5 Figure:

2.49.6 Schema Fragment:

```
<xsd:complexType name="TradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a trade identifier issued by the indicated party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice maxOccurs="unbounded">
      <xsd:element name="tradeId" type="TradeId"/>
      <xsd:element name="versionedTradeId" type="VersionedTradeId"/>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.50 Trader

2.50.1 Description:

2.50.2 Contents:

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

•

2.50.3 Used by:

- Complex type: PartyTradeInformation

2.50.4 Derived Types:

2.50.5 Figure:

2.50.6 Schema Fragment:

```
<xsd:complexType name="Trader">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="traderScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.51 TradeSide

2.51.1 Description:

The parties to the trade form into sides. Each side has defined roles in the lifecycle of the trade fulfilled by parties. Each party role is given in the likely order they would be filled during the lifecycle of a trade.

2.51.2 Contents:

orderer (zero or one occurrence; of the type PartyRole) The Party placing the order. This could be a fund manager acting on behalf of a client, or a hedge fund acting on it's own behalf. This is the role with the investment discretion.

introducer (zero or one occurrence; of the type PartyRole) Party that can relay an order directly to the trading floor at a firm. This is potentially a different firm, but may be the same as that taking the order. In effect the introducer is the first dealer to take the order. The reason an introducing dealer may forward a trade is sometime because it doesn't have the capacity to execute effectively but does have the relationship with the Orderer. Introducing Party is an industry standard term. This is semantically equivalent to the FIX and ISO20022 Introducing Firm.

executor (zero or one occurrence; of the type PartyRole) The Party executing or striking the trade. Executing Party is an industry standard term. This is semantically equivalent to the FIX and ISO20022 Executing Firm or Trader.

confirmer (zero or one occurrence; of the type PartyRole) The party that undertakes the confirmation process for this Trade Side. The confirmer essentially manages the matching and affirmation of trades. This is often the creditor or is increasingly outsourced to service providers such as Swapsware.

creditor (exactly one occurrence; of the type PartyRole) The party whose name appears on the contract as being responsible for credit of the trade. This is the party in the Trade Side the credit risk is against. For example if a hedge fund was to trade in the name of it's prime broker, then the prime broker would be the creditor.

calculator (zero or one occurrence; of the type PartyRole) The calculator is the Party that calculates, negotiates, and agrees the values to be paid at each payment date.

settler (zero or one occurrence; of the type PartyRole) The Settler is the party that makes the payments. Increasingly this is a service that can be externalized from the other roles. An example of a settlement service provide is SwapClear.

beneficiary (zero or one occurrence; of the type PartyRole) The party that suffers the economic effect of the trade. This is usually referred to as the primary Principal in FIX and ISO20022 - which is slightly confusing in that there are potentially many Principapal/Agency relationships. The beneficiary may be distinct from the creditor - an example is a Hedge Fund trading in the name of it's Prime Broker.

accountant (zero or more occurrences; of the type PartyRole) The Accountants for the trade. There are potentially many accountants. This is known in FIX and ISO20022 for Collective Investment Vehicles as the Third Party Administrator (TPA), however all trades for all parties have at least one party accounting for the trade.

2.51.3 Used by:

- Complex type: Trade

2.51.4 Derived Types:

2.51.5 Figure:

2.51.6 Schema Fragment:

```
<xsd:complexType name="TradeSide">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties to the trade form into sides. Each side has defined
      roles in the lifecycle of the trade fulfilled by parties. Each
      party role is given in the likely order they would be filled
      during the lifecycle of a trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Agency relations occur when one Party undertakes one role and
    another undertakes a different role. For example a Fund would
    be Beneficiary, use a Fund Manager as Orderer, use a trading
    firm as Introducer, and a broker as Executor, but give up
    Clearing to their prime broker. All roles always exist. An
    absent element means the role isn't stated.
  </xsd:documentation>
</xsd:annotation>
<xsd:element name="orderer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party placing the order. This could be a fund manager
      acting on behalf of a client, or a hedge fund acting on it's
      own behalf. This is the role with the investment discretion.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="introducer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Party that can relay an order directly to the trading floor
      at a firm. This is potentially a different firm, but may be
      the same as that taking the order. In effect the introducer
      is the first dealer to take the order. The reason an
      introducing dealer may forward a trade is sometime because it
      doesn't have the capacity to execute effectively but does
      have the relationship with the Orderer. Introducing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Introducing Firm.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="executor" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party executing or striking the trade. Executing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Executing Firm or Trader.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that undertakes the confirmation process for this
      Trade Side. The confirmer essentially manages the matching
      and affirmation of trades. This is often the creditor or is
      increasingly outsourced to service providers such as
      Swapswire.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditor" type="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party whose name appears on the contract as being
      responsible for credit of the trade. This is the party in the
      Trade Side the credit risk is against. For example if a hedge
      fund was to trade in the name of it's prime broker, then the
      prime broker would be the creditor.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calclater" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculator is the Party that calculates, negotiates, and
      agrees the values to be paid at each payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settler" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Settler is the party that makes the payments.
      Increasingly this is a service that can be externalized from
      the other roles. An example of a settlement service provide
      is SwapClear.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

```

<xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that suffers the economic effect of the trade. This
      is usually referred to as the primary Principal in FIX and
      ISO20022 - which is slightly confusing in that there are
      potentially many Principapal/Agency relationships. The
      beneficiary may be distinct from the creditor - an example is
      a Hedge Fund trading in the name of it's Prime Broker.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Accountants for the trade. There are potentially many
      accountants. This is known in FIX and ISO20022 for Collective
      Investment Vehicles as the Third Party Administrator (TPA),
      however all trades for all parties have at least one party
      accounting for the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

2.52 Validation

2.52.1 Description:

A reference identifying a rule within a validation scheme.

2.52.2 Contents:

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

-

2.52.3 Used by:

- Complex type: Reason

2.52.4 Derived Types:

2.52.5 Figure:

2.52.6 Schema Fragment:

```
<xsd:complexType name="Validation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference identifying a rule within a validation scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="validationScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


2.53 VersionedContractId

2.53.1 Description:

Contract Id with Version Support

2.53.2 Contents:

contractId (exactly one occurrence; of the type ContractId)

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

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

2.53.3 Used by:

- Complex type: ContractIdentifier

2.53.4 Derived Types:

2.53.5 Figure:

2.53.6 Schema Fragment:

```
<xsd:complexType name="VersionedContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractId" type="ContractId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the contract id. The contractId is versioned
          and not the contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
```

2.54 VersionedTradeId

2.54.1 Description:

Trade Id with Version Support

2.54.2 Contents:

tradeId (exactly one occurrence; of the type TradeId)

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

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

2.54.3 Used by:

- Complex type: TradeIdentifier

2.54.4 Derived Types:

2.54.5 Figure:

2.54.6 Schema Fragment:

```
<xsd:complexType name="VersionedTradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trade Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeId" type="TradeId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the trade id. The tradeId is versioned and not
          the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
```

3 *Global Elements*

3.1 event

3.1.1 Description:

An abstract global element used as a basis for substitution of event types

3.1.2 Contents:

Element event is defined by the complex type Event

3.1.3 Used by:

- Complex type: DataDocument

3.1.4 Substituted by:

- Element: creditEventNotice

3.1.5 Figure:

3.1.6 Schema Fragment:

```
<xsd:element name="event" type="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract global element used as a basis for substitution of
      event types
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3.2 strategy

3.2.1 Description:

A strategy product.

3.2.2 Contents:

Element strategy is defined by the complex type Strategy

3.2.3 Used by:

3.2.4 Substituted by:

3.2.5 Figure:

3.2.6 Schema Fragment:

```
<xsd:element name="strategy" type="Strategy" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A strategy product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

4 Groups

4.1 AccountReferenceOrPartyReference.model

4.1.1 Description:

4.1.2 Contents:

Either

accountReference (exactly one occurrence; of the type AccountReference) Reference to the subaccount definition in the Party list.

Or

partyReference (exactly one occurrence; of the type PartyReference) Reference to the party definition.

4.1.3 Used by:

- Complex type: Allocation

4.1.4 Figure:

4.1.5 Schema Fragment:

```
<xsd:group name="AccountReferenceOrPartyReference.model">
  <xsd:choice>
    <xsd:element name="accountReference" type="AccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the subaccount definition in the Party list.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.2 AllocationContent.model

4.2.1 Description:

4.2.2 Contents:

collateral (zero or one occurrence; of the type Collateral) The sum that must be posted upfront to collateralize against counterparty credit risk.

creditChargeAmount (zero or one occurrence; of the type Money) Special credit fee assessed to certain institutions.

approvals (zero or one occurrence; of the type Approvals) A container for approval states in the workflow.

masterConfirmationDate (zero or one occurrence; of the type xsd:date) The date of the confirmation executed between the parties and intended to govern the allocated trade between those parties.

4.2.3 Used by:

- Complex type: Allocation

4.2.4 Figure:

4.2.5 Schema Fragment:

```
<xsd:group name="AllocationContent.model">
  <xsd:sequence>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The sum that must be posted upfront to collateralize against
          counterparty credit risk.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditChargeAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Special credit fee assessed to certain institutions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approvals" type="Approvals" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container for approval states in the workflow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties and
          intended to govern the allocated trade between those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


4.3 AmendmentDetails.model

4.3.1 Description:

4.3.2 Contents:

amendmentTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Amendment transaction

amendmentEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Amendment becomes effective

4.3.3 Used by:

- Complex type: Amendment

4.3.4 Figure:

4.3.5 Schema Fragment:

```
<xsd:group name="AmendmentDetails.model">
  <xsd:sequence>
    <xsd:element name="amendmentTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Amendment
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amendmentEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Amendment becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.4 CalculationAgent.model

4.4.1 Description:

4.4.2 Contents:

calculationAgent (zero or one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

4.4.3 Used by:

- Complex type: Contract
- Complex type: Trade

4.4.4 Figure:

4.4.5 Schema Fragment:

```
<xsd:group name="CalculationAgent.model">
  <xsd:sequence>
    <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent responsible for performing duties
          associated with an optional early termination
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city in which the office through which ISDA Calculation
          Agent is acting for purposes of the transaction is located
          The short-form confirm for a trade that is executed under a
          Sovereign or Asia Pacific Master Confirmation Agreement ( MCA
          ), does not need to specify the Calculation Agent. However,
          the confirm does need to specify the Calculation Agent City.
          This is due to the fact that the MCA sets the value for
          Calculation Agent but does not set the value for Calculation
          Agent City.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.5 ContractNovationDetails.model

4.5.1 Description:

Model group with Contract Novation element content.

4.5.2 Contents:

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationContractDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a Contract. If this element is not specified, the novationContractDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Contract being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

Or

novatedNumberOfUnits (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the "new transaction" without requiring reference back to the "old transaction". In the case of interest rate products there are potentially 2 "first period start dates" to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

4.5.3 Used by:

- Complex type: ContractNovation

4.5.4 Figure:

4.5.5 Schema Fragment:

```
<xsd:group name="ContractNovationDetails.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Model group with Contract Novation element content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the new
            contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="newContractReference" type="ContractReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new Contract between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newContract" type="Contract">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new Contract between the transferee and the
              remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:choice>
    <xsd:sequence>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Choice between identification and representation of the old
          contract.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:choice>
        <xsd:element name="oldContractReference" type="ContractReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the original contract between
              the transferor and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="oldContract" type="Contract">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the original Contract between the transferor
```

```

        and the remaining party.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Choice between identification and representation of the
            new contract.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="newContractReference" type="ContractReference"/>
    <xsd:element name="newContract" type="Contract"/>
</xsd:choice>
</xsd:sequence>
</xsd:choice>
<xsd:element name="transferor" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the party
            referenced is the Transferor (outgoing party) in the
            novation. The Transferor means a party which transfers by
            novation to a Transferee all of its rights, liabilities,
            duties and obligations with respect to a Remaining Party. In
            a four-way novation the party referenced is Transferor 1
            which transfers by novation to Transferee 1 all of its
            rights, liabilities, duties and obligations with respect to
            Transferor 2. ISDA 2004 Novation Term: Transferor (three-way
            novation) or Transferor 1 (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="transferee" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the party
            referenced is the Transferee (incoming party) in the
            novation. Transferee means a party which accepts by way of
            novation all rights, liabilities, duties and obligations of a
            Transferor with respect to a Remaining Party. In a four-way
            novation the party referenced is Transferee 1 which accepts
            by way of novation the rights, liabilities, duties and
            obligations of Transferor 1. ISDA 2004 Novation Term:
            Transferee (three-way novation) or Transferee 1 (four-way
            novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="remainingParty" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the party
            referenced is the Remaining Party in the novation. Remaining
            Party means a party which consents to a Transferor's transfer
            by novation and the acceptance thereof by the Transferee of
            all of the Transferor's rights, liabilities, duties and
            obligations with respect to such Remaining Party under and
            with respect of the Novated Amount of a transaction. In a
            four-way novation the party referenced is Transferor 2 per
            the ISDA definition and acts in the role of a Transferor.
            Transferor 2 transfers by novation to Transferee 2 all of its
            rights, liabilities, duties and obligations with respect to
            Transferor 1. ISDA 2004 Novation Term: Remaining Party
            (three-way novation) or Transferor 2 (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. This element is not applicable in
            a three-way novation and should be omitted. In a four-way
            novation the party referenced is Transferee 2. Transferee 2
            means a party which accepts by way of novation the rights,
            liabilities, duties and obligations of Transferor 2. ISDA
            2004 Novation Term: Transferee 2 (four-way novation).
        </xsd:documentation>
    </xsd:annotation>

```

```

</xsd:element>
<xsd:element name="novationDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date that one party's legal obligations with
      regard to a trade are transferred to another party. It
      corresponds to the Novation Date section of the 2004 ISDA
      Novation Definitions, section 1.16.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="novationContractDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      Contract. If this element is not specified, the
      novationContractDate will be deemed to be the novationDate.
      It corresponds to the Novation Trade Date section of the 2004
      ISDA Novation Definitions, section 1.17.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice for expressing the novated amount as either a money
      amount, number of options, or number of units, according the
      the financial product which is being novated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old Contract
        being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfUnits" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the applicability of the Full
      First Calculation Period as defined in the 2004 ISDA Novation
      Definitions, section 1.20.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element that is used to be able to make sense of the "new
      transaction" without requiring reference back to the "old
      transaction". In the case of interest rate products there are
      potentially 2 "first period start dates" to reference - one
      with respect to each party to the new transaction. For Credit
      Default Swaps there is just the one with respect to the party
      that is the fixed rate payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the non-Reliance section in the
      2004 ISDA Novation Definitions, section 2.1 (c) (i). The
      element appears in the instance document when non-Reliance is
    
```

```

        applicable.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element should be specified if one or more of either a
            Credit Event Notice, Notice of Publicly Available
            Information, Notice of Physical Settlement or Notice of
            Intended Physical Settlement, as applicable, has been
            delivered by or to the Transferor or the Remaining Party. The
            type of notice or notices that have been delivered should be
            indicated by setting the relevant boolean element value(s) to
            true. The absence of the element means that no Credit Event
            Notice, Notice of Publicly Available Information, Notice of
            Physical Settlement or Notice of Intended Physical
            Settlement, as applicable, has been delivered by or to the
            Transferor or the Remaining Party.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The definitions (such as those published by ISDA) that will
            define the terms of the novation transaction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A contractual supplement (such as those published by ISDA)
            that will apply to the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>

```

4.6 ContractOrContractReference.model

4.6.1 Description:

Choice between identification and representation of the contract.

4.6.2 Contents:

Either

contract (exactly one occurrence; of the type Contract) An element that allows the full details of the contract to be used as a mechanism for identifying the contract

Or

contractReference (exactly one occurrence; of the type ContractReference) A container since an individual contract can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

4.6.3 Used by:

4.6.4 Figure:

4.6.5 Schema Fragment:

```
<xsd:group name="ContractOrContractReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="contract" type="Contract">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the contract to be
          used as a mechanism for identifying the contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container since an individual contract can be referenced by
          two or more different partyTradeIdentifier elements - each
          allocated by a different party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```


4.7 IncreaseDetails.model

4.7.1 Description:

4.7.2 Contents:

increaseTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Increase transaction

increaseEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Increase becomes effective

4.7.3 Used by:

- Complex type: Increase

4.7.4 Figure:

4.7.5 Schema Fragment:

```
<xsd:group name="IncreaseDetails.model">
  <xsd:sequence>
    <xsd:element name="increaseTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Increase
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="increaseEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Increase becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="increaseInNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Notional
              increases due to the Increase transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Notional amount after the Increase.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="increaseInNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Number of Options
              increases due to the Increase transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Number of Options after the Increase.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

4.8 TradeOrTradeReference.model

4.8.1 Description:

Choice between identification and representation of trade execution.

4.8.2 Contents:

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

4.8.3 Used by:

- Complex type: AffectedTransactions
- Complex type: Increase
- Complex type: Termination
- Complex type: TradeErrorResponse
- Complex type: TradeNotFound

4.8.4 Figure:

4.8.5 Schema Fragment:

```
<xsd:group name="TradeOrTradeReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of trade
      execution.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="trade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the trade to be
          used as a mechanism for identifying the trade for which the
          post-trade event pertains
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container since an individual trade can be referenced by
          two or more different partyTradeIdentifier elements - each
          allocated by a different party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.9 Validation.model

4.9.1 Description:

4.9.2 Contents:

validation (zero or more occurrences; of the type Validation)

4.9.3 Used by:

- Complex type: DataDocument
- Complex type: NotificationMessage
- Complex type: RequestMessage
- Complex type: ResponseMessage

4.9.4 Figure:

4.9.5 Schema Fragment:

```
<xsd:group name="Validation.model">
  <xsd:sequence>
    <xsd:element name="validation" type="Validation" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

5 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4">
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:simpleType name="QueryParameterValue">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type representing a value corresponding to an identifier for
        a parameter describing a query portfolio.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:string"/>
  </xsd:simpleType>
  <xsd:complexType name="Allocation">
    <xsd:sequence>
      <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Unique ID for the allocation.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:group ref="AccountReferenceOrPartyReference.model"/>
      <xsd:choice>
        <xsd:element name="allocatedFraction" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The fractional allocation (0.45 = 45%) of the notional
              and "block" fees to this particular client subaccount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="allocatedNotional" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional allocation (amount and currency) to this
              particular client account.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
    <xsd:group ref="AllocationContent.model"/>
  </xsd:complexType>
  <xsd:complexType name="Allocations">
    <xsd:sequence>
      <xsd:element name="allocation" type="Allocation" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AllocationTradeIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This type is used to identify that a trade id is referring to a
        block trade.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="PartyTradeIdentifier">
        <xsd:sequence>
          <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade id of the block trade. This is used by each
                one of the allocated trades to reference the block
                trade.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="Amendment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An event type that defines the content of an Amendment
        transaction.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Event">

```

```

<xsd:sequence>
  <xsd:element name="trade" type="Trade"/>
  <xsd:group ref="AmendmentDetails.model"/>
  <xsd:element name="payment" type="Payment" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A payment for the right to amend the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Approval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specific approval state in the workflow.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of approval (e.g. "Credit").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="status" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The current state of approval (.e.g preapproved, pending approval, etc.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approver" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The full name or identifying ID of the relevant approver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Approvals">
  <xsd:sequence>
    <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BestFitTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to record the differences between the current trade and another indicated trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The identifier for the trade compared against.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional set of detailed difference records.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BlockTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a block trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">

```

```

<xsd:sequence>
  <xsd:element name="allocationTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The trade id of the allocated trade. This is used by
        the block trade to reference the allocated trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The trade id of the parent trade for N-level
        allocations. This element is only used to model N-level
        allocations in which the trade acts as block and
        allocated trade at the same time. This basically means
        the ability to allocate a block trade to multiple
        allocation trades, and then allocate these in turn to
        other allocation trades (and so on if desired).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ChangeContract" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for changes to a Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract which is subject to change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="date" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the change becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="payment" type="Payment" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the right to change the Contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ChangeContractSize">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represent a change in Contract Size
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract">
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="changeInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional
                Amount changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            Specifies the Notional amount after the Change
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:sequence>
    <xsd:element name="changeInNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of
                Options changes
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the Number of Options after the Change.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
<xsd:sequence>
    <xsd:element name="changeInNumberOfUnits" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of
                Units changes
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="outstandingNumberOfUnits" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the Number of Units
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Collateral">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining the obligations of the counterparty subject
            to credit support requirements
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="independentAmount" type="IndependentAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Independent Amount is an amount that usually less
                    creditworthy counterparties are asked to provide. It can
                    either be a fixed amount or a percentage of the
                    Transaction's value. The Independent Amount can be: (i)
                    transferred before any trading between the parties occurs
                    (as a deposit at a third party's account or with the
                    counterparty) or (ii) callable after trading has occurred
                    (typically because a downgrade has occurred). In situation
                    (i), the Independent Amount is not included in the
                    calculation of Exposure, but in situation (ii), it is
                    included in the calculation of Exposure. Thus, for
                    situation (ii), the Independent Amount may be transferred
                    along with any collateral call. Independent Amount is a
                    defined term in the ISDA Credit Support Annex. ("with
                    respect to a party, the amount specified as such for that
                    party in Paragraph 13; if no amount is specified, zero")
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Contract">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Definition of a Financial Contract.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>

```

```

<xsd:element name="header" type="ContractHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract header containing identification and other
      information which is independent of the type of financial
      product which is the subject of this contract.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element ref="product"/>
<xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Other fees or additional payments associated with the
      contract, e.g. broker commissions, where one or more of the
      parties involved are not principal parties involved in the
      contract
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group ref="CalculationAgent.model"/>
<xsd:element name="collateral" type="Collateral" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines collateral obligations of a Party
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="documentation" type="Documentation" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Governing Law applicable to this Contract
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract header containing identification and other information
      which is independent of the type of financial product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract. Each party to the contract
          may assign multiple identifiers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="information" type="ContractInformation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information regarding the Contract from the perspective of
          the party referenced.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Corresponds to the trade date. This element will be renamed
          tradeDate in the next major version (5.0) of FpML.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractId">
  <xsd:annotation>

```



```

<xsd:documentation xml:lang="en">
  A contract id identifier allocated by a party. FpML does not
  define the domain values associated with this element.
</xsd:documentation>
</xsd:annotation>
<xsd:simpleContent>
  <xsd:extension base="xsd:normalizedString">
    <xsd:attribute name="contractIdScheme" type="xsd:anyURI" use="required"/>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contract identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the contract identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where the legal activity is to agree a contract of
          variation then the business process should be to modify a
          contract. This is a contract in its own right and not a
          version of a previous contract. Where the business process
          is to replace and supersede a contract then you have a new
          contract and a contract version should not be used
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="contractId" type="ContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is not version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="versionedContractId" type="VersionedContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ContractInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional contract information issued by the
      indicated party. This type will typically be used as an
      extension point for contract processing information, in the
      same way that an extension point is provided for trade
      processing information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this
          information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractNovation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Details of the Contract Novation
    </xsd:documentation>
  </xsd:annotation>

```

```

    </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:group ref="ContractNovationDetails.model"/>
  <xsd:element name="payment" type="Payment" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Payment for the Novation.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type which contains identifiers to a single contract, which
      are assigned by parties to the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contract identifier which is assigned by a party to the
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Termination Details.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditDerivativesNotices">
  <xsd:sequence>
    <xsd:element name="creditEvent" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Credit Event Notice
          Delivered Under Old Transaction and Deemed Delivered Under
          New Transaction under the EXHIBIT C to 2004 ISDA Novation
          Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Publicly
          Available Information Delivered Under Old Transaction and
          Deemed Delivered Under New Transaction under the EXHIBIT C
          to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="physicalSettlement" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Intended Physical
          Settlement Delivered Under Old Transaction under the
          EXHIBIT C to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible
      with older FpML releases and which can be used to contain sets
      of data without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>

```

```

<xsd:extension base="Document">
  <xsd:sequence>
    <xsd:group ref="Validation.model"/>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An arbitrary grouping of trade references (and
              possibly other portfolios).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
    <xsd:sequence>
      <xsd:element ref="event" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A business event.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
  <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A legal entity or a subdivision of a legal entity.
      </xsd:documentation>
      <xsd:documentation xml:lang="en">
        Parties can perform multiple roles in a trade
        lifecycle. For example, the principal parties obligated
        to make payments from time to time during the term of
        the trade, but may include other parties involved in,
        or incidental to, the trade, such as parties acting in
        the role of novation transferor/transferee, broker,
        calculation agent, etc. In FpML roles are defined in
        multiple places within a document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Document" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all FpML compliant messages
      and documents must be derived.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attributeGroup ref="VersionAttributes.attrs"/>
</xsd:complexType>
<xsd:complexType name="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of FpML business events; it
      is refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EventId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event 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.
    </xsd:documentation>
  </xsd:annotation>

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    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="eventIdScheme" use="required" type="xsd:anyURI"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ExecutionDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the trade execution date time and the source of
      it. For use inside containing types which already have a
      Reference to a Party that has assigned this trade execution
      date time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:dateTime">
      <xsd:attribute name="executionDateTimeScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Identification of the source (e.g. clock id) generating
            the execution date time.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FirstPeriodStartDate">
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="href" use="required" type="xsd:IDREF" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Increase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Increase
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="IncreaseDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to increase the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentDetail" type="PaymentDetail" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container element allowing a schedule of payments
          associated with the Independent Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LinkId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for link identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>

```

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        <xsd:attribute name="linkIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PartyPortfolioName">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type to represent a portfolio name for a particular party.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="partyReference" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A pointer style reference to a party identifier defined
                    elsewhere in the document. The party referenced has
                    allocated the trade identifier.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="portfolioName" type="PortfolioName" maxOccurs="unbounded"/>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PartyRole">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A generic party role type. This can be extended to provide
            specialization of roles.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The party fulfilling this role can be identified either
                directly, or indirectly via the account used to fulfil this
                role.
            </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="party" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the party fulfilling this role.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="account" type="AccountReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the account fulfilling this role.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifier">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining one or more trade identifiers allocated to the
            trade by a party. A link identifier allows the trade to be
            associated with other related trades, e.g. trades forming part
            of a larger structured transaction. It is expected that for
            external communication of trade there will be only one tradeId
            sent in the document per party.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="TradeIdentifier">
            <xsd:sequence>
                <xsd:element name="linkId" type="LinkId" minOccurs="0" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

```

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    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type containing multiple partyTradeIdentifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PartyTradeInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this
          information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trader" type="Trader" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the person or persons who assumed the role of
          trader for this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="executionDateTime" type="ExecutionDateTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Trade execution date time provided by the owner of the
          party trade information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2" fpml-annotation:deprecated="true">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is
            not a business day. The applicable business day
            convention and business day are those specified in the
            dateAdjustments element within the generalTerms
            component. ISDA 2003 Term: Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date" fpml-annotation:deprecated="true">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation
            but may be specified to allow the fee structure to also
            serve as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Payment date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>

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```

<xsd:element name="paymentAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A fixed payment amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:sequence>
  <xsd:element name="paymentRule" type="PaymentRule">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the calculation rule.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A fixed payment amount.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentRule" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all calculation rules of the
      independent amount must be derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="PercentageRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for a calculation rule defined
      as percentage of the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A percentage of the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmountReference" type="NotionalAmountReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an arbitrary grouping of trade references.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type="PartyPortfolioName" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the portfolio together with the party that gave
          the name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An arbitrary grouping of trade references (and possibly
          other portfolios).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PortfolioName">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The data type used for portfolio names.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="id" type="xsd:ID"/>
            <xsd:attribute name="portfolioNameScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameter">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type representing criteria for defining a query portfolio.
            The criteria are made up of a QueryParameterId,
            QueryParameterValue and QueryParameterOperator.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="queryParameterId" type="QueryParameterId"/>
        <xsd:element name="queryParameterValue" type="xsd:normalizedString" minOccurs="0"/>
        <xsd:element name="queryParameterOperator" type="QueryParameterOperator" minOccurs="0"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="QueryParameterId">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type representing an identifier for a parameter describing a
            query portfolio. An identifier can be anything from a product
            name like swap to a termination date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="queryParameterIdScheme" type="xsd:anyURI" use="required"/>
            <xsd:attribute name="id" type="xsd:ID"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameterOperator">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type representing an operator describing the relationship of
            a value to its corresponding identifier for a parameter
            describing a query portfolio. Possible relationships include
            equals, not equals, less than, greater than. Possible operators
            are listed in the queryParameterOperatorScheme.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://www.
            <xsd:attribute name="id" type="xsd:ID"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryPortfolio">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type representing a portfolio obtained by querying the set of
            trades held in a repository. It contains trades matching the
            intersection of all criteria specified using one or more
            queryParameters or trades matching the union of two or more
            child queryPortfolios.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Portfolio">
            <xsd:sequence>
                <xsd:element name="queryParameter" type="QueryParameter" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>

```



```

<xsd:complexType name="Strategy">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a group of products making up a single trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="premiumProductReference" type="ProductReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates which product within a strategy represents
              the premium payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="product" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="PartyReference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the law governing the transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            "Short-form" representation of allocations in which the key
            block economics are stated once within the trade structure,
            and the allocation data is contained in this allocations
            structure.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties to the Trade are grouped into Trade Sides. Each
            Trade has as many as two sides. Each side is a buyer or
            receiver of each leg or stream.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="TradeDifference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type used to record the details of a difference between two
            business objects/
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="differenceType" type="DifferenceTypeEnum">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The type of difference that exists.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="differenceSeverity" type="DifferenceSeverityEnum">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An indication of the severity of the difference.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="element" type="xsd:string">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The name of the element affected.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="basePath" type="xsd:string" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                XPath to the element in the base object.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="baseValue" type="xsd:string" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The value of the element in the base object.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherPath" type="xsd:string" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                XPath to the element in the other object.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherValue" type="xsd:string" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Value of the element in the other trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="missingElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Element(s) that are missing in the other trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>

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</xsd:element>
<xsd:element name="extraElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element(s) that are extraneous in the other object.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="message" type="xsd:string">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A human readable description of the problem.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TradeHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining trade related information which is not product
      specific.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade reference identifier(s) allocated to the trade by
          the parties involved.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyTradeInformation" type="PartyTradeInformation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional trade information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID" fpml-annotation:deprecated="true" fpml-annotation:documentation="DEPRECATED"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="TradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a trade identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">

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        A pointer style reference to a party identifier defined
        elsewhere in the document. The party referenced has
        allocated the trade identifier.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:choice maxOccurs="unbounded">
    <xsd:element name="tradeId" type="TradeId"/>
    <xsd:element name="versionedTradeId" type="VersionedTradeId"/>
</xsd:choice>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Trader">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="traderScheme" type="xsd:anyURI" use="optional"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="TradeSide">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties to the trade form into sides. Each side has defined
            roles in the lifecycle of the trade fulfilled by parties. Each
            party role is given in the likely order they would be filled
            during the lifecycle of a trade.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Agency relations occur when one Party undertakes one role and
                another undertakes a different role. For example a Fund would
                be Beneficiary, use a Fund Manager as Orderer, use a trading
                firm as Introducer, and a broker as Executor, but give up
                Clearing to their prime broker. All roles always exist. An
                absent element means the role isn't stated.
            </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="orderer" type="PartyRole" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The Party placing the order. This could be a fund manager
                    acting on behalf of a client, or a hedge fund acting on
                    it's own behalf. This is the role with the investment
                    discretion.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="introducer" type="PartyRole" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Party that can relay an order directly to the trading floor
                    at a firm. This is potentially a different firm, but may be
                    the same as that taking the order. In effect the introducer
                    is the first dealer to take the order. The reason an
                    introducing dealer may forward a trade is sometime because
                    it doesn't have the capacity to execute effectively but
                    does have the relationship with the Orderer. Introducing
                    Party is an industry standard term. This is semantically
                    equivalent to the FIX and ISO20022 Introducing Firm.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="executor" type="PartyRole" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The Party executing or striking the trade. Executing Party
                    is an industry standard term. This is semantically
                    equivalent to the FIX and ISO20022 Executing Firm or
                    Trader.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="confirmer" type="PartyRole" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The party that undertakes the confirmation process for this
                    Trade Side. The confirmer essentially manages the matching
                    and affirmation of trades. This is often the creditor or is
                    increasingly outsourced to service providers such as
                    Swapsware.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditor" type="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party whose name appears on the contract as being
      responsible for credit of the trade. This is the party in
      the Trade Side the credit risk is against. For example if a
      hedge fund was to trade in the name of it's prime broker,
      then the prime broker would be the creditor.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculator" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculator is the Party that calculates, negotiates,
      and agrees the values to be paid at each payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settler" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Settler is the party that makes the payments.
      Increasingly this is a service that can be externalized
      from the other roles. An example of a settlement service
      provide is SwapClear.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that suffers the economic effect of the trade.
      This is usually referred to as the primary Principal in FIX
      and ISO20022 - which is slightly confusing in that there
      are potentially many Principial/Agency relationships. The
      beneficiary may be distinct from the creditor - an example
      is a Hedge Fund trading in the name of it's Prime Broker.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Accountants for the trade. There are potentially many
      accountants. This is known in FIX and ISO20022 for
      Collective Investment Vehicles as the Third Party
      Administrator (TPA), however all trades for all parties
      have at least one party accounting for the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="Validation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference identifying a rule within a validation scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="validationScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="VersionedContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractId" type="ContractId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the contract id. The contractId is versioned
          and not the contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:group>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="VersionedTradeId">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Trade Id with Version Support
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="tradeId" type="TradeId"/>
        <xsd:group ref="VersionHistory.model">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The version of the trade id. The tradeId is versioned and
                    not the trade.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:group>
    </xsd:sequence>
</xsd:complexType>
<xsd:attributeGroup name="VersionAttributes.atts">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Set of attributes that define versioning information.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:attribute name="version" use="required">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Indicate which version of the FpML Schema an FpML message
                adheres to.
            </xsd:documentation>
        </xsd:annotation>
        <xsd:simpleType>
            <xsd:restriction base="xsd:token">
                <xsd:enumeration value="4-0"/>
                <xsd:enumeration value="4-1"/>
                <xsd:enumeration value="4-2"/>
                <xsd:enumeration value="4-3"/>
                <xsd:enumeration value="4-4"/>
            </xsd:restriction>
        </xsd:simpleType>
    </xsd:attribute>
    <xsd:attribute name="expectedBuild" type="xsd:positiveInteger">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This optional attribute can be supplied by a message creator
                in an FpML instance to specify which build number of the
                schema was used to define the message when it was generated.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:attribute>
    <xsd:attribute name="actualBuild" fixed="4" type="xsd:positiveInteger">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The specific build number of this schema version. This
                attribute is not included in an instance document. Instead,
                it is supplied by the XML parser when the document is
                validated against the FpML schema and indicates the build
                number of the schema file. Every time FpML publishes a change
                to the schema, validation rules, or examples within a version
                (e.g., version 4.2) the actual build number is incremented.
                If no changes have been made between releases within a
                version (i.e. from Trial Recommendation to Recommendation)
                the actual build number stays the same.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:attribute>
</xsd:attributeGroup>
<xsd:element name="event" type="Event" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An abstract global element used as a basis for substitution of
            event types
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="strategy" type="Strategy" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

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        A strategy product.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:group name="AccountReferenceOrPartyReference.model">
    <xsd:choice>
        <xsd:element name="accountReference" type="AccountReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the subaccount definition in the Party list.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyReference" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the party definition.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="AllocationContent.model">
    <xsd:sequence>
        <xsd:element name="collateral" type="Collateral" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The sum that must be posted upfront to collateralize
                    against counterparty credit risk.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="creditChargeAmount" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Special credit fee assessed to certain institutions.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="approvals" type="Approvals" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A container for approval states in the workflow.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date of the confirmation executed between the parties
                    and intended to govern the allocated trade between those
                    parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:group>
<xsd:group name="AmendmentDetails.model">
    <xsd:sequence>
        <xsd:element name="amendmentTradeDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the the parties enter into the Amendment
                    transaction
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="amendmentEffectiveDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the Amendment becomes effective
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:group>
<xsd:group name="CalculationAgent.model">
    <xsd:sequence>
        <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The ISDA Calculation Agent responsible for performing
                    duties associated with an optional early termination

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The city in which the office through which ISDA Calculation
      Agent is acting for purposes of the transaction is located
      The short-form confirm for a trade that is executed under a
      Sovereign or Asia Pacific Master Confirmation Agreement (
      MCA ), does not need to specify the Calculation Agent.
      However, the confirm does need to specify the Calculation
      Agent City. This is due to the fact that the MCA sets the
      value for Calculation Agent but does not set the value for
      Calculation Agent City.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="ContractNovationDetails.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Model group with Contract Novation element content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the
            new contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="newContractReference" type="ContractReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new Contract between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newContract" type="Contract">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new Contract between the transferee and
              the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:choice>
  </xsd:sequence>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of the
      old contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="oldContractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates a reference to the original contract
          between the transferor and the remaining party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="oldContract" type="Contract">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates the original Contract between the
          transferor and the remaining party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:choice minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice between identification and representation of the
        new contract.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:choice>

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        </xsd:annotation>
        <xsd:element name="newContractReference" type="ContractReference"/>
        <xsd:element name="newContract" type="Contract"/>
    </xsd:choice>
</xsd:sequence>
</xsd:choice>
<xsd:element name="transferor" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the
            party referenced is the Transferor (outgoing party) in the
            novation. The Transferor means a party which transfers by
            novation to a Transferee all of its rights, liabilities,
            duties and obligations with respect to a Remaining Party.
            In a four-way novation the party referenced is Transferor 1
            which transfers by novation to Transferee 1 all of its
            rights, liabilities, duties and obligations with respect to
            Transferor 2. ISDA 2004 Novation Term: Transferor
            (three-way novation) or Transferor 1 (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="transferee" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the
            party referenced is the Transferee (incoming party) in the
            novation. Transferee means a party which accepts by way of
            novation all rights, liabilities, duties and obligations of
            a Transferor with respect to a Remaining Party. In a
            four-way novation the party referenced is Transferee 1
            which accepts by way of novation the rights, liabilities,
            duties and obligations of Transferor 1. ISDA 2004 Novation
            Term: Transferee (three-way novation) or Transferee 1
            (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="remainingParty" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. In a three-way novation the
            party referenced is the Remaining Party in the novation.
            Remaining Party means a party which consents to a
            Transferor's transfer by novation and the acceptance
            thereof by the Transferee of all of the Transferor's
            rights, liabilities, duties and obligations with respect to
            such Remaining Party under and with respect of the Novated
            Amount of a transaction. In a four-way novation the party
            referenced is Transferor 2 per the ISDA definition and acts
            in the role of a Transferor. Transferor 2 transfers by
            novation to Transferee 2 all of its rights, liabilities,
            duties and obligations with respect to Transferor 1. ISDA
            2004 Novation Term: Remaining Party (three-way novation) or
            Transferor 2 (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a party identifier defined
            elsewhere in the document. This element is not applicable
            in a three-way novation and should be omitted. In a
            four-way novation the party referenced is Transferee 2.
            Transferee 2 means a party which accepts by way of novation
            the rights, liabilities, duties and obligations of
            Transferor 2. ISDA 2004 Novation Term: Transferee 2
            (four-way novation).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="novationDate" type="xsd:date">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the date that one party's legal obligations with
            regard to a trade are transferred to another party. It
            corresponds to the Novation Date section of the 2004 ISDA
            Novation Definitions, section 1.16.
        </xsd:documentation>
    </xsd:annotation>

```

```

</xsd:annotation>
</xsd:element>
<xsd:element name="novationContractDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      Contract. If this element is not specified, the
      novationContractDate will be deemed to be the novationDate.
      It corresponds to the Novation Trade Date section of the
      2004 ISDA Novation Definitions, section 1.17.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice for expressing the novated amount as either a money
      amount, number of options, or number of units, according
      the the financial product which is being novated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old
        Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfUnits" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the applicability of the Full
      First Calculation Period as defined in the 2004 ISDA
      Novation Definitions, section 1.20.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element that is used to be able to make sense of the "new
      transaction" without requiring reference back to the "old
      transaction". In the case of interest rate products there
      are potentially 2 "first period start dates" to reference -
      one with respect to each party to the new transaction. For
      Credit Default Swaps there is just the one with respect to
      the party that is the fixed rate payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the non-Reliance section in the
      2004 ISDA Novation Definitions, section 2.1 (c) (i). The
      element appears in the instance document when non-Reliance
      is applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element should be specified if one or more of either a
      Credit Event Notice, Notice of Publicly Available
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

```

        Information, Notice of Physical Settlement or Notice of
        Intended Physical Settlement, as applicable, has been
        delivered by or to the Transferor or the Remaining Party.
        The type of notice or notices that have been delivered
        should be indicated by setting the relevant boolean element
        value(s) to true. The absence of the element means that no
        Credit Event Notice, Notice of Publicly Available
        Information, Notice of Physical Settlement or Notice of
        Intended Physical Settlement, as applicable, has been
        delivered by or to the Transferor or the Remaining Party.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The definitions (such as those published by ISDA) that will
            define the terms of the novation transaction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A contractual supplement (such as those published by ISDA)
            that will apply to the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="ContractOrContractReference.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Choice between identification and representation of the
            contract.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="contract" type="Contract">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An element that allows the full details of the contract to
                    be used as a mechanism for identifying the contract
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="contractReference" type="ContractReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A container since an individual contract can be referenced
                    by two or more different partyTradeIdentifier elements -
                    each allocated by a different party.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="IncreaseDetails.model">
    <xsd:sequence>
        <xsd:element name="increaseTradeDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the parties enter into the Increase
                    transaction
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="increaseEffectiveDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the Increase becomes effective
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:choice>
        <xsd:sequence>
            <xsd:element name="increaseInNotionalAmount" type="Money">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the fixed amount by which the Notional
                        increases due to the Increase transaction.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:choice>
</xsd:group>

```

```

        </xsd:annotation>
    </xsd:element>
    <xsd:element name="outstandingNotionalAmount" type="Money">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the Notional amount after the Increase.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
<xsd:sequence>
    <xsd:element name="increaseInNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of
                Options increases due to the Increase transaction.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the Number of Options after the Increase.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:group>
<xsd:group name="TradeOrTradeReference.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Choice between identification and representation of trade
            execution.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="trade" type="Trade">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An element that allows the full details of the trade to be
                    used as a mechanism for identifying the trade for which the
                    post-trade event pertains
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A container since an individual trade can be referenced by
                    two or more different partyTradeIdentifier elements - each
                    allocated by a different party.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="Validation.model">
    <xsd:sequence>
        <xsd:element name="validation" type="Validation" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Enumerations Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Simple Types	10
1.1	AveragingInOutEnum	11
1.1.1	Description:	11
1.1.2	Contents:	11
1.1.3	Used by:	11
1.1.4	Derived Types:	11
1.1.5	Schema Fragment:	11
1.2	AveragingMethodEnum	12
1.2.1	Description:	12
1.2.2	Contents:	12
1.2.3	Used by:	12
1.2.4	Derived Types:	12
1.2.5	Schema Fragment:	12
1.3	BreakageCostEnum	13
1.3.1	Description:	13
1.3.2	Contents:	13
1.3.3	Used by:	13
1.3.4	Derived Types:	13
1.3.5	Schema Fragment:	13
1.4	BusinessDayConventionEnum	14
1.4.1	Description:	14
1.4.2	Contents:	14
1.4.3	Used by:	14
1.4.4	Derived Types:	14
1.4.5	Schema Fragment:	14
1.5	CalculationAgentPartyEnum	16
1.5.1	Description:	16
1.5.2	Contents:	16
1.5.3	Used by:	16
1.5.4	Derived Types:	16
1.5.5	Schema Fragment:	16
1.6	CommissionDenominationEnum	17
1.6.1	Description:	17
1.6.2	Contents:	17
1.6.3	Used by:	17
1.6.4	Derived Types:	17
1.6.5	Schema Fragment:	17
1.7	CompoundingMethodEnum	19
1.7.1	Description:	19
1.7.2	Contents:	19
1.7.3	Used by:	19
1.7.4	Derived Types:	19
1.7.5	Schema Fragment:	19
1.8	DayTypeEnum	20
1.8.1	Description:	20
1.8.2	Contents:	20
1.8.3	Used by:	20
1.8.4	Derived Types:	20
1.8.5	Schema Fragment:	20
1.9	DifferenceSeverityEnum	22
1.9.1	Description:	22
1.9.2	Contents:	22
1.9.3	Used by:	22
1.9.4	Derived Types:	22
1.9.5	Schema Fragment:	22
1.10	DifferenceTypeEnum	23
1.10.1	Description:	23
1.10.2	Contents:	23
1.10.3	Used by:	23
1.10.4	Derived Types:	23

1.10.5	Schema Fragment:	23
1.11	DiscountingTypeEnum	24
1.11.1	Description:	24
1.11.2	Contents:	24
1.11.3	Used by:	24
1.11.4	Derived Types:	24
1.11.5	Schema Fragment:	24
1.12	DividendAmountTypeEnum	25
1.12.1	Description:	25
1.12.2	Contents:	25
1.12.3	Used by:	25
1.12.4	Derived Types:	25
1.12.5	Schema Fragment:	25
1.13	DividendDateReferenceEnum	27
1.13.1	Description:	27
1.13.2	Contents:	27
1.13.3	Used by:	29
1.13.4	Derived Types:	29
1.13.5	Schema Fragment:	29
1.14	DividendEntitlementEnum	31
1.14.1	Description:	31
1.14.2	Contents:	31
1.14.3	Used by:	31
1.14.4	Derived Types:	31
1.14.5	Schema Fragment:	31
1.15	DividendPeriodEnum	32
1.15.1	Description:	32
1.15.2	Contents:	32
1.15.3	Used by:	32
1.15.4	Derived Types:	32
1.15.5	Schema Fragment:	32
1.16	DrawdownEventTypeEnum	33
1.16.1	Description:	33
1.16.2	Contents:	33
1.16.3	Used by:	33
1.16.4	Derived Types:	33
1.16.5	Schema Fragment:	33
1.17	ExerciseStyleEnum	35
1.17.1	Description:	35
1.17.2	Contents:	35
1.17.3	Used by:	35
1.17.4	Derived Types:	35
1.17.5	Schema Fragment:	35
1.18	FraDiscountingEnum	36
1.18.1	Description:	36
1.18.2	Contents:	36
1.18.3	Used by:	36
1.18.4	Derived Types:	36
1.18.5	Schema Fragment:	36
1.19	FrequencyTypeEnum	37
1.19.1	Description:	37
1.19.2	Contents:	37
1.19.3	Used by:	37
1.19.4	Derived Types:	37
1.19.5	Schema Fragment:	37
1.20	FxBarrierTypeEnum	38
1.20.1	Description:	38
1.20.2	Contents:	38
1.20.3	Used by:	38
1.20.4	Derived Types:	38
1.20.5	Schema Fragment:	38
1.21	IndexEventConsequenceEnum	40
1.21.1	Description:	40
1.21.2	Contents:	40

1.21.3	Used by:	40
1.21.4	Derived Types:	40
1.21.5	Schema Fragment:	40
1.22	InterestCalculationMethodEnum	41
1.22.1	Description:	41
1.22.2	Contents:	41
1.22.3	Used by:	41
1.22.4	Derived Types:	41
1.22.5	Schema Fragment:	41
1.23	InterestPaidWithRepaymentEnum	42
1.23.1	Description:	42
1.23.2	Contents:	42
1.23.3	Used by:	42
1.23.4	Derived Types:	42
1.23.5	Schema Fragment:	42
1.24	InterestShortfallCapEnum	43
1.24.1	Description:	43
1.24.2	Contents:	43
1.24.3	Used by:	43
1.24.4	Derived Types:	43
1.24.5	Schema Fragment:	43
1.25	LengthUnitEnum	44
1.25.1	Description:	44
1.25.2	Contents:	44
1.25.3	Used by:	44
1.25.4	Derived Types:	44
1.25.5	Schema Fragment:	44
1.26	LoanRepaymentConfirmEnum	45
1.26.1	Description:	45
1.26.2	Contents:	45
1.26.3	Used by:	45
1.26.4	Derived Types:	45
1.26.5	Schema Fragment:	45
1.27	MethodOfAdjustmentEnum	46
1.27.1	Description:	46
1.27.2	Contents:	46
1.27.3	Used by:	46
1.27.4	Derived Types:	46
1.27.5	Schema Fragment:	46
1.28	NationalisationOrInsolvencyOrDelistingEventEnum	47
1.28.1	Description:	47
1.28.2	Contents:	47
1.28.3	Used by:	47
1.28.4	Derived Types:	47
1.28.5	Schema Fragment:	47
1.29	NegativeInterestRateTreatmentEnum	48
1.29.1	Description:	48
1.29.2	Contents:	48
1.29.3	Used by:	48
1.29.4	Derived Types:	48
1.29.5	Schema Fragment:	48
1.30	NotionalAdjustmentEnum	49
1.30.1	Description:	49
1.30.2	Contents:	49
1.30.3	Used by:	49
1.30.4	Derived Types:	49
1.30.5	Schema Fragment:	49
1.31	ObligationCategoryEnum	50
1.31.1	Description:	50
1.31.2	Contents:	50
1.31.3	Used by:	50
1.31.4	Derived Types:	50
1.31.5	Schema Fragment:	50
1.32	OneOffFeeTypeEnum	

1.32.1	Description:	52
1.32.2	Contents:	52
1.32.3	Used by:	52
1.32.4	Derived Types:	52
1.32.5	Schema Fragment:	52
1.33	OnGoingFeeTypeEnum	53
1.33.1	Description:	53
1.33.2	Contents:	53
1.33.3	Used by:	53
1.33.4	Derived Types:	53
1.33.5	Schema Fragment:	53
1.34	OptionTypeEnum	54
1.34.1	Description:	54
1.34.2	Contents:	54
1.34.3	Used by:	54
1.34.4	Derived Types:	54
1.34.5	Schema Fragment:	54
1.35	PayerReceiverEnum	56
1.35.1	Description:	56
1.35.2	Contents:	56
1.35.3	Used by:	56
1.35.4	Derived Types:	56
1.35.5	Schema Fragment:	56
1.36	PayoutEnum	57
1.36.1	Description:	57
1.36.2	Contents:	57
1.36.3	Used by:	57
1.36.4	Derived Types:	57
1.36.5	Schema Fragment:	57
1.37	PayRelativeToEnum	58
1.37.1	Description:	58
1.37.2	Contents:	58
1.37.3	Used by:	58
1.37.4	Derived Types:	58
1.37.5	Schema Fragment:	58
1.38	PeriodEnum	59
1.38.1	Description:	59
1.38.2	Contents:	59
1.38.3	Used by:	59
1.38.4	Derived Types:	59
1.38.5	Schema Fragment:	59
1.39	PremiumQuoteBasisEnum	60
1.39.1	Description:	60
1.39.2	Contents:	60
1.39.3	Used by:	60
1.39.4	Derived Types:	60
1.39.5	Schema Fragment:	60
1.40	PremiumTypeEnum	62
1.40.1	Description:	62
1.40.2	Contents:	62
1.40.3	Used by:	62
1.40.4	Derived Types:	62
1.40.5	Schema Fragment:	62
1.41	PriceExpressionEnum	63
1.41.1	Description:	63
1.41.2	Contents:	63
1.41.3	Used by:	63
1.41.4	Derived Types:	63
1.41.5	Schema Fragment:	63
1.42	QuotationRateTypeEnum	64
1.42.1	Description:	64
1.42.2	Contents:	64
1.42.3	Used by:	64
1.42.4	Derived Types:	64

1.42.5	Schema Fragment:	64
1.43	QuotationSideEnum	66
1.43.1	Description:	66
1.43.2	Contents:	66
1.43.3	Used by:	66
1.43.4	Derived Types:	66
1.43.5	Schema Fragment:	66
1.44	QuoteBasisEnum	67
1.44.1	Description:	67
1.44.2	Contents:	67
1.44.3	Used by:	67
1.44.4	Derived Types:	67
1.44.5	Schema Fragment:	67
1.45	RateTreatmentEnum	68
1.45.1	Description:	68
1.45.2	Contents:	68
1.45.3	Used by:	68
1.45.4	Derived Types:	68
1.45.5	Schema Fragment:	68
1.46	RealisedVarianceMethodEnum	69
1.46.1	Description:	69
1.46.2	Contents:	69
1.46.3	Used by:	69
1.46.4	Derived Types:	69
1.46.5	Schema Fragment:	69
1.47	ResetRelativeToEnum	70
1.47.1	Description:	70
1.47.2	Contents:	70
1.47.3	Used by:	70
1.47.4	Derived Types:	70
1.47.5	Schema Fragment:	70
1.48	ReturnTypeEnum	71
1.48.1	Description:	71
1.48.2	Contents:	71
1.48.3	Used by:	71
1.48.4	Derived Types:	71
1.48.5	Schema Fragment:	71
1.49	RollConventionEnum	72
1.49.1	Description:	72
1.49.2	Contents:	72
1.49.3	Used by:	74
1.49.4	Derived Types:	74
1.49.5	Schema Fragment:	74
1.50	RoundingDirectionEnum	79
1.50.1	Description:	79
1.50.2	Contents:	79
1.50.3	Used by:	79
1.50.4	Derived Types:	79
1.50.5	Schema Fragment:	79
1.51	SettlementTypeEnum	81
1.51.1	Description:	81
1.51.2	Contents:	81
1.51.3	Used by:	81
1.51.4	Derived Types:	81
1.51.5	Schema Fragment:	81
1.52	ShareExtraordinaryEventEnum	83
1.52.1	Description:	83
1.52.2	Contents:	83
1.52.3	Used by:	84
1.52.4	Derived Types:	84
1.52.5	Schema Fragment:	84
1.53	SideRateBasisEnum	86
1.53.1	Description:	86
1.53.2	Contents:	86

1.53.3	Used by:	86
1.53.4	Derived Types:	86
1.53.5	Schema Fragment:	86
1.54	StandardSettlementStyleEnum	88
1.54.1	Description:	88
1.54.2	Contents:	88
1.54.3	Used by:	88
1.54.4	Derived Types:	88
1.54.5	Schema Fragment:	88
1.55	StepRelativeToEnum	89
1.55.1	Description:	89
1.55.2	Contents:	89
1.55.3	Used by:	89
1.55.4	Derived Types:	89
1.55.5	Schema Fragment:	89
1.56	StrikeQuoteBasisEnum	90
1.56.1	Description:	90
1.56.2	Contents:	90
1.56.3	Used by:	90
1.56.4	Derived Types:	90
1.56.5	Schema Fragment:	90
1.57	StubPeriodTypeEnum	91
1.57.1	Description:	91
1.57.2	Contents:	91
1.57.3	Used by:	91
1.57.4	Derived Types:	91
1.57.5	Schema Fragment:	91
1.58	TimeTypeEnum	93
1.58.1	Description:	93
1.58.2	Contents:	93
1.58.3	Used by:	93
1.58.4	Derived Types:	93
1.58.5	Schema Fragment:	93
1.59	TouchConditionEnum	95
1.59.1	Description:	95
1.59.2	Contents:	95
1.59.3	Used by:	95
1.59.4	Derived Types:	95
1.59.5	Schema Fragment:	95
1.60	TriggerConditionEnum	96
1.60.1	Description:	96
1.60.2	Contents:	96
1.60.3	Used by:	96
1.60.4	Derived Types:	96
1.60.5	Schema Fragment:	96
1.61	ValuationMethodEnum	97
1.61.1	Description:	97
1.61.2	Contents:	97
1.61.3	Used by:	97
1.61.4	Derived Types:	97
1.61.5	Schema Fragment:	97
1.62	WeeklyRollConventionEnum	98
1.62.1	Description:	98
1.62.2	Contents:	98
1.62.3	Used by:	98
1.62.4	Derived Types:	98
1.62.5	Schema Fragment:	98
2	Schema listing	100

1 Global Simple Types

1.1 AveragingInOutEnum

1.1.1 Description:

The type of averaging used in an Asian option.

1.1.2 Contents:

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

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

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Schema Fragment:

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

1.2 AveragingMethodEnum

1.2.1 Description:

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

1.2.2 Contents:

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

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

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Schema Fragment:

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


1.3 BreakageCostEnum

1.3.1 Description:

When breakage cost is applicable, defines who is calculating it.

1.3.2 Contents:

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

Value	Source	Description
AgentBank		Breakage cost is calculated by the agent bank.
Lender		Breakage cost is calculated by the lender.

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Schema Fragment:

```
<xsd:simpleType name="BreakageCostEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When breakage cost is applicable, defines who is calculating it.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AgentBank">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Breakage cost is calculated by the agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Lender">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Breakage cost is calculated by the lender.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.4 BusinessDayConventionEnum

1.4.1 Description:

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

1.4.2 Contents:

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

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

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Schema Fragment:

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

```

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

```

1.5 CalculationAgentPartyEnum

1.5.1 Description:

The specification of how a calculation agent will be determined.

1.5.2 Contents:

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

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

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Schema Fragment:

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

1.6 CommissionDenominationEnum

1.6.1 Description:

The unit in which a commission is denominated.

1.6.2 Contents:

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

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

1.6.3 Used by:

1.6.4 Derived Types:

1.6.5 Schema Fragment:

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

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

1.7 CompoundingMethodEnum

1.7.1 Description:

The compounding calculation method

1.7.2 Contents:

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

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

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Schema Fragment:

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

1.8 DayTypeEnum

1.8.1 Description:

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

1.8.2 Contents:

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

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

1.8.3 Used by:

1.8.4 Derived Types:

1.8.5 Schema Fragment:

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



```

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

```

1.9 DifferenceSeverityEnum

1.9.1 Description:

The ISDA defined value indicating the severity of a difference.

1.9.2 Contents:

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

Value	Source	Description
Warning		
Error		

1.9.3 Used by:

1.9.4 Derived Types:

1.9.5 Schema Fragment:

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

1.10 DifferenceTypeEnum

1.10.1 Description:

The ISDA defined value indicating the nature of a difference.

1.10.2 Contents:

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

Value	Source	Description
Value		
Reference		
Structure		
Scheme		

1.10.3 Used by:

1.10.4 Derived Types:

1.10.5 Schema Fragment:

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

1.11 DiscountingTypeEnum

1.11.1 Description:

The method of calculating discounted payment amounts

1.11.2 Contents:

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

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

1.11.3 Used by:

1.11.4 Derived Types:

1.11.5 Schema Fragment:

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

1.12 DividendAmountTypeEnum

1.12.1 Description:

Refers to one on the 3 Amounts

1.12.2 Contents:

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

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

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Schema Fragment:

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

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

1.13 DividendDateReferenceEnum

1.13.1 Description:

The reference to a dividend date.

1.13.2 Contents:

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

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

		go ex, paid on next following Payment Date, which is immediately following the Dividend Period during which the Shares commence trading ex-dividend on the Exchange, or where the date on which the Shares commence trading ex-dividend is a Payment Date, such Payment Date.
SharePayment	http://www.FpML.org	If "Dividend Payment Date(s)" is specified in the Transaction Supplement as "Share Payment", then the Dividend Payment Date in respect of a Dividend Amount shall fall on a date on or before the date that is two (or any other number that is specified in the Transaction Supplement) Currency Business Days following the day on which the Issuer of the Shares pays the relevant dividend to holders of record of the Shares
CashSettlementPaymentDate	http://www.FpML.org	If "Dividend Payment Date(s)" is specified in the Transaction Supplement as "Cash Settlement Payment Date", then the Dividend Payment Date in respect of a Dividend Amount shall be the Cash Settlement Payment Date relating to the end of the Dividend Period during which the Shares commenced trading "ex" the relevant dividend on the Exchange
FloatingAmountPaymentDate	http://www.FpML.org	If "Dividend Payment Date(s)" is specified in the Transaction Supplement as "Floating Amount Payment Date", then the Dividend Payment Date in respect of a Dividend Amount shall be the first Payment Date falling at least one Settlement Cycle after the date that the Shares have commenced trading "ex" the relevant dividend on the Exchange.

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Schema Fragment:

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

which is immediately following the Dividend Period during which the dividend is paid by the Issuer to the holders of record of a Share.

```

</xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="CumulativeEquityExDiv">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Total of dividends which go ex, paid on next following Cash
      Settlement Payment Date, which is immediately following the
      Dividend Period during which the Shares commence trading
      ex-dividend on the Exchange
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="CumulativeLiborExDiv">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Total of dividends which go ex, paid on next following
      Payment Date, which is immediately following the Dividend
      Period during which the Shares commence trading ex-dividend
      on the Exchange, or where the date on which the Shares
      commence trading ex-dividend is a Payment Date, such Payment
      Date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="SharePayment">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      If "Dividend Payment Date(s)" is specified in the Transaction
      Supplement as "Share Payment", then the Dividend Payment Date
      in respect of a Dividend Amount shall fall on a date on or
      before the date that is two (or any other number that is
      specified in the Transaction Supplement) Currency Business
      Days following the day on which the Issuer of the Shares pays
      the relevant dividend to holders of record of the Shares
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="CashSettlementPaymentDate">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      If "Dividend Payment Date(s)" is specified in the Transaction
      Supplement as "Cash Settlement Payment Date", then the
      Dividend Payment Date in respect of a Dividend Amount shall
      be the Cash Settlement Payment Date relating to the end of
      the Dividend Period during which the Shares commenced trading
      "ex" the relevant dividend on the Exchange
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="FloatingAmountPaymentDate">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      If "Dividend Payment Date(s)" is specified in the Transaction
      Supplement as "Floating Amount Payment Date", then the
      Dividend Payment Date in respect of a Dividend Amount shall
      be the first Payment Date falling at least one Settlement
      Cycle after the date that the Shares have commenced trading
      "ex" the relevant dividend on the Exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>

```

1.14 DividendEntitlementEnum

1.14.1 Description:

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

1.14.2 Contents:

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

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

1.14.3 Used by:

1.14.4 Derived Types:

1.14.5 Schema Fragment:

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

1.15 DividendPeriodEnum

1.15.1 Description:

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

1.15.2 Contents:

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

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

1.15.3 Used by:

1.15.4 Derived Types:

1.15.5 Schema Fragment:

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

1.16 DrawdownEventTypeEnum

1.16.1 Description:

When breakage cost is applicable, defines who is calculating it.

1.16.2 Contents:

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

Value	Source	Description
NewDrawdownEvent		Event triggered by the borrower requesting a new loan contract against an existing facility with the agent bank. The agent will receive the borrower notice, calculate the amount of principal due from each lender based on their respective share of the underlying commitment and send loan contract notices to the lenders.
RateSetEvent		This is a notice that defines when the actual underlying base rate is set for the loan contract period.
FxRateSetEvent		This is a notice that defines when the exchange rate is set for the loan contract period. Applicable only for multicurrency loan contracts.

1.16.3 Used by:

1.16.4 Derived Types:

1.16.5 Schema Fragment:

```
<xsd:simpleType name="DrawdownEventTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When breakage cost is applicable, defines who is calculating it.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NewDrawdownEvent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Event triggered by the borrower requesting a new loan
          contract against an existing facility with the agent bank.
          The agent will receive the borrower notice, calculate the
          amount of principal due from each lender based on their
          respective share of the underlying commitment and send loan
          contract notices to the lenders.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="RateSetEvent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        This is a notice that defines when the actual underlying base
        rate is set for the loan contract period.
    </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="FxRateSetEvent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This is a notice that defines when the exchange rate is set
            for the loan contract period. Applicable only for
            multicurrency loan contracts.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
```

1.17 ExerciseStyleEnum

1.17.1 Description:

The specification of how an OTC option will be exercised.

1.17.2 Contents:

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

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

1.17.3 Used by:

1.17.4 Derived Types:

1.17.5 Schema Fragment:

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

1.18 FraDiscountingEnum

1.18.1 Description:

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

1.18.2 Contents:

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

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

1.18.3 Used by:

1.18.4 Derived Types:

1.18.5 Schema Fragment:

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


1.19 FrequencyTypeEnum

1.19.1 Description:

The schedule frequency type

1.19.2 Contents:

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

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

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Schema Fragment:

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

1.20 FxBarrierTypeEnum

1.20.1 Description:

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

1.20.2 Contents:

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

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

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Schema Fragment:

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

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

1.21 IndexEventConsequenceEnum

1.21.1 Description:

The specification of the consequences of Index Events.

1.21.2 Contents:

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

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

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Schema Fragment:

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

1.22 InterestCalculationMethodEnum

1.22.1 Description:

>Defines whether agent bank is making an interest payment based on the lender pro-rata share at the end of the period or based on the lender position throughout the period. Agent Banks decide which way to calculate the interest for a deal.

1.22.2 Contents:

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

Value	Source	Description
ProRataShare		Agent bank is making an interest payment based on the lender pro-rata share.
FacilityPosition		Agent bank is making an interest payment based on the lender position throughout the period.

1.22.3 Used by:

1.22.4 Derived Types:

1.22.5 Schema Fragment:

```
<xsd:simpleType name="InterestCalculationMethodEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines whether agent bank is making an interest payment based
      on the lender pro-rata share at the end of the period or based on
      the lender position throughout the period. Agent Banks decide
      which way to calculate the interest for a deal.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ProRataShare">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Agent bank is making an interest payment based on the lender
          pro-rata share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FacilityPosition">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Agent bank is making an interest payment based on the lender
          position throughout the period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.23 InterestPaidWithRepaymentEnum

1.23.1 Description:

>Defines the options of paying interest with repayment.

1.23.2 Contents:

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

Value	Source	Description
NoInterest		Interest is not payed with repayment.
PayedOnShareAmount		Interest is payed with repayment. Interest accrual amount is based on lender loan contract share amount.
PayedOnRepaymentAmount		Interest is payed with repayment. Interest accrual amount is based on lender share repayment amount.

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Schema Fragment:

```
<xsd:simpleType name="InterestPaidWithRepaymentEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines the options of paying interest with repayment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NoInterest">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is not payed with repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidOnShareAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is payed with repayment. Interest accrual amount is
          based on lender loan contract share amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidOnRepaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is payed with repayment. Interest accrual amount is
          based on lender share repayment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.24 InterestShortfallCapEnum

1.24.1 Description:

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

1.24.2 Contents:

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

Value	Source	Description
Fixed		
Variable		

1.24.3 Used by:

1.24.4 Derived Types:

1.24.5 Schema Fragment:

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

1.25 LengthUnitEnum

1.25.1 Description:

Used for indicating the length unit in the Resource type.

1.25.2 Contents:

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

Value	Source	Description
Pages		
TimeUnit		

1.25.3 Used by:

1.25.4 Derived Types:

1.25.5 Schema Fragment:

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


1.26 LoanRepaymentConfirmEnum

1.26.1 Description:

>Defines whether the lender is accepting in full, partially accepting or denying repayment

1.26.2 Contents:

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

Value	Source	Description
AcceptInFull		Lender is accepting the repayment in full.
PartiallyAccept		Lender is partially accepting the repayment.
Deny		Lender is denying the repayment.

1.26.3 Used by:

1.26.4 Derived Types:

1.26.5 Schema Fragment:

```
<xsd:simpleType name="LoanRepaymentConfirmEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines whether the lender is accepting in full, partially
      accepting or denying repayment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AcceptInFull">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is accepting the repayment in full.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PartiallyAccept">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is partially accepting the repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Deny">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is denying the repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.27 MethodOfAdjustmentEnum

1.27.1 Description:

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

1.27.2 Contents:

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

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

1.27.3 Used by:

1.27.4 Derived Types:

1.27.5 Schema Fragment:

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

1.28 NationalisationOrInsolvencyOrDelistingEventEnum

1.28.1 Description:

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

1.28.2 Contents:

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

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

1.28.3 Used by:

1.28.4 Derived Types:

1.28.5 Schema Fragment:

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

1.29 NegativeInterestRateTreatmentEnum

1.29.1 Description:

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

1.29.2 Contents:

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

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

1.29.3 Used by:

1.29.4 Derived Types:

1.29.5 Schema Fragment:

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

1.30 NotionalAdjustmentEnum

1.30.1 Description:

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

1.30.2 Contents:

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

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

1.30.3 Used by:

1.30.4 Derived Types:

1.30.5 Schema Fragment:

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

1.31 ObligationCategoryEnum

1.31.1 Description:

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

1.31.2 Contents:

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

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

1.31.3 Used by:

1.31.4 Derived Types:

1.31.5 Schema Fragment:

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

```

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

1.32 OneOffFeeTypeEnum

1.32.1 Description:

The list of oneOff fee types associated with a facility.

1.32.2 Contents:

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

Value	Source	Description
AssignmentFee		Calculated as a percentage of the unutilized portion of the facility.
BreakageFee		Calculated as the cost of breaking financing on a loan contract which is repaid early.

1.32.3 Used by:

1.32.4 Derived Types:

1.32.5 Schema Fragment:

```
<xsd:simpleType name="OneOffFeeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The list of oneOff fee types associated with a facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AssignmentFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the unutilized portion of the
          facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BreakageFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as the cost of breaking financing on a loan
          contract which is repaid early.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```


1.33 OnGoingFeeTypeEnum

1.33.1 Description:

The list of accruing fee types associated with a facility.

1.33.2 Contents:

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

Value	Source	Description
CommitmentFee		Calculated as a percentage of the unutilized portion of the facility.
UtilizationFee		Calculated as a percentage of the utilized portion of the facility. This fee type is subject to banding rules – different portions of the utilization amount may be subject to different percentages.
FacilityFee		Calculated as a percentage of the global commitment amount of a facility.

1.33.3 Used by:

1.33.4 Derived Types:

1.33.5 Schema Fragment:

```
<xsd:simpleType name="OnGoingFeeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The list of accruing fee types associated with a facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CommitmentFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the unutilized portion of the
          facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="UtilizationFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the utilized portion of the
          facility. This fee type is subject to banding rules -
          different portions of the utilization amount may be subject
          to different percentages.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FacilityFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the global commitment amount of
          a facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.34 OptionTypeEnum

1.34.1 Description:

Specifies whether the option is a call or a put.

1.34.2 Contents:

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

Value	Source	Description
Call	http://www.FpML.org	A call option gives the holder the right to buy the underlying asset by a certain date for a certain price.
Forward	http://www.FpML.org	DEPRECATED value which will be removed in FpML-5-0 onwards A forward contract is an agreement to buy or sell the underlying asset at a certain future time for a certain price.
Put	http://www.FpML.org	A put option gives the holder the right to sell the underlying asset by a certain date for a certain price.
Payer	http://www.FpML.org	A payer option
Receiver	http://www.FpML.org	A receiver option
Straddle	http://www.FpML.org	A straddle strategy.

1.34.3 Used by:

1.34.4 Derived Types:

1.34.5 Schema Fragment:

```
<xsd:simpleType name="OptionTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Specifies whether the option is a call or a put.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Call">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A call option gives the holder the right to buy the
          underlying asset by a certain date for a certain price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Forward" fpml-annotation:deprecated="true" fpml-annotation:deprecate
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          DEPRECATED value which will be removed in FpML-5-0 onwards A
          forward contract is an agreement to buy or sell the
          underlying asset at a certain future time for a certain
          price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Put">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A put option gives the holder the right to sell the
```

```

        underlying asset by a certain date for a certain price.
    </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Payer">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A payer option
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Receiver">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A receiver option
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Straddle">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A straddle strategy.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>

```

1.35 PayerReceiverEnum

1.35.1 Description:

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

1.35.2 Contents:

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

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

1.35.3 Used by:

- Complex type: IdentifiedPayerReceiver

1.35.4 Derived Types:

1.35.5 Schema Fragment:

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

1.36 PayoutEnum

1.36.1 Description:

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

1.36.2 Contents:

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

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

1.36.3 Used by:

1.36.4 Derived Types:

1.36.5 Schema Fragment:

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

1.37 PayRelativeToEnum

1.37.1 Description:

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

1.37.2 Contents:

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

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

1.37.3 Used by:

1.37.4 Derived Types:

1.37.5 Schema Fragment:

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

1.38 PeriodEnum

1.38.1 Description:

The specification of a time period

1.38.2 Contents:

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

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

1.38.3 Used by:

1.38.4 Derived Types:

1.38.5 Schema Fragment:

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

1.39 PremiumQuoteBasisEnum

1.39.1 Description:

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

1.39.2 Contents:

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

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

1.39.3 Used by:

1.39.4 Derived Types:

1.39.5 Schema Fragment:

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



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

1.40 PremiumTypeEnum

1.40.1 Description:

Premium Type for Forward Start Equity Option

1.40.2 Contents:

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

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

1.40.3 Used by:

1.40.4 Derived Types:

1.40.5 Schema Fragment:

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

1.41 PriceExpressionEnum

1.41.1 Description:

The mode of expression of a price.

1.41.2 Contents:

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

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

1.41.3 Used by:

1.41.4 Derived Types:

1.41.5 Schema Fragment:

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

1.42 QuotationRateTypeEnum

1.42.1 Description:

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

1.42.2 Contents:

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

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

1.42.3 Used by:

1.42.4 Derived Types:

1.42.5 Schema Fragment:

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

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

1.43 QuotationSideEnum

1.43.1 Description:

The side from which perspective a value is quoted.

1.43.2 Contents:

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

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

1.43.3 Used by:

1.43.4 Derived Types:

1.43.5 Schema Fragment:

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

1.44 QuoteBasisEnum

1.44.1 Description:

How an exchange rate is quoted.

1.44.2 Contents:

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

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

1.44.3 Used by:

1.44.4 Derived Types:

1.44.5 Schema Fragment:

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

1.45 RateTreatmentEnum

1.45.1 Description:

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

1.45.2 Contents:

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

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

1.45.3 Used by:

1.45.4 Derived Types:

1.45.5 Schema Fragment:

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


1.46 RealisedVarianceMethodEnum

1.46.1 Description:

The contract specifies whether which price must satisfy the boundary condition.

1.46.2 Contents:

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

Value	Source	Description
Previous	http://www.FpML.org	For a return on day T, the observed price on T-1 must be in range.
Last	http://www.FpML.org	For a return on day T, the observed price on T must be in range.
Both	http://www.FpML.org	For a return on day T, the observed prices on both T and T-1 must be in range

1.46.3 Used by:

1.46.4 Derived Types:

1.46.5 Schema Fragment:

```
<xsd:simpleType name="RealisedVarianceMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The contract specifies whether which price must satisfy the
      boundary condition.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Previous">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          For a return on day T, the observed price on T-1 must be in
          range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Last">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          For a return on day T, the observed price on T must be in
          range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Both">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          For a return on day T, the observed prices on both T and T-1
          must be in range
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
```

1.47 ResetRelativeToEnum

1.47.1 Description:

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

1.47.2 Contents:

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

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

1.47.3 Used by:

1.47.4 Derived Types:

1.47.5 Schema Fragment:

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

1.48 ReturnTypeEnum

1.48.1 Description:

The type of return associated with the equity swap.

1.48.2 Contents:

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

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

1.48.3 Used by:

1.48.4 Derived Types:

1.48.5 Schema Fragment:

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

1.49 RollConventionEnum

1.49.1 Description:

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

1.49.2 Contents:

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

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

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

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

1.49.3 Used by:

1.49.4 Derived Types:

1.49.5 Schema Fragment:

```

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

```

```

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

```

[illegible]

[illegible]

```

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

```

1.50 RoundingDirectionEnum

1.50.1 Description:

The method of rounding a fractional number.

1.50.2 Contents:

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

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

1.50.3 Used by:

1.50.4 Derived Types:

1.50.5 Schema Fragment:

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

```

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

```

1.51 SettlementTypeEnum

1.51.1 Description:

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

1.51.2 Contents:

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

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

1.51.3 Used by:

1.51.4 Derived Types:

1.51.5 Schema Fragment:

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

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

1.52 ShareExtraordinaryEventEnum

1.52.1 Description:

Defines the consequences of extraordinary events relating to the underlying.

1.52.2 Contents:

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

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

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

1.52.3 Used by:

1.52.4 Derived Types:

1.52.5 Schema Fragment:

```

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

```


If the Calculation Agent cannot achieve this, the trade goes to Cancellation and Payment with the Calculation Agent deciding on the value of the cancellation fee. Adjustments may not be made to account solely for changes in volatility, expected dividends, stock loan rate or liquidity.

```

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

```

1.53 SideRateBasisEnum

1.53.1 Description:

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

1.53.2 Contents:

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

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

1.53.3 Used by:

1.53.4 Derived Types:

1.53.5 Schema Fragment:

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


1.54 StandardSettlementStyleEnum

1.54.1 Description:

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

1.54.2 Contents:

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

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

1.54.3 Used by:

1.54.4 Derived Types:

1.54.5 Schema Fragment:

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

1.55 StepRelativeToEnum

1.55.1 Description:

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

1.55.2 Contents:

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

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

1.55.3 Used by:

1.55.4 Derived Types:

1.55.5 Schema Fragment:

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

1.56 StrikeQuoteBasisEnum

1.56.1 Description:

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

1.56.2 Contents:

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

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

1.56.3 Used by:

1.56.4 Derived Types:

1.56.5 Schema Fragment:

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

1.57 StubPeriodTypeEnum

1.57.1 Description:

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

1.57.2 Contents:

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

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

1.57.3 Used by:

1.57.4 Derived Types:

1.57.5 Schema Fragment:

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

```

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

```


1.58 TimeTypeEnum

1.58.1 Description:

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

1.58.2 Contents:

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

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

1.58.3 Used by:

1.58.4 Derived Types:

1.58.5 Schema Fragment:

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

```

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

```

1.59 TouchConditionEnum

1.59.1 Description:

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

1.59.2 Contents:

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

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

1.59.3 Used by:

1.59.4 Derived Types:

1.59.5 Schema Fragment:

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

1.60 TriggerConditionEnum

1.60.1 Description:

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

1.60.2 Contents:

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

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

1.60.3 Used by:

1.60.4 Derived Types:

1.60.5 Schema Fragment:

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

1.61 ValuationMethodEnum

1.61.1 Description:

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

1.61.2 Contents:

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

Value	Source	Description
Market		
Highest		
AverageMarket		
AverageHighest		
BlendedMarket		
BlendedHighest		
AverageBlendedMarket		
AverageBlendedHighest		

1.61.3 Used by:

1.61.4 Derived Types:

1.61.5 Schema Fragment:

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

1.62 WeeklyRollConventionEnum

1.62.1 Description:

The specification of a weekly roll day.

1.62.2 Contents:

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

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

1.62.3 Used by:

1.62.4 Derived Types:

1.62.5 Schema Fragment:

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

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

2 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org" >
  <xsd:simpleType name="AveragingInOutEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The type of averaging used in an Asian option.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="In">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive the strike price. Also
            known as "Asian strike" style option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Out">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive the expiration price.
            Also known as "Asian price" style option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Both">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The average price is used to derive both the strike and the
            expiration price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="AveragingMethodEnum">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The method of calculation to be used when averaging rates. Per
        ISDA 2000 Definitions, Section 6.2. Certain Definitions
        Relating to Floating Amounts.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="Unweighted">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The arithmetic mean of the relevant rates for each reset
            date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
      <xsd:enumeration value="Weighted">
        <xsd:annotation>
          <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The arithmetic mean of the relevant rates in effect for
            each day in a calculation period calculated by multiplying
            each relevant rate by the number of days such relevant rate
            is in effect, determining the sum of such products and
            dividing such sum by the number of days in the calculation
            period.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="BreakageCostEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        When breakage cost is applicable, defines who is calculating
        it.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
      <xsd:enumeration value="AgentBank">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Breakage cost is calculated by the agent bank.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:enumeration>
    </xsd:restriction>
  </xsd:simpleType>
</xsd:schema>
```



```

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

```

```

</xsd:simpleType>
<xsd:simpleType name="CalculationAgentPartyEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how a calculation agent will be
      determined.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ExercisingParty">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party that gives notice of exercise. Per 2000 ISDA
          Definitions, Section 11.1. Parties, paragraph (d).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NonExercisingParty">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party that is given notice of exercise. Per 2000 ISDA
          Definitions, Section 11.1. Parties, paragraph (e).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AsSpecifiedInMasterAgreement">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Calculation Agent is determined by reference to the
          relevant master agreement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="CommissionDenominationEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The unit in which a commission is denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="BPS">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed in basis points, in reference
          to the price referenced in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Percentage">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed as a percentage of the gross
          price referenced in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CentsPerShare">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed in cents per share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FixedAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The commission is expressed as a absolute amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="CompoundingMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The compounding calculation method
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Flat">
      <xsd:annotation>

```

```

        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Flat compounding. Compounding excludes the spread. Note
            that the first compounding period has it's interest
            calculated including any spread then subsequent periods
            compound this at a rate excluding the spread.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="None">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            No compounding is to be applied.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Straight">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Straight compounding. Compounding includes the spread.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DayTypeEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A day type classification used in counting the number of days
            between two dates.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Business">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    When calculating the number of days between two dates the
                    count includes only business days.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Calendar">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    When calculating the number of days between two dates the
                    count includes all calendar days.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="CurrencyBusiness">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    When calculating the number of days between two dates the
                    count includes only currency business days.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ExchangeBusiness">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    When calculating the number of days between two dates the
                    count includes only stock exchange business days.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ScheduledTradingDay">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    When calculating the number of days between two dates the
                    count includes only scheduled trading days.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DifferenceSeverityEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The ISDA defined value indicating the severity of a difference.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Warning"/>
        <xsd:enumeration value="Error"/>
    </xsd:restriction>

```

```

</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DifferenceTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The ISDA defined value indicating the nature of a difference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Value"/>
    <xsd:enumeration value="Reference"/>
    <xsd:enumeration value="Structure"/>
    <xsd:enumeration value="Scheme"/>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DiscountingTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method of calculating discounted payment amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Standard">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Per ISDA 2000 Definitions, Section 8.4. Discounting,
          paragraph (a)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRA">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Per ISDA 2000 Definitions, Section 8.4. Discounting,
          paragraph (b)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DividendAmountTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Refers to one on the 3 Amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="RecordAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of the gross cash dividend per Share paid over record
          date during relevant Dividend Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ExAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of gross cash dividend per Share paid after the Ex Div
          date during relevant Dividend Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidAmount">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          100% of gross cash dividend per Share paid during relevant
          Dividend Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="AsSpecifiedInMasterConfirmation">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The Amount is determined as provided in the relevant Master
          Confirmation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DividendDateReferenceEnum">
  <xsd:annotation>

```

```

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

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        ex-dividend on the Exchange
    </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="CumulativeLiborExDiv">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Total of dividends which go ex, paid on next following
            Payment Date, which is immediately following the Dividend
            Period during which the Shares commence trading ex-dividend
            on the Exchange, or where the date on which the Shares
            commence trading ex-dividend is a Payment Date, such
            Payment Date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="SharePayment">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If "Dividend Payment Date(s)" is specified in the
            Transaction Supplement as "Share Payment", then the
            Dividend Payment Date in respect of a Dividend Amount shall
            fall on a date on or before the date that is two (or any
            other number that is specified in the Transaction
            Supplement) Currency Business Days following the day on
            which the Issuer of the Shares pays the relevant dividend
            to holders of record of the Shares
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="CashSettlementPaymentDate">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If "Dividend Payment Date(s)" is specified in the
            Transaction Supplement as "Cash Settlement Payment Date",
            then the Dividend Payment Date in respect of a Dividend
            Amount shall be the Cash Settlement Payment Date relating
            to the end of the Dividend Period during which the Shares
            commenced trading "ex" the relevant dividend on the
            Exchange
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="FloatingAmountPaymentDate">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            If "Dividend Payment Date(s)" is specified in the
            Transaction Supplement as "Floating Amount Payment Date",
            then the Dividend Payment Date in respect of a Dividend
            Amount shall be the first Payment Date falling at least one
            Settlement Cycle after the date that the Shares have
            commenced trading "ex" the relevant dividend on the
            Exchange.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DividendEntitlementEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The date on which the receiver of the equity return is entitled
            to the dividend.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="ExDate">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Dividend entitlement is on the dividend ex-date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="RecordDate">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Dividend entitlement is on the dividend record date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DividendPeriodEnum">

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<xsd:annotation>
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Defines the First Period or the Second Period, as specified in
    the 2002 ISDA Equity Derivatives Definitions.
  </xsd:documentation>
</xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="FirstPeriod">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        "First Period" per the 2002 ISDA Equity Derivatives
        Definitions will apply.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="SecondPeriod">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        "Second Period" per the 2002 ISDA Equity Derivatives
        Definitions will apply.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="DrawdownEventTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When breakage cost is applicable, defines who is calculating
      it.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NewDrawdownEvent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Event triggered by the borrower requesting a new loan
          contract against an existing facility with the agent bank.
          The agent will receive the borrower notice, calculate the
          amount of principal due from each lender based on their
          respective share of the underlying commitment and send loan
          contract notices to the lenders.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="RateSetEvent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This is a notice that defines when the actual underlying
          base rate is set for the loan contract period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FxRateSetEvent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This is a notice that defines when the exchange rate is set
          for the loan contract period. Applicable only for
          multicurrency loan contracts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ExerciseStyleEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an OTC option will be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="American">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option can be exercised on any date up to the expiry date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Bermuda">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Option can be exercised on specified dates up to the expiry
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="European">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Option can only be exercised on the expiry date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="FraDiscountingEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of FRA discounting, if any, that will apply.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="ISDA">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    "FRA Discounting" per the ISDA Definitions will apply.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="AFMA">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    FRA discounting per the Australian Financial Markets
                    Association (AFMA) OTC Financial Product Conventions will
                    apply.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="NONE">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    No discounting will apply.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="FrequencyTypeEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The schedule frequency type
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Day">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Day is the unit of frequency.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Business">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    TBD
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="FxBarrierTypeEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of whether a barrier within an FX OTC option
            is a knockin or knockout, as well as whether it is a standard
            barrier or a reverse barrier.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Knockin">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Option exists once the barrier is hit. The trigger rate is
                    out-of-the money in relation to the strike rate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>

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</xsd:enumeration>
<xsd:enumeration value="Knockout">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Option ceases to exist once the barrier is hit. The trigger
      rate is out-of the-money in relation to the strike rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="ReverseKnockin">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Option exists once the barrier is hit. The trigger rate is
      in-the money in relation to the strike rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="ReverseKnockout">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Option ceases to exist once the barrier is hit. The trigger
      rate is in-the money in relation to the strike rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="IndexEventConsequenceEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of the consequences of Index Events.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationAgentAdjustment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Calculation Agent Adjustment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NegotiatedCloseOut">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Negotiated Close Out
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CancellationAndPayment">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Cancellation and Payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="InterestCalculationMethodEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines whether agent bank is making an interest payment based
      on the lender pro-rata share at the end of the period or based
      on the lender position throughout the period. Agent Banks
      decide which way to calculate the interest for a deal.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ProRataShare">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Agent bank is making an interest payment based on the
          lender pro-rata share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FacilityPosition">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Agent bank is making an interest payment based on the
          lender position throughout the period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>

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```

</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="InterestPaidWithRepaymentEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines the options of paying interest with repayment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NoInterest">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is not paid with repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidOnShareAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is paid with repayment. Interest accrual amount
          is based on lender loan contract share amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PaidOnRepaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest is paid with repayment. Interest accrual amount
          is based on lender share repayment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="InterestShortfallCapEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specification of the interest shortfall cap, applicable to
      mortgage derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Fixed"/>
    <xsd:enumeration value="Variable"/>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="LengthUnitEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Used for indicating the length unit in the Resource type.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Pages"/>
    <xsd:enumeration value="TimeUnit"/>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="LoanRepaymentConfirmEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      >Defines whether the lender is accepting in full, partially
      accepting or denying repayment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AcceptInFull">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is accepting the repayment in full.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="PartiallyAccept">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is partially accepting the repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Deny">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender is denying the repayment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="MethodOfAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Defines how adjustments will be made to the contract should one
            or more of the extraordinary events occur.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="CalculationAgent">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The Calculation Agent has the right to adjust the terms of
                    the trade following a corporate action.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="OptionsExchange">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The trade will be adjusted in accordance with any
                    adjustment made by the exchange on which options on the
                    underlying are listed.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="NationalisationOrInsolvencyOrDelistingEventEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Defines the consequences of nationalisation, insolvency and
            delisting events relating to the underlying.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="NegotiatedCloseout">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The parties may, but are not obliged, to terminate the
                    transaction on mutually acceptable terms and if the terms
                    are not agreed then the transaction continues.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="CancellationAndPayment">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The trade is terminated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="NegativeInterestRateTreatmentEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of calculating payment obligations when a floating
            rate is negative (either due to a quoted negative floating rate
            or by operation of a spread that is subtracted from the
            floating rate).
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="NegativeInterestRateMethod">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Negative Interest Rate Method. Per 2000 ISDA Definitions,
                    Section 6.4 Negative Interest Rates, paragraphs (b) and
                    (c).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ZeroInterestRateMethod">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Zero Interest Rate Method. Per 2000 ISDA Definitions,
                    Section 6.4. Negative Interest Rates, paragraphs (d) and
                    (e).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="NotionalAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The conditions that govern the adjustment to the number of
            units of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Execution">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The adjustments to the number of units are governed by an
                    execution clause.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PortfolioRebalancing">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The adjustments to the number of units are governed by a
                    portfolio rebalancing clause.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Standard">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The adjustments to the number of units are not governed by
                    any specific clause.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ObligationCategoryEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Used in both the obligations and deliverable obligations of the
            credit default swap to represent a class or type of securities
            which apply.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Payment">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    ISDA term "Payment".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="BorrowedMoney">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    ISDA term "Borrowed Money".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="ReferenceObligationsOnly">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    ISDA term "Reference Obligations Only".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Bond">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    ISDA term "Bond".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Loan">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    ISDA term "Loan".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>

```

```

<xsd:enumeration value="BondOrLoan">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      ISDA term "Bond or Loan".
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="OneOffFeeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The list of oneOff fee types associated with a facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AssignmentFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the unutilized portion of the
          facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="BreakageFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as the cost of breaking financing on a loan
          contract which is repaid early.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="OnGoingFeeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The list of accruing fee types associated with a facility.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CommitmentFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the unutilized portion of the
          facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="UtilizationFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the utilized portion of the
          facility. This fee type is subject to banding rules -
          different portions of the utilization amount may be subject
          to different percentages.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FacilityFee">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Calculated as a percentage of the global commitment amount
          of a facility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="OptionTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Specifies whether the option is a call or a put.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Call">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          A call option gives the holder the right to buy the
          underlying asset by a certain date for a certain price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>

```

```

</xsd:enumeration>
<xsd:enumeration value="Forward" fpml-annotation:deprecated="true" fpml-annotation:deprece
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      DEPRECATED value which will be removed in FpML-5-0 onwards
      A forward contract is an agreement to buy or sell the
      underlying asset at a certain future time for a certain
      price.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Put">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A put option gives the holder the right to sell the
      underlying asset by a certain date for a certain price.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Payer">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A payer option
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Receiver">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A receiver option
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Straddle">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A straddle strategy.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayerReceiverEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of an interest rate stream payer or receiver
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payer">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party identified as the stream payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Receiver">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The party identified as the stream receiver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayoutEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an FX OTC option with a trigger payout
      will be paid if the trigger condition is met. The contract will
      specify whether the payout will occur immediately or on the
      original value date of the option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Deferred">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If the trigger is hit, the option payout will not be paid
          now but will be paid on the value date of the original
          option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>

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    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Immediate">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        If the trigger is hit, the option payout will be paid
        immediately (i.e., spot from the payout date).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PayRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether payments occur relative to the
      calculation period start or end date, or the reset date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationPeriodStartDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the first day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CalculationPeriodEndDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the last day of each
          calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ResetDate">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Payments will occur relative to the reset date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PeriodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of a time period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="D">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="W">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Week.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="M">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Y">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Year.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="T">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">

```

```

        Term.
    </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PremiumQuoteBasisEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The specification of how the premium for an FX OTC option is
            quoted.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="PercentageOfCallCurrencyAmount">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted as a percentage of the
                    callCurrencyAmount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PercentageOfPutCurrencyAmount">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted as a percentage of the putCurrencyAmount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="CallCurrencyPerPutCurrency">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted in the call currency as a percentage of
                    the put currency.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PutCurrencyPerCallCurrency">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted in the put currency as a percentage of
                    the call currency.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Explicit">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    Premium is quoted as an explicit amount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="PremiumTypeEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Premium Type for Forward Start Equity Option
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="PrePaid">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    TODO
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="PostPaid">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    TODO
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Variable">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    TODO
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Fixed">

```



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

```

```

<xsd:annotation>
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    A value "bid" by a buyer for an asset, i.e. the value a
    buyer is willing to pay.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Ask">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A value "asked" by a seller for an asset, i.e. the value at
      which a seller is willing to sell.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Mid">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A value midway between the bid and the ask value.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="QuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      How an exchange rate is quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Currency1PerCurrency2">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The amount of currency1 for one unit of currency2
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Currency2PerCurrency1">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The amount of currency2 for one unit of currency1
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="RateTreatmentEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of methods for converting rates from one
      basis to another.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="BondEquivalentYield">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Bond Equivalent Yield. Per Annex to the 2000 ISDA
          Definitions (June 2000 Version), Section 7.3. Certain
          General Definitions Relating to Floating Rate Options,
          paragraph (g).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="MoneyMarketYield">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Money Market Yield. Per Annex to the 2000 ISDA Definitions
          (June 2000 Version), Section 7.3. Certain General
          Definitions Relating to Floating Rate Options, paragraph
          (h).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="RealisedVarianceMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The contract specifies whether which price must satisfy the
      boundary condition.
    </xsd:documentation>
  </xsd:annotation>

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```

</xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="Previous">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        For a return on day T, the observed price on T-1 must be in
        range.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Last">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        For a return on day T, the observed price on T must be in
        range.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Both">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        For a return on day T, the observed prices on both T and
        T-1 must be in range
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ResetRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether resets occur relative to the first
      or last day of a calculation period.
    </xsd:documentation>
  </xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="CalculationPeriodStartDate">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Resets will occur relative to the first day of each
        calculation period.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="CalculationPeriodEndDate">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Resets will occur relative to the last day of each
        calculation period.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ReturnTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of return associated with the equity swap.
    </xsd:documentation>
  </xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="Dividend">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Dividend return swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Price">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Price return swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Total">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        Total return swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>

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```

</xsd:simpleType>
<xsd:simpleType name="RollConventionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The convention for determining the sequence of calculation
      period end dates. It is used in conjunction with a specified
      frequency and the regular period start date of a calculation
      period, e.g. semi-annual IMM roll dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="EOM">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Rolls on month end dates irrespective of the length of the
          month and the previous roll day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRN">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Roll days are determined according to the FRN Convention or
          Eurodollar Convention as described in ISDA 2000
          definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="IMM">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          IMM Settlement Dates. The third Wednesday of the (delivery)
          month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="IMMCAD">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The last trading day/expiration day of the Canadian
          Derivatives Exchange (Bourse de Montreal Inc) Three-month
          Canadian Bankers' Acceptance Futures (Ticker Symbol BAX).
          The second London banking day prior to the third Wednesday
          of the contract month. If the determined day is a Bourse or
          bank holiday in Montreal or Toronto, the last trading day
          shall be the previous bank business day. Per Canadian
          Derivatives Exchange BAX contract specification.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="IMMAUD">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The last trading day of the Sydney Futures Exchange 90 Day
          Bank Accepted Bills Futures contract (see
          http://www.sfe.com.au/content/sfe/trading/con_specs.pdf).
          One Sydney business day preceding the second Friday of the
          relevant settlement month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="IMMNZD">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The last trading day of the Sydney Futures Exchange NZ 90
          Day Bank Bill Futures contract (see
          http://www.sfe.com.au/content/sfe/trading/con_specs.pdf).
          The first Wednesday after the ninth day of the relevant
          settlement month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SFE">
      <xsd:annotation>
        <xsd:documentation source="http://www.sfe.com.au" xml:lang="en">
          Sydney Futures Exchange 90-Day Bank Accepted Bill Futures
          Settlement Dates. The second Friday of the (delivery)
          month.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="NONE">
      <xsd:annotation>

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        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The roll convention is not required. For example, in the
            case of a daily calculation frequency.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="TBILL">
    <xsd:annotation>
        <xsd:documentation source="http://www.publicdebt.treas.gov" xml:lang="en">
            13-week and 26-week U.S. Treasury Bill Auction Dates. Each
            Monday except for U.S. (New York) holidays when it will
            occur on a Tuesday.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="1">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 1st day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="2">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 2nd day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="3">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 3rd day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="4">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 4th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="5">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 4th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="6">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 6th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="7">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 7th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="8">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 8th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="9">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 9th day of the month.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="10">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolls on the 10th day of the month.
        </xsd:documentation>
    </xsd:annotation>

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</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="11">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 11th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="12">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 12th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="13">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 13th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="14">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 14th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="15">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 15th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="16">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 16th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="17">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 17th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="18">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 18th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="19">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 19th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="20">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 20th day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="21">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 21st day of the month.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="22">
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    Rolls on the 22nd day of the month.
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    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="23">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 23rd day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="24">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 24th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="25">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 25th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="26">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 26th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="27">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 27th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="28">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 28th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="29">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 29th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="30">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolls on the 30th day of the month.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="MON">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolling weekly on a Monday.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="TUE">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolling weekly on a Tuesday.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="WED">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Rolling weekly on a Wednesday.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="THU">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">

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        Rolling weekly on a Thursday.
    </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="FRI">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolling weekly on a Friday.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="SAT">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolling weekly on a Saturday.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="SUN">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Rolling weekly on a Sunday.
        </xsd:documentation>
    </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="RoundingDirectionEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The method of rounding a fractional number.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Up">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A fractional number will be rounded up to the specified
                    number of decimal places (the precision). For example, 5.21
                    and 5.25 rounded up to 1 decimal place are 5.3 and 5.3
                    respectively.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Down">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A fractional number will be rounded down to the specified
                    number of decimal places (the precision). For example, 5.29
                    and 5.25 rounded down to 1 decimal place are 5.2 and 5.2
                    respectively.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
        <xsd:enumeration value="Nearest">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    A fractional number will be rounded either up or down to
                    the specified number of decimal places (the precision)
                    depending on its value. For example, 5.24 would be rounded
                    down to 5.2 and 5.25 would be rounded up to 5.3 if a
                    precision of 1 decimal place were specified.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="SettlementTypeEnum">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            Shows how the transaction is to be settled when it is
            exercised.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:token">
        <xsd:enumeration value="Cash">
            <xsd:annotation>
                <xsd:documentation source="http://www.FpML.org" xml:lang="en">
                    The intrinsic value of the option will be delivered by way
                    of a cash settlement amount determined, (i) by reference to
                    the differential between the strike price and the
                    settlement price; or (ii) in accordance with a bilateral
                    agreement between the parties
                </xsd:documentation>
            </xsd:annotation>
        </xsd:enumeration>
    </xsd:restriction>
</xsd:simpleType>

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    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Election">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Allow Election of either Cash or Physical settlement
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Physical">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The securities underlying the transaction will be delivered
      by (i) in the case of a call, the seller to the buyer, or
      (ii) in the case of a put, the buyer to the seller versus a
      settlement amount equivalent to the strike price per share
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ShareExtraordinaryEventEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines the consequences of extraordinary events relating to
      the underlying.
    </xsd:documentation>
  </xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="AlternativeObligation">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The trade continues such that the underlying now consists
        of the New Shares and/or the Other Consideration, if any,
        and the proceeds of any redemption, if any, that the holder
        of the underlying Shares would have been entitled to.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="CancellationAndPayment">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The trade is cancelled and a cancellation fee will be paid
        by one party to the other.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="OptionsExchange">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The trade will be adjusted by the Calculation Agent in
        accordance with the adjustments made by any exchange on
        which options on the underlying are listed.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="CalculationAgent">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The Calculation Agent will determine what adjustment is
        required to offset any change to the economics of the
        trade. If the Calculation Agent cannot achieve this, the
        trade goes to Cancellation and Payment with the Calculation
        Agent deciding on the value of the cancellation fee.
        Adjustments may not be made to account solely for changes
        in volatility, expected dividends, stock loan rate or
        liquidity.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="ModifiedCalculationAgent">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The Calculation Agent will determine what adjustment is
        required to offset any change to the economics of the
        trade. If the Calculation Agent cannot achieve this, the
        trade goes to Cancellation and Payment with the Calculation
        Agent deciding on the value of the cancellation fee.
        Adjustments to account for changes in volatility, expected
        dividends, stock loan rate or liquidity are allowed.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>

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</xsd:enumeration>
<xsd:enumeration value="PartialCancellationAndPayment">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Applies to Basket Transactions. The portion of the Basket
      made up by the affected Share will be cancelled and a
      cancellation fee will be paid from one party to the other.
      The remainder of the trade continues.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="Component">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      If this is a Share-for-Combined merger event (Shares are
      replaced with New Shares and Other Consideration), then
      different treatment can be applied to each component if the
      parties have specified this.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="SideRateBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an individual currency in an FX trade
      is quoted relative to the base currency.
    </xsd:documentation>
  </xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="Currency1PerBaseCurrency">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the exchangedCurrency1 for one unit of
        baseCurrency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="BaseCurrencyPerCurrency1">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the baseCurrency for one unit of
        exchangedCurrency1.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Currency2PerBaseCurrency">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the exchangedCurrency2 for one unit of
        baseCurrency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="BaseCurrencyPerCurrency2">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The amount of the baseCurrency for one unit of
        exchangedCurrency2.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="StandardSettlementStyleEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The code specification of whether a trade is settling using
      standard settlement instructions as well as whether it is a
      candidate for settlement netting.
    </xsd:documentation>
  </xsd:annotation>
<xsd:restriction base="xsd:token">
  <xsd:enumeration value="Standard">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        This trade will settle using standard pre-determined funds
        settlement instructions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
  <xsd:enumeration value="Net">

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<xsd:annotation>
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    This trade is a candidate for settlement netting.
  </xsd:documentation>
</xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="StandardAndNet">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      This trade will settle using standard pre-determined funds
      settlement instructions and is a candidate for settlement
      netting.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="StepRelativeToEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether a percentage rate change, used to
      calculate a change in notional outstanding, is expressed as a
      percentage of the initial notional amount or the previously
      outstanding notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Initial">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Change in notional to be applied is calculated by
          multiplying the percentage rate by the initial notional
          amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Previous">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Change in notional to be applied is calculated by
          multiplying the percentage rate by the previously
          outstanding notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="StubPeriodTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Element to define how to deal with a none standard calculation
      period within a swap stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ShortInitial">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If there is a non regular period remaining it is left
          shorter than the streams calculation period frequency and
          placed at the start of the stream
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="ShortFinal">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If there is a non regular period remaining it is left
          shorter than the streams calculation period frequency and
          placed at the end of the stream
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="LongInitial">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          If there is a non regular period remaining it is placed at
          the start of the stream and combined with the adjacent
          calculation period to give a long first calculation period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="LongFinal">

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    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        If there is a non regular period remaining it is placed at
        the end of the stream and combined with the adjacent
        calculation period to give a long last calculation period
      </xsd:documentation>
    </xsd:annotation>
  </xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="StrikeQuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of how an FX OTC option strike price is
      quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PutCurrencyPerCallCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The strike price is an amount of putCurrency per one unit
          of callCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="CallCurrencyPerPutCurrency">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The strike price is an amount of callCurrency per one unit
          of putCurrency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="TimeTypeEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      Defines points in the day when equity option exercise and
      valuation can occur.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Close">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The official closing time of the exchange on the valuation
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Open">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The official opening time of the exchange on the valuation
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="OSP">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The time at which the official settlement price is
          determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SpecificTime">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The time specified in the element equityExpirationTime or
          valuationTime (as appropriate)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="XETRA">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The time at which the official settlement price (following
          the auction by the exchange) is determined by the exchange.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>

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</xsd:enumeration>
<xsd:enumeration value="DerivativesClose">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The official closing time of the derivatives exchange on
      which a derivative contract is listed on that security
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
<xsd:enumeration value="AsSpecifiedInMasterConfirmation">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The time is determined as provided in the relevant Master
      Confirmation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:enumeration>
</xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="TouchConditionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of, for American-style digitals, whether the
      trigger level must be touched or not touched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Touch">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must have touched the predetermined trigger
          rate at any time over the life of the option for the payout
          to occur.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Notouch">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate has not touched the predetermined trigger
          rate at any time over the life of the option for the payout
          to occur.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="TriggerConditionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of whether a payout will occur on an option
      depending upon whether the spot rate is above or below the
      trigger rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Above">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must be greater than or equal to the trigger
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="Below">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          The spot rate must be less than or equal to the trigger
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="ValuationMethodEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The ISDA defined methodology for determining the final price of
      the reference obligation for purposes of cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">

```

```

    <xsd:enumeration value="Market"/>
    <xsd:enumeration value="Highest"/>
    <xsd:enumeration value="AverageMarket"/>
    <xsd:enumeration value="AverageHighest"/>
    <xsd:enumeration value="BlendedMarket"/>
    <xsd:enumeration value="BlendedHighest"/>
    <xsd:enumeration value="AverageBlendedMarket"/>
    <xsd:enumeration value="AverageBlendedHighest"/>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="WeeklyRollConventionEnum">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The specification of a weekly roll day.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="MON">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Monday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="TUE">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Tuesday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="WED">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Wednesday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="THU">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Thursday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="FRI">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Friday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SAT">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Saturday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
    <xsd:enumeration value="SUN">
      <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
          Sunday
        </xsd:documentation>
      </xsd:annotation>
    </xsd:enumeration>
  </xsd:restriction>
</xsd:simpleType>
</xsd:schema>

```



Financial products Markup Language

FpML - Equity Derivative Component Definitions

Version: 4.4

This Version:

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

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

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Table Of Contents

1	Global Complex Types	7
1.1	BrokerEquityOption	8
1.1.1	Description:	8
1.1.2	Contents:	8
1.1.3	Used by:	8
1.1.4	Derived Types:	8
1.1.5	Figure:	8
1.1.6	Schema Fragment:	8
1.2	EquityAmericanExercise	9
1.2.1	Description:	9
1.2.2	Contents:	9
1.2.3	Used by:	9
1.2.4	Derived Types:	9
1.2.5	Figure:	9
1.2.6	Schema Fragment:	9
1.3	EquityBermudaExercise	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	EquityDerivativeBase	13
1.4.1	Description:	13
1.4.2	Contents:	13
1.4.3	Used by:	13
1.4.4	Derived Types:	13
1.4.5	Figure:	13
1.4.6	Schema Fragment:	13
1.5	EquityDerivativeLongFormBase	15
1.5.1	Description:	15
1.5.2	Contents:	15
1.5.3	Used by:	15
1.5.4	Derived Types:	15
1.5.5	Figure:	15
1.5.6	Schema Fragment:	15
1.6	EquityDerivativeShortFormBase	17
1.6.1	Description:	17
1.6.2	Contents:	17
1.6.3	Used by:	17
1.6.4	Derived Types:	17
1.6.5	Figure:	17
1.6.6	Schema Fragment:	17
1.7	EquityEuropeanExercise	18
1.7.1	Description:	18
1.7.2	Contents:	18
1.7.3	Used by:	18
1.7.4	Derived Types:	18
1.7.5	Figure:	18
1.7.6	Schema Fragment:	18
1.8	EquityExerciseValuationSettlement	19
1.8.1	Description:	19
1.8.2	Contents:	19
1.8.3	Used by:	19
1.8.4	Derived Types:	19
1.8.5	Figure:	19
1.8.6	Schema Fragment:	19
1.9	EquityForward	21
1.9.1	Description:	21
1.9.2	Contents:	21

1.9.3	Used by:	21
1.9.4	Derived Types:	21
1.9.5	Figure:	21
1.9.6	Schema Fragment:	21
1.10	EquityMultipleExercise	22
1.10.1	Description:	22
1.10.2	Contents:	22
1.10.3	Used by:	22
1.10.4	Derived Types:	22
1.10.5	Figure:	22
1.10.6	Schema Fragment:	22
1.11	EquityOption	24
1.11.1	Description:	24
1.11.2	Contents:	24
1.11.3	Used by:	24
1.11.4	Derived Types:	24
1.11.5	Figure:	24
1.11.6	Schema Fragment:	24
1.12	EquityOptionTermination	26
1.12.1	Description:	26
1.12.2	Contents:	26
1.12.3	Used by:	26
1.12.4	Derived Types:	26
1.12.5	Figure:	26
1.12.6	Schema Fragment:	26
1.13	EquityOptionTransactionSupplement	27
1.13.1	Description:	27
1.13.2	Contents:	27
1.13.3	Used by:	27
1.13.4	Derived Types:	27
1.13.5	Figure:	27
1.13.6	Schema Fragment:	27
1.14	PrePayment	29
1.14.1	Description:	29
1.14.2	Contents:	29
1.14.3	Used by:	29
1.14.4	Derived Types:	29
1.14.5	Figure:	29
1.14.6	Schema Fragment:	29
2	Global Elements	30
2.1	brokerEquityOption	31
2.1.1	Description:	31
2.1.2	Contents:	31
2.1.3	Used by:	31
2.1.4	Substituted by:	31
2.1.5	Figure:	31
2.1.6	Schema Fragment:	31
2.2	equityForward	32
2.2.1	Description:	32
2.2.2	Contents:	32
2.2.3	Used by:	32
2.2.4	Substituted by:	32
2.2.5	Figure:	32
2.2.6	Schema Fragment:	32
2.3	equityOption	33
2.3.1	Description:	33
2.3.2	Contents:	33
2.3.3	Used by:	33
2.3.4	Substituted by:	33
2.3.5	Figure:	33
2.3.6	Schema Fragment:	33
2.4	equityOptionTransactionSupplement	34
2.4.1	Description:	34
2.4.2	Contents:	34

2.4.3	Used by:	34
2.4.4	Substituted by:	34
2.4.5	Figure:	34
2.4.6	Schema Fragment:	34
3	Schema listing	35

1 Global Complex Types

1.1 BrokerEquityOption

1.1.1 Description:

A type for defining the broker equity options.

1.1.2 Contents:

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

- A type for defining short form equity option basic features

deltaCrossed (exactly one occurrence; of the type xsd:boolean)

brokerageFee (exactly one occurrence; of the type Money)

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

1.1.3 Used by:

- Element: brokerEquityOption

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="BrokerEquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the broker equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="deltaCrossed" type="xsd:boolean" />
        <xsd:element name="brokerageFee" type="Money" />
        <xsd:element name="brokerNotes" type="xsd:string" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 EquityAmericanExercise

1.2.1 Description:

A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise.

1.2.2 Contents:

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

- TBA

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.2.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="EquityAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with an
      American style exercise of an equity option. This entity inherits
      from the type SharedAmericanExercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can be
              exercised, for example the official closing time of the
              exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

The presence of this element indicates that the option
may be exercised on different days. It is not applicable
to European options.

```
</xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:extension>  
</xsd:complexContent>  
</xsd:complexType>
```


1.3 EquityBermudaExercise

1.3.1 Description:

A type for defining exercise procedures associated with a Bermuda style exercise of an equity option. The term Bermuda is adopted in FpML for consistency with the ISDA Definitions.

1.3.2 Contents:

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

- TBA

bermudaExerciseDates (exactly one occurrence; of the type DateList) List of Exercise Dates for a Bermuda option

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.3.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a Bermuda
      style exercise of an equity option. The term Bermuda is adopted
      in FpML for consistency with the ISDA Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="DateList">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              List of Exercise Dates for a Bermuda option
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can be
              exercised, for example the official closing time of the
              exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
```

```
<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The specific time of day at which the equity option
    expires.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The presence of this element indicates that the option
      may be exercised on different days. It is not applicable
      to European options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.4 EquityDerivativeBase

1.4.1 Description:

A type for defining the common features of equity derivatives.

1.4.2 Contents:

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

- The base type which all FpML products extend.

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

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

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction.

equityEffectiveDate (zero or one occurrence; of the type xsd:date) Effective date for a forward starting option

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

notional (zero or one occurrence; of the type Money) The notional amount.

equityExercise (exactly one occurrence; of the type EquityExerciseValuationSettlement) The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.

feature (zero or one occurrence; of the type OptionFeatures) Asian, Barrier, Knock and Pass Through features

fxFeature (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features

strategyFeature (zero or one occurrence; of the type StrategyFeature) A equity option simple strategy feature

1.4.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.4.4 Derived Types:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Effective date for a forward starting option
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="underlyer" type="Underlyer">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the underlying component, which can be either
        one or many and consists in either equity, index or
        convertible bond component, or a combination of these.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notional" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The notional amount.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The parameters for defining how the equity option can be
        exercised, how it is valued and how it is settled.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:group ref="Feature.model" minOccurs="0"/>
  <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A equity option simple strategy feature
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.5 EquityDerivativeLongFormBase

1.5.1 Description:

type for defining the common features of equity derivatives.

1.5.2 Contents:

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

- A type for defining the common features of equity derivatives.

dividendConditions (zero or one occurrence; of the type DividendConditions)

methodOfAdjustment (exactly one occurrence; of the type MethodOfAdjustmentEnum) Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

extraordinaryEvents (exactly one occurrence; of the type ExtraordinaryEvents) Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

equityFeatures (zero or one occurrence; of the type OptionFeatures) DEPRECATED This element will be removed in the next FpML major version. Use the "feature" element for option features such as asian, barrier, knock.

1.5.3 Used by:

- Complex type: EquityForward
- Complex type: EquityOption

1.5.4 Derived Types:

- Complex type: EquityForward
- Complex type: EquityOption

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require the
              terms of the transaction to be adjusted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0" fpml-annotation="true">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              DEPRECATED This element will be removed in the next FpML
              major version. Use the "feature" element for option
              features such as asian, barrier, knock.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.6 EquityDerivativeShortFormBase

1.6.1 Description:

A type for defining short form equity option basic features

1.6.2 Contents:

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

- A type for defining the common features of equity derivatives.

strike (exactly one occurrence; of the type EquityStrike)

spotPrice (zero or one occurrence; of the type NonNegativeDecimal)

numberOfOptions (exactly one occurrence; of the type PositiveDecimal)

equityPremium (exactly one occurrence; of the type EquityPremium)

1.6.3 Used by:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.6.4 Derived Types:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="PositiveDecimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 EquityEuropeanExercise

1.7.1 Description:

A type for defining exercise procedures associated with a European style exercise of an equity option.

1.7.2 Contents:

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

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type 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.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

1.7.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.8 EquityExerciseValuationSettlement

1.8.1 Description:

A type for defining exercise procedures for equity options.

1.8.2 Contents:

Either

equityEuropeanExercise (exactly one occurrence; of the type EquityEuropeanExercise) The parameters for defining the expiration date and time for a European style equity option

Or

equityAmericanExercise (exactly one occurrence; of the type 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.

Or

equityBermudaExercise (exactly one occurrence; of the type EquityBermudaExercise) The parameters for defining the exercise period for an Bermuda style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.

Either

prePayment (exactly one occurrence; of the type PrePayment) Prepayment features for Forward.

equityValuation (exactly one occurrence; of the type EquityValuation) The parameters for defining when valuation of the underlying takes place.

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Date on which settlement of option premiums will occur.

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

settlementPriceSource (zero or one occurrence; of the type SettlementPriceSource)

settlementType (exactly one occurrence; of the type SettlementTypeEnum) How the option will be settled.

settlementMethodElectionDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

settlementMethodElectingPartyReference (zero or one occurrence; of the type PartyReference)

1.8.3 Used by:

- Complex type: EquityDerivativeBase

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
```

```

        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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            Bermuda style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
    <xsd:sequence>
        <xsd:element name="automaticExercise" type="xsd:boolean">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Provisions covering early exercise of option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:element name="prePayment" type="PrePayment">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Prepayment features for Forward.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters for defining when valuation of the underlying
            takes place.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Date on which settlement of option premiums will occur.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The currency in which a cash settlement for non-deliverable
            forward and non-deliverable options.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            How the option will be settled.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
<xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>

```

1.9 EquityForward

1.9.1 Description:

A type for defining equity forwards.

1.9.2 Contents:

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

- type for defining the common features of equity derivatives.

forwardPrice (zero or one occurrence; of the type Money) The forward price per share, index or basket.

1.9.3 Used by:

- Element: equityForward

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.10 EquityMultipleExercise

1.10.1 Description:

A type for defining the multiple exercise provisions of an American or Bermuda style equity option.

1.10.2 Contents:

integralMultipleExercise (zero or one occurrence; of the type PositiveDecimal) 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.

minimumNumberOfOptions (exactly one occurrence; of the type PositiveDecimal) 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. Its value can be a fractional number as a result of corporate actions.

maximumNumberOfOptions (exactly one occurrence; of the type PositiveDecimal) 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. Its value can be a fractional number as a result of corporate actions.

1.10.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="PositiveDecimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNumberOfOptions" type="PositiveDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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. Its value can be a
          fractional number as a result of corporate actions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumNumberOfOptions" type="PositiveDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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. Its value can be a fractional number as a result of
          corporate actions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.11 EquityOption

1.11.1 Description:

A type for defining equity options.

1.11.2 Contents:

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

- type for defining the common features of equity derivatives.

strike (zero or one occurrence; of the type EquityStrike) Defines whether it is a price or level at which the option has been, or will be, struck.

spotPrice (zero or one occurrence; of the type NonNegativeDecimal) The price per share, index or basket observed on the trade or effective date.

numberOfOptions (zero or one occurrence; of the type PositiveDecimal) The number of options comprised in the option transaction.

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of shares per option comprised in the option transaction.

equityPremium (exactly one occurrence; of the type EquityPremium) The equity option premium payable by the buyer to the seller.

1.11.3 Used by:

- Element: equityOption

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines whether it is a price or level at which the
              option has been, or will be, struck.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The price per share, index or basket observed on the
              trade or effective date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of options comprised in the option
              transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionEntitlement" type="PositiveDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of shares per option comprised in the option
              transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityPremium" type="EquityPremium">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The equity option premium payable by the buyer to the
          seller.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.12 EquityOptionTermination

1.12.1 Description:

A type for defining Equity Option Termination

1.12.2 Contents:

settlementAmountPaymentDate (exactly one occurrence; of the type AdjustableDate)

settlementAmount (exactly one occurrence; of the type Money)

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```


1.13 EquityOptionTransactionSupplement

1.13.1 Description:

A type for defining equity option transaction supplements

1.13.2 Contents:

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

- A type for defining short form equity option basic features

exchangeLookAlike (zero or one occurrence; of the type xsd:boolean) For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).

exchangeTradedContractNearest (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag used in conjunction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.

multipleExchangeIndexAnnexFallback (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.

methodOfAdjustment (zero or one occurrence; of the type MethodOfAdjustmentEnum)

localJurisdiction (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.

Either

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of shares per option comprised in the option transaction supplement.

Or

multiplier (exactly one occurrence; of the type PositiveDecimal) Specifies the contract multiplier that can be associated with an index option.

1.13.3 Used by:

- Element: equityOptionTransactionSupplement

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate
```

```

        whether the transaction is to be treated as an 'exchange
        look-alike'. This designation has significance for how
        share adjustments (arising from corporate actions) will
        be determined for the transaction. For an 'exchange
        look-alike' transaction the relevant share adjustments
        will follow that for a corresponding designated contract
        listed on the related exchange (referred to as Options
        Exchange Adjustment (ISDA defined term), otherwise the
        share adjustments will be determined by the calculation
        agent (referred to as Calculation Agent Adjustment (ISDA
        defined term));
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For an index option transaction, a flag used in
            conjunction with Futures Price Valuation (ISDA defined
            term) to indicate whether the Nearest Index Contract
            provision is applicable. The Nearest Index Contract
            provision is a rule for determining the Exchange-traded
            Contract (ISDA defined term) without having to explicitly
            state the actual contract, delivery month and exchange on
            which it is traded.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For an index option transaction, a flag to indicate
            whether a relevant Multiple Exchange Index Annex is
            applicable to the transaction. This annex defines
            additional provisions which are applicable where an index
            is comprised of component securities that are traded on
            multiple exchanges.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
<xsd:element name="localJurisdiction" type="Country" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Local Jurisdiction is a term used in the AEJ Master
            Confirmation, which is used to determine local taxes,
            which shall mean taxes, duties, and similar charges
            imposed by the taxing authority of the Local Jurisdiction
            If this element is not present Local Jurisdiction is Not
            Applicable.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:element name="optionEntitlement" type="PositiveDecimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The number of shares per option comprised in the option
                transaction supplement.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="multiplier" type="PositiveDecimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the contract multiplier that can be
                associated with an index option.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.14 PrePayment

1.14.1 Description:

A type for defining PrePayment.

1.14.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

prePayment (exactly one occurrence; of the type xsd:boolean)

prePaymentAmount (exactly one occurrence; of the type Money)

prePaymentDate (exactly one occurrence; of the type AdjustableDate)

1.14.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining PrePayment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="prePayment" type="xsd:boolean"/>
    <xsd:element name="prePaymentAmount" type="Money"/>
    <xsd:element name="prePaymentDate" type="AdjustableDate"/>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 brokerEquityOption

2.1.1 Description:

A component describing a Broker View of an Equity Option.

2.1.2 Contents:

Element brokerEquityOption is defined by the complex type BrokerEquityOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Broker View of an Equity Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 equityForward

2.2.1 Description:

A component describing an Equity Forward product.

2.2.2 Contents:

Element equityForward is defined by the complex type EquityForward

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Forward product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equityOption

2.3.1 Description:

A component describing an Equity Option product.

2.3.2 Contents:

Element equityOption is defined by the complex type EquityOption

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 equityOptionTransactionSupplement

2.4.1 Description:

A component describing an Equity Option Transaction Supplement.

2.4.2 Contents:

Element equityOptionTransactionSupplement is defined by the complex type EquityOptionTransactionSupplement

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.isda.org/2006/FPML" >
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:complexType name="BrokerEquityOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining the broker equity options.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="EquityDerivativeShortFormBase">
        <xsd:sequence>
          <xsd:element name="deltaCrossed" type="xsd:boolean"/>
          <xsd:element name="brokerageFee" type="Money"/>
          <xsd:element name="brokerNotes" type="xsd:string"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="EquityAmericanExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with an
        American style exercise of an equity option. This entity
        inherits from the type SharedAmericanExercise.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The latest time of day at which the equity option can
                be exercised, for example the official closing time of
                the exchange.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The time of day at which the equity option expires, for
                example the official closing time of the exchange.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The specific time of day at which the equity option
                expires.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The presence of this element indicates that the option
                may be exercised on different days. It is not
                applicable to European options.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="EquityBermudaExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with a
        Bermuda style exercise of an equity option. The term Bermuda is
        adopted in FpML for consistency with the ISDA Definitions.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="bermudaExerciseDates" type="DateList">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    List of Exercise Dates for a Bermuda option
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The latest time of day at which the equity option can
      be exercised, for example the official closing time of
      the exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of day at which the equity option expires, for
      example the official closing time of the exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the equity option
      expires.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The presence of this element indicates that the option
      may be exercised on different days. It is not
      applicable to European options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Product">
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model"/>
      <xsd:element name="optionType" type="OptionTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The type of option transaction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Effective date for a forward starting option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="underlyer" type="Underlyer">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the underlying component, which can be either
            one or many and consists in either equity, index or
            convertible bond component, or a combination of these.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="notional" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:annotation>
    </xsd:sequence>
  </xsd:extension>

```

```

</xsd:element>
<xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining how the equity option can
      be exercised, how it is valued and how it is settled.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group ref="Feature.model" minOccurs="0"/>
<xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A equity option simple strategy feature
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require
              the terms of the transaction to be adjusted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0" fpml-annotation="DEPRECATED This element will be removed in the next FpML major version. Use the "feature" element for option features such as asian, barrier, knock.">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              DEPRECATED This element will be removed in the next
              FpML major version. Use the "feature" element for
              option features such as asian, barrier, knock.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="PositiveDecimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
  </xsd:annotation>

```

```

</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Exercise">
    <xsd:sequence>
      <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            Bermuda style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="automaticExercise" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>

```

```

</xsd:element>
<xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provisions covering early exercise of option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="prePayment" type="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Prepayment features for Forward.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the
      underlying takes place.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Date on which settlement of option premiums will occur.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency in which a cash settlement for non-deliverable
      forward and non-deliverable options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      How the option will be settled.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0">
<xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs="0">
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="EquityDerivativeLongFormBase">
    <xsd:sequence>
      <xsd:element name="forwardPrice" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The forward price per share, index or basket.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
  </xsd:annotation>
<xsd:sequence>
  <xsd:element name="integralMultipleExercise" type="PositiveDecimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">

```

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        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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="minimumNumberOfOptions" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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. Its value can be a
            fractional number as a result of corporate actions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maximumNumberOfOptions" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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. Its value can be a fractional number as a
            result of corporate actions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining equity options.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="EquityDerivativeLongFormBase">
            <xsd:sequence>
                <xsd:element name="strike" type="EquityStrike" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Defines whether it is a price or level at which the
                            option has been, or will be, struck.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The price per share, index or basket observed on the
                            trade or effective date.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of options comprised in the option
                            transaction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="optionEntitlement" type="PositiveDecimal">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of shares per option comprised in the option
                            transaction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityPremium" type="EquityPremium">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The equity option premium payable by the buyer to the
                            seller.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

```

```

</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term))).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag used in conjunction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction. If this element is not present Local Jurisdiction is Not Applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0">
          <xsd:element name="optionEntitlement" type="PositiveDecimal">
            <xsd:annotation>

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```

        <xsd:documentation xml:lang="en">
            The number of shares per option comprised in the
            option transaction supplement.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="multiplier" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the contract multiplier that can be
            associated with an index option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PrePayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining PrePayment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="prePayment" type="xsd:boolean"/>
        <xsd:element name="prePaymentAmount" type="Money"/>
        <xsd:element name="prePaymentDate" type="AdjustableDate"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing a Broker View of an Equity Option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Forward product.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Option product.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Option Transaction Supplement.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:schema>

```




Financial products Markup Language

FpML - Equity Shared Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	11
1.1	AdditionalDisruptionEvents	12
1.1.1	Description:	12
1.1.2	Contents:	12
1.1.3	Used by:	12
1.1.4	Derived Types:	12
1.1.5	Figure:	12
1.1.6	Schema Fragment:	12
1.2	AdditionalPaymentAmount	14
1.2.1	Description:	14
1.2.2	Contents:	14
1.2.3	Used by:	14
1.2.4	Derived Types:	14
1.2.5	Figure:	14
1.2.6	Schema Fragment:	14
1.3	AdjustableDateOrRelativeDateSequence	15
1.3.1	Description:	15
1.3.2	Contents:	15
1.3.3	Used by:	15
1.3.4	Derived Types:	15
1.3.5	Figure:	15
1.3.6	Schema Fragment:	15
1.4	BoundedCorrelation	16
1.4.1	Description:	16
1.4.2	Contents:	16
1.4.3	Used by:	16
1.4.4	Derived Types:	16
1.4.5	Figure:	16
1.4.6	Schema Fragment:	16
1.5	BoundedVariance	17
1.5.1	Description:	17
1.5.2	Contents:	17
1.5.3	Used by:	17
1.5.4	Derived Types:	17
1.5.5	Figure:	17
1.5.6	Schema Fragment:	17
1.6	CalculatedAmount	19
1.6.1	Description:	19
1.6.2	Contents:	19
1.6.3	Used by:	19
1.6.4	Derived Types:	19
1.6.5	Figure:	19
1.6.6	Schema Fragment:	19
1.7	CalculationFromObservation	21
1.7.1	Description:	21
1.7.2	Contents:	21
1.7.3	Used by:	21
1.7.4	Derived Types:	21
1.7.5	Figure:	21
1.7.6	Schema Fragment:	21
1.8	Compounding	23
1.8.1	Description:	23
1.8.2	Contents:	23
1.8.3	Used by:	23
1.8.4	Derived Types:	23
1.8.5	Figure:	23
1.8.6	Schema Fragment:	23
1.9	CompoundingRate	24
1.9.1	Description:	24
1.9.2	Contents:	24

1.9.3	Used by:	24
1.9.4	Derived Types:	24
1.9.5	Figure:	24
1.9.6	Schema Fragment:	24
1.10	Correlation	25
1.10.1	Description:	25
1.10.2	Contents:	25
1.10.3	Used by:	25
1.10.4	Derived Types:	25
1.10.5	Figure:	25
1.10.6	Schema Fragment:	25
1.11	DeprecatedVariance	27
1.11.1	Description:	27
1.11.2	Contents:	27
1.11.3	Used by:	27
1.11.4	Derived Types:	27
1.11.5	Figure:	27
1.11.6	Schema Fragment:	27
1.12	DeprecatedVarianceAmount	29
1.12.1	Description:	29
1.12.2	Contents:	29
1.12.3	Used by:	29
1.12.4	Derived Types:	29
1.12.5	Figure:	29
1.12.6	Schema Fragment:	29
1.13	DeprecatedVarianceLeg	31
1.13.1	Description:	31
1.13.2	Contents:	31
1.13.3	Used by:	31
1.13.4	Derived Types:	31
1.13.5	Figure:	31
1.13.6	Schema Fragment:	31
1.14	DirectionalLeg	32
1.14.1	Description:	32
1.14.2	Contents:	32
1.14.3	Used by:	32
1.14.4	Derived Types:	32
1.14.5	Figure:	32
1.14.6	Schema Fragment:	32
1.15	DirectionalLegUnderlyer	34
1.15.1	Description:	34
1.15.2	Contents:	34
1.15.3	Used by:	34
1.15.4	Derived Types:	34
1.15.5	Figure:	34
1.15.6	Schema Fragment:	34
1.16	DirectionalLegUnderlyerValuation	35
1.16.1	Description:	35
1.16.2	Contents:	35
1.16.3	Used by:	35
1.16.4	Derived Types:	35
1.16.5	Figure:	35
1.16.6	Schema Fragment:	35
1.17	DividendAdjustment	36
1.17.1	Description:	36
1.17.2	Contents:	36
1.17.3	Used by:	36
1.17.4	Derived Types:	36
1.17.5	Figure:	36
1.17.6	Schema Fragment:	36
1.18	DividendPeriod	37
1.18.1	Description:	37
1.18.2	Contents:	37
1.18.3	Used by:	37

1.18.4	Derived Types:	37
1.18.5	Figure:	37
1.18.6	Schema Fragment:	37
1.19	DividendPeriodDividend	39
1.19.1	Description:	39
1.19.2	Contents:	39
1.19.3	Used by:	39
1.19.4	Derived Types:	39
1.19.5	Figure:	39
1.19.6	Schema Fragment:	39
1.20	EquityCorporateEvents	40
1.20.1	Description:	40
1.20.2	Contents:	40
1.20.3	Used by:	40
1.20.4	Derived Types:	40
1.20.5	Figure:	40
1.20.6	Schema Fragment:	40
1.21	EquityPremium	41
1.21.1	Description:	41
1.21.2	Contents:	41
1.21.3	Used by:	41
1.21.4	Derived Types:	41
1.21.5	Figure:	41
1.21.6	Schema Fragment:	41
1.22	EquityStrike	43
1.22.1	Description:	43
1.22.2	Contents:	43
1.22.3	Used by:	43
1.22.4	Derived Types:	43
1.22.5	Figure:	43
1.22.6	Schema Fragment:	43
1.23	EquityValuation	45
1.23.1	Description:	45
1.23.2	Contents:	45
1.23.3	Used by:	45
1.23.4	Derived Types:	45
1.23.5	Figure:	45
1.23.6	Schema Fragment:	45
1.24	ExtraordinaryEvents	47
1.24.1	Description:	47
1.24.2	Contents:	47
1.24.3	Used by:	47
1.24.4	Derived Types:	47
1.24.5	Figure:	47
1.24.6	Schema Fragment:	47
1.25	IndexAdjustmentEvents	49
1.25.1	Description:	49
1.25.2	Contents:	49
1.25.3	Used by:	49
1.25.4	Derived Types:	49
1.25.5	Figure:	49
1.25.6	Schema Fragment:	49
1.26	InterestCalculation	50
1.26.1	Description:	50
1.26.2	Contents:	50
1.26.3	Used by:	50
1.26.4	Derived Types:	50
1.26.5	Figure:	50
1.26.6	Schema Fragment:	50
1.27	InterestCalculationReference	51
1.27.1	Description:	51
1.27.2	Contents:	51
1.27.3	Used by:	51
1.27.4	Derived Types:	51

1.27.5	Figure:	51
1.27.6	Schema Fragment:	51
1.28	InterestLeg	52
1.28.1	Description:	52
1.28.2	Contents:	52
1.28.3	Used by:	52
1.28.4	Derived Types:	52
1.28.5	Figure:	52
1.28.6	Schema Fragment:	52
1.29	InterestLegCalculationPeriodDates	54
1.29.1	Description:	54
1.29.2	Contents:	54
1.29.3	Used by:	54
1.29.4	Derived Types:	54
1.29.5	Figure:	54
1.29.6	Schema Fragment:	54
1.30	InterestLegCalculationPeriodDatesReference	56
1.30.1	Description:	56
1.30.2	Contents:	56
1.30.3	Used by:	56
1.30.4	Derived Types:	56
1.30.5	Figure:	56
1.30.6	Schema Fragment:	56
1.31	InterestLegResetDates	57
1.31.1	Description:	57
1.31.2	Contents:	57
1.31.3	Used by:	57
1.31.4	Derived Types:	57
1.31.5	Figure:	57
1.31.6	Schema Fragment:	57
1.32	LegAmount	59
1.32.1	Description:	59
1.32.2	Contents:	59
1.32.3	Used by:	59
1.32.4	Derived Types:	59
1.32.5	Figure:	59
1.32.6	Schema Fragment:	59
1.33	MakeWholeProvisions	62
1.33.1	Description:	62
1.33.2	Contents:	62
1.33.3	Used by:	62
1.33.4	Derived Types:	62
1.33.5	Figure:	62
1.33.6	Schema Fragment:	62
1.34	NettedSwapBase	63
1.34.1	Description:	63
1.34.2	Contents:	63
1.34.3	Used by:	63
1.34.4	Derived Types:	63
1.34.5	Figure:	63
1.34.6	Schema Fragment:	63
1.35	OptionFeatures	64
1.35.1	Description:	64
1.35.2	Contents:	64
1.35.3	Used by:	64
1.35.4	Derived Types:	64
1.35.5	Figure:	64
1.35.6	Schema Fragment:	64
1.36	PrincipalExchangeAmount	66
1.36.1	Description:	66
1.36.2	Contents:	66
1.36.3	Used by:	66
1.36.4	Derived Types:	66
1.36.5	Figure:	66

1.36.6	Schema Fragment:	66
1.37	PrincipalExchangeDescriptions	67
1.37.1	Description:	67
1.37.2	Contents:	67
1.37.3	Used by:	67
1.37.4	Derived Types:	67
1.37.5	Figure:	67
1.37.6	Schema Fragment:	67
1.38	PrincipalExchangeFeatures	68
1.38.1	Description:	68
1.38.2	Contents:	68
1.38.3	Used by:	68
1.38.4	Derived Types:	68
1.38.5	Figure:	68
1.38.6	Schema Fragment:	68
1.39	Representations	69
1.39.1	Description:	69
1.39.2	Contents:	69
1.39.3	Used by:	69
1.39.4	Derived Types:	69
1.39.5	Figure:	69
1.39.6	Schema Fragment:	69
1.40	Return	70
1.40.1	Description:	70
1.40.2	Contents:	70
1.40.3	Used by:	70
1.40.4	Derived Types:	70
1.40.5	Figure:	70
1.40.6	Schema Fragment:	70
1.41	ReturnLeg	71
1.41.1	Description:	71
1.41.2	Contents:	71
1.41.3	Used by:	71
1.41.4	Derived Types:	71
1.41.5	Figure:	71
1.41.6	Schema Fragment:	71
1.42	ReturnLegValuation	73
1.42.1	Description:	73
1.42.2	Contents:	73
1.42.3	Used by:	73
1.42.4	Derived Types:	73
1.42.5	Figure:	73
1.42.6	Schema Fragment:	73
1.43	ReturnLegValuationPrice	75
1.43.1	Description:	75
1.43.2	Contents:	75
1.43.3	Used by:	75
1.43.4	Derived Types:	75
1.43.5	Figure:	75
1.43.6	Schema Fragment:	75
1.44	ReturnSwap	76
1.44.1	Description:	76
1.44.2	Contents:	76
1.44.3	Used by:	76
1.44.4	Derived Types:	76
1.44.5	Figure:	76
1.44.6	Schema Fragment:	76
1.45	ReturnSwapAdditionalPayment	78
1.45.1	Description:	78
1.45.2	Contents:	78
1.45.3	Used by:	78
1.45.4	Derived Types:	78
1.45.5	Figure:	78
1.45.6	Schema Fragment:	78

1.46	ReturnSwapAmount	79
1.46.1	Description:	79
1.46.2	Contents:	79
1.46.3	Used by:	79
1.46.4	Derived Types:	79
1.46.5	Figure:	79
1.46.6	Schema Fragment:	79
1.47	ReturnSwapBase	81
1.47.1	Description:	81
1.47.2	Contents:	81
1.47.3	Used by:	81
1.47.4	Derived Types:	81
1.47.5	Figure:	81
1.47.6	Schema Fragment:	81
1.48	ReturnSwapEarlyTermination	83
1.48.1	Description:	83
1.48.2	Contents:	83
1.48.3	Used by:	83
1.48.4	Derived Types:	83
1.48.5	Figure:	83
1.48.6	Schema Fragment:	83
1.49	ReturnSwapLeg	84
1.49.1	Description:	84
1.49.2	Contents:	84
1.49.3	Used by:	84
1.49.4	Derived Types:	84
1.49.5	Figure:	84
1.49.6	Schema Fragment:	84
1.50	ReturnSwapLegUnderlyer	86
1.50.1	Description:	86
1.50.2	Contents:	86
1.50.3	Used by:	86
1.50.4	Derived Types:	86
1.50.5	Figure:	86
1.50.6	Schema Fragment:	86
1.51	ReturnSwapNotional	88
1.51.1	Description:	88
1.51.2	Contents:	88
1.51.3	Used by:	88
1.51.4	Derived Types:	88
1.51.5	Figure:	88
1.51.6	Schema Fragment:	88
1.52	ReturnSwapPaymentDates	89
1.52.1	Description:	89
1.52.2	Contents:	89
1.52.3	Used by:	89
1.52.4	Derived Types:	89
1.52.5	Figure:	89
1.52.6	Schema Fragment:	89
1.53	StartingDate	90
1.53.1	Description:	90
1.53.2	Contents:	90
1.53.3	Used by:	90
1.53.4	Derived Types:	90
1.53.5	Figure:	90
1.53.6	Schema Fragment:	90
1.54	StubCalculationPeriod	91
1.54.1	Description:	91
1.54.2	Contents:	91
1.54.3	Used by:	91
1.54.4	Derived Types:	91
1.54.5	Figure:	91
1.54.6	Schema Fragment:	91
1.55	Variance	

1.55.1	Description:	92
1.55.2	Contents:	92
1.55.3	Used by:	92
1.55.4	Derived Types:	92
1.55.5	Figure:	92
1.55.6	Schema Fragment:	92
2	Global Elements	94
2.1	interestLeg	95
2.1.1	Description:	95
2.1.2	Contents:	95
2.1.3	Used by:	95
2.1.4	Substituted by:	95
2.1.5	Figure:	95
2.1.6	Schema Fragment:	95
2.2	returnLeg	96
2.2.1	Description:	96
2.2.2	Contents:	96
2.2.3	Used by:	96
2.2.4	Substituted by:	96
2.2.5	Figure:	96
2.2.6	Schema Fragment:	96
2.3	returnSwap	97
2.3.1	Description:	97
2.3.2	Contents:	97
2.3.3	Used by:	97
2.3.4	Substituted by:	97
2.3.5	Figure:	97
2.3.6	Schema Fragment:	97
2.4	returnSwapLeg	98
2.4.1	Description:	98
2.4.2	Contents:	98
2.4.3	Used by:	98
2.4.4	Substituted by:	98
2.4.5	Figure:	98
2.4.6	Schema Fragment:	98
2.5	varianceLeg	99
2.5.1	Description:	99
2.5.2	Contents:	99
2.5.3	Used by:	99
2.5.4	Substituted by:	99
2.5.5	Figure:	99
2.5.6	Schema Fragment:	99
3	Groups	100
3.1	Feature.model	101
3.1.1	Description:	101
3.1.2	Contents:	101
3.1.3	Used by:	101
3.1.4	Figure:	101
3.1.5	Schema Fragment:	101
4	Schema listing	102

1 Global Complex Types

1.1 AdditionalDisruptionEvents

1.1.1 Description:

A type for defining ISDA 2002 Equity Derivative Additional Disruption Events

1.1.2 Contents:

changeInLaw (exactly one occurrence; of the type xsd:boolean) If true, then change in law is applicable

failureToDeliver (zero or one occurrence; of the type xsd:boolean) 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.

insolvencyFiling (exactly one occurrence; of the type xsd:boolean) If true, then insolvency filing is applicable

hedgingDisruption (exactly one occurrence; of the type xsd:boolean) If true, then hedging disruption is applicable

lossOfStockBorrow (exactly one occurrence; of the type xsd:boolean) If true, then loss of stock borrow is applicable

increasedCostOfStockBorrow (exactly one occurrence; of the type xsd:boolean) If true, then increased cost of stock borrow is applicable

increasedCostOfHedging (exactly one occurrence; of the type xsd:boolean) If true, then increased cost of hedging is applicable

determiningPartyReference (exactly one occurrence; of the type PartyReference) A reference to the party which determines additional disruption events

1.1.3 Used by:

- Complex type: ExtraordinaryEvents

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AdditionalDisruptionEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining ISDA 2002 Equity Derivative Additional
      Disruption Events
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="changeInLaw" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, then change in law is applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="insolvencyFiling" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, then insolvency filing is applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="hedgingDisruption" type="xsd:boolean">
      <xsd:annotation>
```

```

        <xsd:documentation xml:lang="en">
            If true, then hedging disruption is applicable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="lossOfStockBorrow" type="xsd:boolean">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If true, then loss of stock borrow is applicable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If true, then increased cost of stock borrow is applicable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="increasedCostOfHedging" type="xsd:boolean">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If true, then increased cost of hedging is applicable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="determiningPartyReference" type="PartyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference to the party which determines additional
            disruption events
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.2 AdditionalPaymentAmount

1.2.1 Description:

Specifies the amount of the fee along with, when applicable, the formula that supports its determination.

1.2.2 Contents:

paymentAmount (zero or one occurrence; of the type Money) The currency amount of the payment.

formula (zero or one occurrence; of the type Formula) Specifies a formula, with its description and components.

1.2.3 Used by:

- Complex type: ReturnSwapAdditionalPayment

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="AdditionalPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the amount of the fee along with, when applicable, the
      formula that supports its determination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a formula, with its description and components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.3 AdjustableDateOrRelativeDateSequence

1.3.1 Description:

A type describing a date defined as subject to adjustment or defined in reference to another date through one or several date offsets.

1.3.2 Contents:

Either

adjustableDate (exactly one occurrence; of the type 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.

Or

relativeDateSequence (exactly one occurrence; of the type RelativeDateSequence) A date specified in relation to some other date defined in the document (the anchor date), where there is the opportunity to specify a combination of offset rules. This component will typically be used for defining the valuation date in relation to the payment date, as both the currency and the exchange holiday calendars need to be considered.

1.3.3 Used by:

- Complex type: EquityValuation

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDateOrRelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date defined as subject to adjustment or
      defined in reference to another date through one or several date
      offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified in relation to some other date defined in
          the document (the anchor date), where there is the
          opportunity to specify a combination of offset rules. This
          component will typically be used for defining the valuation
          date in relation to the payment date, as both the currency
          and the exchange holiday calendars need to be considered.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.4 BoundedCorrelation

1.4.1 Description:

A type describing correlation bounds, which form a cap and a floor on the realized correlation.

1.4.2 Contents:

minimumBoundaryPercent (zero or one occurrence; of the type xsd:decimal) Minimum Boundary as a percentage of the Strike Price.

maximumBoundaryPercent (zero or one occurrence; of the type xsd:decimal) Maximum Boundary as a percentage of the Strike Price.

1.4.3 Used by:

- Complex type: Correlation

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="BoundedCorrelation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing correlation bounds, which form a cap and a
      floor on the realized correlation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="minimumBoundaryPercent" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Minimum Boundary as a percentage of the Strike Price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumBoundaryPercent" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Maximum Boundary as a percentage of the Strike Price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.5 BoundedVariance

1.5.1 Description:

A type describing variance bounds, which are used to exclude money price values outside of the specified range In a Up Conditional Swap Underlyer price must be equal to or higher than Lower Barrier In a Down Conditional Swap Underlyer price must be equal to or lower than Upper Barrier In a Corridor Conditional Swap Underlyer price must be equal to or higher than Lower Barrier and must be equal to or lower than Upper Barrier.

1.5.2 Contents:

realisedVarianceMethod (exactly one occurrence; of the type RealisedVarianceMethodEnum) The contract specifies whether which price must satisfy the boundary condition.

daysInRangeAdjustment (exactly one occurrence; of the type xsd:boolean) The contract specifies whether the notional should be scaled by the Number of Days in Range divided by the Expected N. The number of Days in Ranges refers to the number of returns that contribute to the realized volatility.

upperBarrier (zero or one occurrence; of the type NonNegativeDecimal) All observations above this price level will be excluded from the variance calculation.

lowerBarrier (zero or one occurrence; of the type NonNegativeDecimal) All observations below this price level will be excluded from the variance calculation.

1.5.3 Used by:

- Complex type: Variance

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="BoundedVariance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing variance bounds, which are used to exclude
      money price values outside of the specified range In a Up
      Conditional Swap Underlyer price must be equal to or higher than
      Lower Barrier In a Down Conditional Swap Underlyer price must be
      equal to or lower than Upper Barrier In a Corridor Conditional
      Swap Underlyer price must be equal to or higher than Lower
      Barrier and must be equal to or lower than Upper Barrier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="realisedVarianceMethod" type="RealisedVarianceMethodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The contract specifies whether which price must satisfy the
          boundary condition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="daysInRangeAdjustment" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The contract specifies whether the notional should be scaled
          by the Number of Days in Range divided by the Expected N. The
          number of Days in Ranges refers to the number of returns that
          contribute to the realized volatility.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="upperBarrier" type="NonNegativeDecimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          All observations above this price level will be excluded from
          the variance calculation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="lowerBarrier" type="NonNegativeDecimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      All observations below this price level will be excluded from
      the variance calculation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.6 CalculatedAmount

1.6.1 Description:

An abstract base class for all calculated money amounts, which are in the currency of the cash multiplier of the calculation.

1.6.2 Contents:

calculationDates (zero or one occurrence; of the type AdjustableRelativeOrPeriodicDates) Specifies the date on which a calculation or an observation will be performed for the purpose of calculating the amount.

observationStartDate (zero or one occurrence; of the type AdjustableOrRelativeDate) The start of the period over which observations are made which are used in the calculation Used when the observation start date differs from the trade date such as for forward starting swaps.

optionsExchangeDividends (zero or one occurrence; of the type xsd:boolean) If present and true, then options exchange dividends are applicable.

additionalDividends (zero or one occurrence; of the type xsd:boolean) If present and true, then additional dividends are applicable.

allDividends (zero or one occurrence; of the type xsd:boolean) Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed Share Price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non cash dividend per Share (including Extraordinary Dividends) declared by the Issuer.

1.6.3 Used by:

- Complex type: CorrelationAmount
- Complex type: VarianceAmount

1.6.4 Derived Types:

- Complex type: CorrelationAmount
- Complex type: VarianceAmount

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="CalculatedAmount" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all calculated money amounts, which
      are in the currency of the cash multiplier of the calculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the date on which a calculation or an observation
          will be performed for the purpose of calculating the amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationStartDate" type="AdjustableOrRelativeDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The start of the period over which observations are made
          which are used in the calculation Used when the observation
          start date differs from the trade date such as for forward
          starting swaps.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If present and true, then options exchange dividends are
          applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:annotation>
</xsd:element>
<xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If present and true, then additional dividends are
      applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents the European Master Confirmation value of 'All
      Dividends' which, when applicable, signifies that, for a
      given Ex-Date, the daily observed Share Price for that day is
      adjusted (reduced) by the cash dividend and/or the cash value
      of any non cash dividend per Share (including Extraordinary
      Dividends) declared by the Issuer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.7 CalculationFromObservation

1.7.1 Description:

Abstract base class for all calculation from observed values

1.7.2 Contents:

Either

initialLevel (exactly one occurrence; of the type xsd:decimal) Contract will strike off this initial level

Or

closingLevel (exactly one occurrence; of the type xsd:boolean) If true this contract will strike off the closing level of the default exchange traded contract

Or

expiringLevel (exactly one occurrence; of the type xsd:boolean) If true this contract will strike off the expiring level of the default exchange traded contract

expectedN (zero or one occurrence; of the type xsd:positiveInteger) Expected number of trading days

1.7.3 Used by:

- Complex type: Correlation
- Complex type: Variance

1.7.4 Derived Types:

- Complex type: Correlation
- Complex type: Variance

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="CalculationFromObservation" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all calculation from observed values
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Contract will strike off this initial level
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="closingLevel" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true this contract will strike off the closing level of
            the default exchange traded contract
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="expiringLevel" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true this contract will strike off the expiring level of
            the default exchange traded contract
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="expectedN" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Expected number of trading days
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.8 Compounding

1.8.1 Description:

Specifies the compounding method and the compounding rate.

1.8.2 Contents:

compoundingMethod (exactly one occurrence; of the type CompoundingMethodEnum) 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.

compoundingRate (exactly one occurrence; of the type CompoundingRate) Defines a compounding rate. The compounding interest can either point back to the interest calculation node on the Interest Leg, or be defined specifically.

1.8.3 Used by:

- Complex type: InterestCalculation

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="Compounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the compounding method and the compounding rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="compoundingRate" type="CompoundingRate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a compounding rate. The compounding interest can
          either point back to the interest calculation node on the
          Interest Leg, or be defined specifically.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.9 CompoundingRate

1.9.1 Description:

A type defining a compounding rate. The compounding interest can either point back to the interest calculation node on the Interest Leg, or be defined specifically.

1.9.2 Contents:

Either

interestLegRate (exactly one occurrence; of the type InterestCalculationReference) Reference to the interest calculation node on the Interest Leg.

Or

specificRate (exactly one occurrence; of the type InterestAccrualsMethod) Defines a specific rate.

1.9.3 Used by:

- Complex type: Compounding

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="CompoundingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a compounding rate. The compounding interest can
      either point back to the interest calculation node on the
      Interest Leg, or be defined specifically.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="interestLegRate" type="InterestCalculationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the interest calculation node on the Interest
          Leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specificRate" type="InterestAccrualsMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a specific rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```


1.10 Correlation

1.10.1 Description:

A type describing the correlation amount of a correlation swap

1.10.2 Contents:

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

- Abstract base class for all calculation from observed values

notionalAmount (exactly one occurrence; of the type Money) Notional amount, which is a cash multiplier

correlationStrikePrice (exactly one occurrence; of the type CorrelationValue) Correlation Strike Price

boundedCorrelation (zero or one occurrence; of the type BoundedCorrelation) Bounded Correlation

numberOfDataSeries (zero or one occurrence; of the type xsd:positiveInteger) Number of data series, normal market practice is that correlation data sets are drawn from geographic market areas, such as America, Europe and Asia Pacific, each of these geographic areas will have its own data series to avoid contagion

1.10.3 Used by:

- Complex type: CorrelationAmount

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="Correlation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the correlation amount of a correlation swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="CalculationFromObservation">
      <xsd:sequence>
        <xsd:element name="notionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Notional amount, which is a cash multiplier
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="correlationStrikePrice" type="CorrelationValue">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Correlation Strike Price
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="boundedCorrelation" type="BoundedCorrelation" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Bounded Correlation
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberOfDataSeries" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Number of data series, normal market practice is that
              correlation data sets are drawn from geographic market
              areas, such as America, Europe and Asia Pacific, each of
              these geographic areas will have its own data series to
              avoid contagion
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

1.11 DeprecatedVariance

1.11.1 Description:

DEPRECATED This type will be removed in the next FpML major version. A type describing the variance amount of a variance swap.

1.11.2 Contents:

Either

initialLevel (exactly one occurrence; of the type xsd:decimal)

Or

closingLevel (exactly one occurrence; of the type xsd:boolean)

varianceAmount (exactly one occurrence; of the type Money)

Either

volatilityStrikePrice (exactly one occurrence; of the type xsd:decimal)

Or

varianceStrikePrice (exactly one occurrence; of the type xsd:decimal)

expectedN (zero or one occurrence; of the type xsd:integer)

varianceCap (zero or one occurrence; of the type xsd:boolean)

unadjustedVarianceCap (zero or one occurrence; of the type xsd:decimal) For use when varianceCap is applicable. Contains the scaling factor of the Variance Cap that can differ on a trade-by-trade basis in the European market. For example, a Variance Cap of $2.5^2 \times$ Variance Strike Price has an unadjustedVarianceCap of 2.5.

exchangeTradedContractNearest (zero or one occurrence; of the type ExchangeTradedContract)

vegaNotionalAmount (zero or one occurrence; of the type xsd:decimal) Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised vol) and KVol (strike vol). It does not necessarily represent the Vega Risk of the trade.

1.11.3 Used by:

- Complex type: LegAmount

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedVariance" fpml-annotation:deprecated="true" fpml-annotation:de
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This type will be removed in the next FpML major
      version. A type describing the variance amount of a variance
      swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal"/>
      <xsd:element name="closingLevel" type="xsd:boolean"/>
    </xsd:choice>
    <xsd:element name="varianceAmount" type="Money"/>
    <xsd:choice>
      <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
      <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
    </xsd:choice>
    <xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
    <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          For use when varianceCap is applicable. Contains the scaling
```

```

        factor of the Variance Cap that can differ on a
        trade-by-trade basis in the European market. For example, a
        Variance Cap of  $2.5^2 \times$  Variance Strike Price has an
        unadjustedVarianceCap of 2.5.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="1" maxOccurs="1"/>
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Vega Notional represents the approximate gain/loss at
            maturity for a 1% difference between RVol (realised vol) and
            KVol (strike vol). It does not necessarily represent the Vega
            Risk of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.12 DeprecatedVarianceAmount

1.12.1 Description:

DEPRECATED This type will be removed in the next FpML major version. Return Swap model should not be used for Variance Swaps, use the Variance Swap Product. Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates for Variance Swaps. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

1.12.2 Contents:

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

- Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For Equity Swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

cashSettlementPaymentDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Typically specified as a number of days following the valuation date, such as one settlement cycle following the valuation date. Number of days can vary in the European market.

observationStartDate (zero or one occurrence; of the type StartingDate) The start of the period over which observations are made to determine the variance. Used when the date differs from the trade date such as for forward starting variance swaps.

allDividends (zero or one occurrence; of the type xsd:boolean) Represents the European Master Confirmation value of "All Dividends" which, when applicable, signifies that, for a given Ex-Date, the daily observed Share Price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non cash dividend per Share (including Extraordinary Dividends) declared by the Issuer.

1.12.3 Used by:

- Complex type: DeprecatedVarianceLeg

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedVarianceAmount" fpml-annotation:deprecated="true" fpml-annotat
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This type will be removed in the next FpML major
      version. Return Swap model should not be used for Variance Swaps,
      use the Variance Swap Product. Specifies, in relation to each
      Equity Payment Date, the amount to which the Equity Payment Date
      relates for Variance Swaps. Unless otherwise specified, this term
      has the meaning defined in the ISDA 2002 Equity Derivatives
      Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Typically specified as a number of days following the
              valuation date, such as one settlement cycle following
              the valuation date. Number of days can vary in the
              European market.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The start of the period over which observations are made
              to determine the variance. Used when the date differs
              from the trade date such as for forward starting variance
```

```

        swaps.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Represents the European Master Confirmation value of "All
        Dividends" which, when applicable, signifies that, for a
        given Ex-Date, the daily observed Share Price for that
        day is adjusted (reduced) by the cash dividend and/or the
        cash value of any non cash dividend per Share (including
        Extraordinary Dividends) declared by the Issuer.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.13 DeprecatedVarianceLeg

1.13.1 Description:

DEPRECATED This type will be removed in the next FpML major version. Return Swap model should not be used for Variance Swaps, use the Variance Swap Product. A type describing the variance leg of the return swap.

1.13.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlyer of the leg.

equityValuation (exactly one occurrence; of the type EquityValuation) Valuation of the underlyer.

equityAmount (exactly one occurrence; of the type DeprecatedVarianceAmount) Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

1.13.3 Used by:

- Element: varianceLeg

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedVarianceLeg" fpml-annotation:deprecated="true" fpml-annotation:
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This type will be removed in the next FpML major
      version. Return Swap model should not be used for Variance Swaps,
      use the Variance Swap Product. A type describing the variance leg
      of the return swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlyer of the leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityValuation" type="EquityValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Valuation of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityAmount" type="DeprecatedVarianceAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, in relation to each Equity Payment Date, the
              amount to which the Equity Payment Date relates. Unless
              otherwise specified, this term has the meaning defined in
              the ISDA 2002 Equity Derivatives Definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.14 DirectionalLeg

1.14.1 Description:

An abstract base class for all directional leg types with effective date, termination date, where a payer makes a stream of payments of greater than zero value to a receiver.

1.14.2 Contents:

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

- A supertype of leg. All swap legs extend this type.

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

effectiveDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.

terminationDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.

1.14.3 Used by:

- Complex type: DirectionalLegUnderlyer
- Complex type: FixedPaymentLeg

1.14.4 Derived Types:

- Complex type: DirectionalLegUnderlyer
- Complex type: FixedPaymentLeg

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="DirectionalLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all directional leg types with
      effective date, termination date, where a payer makes a stream of
      payments of greater than zero value to a receiver.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of this leg of the swap.
              When defined in relation to a date specified somewhere
              else in the document (through the relativeDate
              component), this element will typically point to the
              effective date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the termination date of this leg of the swap.
              When defined in relation to a date specified somewhere
              else in the document (through the relativeDate
              component), this element will typically point to the
```



```
        termination date of the other leg of the swap.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
  <xsd:attribute name="id" type="xsd:ID"/>  
</xsd:extension>  
</xsd:complexContent>  
</xsd:complexType>
```

1.15 DirectionalLegUnderlyer

1.15.1 Description:

An abstract base class for all directional leg types with effective date, termination date, and underlyer where a payer makes a stream of payments of greater than zero value to a receiver.

1.15.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, where a payer makes a stream of payments of greater than zero value to a receiver.

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlyer of the leg.

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

fxFeature (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features.

1.15.3 Used by:

- Complex type: DirectionalLegUnderlyerValuation
- Complex type: DividendLeg

1.15.4 Derived Types:

- Complex type: DirectionalLegUnderlyerValuation
- Complex type: DividendLeg

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="DirectionalLegUnderlyer" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all directional leg types with
      effective date, termination date, and underlyer where a payer
      makes a stream of payments of greater than zero value to a
      receiver.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlyer of the leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="OptionSettlement.model"/>
        <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Quanto, Composite, or Cross Currency FX features.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.16 DirectionalLegUnderlyerValuation

1.16.1 Description:

An abstract base class for all directional leg types with effective date, termination date, and underlyer, where a payer makes a stream of payments of greater than zero value to a receiver.

1.16.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, and underlyer where a payer makes a stream of payments of greater than zero value to a receiver.

valuation (exactly one occurrence; of the type EquityValuation) Valuation of the underlyer.

1.16.3 Used by:

- Complex type: CorrelationLeg
- Complex type: VarianceLeg

1.16.4 Derived Types:

- Complex type: CorrelationLeg
- Complex type: VarianceLeg

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="DirectionalLegUnderlyerValuation" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all directional leg types with
      effective date, termination date, and underlyer, where a payer
      makes a stream of payments of greater than zero value to a
      receiver.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="valuation" type="EquityValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Valuation of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.17 DividendAdjustment

1.17.1 Description:

Container for Dividend Adjustment Periods, which are used to calculate the Deviation between Expected Dividend and Actual Dividend in that Period.

1.17.2 Contents:

dividendPeriod (one or more occurrences; of the type DividendPeriodDividend) A single Dividend Adjustment Period.

1.17.3 Used by:

- Complex type: OptionFeatures

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="DividendAdjustment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Container for Dividend Adjustment Periods, which are used to
      calculate the Deviation between Expected Dividend and Actual
      Dividend in that Period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dividendPeriod" type="DividendPeriodDividend" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A single Dividend Adjustment Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.18 DividendPeriod

1.18.1 Description:

Abstract base class of all time bounded dividend period types.

1.18.2 Contents:

unadjustedStartDate (exactly one occurrence; of the type IdentifiedDate) Unadjusted inclusive dividend period start date.

unadjustedEndDate (exactly one occurrence; of the type IdentifiedDate) Unadjusted inclusive dividend period end date.

dateAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) Date adjustments for all unadjusted dates in this dividend period.

underlyerReference (zero or one occurrence; of the type AssetReference) Reference to the underlyer which is paying dividends. This should be used in all cases, and must be used where there are multiple underlying assets, to avoid any ambiguity about which asset the dividend period relates to.

1.18.3 Used by:

- Complex type: DividendPeriodDividend
- Complex type: DividendPeriodPayment

1.18.4 Derived Types:

- Complex type: DividendPeriodDividend
- Complex type: DividendPeriodPayment

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriod" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class of all time bounded dividend period types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedStartDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unadjusted inclusive dividend period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="unadjustedEndDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unadjusted inclusive dividend period end date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date adjustments for all unadjusted dates in this dividend
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="underlyerReference" type="AssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the underlyer which is paying dividends. This
          should be used in all cases, and must be used where there are
          multiple underlying assets, to avoid any ambiguity about
          which asset the dividend period relates to.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:sequence>  
<xsd:attribute name="id" type="xsd:ID"/>  
</xsd:complexType>
```

1.19 DividendPeriodDividend

1.19.1 Description:

A time bounded dividend period, with an expected dividend for each period.

1.19.2 Contents:

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

- Abstract base class of all time bounded dividend period types.

dividend (exactly one occurrence; of the type Money) Expected dividend in this period.

multiplier (exactly one occurrence; of the type PositiveDecimal) Multiplier is a percentage value which is used to produce Deviation by multiplying the difference between Expected Dividend and Actual Dividend Deviation = Multiplier * (Expected Dividend — Actual Dividend).

1.19.3 Used by:

- Complex type: DividendAdjustment

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriodDividend">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with an expected dividend for
      each period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DividendPeriod">
      <xsd:sequence>
        <xsd:element name="dividend" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Expected dividend in this period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multiplier" type="PositiveDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Multiplier is a percentage value which is used to produce
              Deviation by multiplying the difference between Expected
              Dividend and Actual Dividend Deviation = Multiplier *
              (Expected Dividend — Actual Dividend).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.20 EquityCorporateEvents

1.20.1 Description:

A type for defining the merger events and their treatment.

1.20.2 Contents:

shareForShare (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists wholly of new shares.

shareForOther (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists wholly of cash/securities other than new shares.

shareForCombined (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists of both cash/securities and new shares.

1.20.3 Used by:

- Complex type: ExtraordinaryEvents

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="EquityCorporateEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the merger events and their treatment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="shareForShare" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following the
          Merger Event consists wholly of new shares.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareForOther" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following the
          Merger Event consists wholly of cash/securities other than
          new shares.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareForCombined" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following the
          Merger Event consists of both cash/securities and new shares.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.21 EquityPremium

1.21.1 Description:

A type used to describe the amount paid for an equity option.

1.21.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

premiumType (zero or one occurrence; of the type PremiumTypeEnum) Forward start Premium type

paymentAmount (zero or one occurrence; of the type Money) The currency amount of the payment.

paymentDate (zero or one occurrence; of the type AdjustableDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

swapPremium (zero or one occurrence; of the type xsd:boolean) Specifies whether or not the premium is to be paid in the style of payments under an interest rate swap contract.

pricePerOption (zero or one occurrence; of the type Money) The amount of premium to be paid expressed as a function of the number of options.

percentageOfNotional (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

1.21.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="EquityPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to describe the amount paid for an equity option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
```

```

    <xsd:documentation xml:lang="en">
        Specifies whether or not the premium is to be paid in the
        style of payments under an interest rate swap contract.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="pricePerOption" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The amount of premium to be paid expressed as a function of
            the number of options.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The amount of premium to be paid expressed as a percentage of
            the notional value of the transaction. A percentage of 5%
            would be expressed as 0.05.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.22 EquityStrike

1.22.1 Description:

A type for defining the strike price for an equity option. The strike price is either: (i) in respect of an index option transaction, the level of the relevant index specified or otherwise determined in the transaction; or (ii) in respect of a share option transaction, the price per share specified or otherwise determined in the transaction. This can be expressed either as a percentage of notional amount or as an absolute value.

1.22.2 Contents:

Either

strikePrice (exactly one occurrence; of the type xsd:decimal) The price or level at which the option has been struck.

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

1.22.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="EquityStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of a
      share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level at which the option has been struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:sequence>
        <xsd:element name="strikePercentage" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The price or level expressed as a percentage of the
              forward starting spot price.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="strikeDeterminationDate" type="AdjustableOrRelativeDate" minOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date on which the strike is determined, where this is
              not the effective date of a forward starting option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.23 EquityValuation

1.23.1 Description:

A type for defining how and when an equity option is to be valued.

1.23.2 Contents:

Either

valuationDate (exactly one occurrence; of the type AdjustableDateOrRelativeDateSequence) The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

Or

valuationDates (exactly one occurrence; of the type AdjustableRelativeOrPeriodicDates) Specifies the interim equity valuation dates of the swap.

valuationTimeType (zero or one occurrence; of the type TimeTypeEnum) The time of day at which the calculation agent values the underlying, for example the official closing time of the exchange.

valuationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the calculation agent values the underlying.

futuresPriceValuation (zero or one occurrence; of the type xsd:boolean) The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.

optionsPriceValuation (zero or one occurrence; of the type xsd:boolean) The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.

1.23.3 Used by:

- Complex type: DeprecatedEquityLegValuationPrice
- Complex type: DeprecatedVarianceLeg
- Complex type: DirectionalLegUnderlyerValuation
- Complex type: EquityExerciseValuationSettlement
- Complex type: ReturnLegValuationPrice

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning as
            defined in the ISDA 2002 Equity Derivatives Definitions.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the interim equity valuation dates of the swap.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time of day at which the calculation agent values the
```

```

        underlying, for example the official closing time of the
        exchange.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The specific time of day at which the calculation agent
            values the underlying.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The official settlement price as announced by the related
            exchange is applicable, in accordance with the ISDA 2002
            definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The official settlement price as announced by the related
            exchange is applicable, in accordance with the ISDA 2002
            definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

1.24 ExtraordinaryEvents

1.24.1 Description:

Where the underlying is shares, defines market events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

1.24.2 Contents:

mergerEvents (zero or one occurrence; of the type EquityCorporateEvents) Occurs when the underlying ceases to exist following a merger between the Issuer and another company.

tenderOffer (zero or one occurrence; of the type xsd:boolean) If present and true, then tender offer is applicable.

tenderOfferEvents (zero or one occurrence; of the type EquityCorporateEvents) ISDA 2002 Equity Tender Offer Events.

compositionOfCombinedConsideration (zero or one occurrence; of the type xsd:boolean) If present and true, then composition of combined consideration is applicable.

indexAdjustmentEvents (zero or one occurrence; of the type IndexAdjustmentEvents) ISDA 2002 Equity Index Adjustment Events.

Either

additionalDisruptionEvents (exactly one occurrence; of the type AdditionalDisruptionEvents) ISDA 2002 Equity Additional Disruption Events.

Or

failureToDeliver (exactly one occurrence; of the type xsd:boolean) If true, failure to deliver is applicable.

representations (zero or one occurrence; of the type Representations) ISDA 2002 Equity Derivative Representations.

nationalisationOrInsolvency (zero or one occurrence; of the type NationalisationOrInsolvencyOrDelistingEventEnum) The terms "Nationalisation" and "Insolvency" have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

delisting (zero or one occurrence; of the type NationalisationOrInsolvencyOrDelistingEventEnum) The term "Delisting" has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

1.24.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: NettedSwapBase
- Complex type: ReturnSwap

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, defines market events affecting
      the issuer of those shares that may require the terms of the
      transaction to be adjusted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Occurs when the underlying ceases to exist following a merger
          between the Issuer and another company.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    If present and true, then tender offer is applicable.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2002 Equity Tender Offer Events.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If present and true, then composition of combined
      consideration is applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2002 Equity Index Adjustment Events.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        ISDA 2002 Equity Additional Disruption Events.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="failureToDeliver" type="xsd:boolean">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        If true, failure to deliver is applicable.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="representations" type="Representations" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2002 Equity Derivative Representations.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The terms "Nationalisation" and "Insolvency" have the meaning
      as defined in the ISDA 2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The term "Delisting" has the meaning defined in the ISDA 2002
      Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```


1.25 IndexAdjustmentEvents

1.25.1 Description:

Defines the specification of the consequences of Index Events as defined by the 2002 ISDA Equity Derivatives Definitions.

1.25.2 Contents:

indexModification (exactly one occurrence; of the type IndexEventConsequenceEnum) Consequence of index modification.

indexCancellation (exactly one occurrence; of the type IndexEventConsequenceEnum) Consequence of index cancellation.

indexDisruption (exactly one occurrence; of the type IndexEventConsequenceEnum) Consequence of index disruption.

1.25.3 Used by:

- Complex type: ExtraordinaryEvents

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="IndexAdjustmentEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the specification of the consequences of Index Events as
      defined by the 2002 ISDA Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="indexModification" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index modification.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexCancellation" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index cancellation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexDisruption" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index disruption.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 InterestCalculation

1.26.1 Description:

Specifies the calculation method of the interest rate leg of the equity swap. Includes the floating or fixed rate calculation definitions, along with the determination of the day count fraction.

1.26.2 Contents:

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

- A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

dayCountFraction (exactly one occurrence; of the type DayCountFraction) The day count fraction.

compounding (zero or one occurrence; of the type Compounding) Defines compounding rates on the Interest Leg.

1.26.3 Used by:

- Complex type: InterestLeg

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg of the
      equity swap. Includes the floating or fixed rate calculation
      definitions, along with the determination of the day count
      fraction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence>
        <xsd:element name="dayCountFraction" type="DayCountFraction">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count fraction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="compounding" type="Compounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines compounding rates on the Interest Leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.27 InterestCalculationReference

1.27.1 Description:

Reference to an interest calculation component.

1.27.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.27.3 Used by:

- Complex type: CompoundingRate

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="InterestCalculationReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an interest calculation component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestCalculationReference"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.28 InterestLeg

1.28.1 Description:

A type describing the fixed income leg of the equity swap.

1.28.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

interestLegCalculationPeriodDates (exactly one occurrence; of the type InterestLegCalculationPeriodDates) Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier.

notional (exactly one occurrence; of the type ReturnSwapNotional) Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

interestAmount (exactly one occurrence; of the type LegAmount) Specifies, in relation to each Interest Payment Date, the amount to which the Interest Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2000 ISDA Definitions.

interestCalculation (exactly one occurrence; of the type InterestCalculation) Specifies the calculation method of the interest rate leg of the equity swap. Includes the floating or fixed rate calculation definitions, along with the determination of the day count fraction.

stubCalculationPeriod (zero or one occurrence; of the type StubCalculationPeriod) Specifies the stub calculation period

1.28.3 Used by:

- Element: interestLeg

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="InterestLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the fixed income leg of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPeriodDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Component that holds the various dates used to specify
              the interest leg of the equity swap. It is used to define
              the InterestPeriodDates identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically combine
              the actual amount (using the notional component defined
              by the FpML industry group) and the determination method.
              When used in the interest leg, the definition will
              typically point to the definition of the equity leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestAmount" type="LegAmount">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies, in relation to each Interest Payment Date, the
    amount to which the Interest Payment Date relates. Unless
    otherwise specified, this term has the meaning defined in
    the ISDA 2000 ISDA Definitions.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="interestCalculation" type="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg
      of the equity swap. Includes the floating or fixed rate
      calculation definitions, along with the determination of
      the day count fraction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the stub calculation period
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.29 InterestLegCalculationPeriodDates

1.29.1 Description:

Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier.

1.29.2 Contents:

effectiveDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of the equity swap. This global element is valid within the equity swaps namespace. Within the FpML namespace, another effectiveDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.

terminationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of the equity swap. This global element is valid within the equity swaps namespace. Within the FpML namespace, another terminationDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.

interestLegResetDates (exactly one occurrence; of the type InterestLegResetDates) Specifies the reset dates of the interest leg of the swap.

interestLegPaymentDates (exactly one occurrence; of the type AdjustableOrRelativeDates) Specifies the payment dates of the interest leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically point to the payment dates of the equity leg of the swap.

1.29.3 Used by:

- Complex type: InterestLeg

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Component that holds the various dates used to specify the
      interest leg of the equity swap. It is used to define the
      InterestPeriodDates identifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the effective date of the equity swap. This global
          element is valid within the equity swaps namespace. Within
          the FpML namespace, another effectiveDate global element has
          been defined, that is different in the sense that it does not
          propose the choice of referring to another date in the
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the termination date of the equity swap. This
          global element is valid within the equity swaps namespace.
          Within the FpML namespace, another terminationDate global
          element has been defined, that is different in the sense that
          it does not propose the choice of referring to another date in
          the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestLegResetDates" type="InterestLegResetDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reset dates of the interest leg of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the payment dates of the interest leg of the swap.
            When defined in relation to a date specified somewhere else
            in the document (through the relativeDates component), this
            element will typically point to the payment dates of the
            equity leg of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

1.30 InterestLegCalculationPeriodDatesReference

1.30.1 Description:

Reference to the calculation period dates of the interest leg.

1.30.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.30.3 Used by:

- Complex type: InterestLegResetDates

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the calculation period dates of the interest leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestLegCa
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.31 InterestLegResetDates

1.31.1 Description:

1.31.2 Contents:

calculationPeriodDatesReference (exactly one occurrence; of the type InterestLegCalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

Either

resetRelativeTo (exactly one occurrence; of the type ResetRelativeToEnum) 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.

Or

resetFrequency (exactly one occurrence; of the type ResetFrequency) 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.

initialFixingDate (zero or one occurrence; of the type RelativeDateOffset) Initial fixing date expressed as an offset to another date defined elsewhere in the document.

fixingDates (zero or one occurrence; of the type AdjustableDatesOrRelativeDateOffset) Specifies the fixing date relative to the reset date in terms of a business days offset, or by providing a series of adjustable dates

1.31.3 Used by:

- Complex type: InterestLegCalculationPeriodDates

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="InterestLegResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="InterestLegCalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="resetFrequency" type="ResetFrequency">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:choice>
<xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Initial fixing date expressed as an offset to another date
      defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fixingDates" type="AdjustableDatesOrRelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the fixing date relative to the reset date in terms
      of a business days offset, or by providing a series of
      adjustable dates
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.32 LegAmount

1.32.1 Description:

A type describing the amount that will paid or received on each of the payment dates. This type is used to define both the Equity Amount and the Interest Amount.

1.32.2 Contents:

Either

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

Or

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

Or

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

paymentCurrency (zero or one occurrence; of the type PaymentCurrency) Currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

Either

referenceAmount (exactly one occurrence; of the type ReferenceAmount) Specifies the reference Amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or points to a term defined elsewhere in the swap document.

Or

formula (exactly one occurrence; of the type Formula) Specifies a formula, with its description and components.

Or

encodedDescription (exactly one occurrence; of the type xsd:base64Binary) Description of the leg amount when represented through an encoded image.

Or

variance (exactly one occurrence; of the type DeprecatedVariance) DEPRECATED This element will be removed in the next FpML major version. Return Swap model should not be used for Variance Swaps, use the Variance Swap Product. Specifies Variance for Variance Leg.

calculationDates (zero or one occurrence; of the type AdjustableRelativeOrPeriodicDates) Specifies the date on which a calculation or an observation will be performed for the purpose of defining the Equity Amount, and in accordance to the definition terms of this latter.

1.32.3 Used by:

- Complex type: ReturnSwapAmount
- Complex type: InterestLeg

1.32.4 Derived Types:

- Complex type: ReturnSwapAmount

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="LegAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the amount that will paid or received on each
      of the payment dates. This type is used to define both the Equity
      Amount and the Interest Amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currencyReference" type="IdentifiedCurrencyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0" fpml-annotation:de
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Currency in which the payment relating to the leg amount
        (equity amount or interest amount) or the dividend will be
        denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="referenceAmount" type="ReferenceAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference Amount when this term either
          corresponds to the standard ISDA Definition (either the
          2002 Equity Definition for the Equity Amount, or the 2000
          Definition for the Interest Amount), or points to a term
          defined elsewhere in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a formula, with its description and components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="encodedDescription" type="xsd:base64Binary">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Description of the leg amount when represented through an
          encoded image.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="variance" type="DeprecatedVariance" fpml-annotation:deprecated="true"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          DEPRECATED This element will be removed in the next FpML
          major version. Return Swap model should not be used for
          Variance Swaps, use the Variance Swap Product. Specifies
          Variance for Variance Leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0"
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the date on which a calculation or an observation
        will be performed for the purpose of defining the Equity
        Amount, and in accordance to the definition terms of this
        latter.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

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

1.33 MakeWholeProvisions

1.33.1 Description:

1.33.2 Contents:

makeWholeDate (exactly one occurrence; of the type xsd:date) Date through which option can not be exercised without penalty.

recallSpread (exactly one occurrence; of the type xsd:decimal) Spread used if exercised before make whole date. Early termination penalty. Expressed in bp, e.g. 25 bp.

1.33.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="MakeWholeProvisions">
  <xsd:annotation>
    <xsd:documentation>
      A type to hold early exercise provisions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="makeWholeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date through which option can not be exercised without
          penalty.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="recallSpread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Spread used if exercised before make whole date. Early
          termination penalty. Expressed in bp, e.g. 25 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.34 NettedSwapBase

1.34.1 Description:

An abstract base class for all swap types which have a single netted leg, such as Variance Swaps, and Correlation Swaps.

1.34.2 Contents:

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

- The base type which all FpML products extend.

additionalPayment (zero or more occurrences; of the type ClassifiedPayment) Specifies additional payment(s) between the principal parties to the netted swap.

extraordinaryEvents (zero or one occurrence; of the type ExtraordinaryEvents) Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

1.34.3 Used by:

- Complex type: CorrelationSwap
- Complex type: VarianceSwap

1.34.4 Derived Types:

- Complex type: CorrelationSwap
- Complex type: VarianceSwap

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="NettedSwapBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all swap types which have a single
      netted leg, such as Variance Swaps, and Correlation Swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="additionalPayment" type="ClassifiedPayment" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies additional payment(s) between the principal
              parties to the netted swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require the
              terms of the transaction to be adjusted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.35 OptionFeatures

1.35.1 Description:

A type for defining option features.

1.35.2 Contents:

asian (zero or one occurrence; of the type Asian) An option where and average price is taken on valuation.

barrier (zero or one occurrence; of the type Barrier) An option with a barrier feature.

knock (zero or one occurrence; of the type Knock) A knock feature.

passThrough (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

dividendAdjustment (zero or one occurrence; of the type DividendAdjustment) Dividend adjustment of the contract is driven by the difference between the Expected Dividend, and the Actual Dividend, which is multiplied by an agreed Factor to produce a Deviation, which is used as the basis for adjusting the contract. The parties acknowledge that in determining the Call Strike Price of the Transaction the parties have assumed that the Dividend scheduled to be paid by the Issuer to holders of record of the Shares, in the period set out in Column headed Relevant Period will equal per Share the amount stated in respect of such Relevant Period.

1.35.3 Used by:

- Complex type: EquityDerivativeLongFormBase

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="OptionFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pass through payments from the underlyer, such as dividends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendAdjustment" type="DividendAdjustment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dividend adjustment of the contract is driven by the
          difference between the Expected Dividend, and the Actual
          Dividend, which is multiplied by an agreed Factor to produce
```


a Deviation, which is used as the basis for adjusting the contract. The parties acknowledge that in determining the Call Strike Price of the Transaction the parties have assumed that the Dividend scheduled to be paid by the Issuer to holders of record of the Shares, in the period set out in Column headed Relevant Period will equal per Share the amount stated in respect of such Relevant Period.

</xsd:documentation>

</xsd:annotation>

</xsd:element>

</xsd:sequence>

</xsd:complexType>

1.36 PrincipalExchangeAmount

1.36.1 Description:

Specifies the principal exchange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document.

1.36.2 Contents:

Either

amountRelativeTo (exactly one occurrence; of the type AmountReference) Reference to an amount defined elsewhere in the document.

Or

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

Or

principalAmount (exactly one occurrence; of the type Money) Principal exchange amount when explicitly stated.

1.36.3 Used by:

- Complex type: PrincipalExchangeDescriptions

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the principal exchange amount, either by explicitly
      defining it, or by point to an amount defined somewhere else in
      the swap document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to an amount defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Principal exchange amount when explicitly stated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.37 PrincipalExchangeDescriptions

1.37.1 Description:

Specifies each of the characteristics of the principal exchange cashflows, in terms of paying/receiving counterparties, amounts and dates.

1.37.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

principalExchangeAmount (exactly one occurrence; of the type PrincipalExchangeAmount) Specifies the principal exchange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document.

principalExchangeDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Date on which each of the principal exchanges will take place. This date is either explicitly stated, or is defined by reference to another date in the swap document. In this latter case, it will typically refer to one other date of the equity leg: either the effective date (initial exchange), or the last payment date (final exchange).

1.37.3 Used by:

- Complex type: PrincipalExchangeFeatures

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeDescriptions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies each of the characteristics of the principal exchange
      cashflows, in terms of paying/receiving counterparties, amounts
      and dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the principal exchange amount, either by explicitly
          defining it, or by point to an amount defined somewhere else
          in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which each of the principal exchanges will take
          place. This date is either explicitly stated, or is defined by
          reference to another date in the swap document. In this
          latter case, it will typically refer to one other date of the
          equity leg: either the effective date (initial exchange), or
          the last payment date (final exchange).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.38 PrincipalExchangeFeatures

1.38.1 Description:

A type describing the principal exchange features of the equity swap.

1.38.2 Contents:

principalExchanges (zero or one occurrence; of the type PrincipalExchanges) The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur.

principalExchangeDescriptions (one or more occurrences; of the type PrincipalExchangeDescriptions) Specifies each of the characteristics of the principal exchange cashflows, in terms of paying/receiving counterparties, amounts and dates.

1.38.3 Used by:

- Complex type: ReturnSwapBase

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the principal exchange features of the equity
      swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="principalExchanges" type="PrincipalExchanges" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The true/false flags indicating whether initial, intermediate
          or final exchanges of principal should occur.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDescriptions" type="PrincipalExchangeDescriptions" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies each of the characteristics of the principal
          exchange cashflows, in terms of paying/receiving
          counterparties, amounts and dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.39 Representations

1.39.1 Description:

A type for defining ISDA 2002 Equity Derivative Representations.

1.39.2 Contents:

nonReliance (exactly one occurrence; of the type xsd:boolean) If true, then non reliance is applicable.

agreementsRegardingHedging (exactly one occurrence; of the type xsd:boolean) If true, then agreements regarding hedging are applicable.

indexDisclaimer (zero or one occurrence; of the type xsd:boolean) If present and true, then index disclaimer is applicable

additionalAcknowledgements (exactly one occurrence; of the type xsd:boolean) If true, then additional acknowledgements are applicable.

1.39.3 Used by:

- Complex type: ExtraordinaryEvents

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="Representations">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining ISDA 2002 Equity Derivative Representations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="nonReliance" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, then non reliance is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="agreementsRegardingHedging" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, then agreements regarding hedging are applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If present and true, then index disclaimer is applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalAcknowledgements" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, then additional acknowledgements are applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.40 Return

1.40.1 Description:

A type describing the dividend return conditions applicable to the swap.

1.40.2 Contents:

returnType (exactly one occurrence; of the type ReturnTypeEnum) Defines the type of return associated with the equity swap.

dividendConditions (zero or one occurrence; of the type DividendConditions) Specifies the conditions governing the payment of the dividends to the receiver of the equity return. With the exception of the dividend payout ratio, which is defined for each of the underlying components.

1.40.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

```
<xsd:complexType name="Return">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend return conditions applicable to
      the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="returnType" type="ReturnTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the type of return associated with the equity swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the conditions governing the payment of the
          dividends to the receiver of the equity return. With the
          exception of the dividend payout ratio, which is defined for
          each of the underlying components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.41 ReturnLeg

1.41.1 Description:

A type describing the return leg of a return type swap.

1.41.2 Contents:

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

- A base class for all return leg types with an underlyer.

rateOfReturn (exactly one occurrence; of the type ReturnLegValuation) Element named "valuation" in versions prior to FpML 4.2 Second Working Draft. Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the underlyer.

notional (exactly one occurrence; of the type ReturnSwapNotional) Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

amount (exactly one occurrence; of the type ReturnSwapAmount) Element named "equityAmount" in versions prior to FpML 4.2 Second Working Draft. Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For equity swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

return (exactly one occurrence; of the type Return) Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the amounts.

notionalAdjustments (exactly one occurrence; of the type NotionalAdjustmentEnum) Specifies the conditions that govern the adjustment to the number of units of the equity swap.

fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

1.41.3 Used by:

- Element: returnLeg

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

```
<xsd:complexType name="ReturnLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return leg of a return type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="rateOfReturn" type="ReturnLegValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Element named "valuation" in versions prior to FpML 4.2
              Second Working Draft. Specifies the terms of the initial
              price of the return type swap and of the subsequent
              valuations of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically combine
              the actual amount (using the notional component defined
              by the FpML industry group) and the determination method.
              When used in the interest leg, the definition will
              typically point to the definition of the equity leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="amount" type="ReturnSwapAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element named "equityAmount" in versions prior to FpML
        4.2 Second Working Draft. Specifies, in relation to each
        Payment Date, the amount to which the Payment Date
        relates. For equity swaps this element is equivalent to
        the Equity Amount term as defined in the ISDA 2002 Equity
        Derivatives Definitions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="return" type="Return">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the conditions under which dividend affecting
        the underlying will be paid to the receiver of the
        amounts.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the conditions that govern the adjustment to
        the number of units of the equity swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A quanto or composite FX feature.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```


1.42 ReturnLegValuation

1.42.1 Description:

A type describing the initial and final valuation of the underlying.

1.42.2 Contents:

initialPrice (exactly one occurrence; of the type ReturnLegValuationPrice) Specifies the initial reference price of the underlying. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

notionalReset (exactly one occurrence; of the type xsd:boolean) Element named "equityNotionalReset" in versions prior to FpML 4.2 Second Working Draft. For equity swaps, this element is equivalent to the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions. The reference to the ISDA definition is either "Applicable" or "Inapplicable".

valuationPriceInterim (zero or one occurrence; of the type ReturnLegValuationPrice) Specifies the interim valuation price of the underlying. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

valuationPriceFinal (exactly one occurrence; of the type ReturnLegValuationPrice) Specifies the final valuation price of the underlying. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

paymentDates (exactly one occurrence; of the type ReturnSwapPaymentDates) Element named "equityPaymentDates" in versions prior to FpML 4.2 Second Working Draft. Specifies the payment dates of the swap.

exchangeTradedContractNearest (zero or one occurrence; of the type ExchangeTradedContract) References a Contract on the Exchange.

1.42.3 Used by:

- Complex type: ReturnLeg

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

```
<xsd:complexType name="ReturnLegValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the initial and final valuation of the
      underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialPrice" type="ReturnLegValuationPrice">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the initial reference price of the underlying. This
          price can be expressed either as an actual amount/currency,
          as a determination method, or by reference to another value
          specified in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalReset" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityNotionalReset" in versions prior to FpML
          4.2 Second Working Draft. For equity swaps, this element is
          equivalent to the term "Equity Notional Reset" as defined in
          the ISDA 2002 Equity Derivatives Definitions. The reference
          to the ISDA definition is either "Applicable" or
          "Inapplicable".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies the interim valuation price of the underlyer. This
    price can be expressed either as an actual amount/currency,
    as a determination method, or by reference to another value
    specified in the swap document.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the final valuation price of the underlyer. This
      price can be expressed either as an actual amount/currency,
      as a determination method, or by reference to another value
      specified in the swap document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element named "equityPaymentDates" in versions prior to FpML
      4.2 Second Working Draft. Specifies the payment dates of the
      swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      References a Contract on the Exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.43 ReturnLegValuationPrice

1.43.1 Description:

1.43.2 Contents:

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

- A type describing the strike price.

valuationRules (zero or one occurrence; of the type EquityValuation) Element named "equityValuation" in versions prior to FpML 4.2 Second Working Draft.

1.43.3 Used by:

- Complex type: ReturnLegValuation

1.43.4 Derived Types:

1.43.5 Figure:

1.43.6 Schema Fragment:

```
<xsd:complexType name="ReturnLegValuationPrice">
  <xsd:complexContent>
    <xsd:extension base="Price">
      <xsd:sequence>
        <xsd:element name="valuationRules" type="EquityValuation" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Element named "equityValuation" in versions prior to FpML
              4.2 Second Working Draft.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.44 ReturnSwap

1.44.1 Description:

A type describing return swaps including equity swaps (long form), total return swaps, and variance swaps.

1.44.2 Contents:

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

- A type describing the components that are common for return type swaps, including short and long form equity swaps representations.

additionalPayment (zero or more occurrences; of the type ReturnSwapAdditionalPayment) Specifies additional payment(s) between the principal parties to the trade. This component extends some of the features of the additionalPayment component developed by the FpML industry group. Appropriate discussions will determine whether it would be appropriate to extend the shared component in order to meet the further requirements of equity swaps.

earlyTermination (zero or more occurrences; of the type ReturnSwapEarlyTermination) Specifies, for one or for both the parties to the trade, the date from which it can early terminate it.

extraordinaryEvents (zero or one occurrence; of the type ExtraordinaryEvents) Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

1.44.3 Used by:

- Element: equitySwap
- Element: returnSwap

1.44.4 Derived Types:

1.44.5 Figure:

1.44.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing return swaps including equity swaps (long
      form), total return swaps, and variance swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies additional payment(s) between the principal
              parties to the trade. This component extends some of the
              features of the additionalPayment component developed by
              the FpML industry group. Appropriate discussions will
              determine whether it would be appropriate to extend the
              shared component in order to meet the further
              requirements of equity swaps.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0" maxOccurs="2">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, for one or for both the parties to the trade,
              the date from which it can early terminate it.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

affecting the issuer of those shares that may require the
 terms of the transaction to be adjusted.

 </xsd:documentation>
 </xsd:annotation>
 </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

1.45 ReturnSwapAdditionalPayment

1.45.1 Description:

A type describing the additional payment(s) between the principal parties to the trade. This component extends some of the features of the additionalPayment component previously developed in FpML. Appropriate discussions will determine whether it would be appropriate to extend the shared component in order to meet the further requirements of equity swaps.

1.45.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

additionalPaymentAmount (exactly one occurrence; of the type AdditionalPaymentAmount) Specifies the amount of the fee along with, when applicable, the formula that supports its determination.

additionalPaymentDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the value date of the fee payment/receipt.

paymentType (zero or one occurrence; of the type PaymentType) Classification of the payment

1.45.3 Used by:

- Complex type: ReturnSwap

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapAdditionalPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the additional payment(s) between the principal
      parties to the trade. This component extends some of the features
      of the additionalPayment component previously developed in FpML.
      Appropriate discussions will determine whether it would be
      appropriate to extend the shared component in order to meet the
      further requirements of equity swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the amount of the fee along with, when applicable,
          the formula that supports its determination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the value date of the fee payment/receipt.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Classification of the payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.46 ReturnSwapAmount

1.46.1 Description:

Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For Equity Swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

1.46.2 Contents:

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

- A type describing the amount that will paid or received on each of the payment dates. This type is used to define both the Equity Amount and the Interest Amount.

cashSettlement (exactly one occurrence; of the type xsd:boolean) If true, then cash settlement is applicable.

optionsExchangeDividends (zero or one occurrence; of the type xsd:boolean) If present and true, then options exchange dividends are applicable.

additionalDividends (zero or one occurrence; of the type xsd:boolean) If present and true, then additional dividends are applicable.

1.46.3 Used by:

- Complex type: DeprecatedVarianceAmount
- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg

1.46.4 Derived Types:

- Complex type: DeprecatedVarianceAmount

1.46.5 Figure:

1.46.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Payment Date, the amount to which
      the Payment Date relates. For Equity Swaps this element is
      equivalent to the Equity Amount term as defined in the ISDA 2002
      Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LegAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlement" type="xsd:boolean">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If true, then cash settlement is applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If present and true, then options exchange dividends are
              applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If present and true, then additional dividends are
              applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.47 ReturnSwapBase

1.47.1 Description:

A type describing the components that are common for return type swaps, including short and long form equity swaps representations.

1.47.2 Contents:

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

- The base type which all FpML products extend.

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

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

returnSwapLeg (one or more occurrences; of the type ReturnSwapLeg) An placeholder for the actual Return Swap Leg definition.

principalExchangeFeatures (zero or one occurrence; of the type PrincipalExchangeFeatures) This is used to document a Fully Funded Return Swap.

1.47.3 Used by:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

1.47.4 Derived Types:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

1.47.5 Figure:

1.47.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the components that are common for return type
      swaps, including short and long form equity swaps
      representations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              BuyerSeller.model has been included as an optional child
              of ReturnSwapBase to support the situation where an
              implementor wishes to indicate who has manufactured the
              Swap through representing them as the Seller. It may be
              removed in future major revisions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:group>
        <xsd:element ref="returnSwapLeg" maxOccurs="unbounded"/>
        <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This is used to document a Fully Funded Return Swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

1.48 ReturnSwapEarlyTermination

1.48.1 Description:

A type describing the date from which each of the party may be allowed to terminate the trade.

1.48.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) Reference to a party defined elsewhere in this document which may be allowed to terminate the trade.

startingDate (exactly one occurrence; of the type StartingDate) Specifies the date from which the early termination clause can be exercised.

1.48.3 Used by:

- Complex type: ReturnSwap

1.48.4 Derived Types:

1.48.5 Figure:

1.48.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapEarlyTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date from which each of the party may be
      allowed to terminate the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a party defined elsewhere in this document which
          may be allowed to terminate the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="startingDate" type="StartingDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the date from which the early termination clause
          can be exercised.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.49 ReturnSwapLeg

1.49.1 Description:

The abstract base class for all types of Return Swap Leg.

1.49.2 Contents:

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

- A supertype of leg. All swap legs extend this type.

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

paymentFrequency (zero or one occurrence; of the type Interval) DEPRECATED This element will be removed in the next FpML major version. Frequency at which this leg pays.

1.49.3 Used by:

- Element: returnSwapLeg
- Complex type: DeprecatedEquityLeg
- Complex type: DeprecatedVarianceLeg
- Complex type: InterestLeg
- Complex type: ReturnSwapLegUnderlyer

1.49.4 Derived Types:

- Complex type: DeprecatedEquityLeg
- Complex type: DeprecatedVarianceLeg
- Complex type: InterestLeg
- Complex type: ReturnSwapLegUnderlyer

1.49.5 Figure:

1.49.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types of Return Swap Leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0" fpml-annotation:depr
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              DEPRECATED This element will be removed in the next FpML
              major version. Frequency at which this leg pays.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:attribute name="legIdentifier" type="xsd:ID" fpml-annotation:deprecated="true" fpml-
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            DEPRECATED This element will be renamed to id in the next
            major FpML version.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.50 ReturnSwapLegUnderlyer

1.50.1 Description:

A base class for all return leg types with an underlyer.

1.50.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

effectiveDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.

terminationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlying component of the leg, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

1.50.3 Used by:

- Complex type: ReturnLeg

1.50.4 Derived Types:

- Complex type: ReturnLeg

1.50.5 Figure:

1.50.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapLegUnderlyer" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A base class for all return leg types with an underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of this leg of the swap.
              When defined in relation to a date specified somewhere
              else in the document (through the relativeDate
              component), this element will typically point to the
              effective date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the termination date of this leg of the swap.
              When defined in relation to a date specified somewhere
              else in the document (through the relativeDate
              component), this element will typically point to the
              termination date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlying component of the leg, which can
              be either one or many and consists in either equity,
              index or convertible bond component, or a combination of
```

```
        these.  
        </xsd:documentation>  
    </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:extension>  
</xsd:complexContent>  
</xsd:complexType>
```

1.51 ReturnSwapNotional

1.51.1 Description:

Specifies the notional of return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

1.51.2 Contents:

Either

amountRelativeTo (exactly one occurrence; of the type AmountReference) Reference to an amount defined elsewhere in this document.

Or

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

Or

notionalAmount (exactly one occurrence; of the type Money) The notional amount.

1.51.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: InterestLeg
- Complex type: ReturnLeg

1.51.4 Derived Types:

1.51.5 Figure:

1.51.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapNotional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional of return type swap. When used in the
      equity leg, the definition will typically combine the actual
      amount (using the notional component defined by the FpML industry
      group) and the determination method. When used in the interest
      leg, the definition will typically point to the definition of the
      equity leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to an amount defined elsewhere in this document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


1.52 ReturnSwapPaymentDates

1.52.1 Description:

A type describing the return payment dates of the swap.

1.52.2 Contents:

paymentDatesInterim (zero or one occurrence; of the type AdjustableOrRelativeDates) Element named "equityPaymentDatesInterim" in versions prior to FpML 4.2 Second Working Draft. Specifies the interim payment dates of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically refer to the valuation dates and add a lag corresponding to the settlement cycle of the underlying.

paymentDateFinal (exactly one occurrence; of the type AdjustableOrRelativeDate) Element named "equityPaymentDateFinal" in versions prior to FpML 4.2 Second Working Draft. Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically refer to the final valuation date and add a lag corresponding to the settlement cycle of the underlying.

1.52.3 Used by:

- Complex type: ReturnLegValuation

1.52.4 Derived Types:

1.52.5 Figure:

1.52.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return payment dates of the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDatesInterim" in versions prior
          to FpML 4.2 Second Working Draft. Specifies the interim
          payment dates of the swap. When defined in relation to a date
          specified somewhere else in the document (through the
          relativeDates component), this element will typically refer
          to the valuation dates and add a lag corresponding to the
          settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDateFinal" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDateFinal" in versions prior to
          FpML 4.2 Second Working Draft. Specifies the final payment
          date of the swap. When defined in relation to a date
          specified somewhere else in the document (through the
          relativeDate component), this element will typically refer to
          the final valuation date and add a lag corresponding to the
          settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.53 StartingDate

1.53.1 Description:

A type specifying the date from which the early termination clause can be exercised.

1.53.2 Contents:

Either

dateRelativeTo (exactly one occurrence; of the type DateReference) Reference to a date defined elsewhere in the document

Or

adjustableDate (exactly one occurrence; of the type AdjustableDate) Date from which early termination clause can be exercised

1.53.3 Used by:

- Complex type: DeprecatedVarianceAmount
- Complex type: ReturnSwapEarlyTermination

1.53.4 Derived Types:

1.53.5 Figure:

1.53.6 Schema Fragment:

```
<xsd:complexType name="StartingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type specifying the date from which the early termination
      clause can be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="dateRelativeTo" type="DateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a date defined elsewhere in the document
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date from which early termination clause can be exercised
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.54 StubCalculationPeriod

1.54.1 Description:

A type describing the Stub Calculation Period

1.54.2 Contents:

Either

finalStub (exactly one occurrence; of the type Stub)

1.54.3 Used by:

- Complex type: InterestLeg

1.54.4 Derived Types:

1.54.5 Figure:

1.54.6 Schema Fragment:

```
<xsd:complexType name="StubCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the Stub Calculation Period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice group between mandatory specification of initial stub
        and optional specification of final stub, or mandatory final
        stub.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="initialStub" type="Stub"/>
      <xsd:element name="finalStub" type="Stub" minOccurs="0"/>
    </xsd:sequence>
    <xsd:element name="finalStub" type="Stub"/>
  </xsd:choice>
</xsd:complexType>
```

1.55 Variance

1.55.1 Description:

A type describing the variance amount of a variance swap

1.55.2 Contents:

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

- Abstract base class for all calculation from observed values

varianceAmount (exactly one occurrence; of the type Money) Variance amount, which is a cash multiplier.
Either

volatilityStrikePrice (exactly one occurrence; of the type NonNegativeDecimal)

Or

varianceStrikePrice (exactly one occurrence; of the type NonNegativeDecimal)

varianceCap (zero or one occurrence; of the type xsd:boolean) If present and true, then variance cap is applicable.

unadjustedVarianceCap (zero or one occurrence; of the type PositiveDecimal) For use when varianceCap is applicable. Contains the scaling factor of the Variance Cap that can differ on a trade-by-trade basis in the European market. For example, a Variance Cap of $2.5^2 \times$ Variance Strike Price has an unadjustedVarianceCap of 2.5.

boundedVariance (zero or one occurrence; of the type BoundedVariance) Conditions which bound variance. The contract specifies one or more boundary levels. These levels are expressed as prices for confirmation purposes Underlyer price must be equal to or higher than Lower Barrier is known as Up Conditional Swap Underlyer price must be equal to or lower than Upper Barrier is known as Down Conditional Swap Underlyer price must be equal to or higher than Lower Barrier and must be equal to or lower than Upper Barrier is known as Barrier Conditional Swap.

exchangeTradedContractNearest (zero or one occurrence; of the type ExchangeTradedContract) Specification of the exchange traded contract nearest.

vegaNotionalAmount (zero or one occurrence; of the type xsd:decimal) Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised vol) and KVol (strike vol). It does not necessarily represent the Vega Risk of the trade.

1.55.3 Used by:

- Complex type: VarianceAmount

1.55.4 Derived Types:

1.55.5 Figure:

1.55.6 Schema Fragment:

```
<xsd:complexType name="Variance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the variance amount of a variance swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="CalculationFromObservation">
      <xsd:sequence>
        <xsd:element name="varianceAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Variance amount, which is a cash multiplier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice>
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

```

        Choice between expressing the strike as volatility or
        variance.
    </xsd:documentation>
</xsd:annotation>
<xsd:element name="volatilityStrikePrice" type="NonNegativeDecimal"/>
<xsd:element name="varianceStrikePrice" type="NonNegativeDecimal"/>
</xsd:choice>
<xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If present and true, then variance cap is applicable.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="unadjustedVarianceCap" type="PositiveDecimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For use when varianceCap is applicable. Contains the
            scaling factor of the Variance Cap that can differ on a
            trade-by-trade basis in the European market. For example,
            a Variance Cap of  $2.5^2$  x Variance Strike Price has an
            unadjustedVarianceCap of 2.5.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="boundedVariance" type="BoundedVariance" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Conditions which bound variance. The contract specifies
            one or more boundary levels. These levels are expressed
            as prices for confirmation purposes Underlyer price must
            be equal to or higher than Lower Barrier is known as Up
            Conditional Swap Underlyer price must be equal to or
            lower than Upper Barrier is known as Down Conditional
            Swap Underlyer price must be equal to or higher than
            Lower Barrier and must be equal to or lower than Upper
            Barrier is known as Barrier Conditional Swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specification of the exchange traded contract nearest.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Vega Notional represents the approximate gain/loss at
            maturity for a 1% difference between RVol (realised vol)
            and KVol (strike vol). It does not necessarily represent
            the Vega Risk of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

2 Global Elements

2.1 interestLeg

2.1.1 Description:

The fixed income amounts of the return type swap.

2.1.2 Contents:

Element interestLeg is defined by the complex type InterestLeg

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="interestLeg" type="InterestLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The fixed income amounts of the return type swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 returnLeg

2.2.1 Description:

Return amounts of the return type swap.

2.2.2 Contents:

Element returnLeg is defined by the complex type ReturnLeg

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Return amounts of the return type swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


2.3 returnSwap

2.3.1 Description:

Specifies the structure of a return type swap. It can represent equity swaps, total return swaps, variance swaps.

2.3.2 Contents:

Element returnSwap is defined by the complex type ReturnSwap

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a return type swap. It can represent
      equity swaps, total return swaps, variance swaps.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 returnSwapLeg

2.4.1 Description:

An placeholder for the actual Return Swap Leg definition.

2.4.2 Contents:

Element returnSwapLeg is defined by the complex type ReturnSwapLeg

2.4.3 Used by:

- Complex type: ReturnSwapBase

2.4.4 Substituted by:

- Element: equityLeg
- Element: interestLeg
- Element: returnLeg
- Element: varianceLeg

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual Return Swap Leg definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.5 varianceLeg

2.5.1 Description:

DEPRECATED This element will be removed in the next FpML major version. Return Swap model should not be used for Variance Swaps, use the Variance Swap Product. The variance leg of the return swap.

2.5.2 Contents:

Element varianceLeg is defined by the complex type DeprecatedVarianceLeg

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="varianceLeg" type="DeprecatedVarianceLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This element will be removed in the next FpML major
      version. Return Swap model should not be used for Variance Swaps,
      use the Variance Swap Product. The variance leg of the return
      swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Groups

3.1 Feature.model

3.1.1 Description:

A group containing Swap and Derivative features

3.1.2 Contents:

feature (zero or one occurrence; of the type OptionFeatures) Asian, Barrier, Knock and Pass Through features

fxFeature (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features

3.1.3 Used by:

- Complex type: EquityDerivativeBase

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="Feature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group containing Swap and Derivative features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feature" type="OptionFeatures" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Asian, Barrier, Knock and Pass Through features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Quanto, Composite, or Cross Currency FX features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-option-shared-4-4.xsd"/>
  <xsd:complexType name="AdditionalDisruptionEvents">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining ISDA 2002 Equity Derivative Additional
        Disruption Events
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="changeInLaw" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then change in law is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="insolvencyFiling" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then insolvency filing is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="hedgingDisruption" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then hedging disruption is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="lossOfStockBorrow" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then loss of stock borrow is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then increased cost of stock borrow is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="increasedCostOfHedging" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true, then increased cost of hedging is applicable
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="determiningPartyReference" type="PartyReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the party which determines additional
            disruption events
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdditionalPaymentAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the amount of the fee along with, when applicable,
        the formula that supports its determination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
</xsd:schema>
```

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<xsd:sequence>
  <xsd:element name="paymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency amount of the payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="formula" type="Formula" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies a formula, with its description and components.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AdjustableDateOrRelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date defined as subject to adjustment or
      defined in reference to another date through one or several
      date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified in relation to some other date defined in
          the document (the anchor date), where there is the
          opportunity to specify a combination of offset rules. This
          component will typically be used for defining the valuation
          date in relation to the payment date, as both the currency
          and the exchange holiday calendars need to be considered.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="BoundedCorrelation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing correlation bounds, which form a cap and a
      floor on the realized correlation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="minimumBoundaryPercent" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Minimum Boundary as a percentage of the Strike Price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumBoundaryPercent" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Maximum Boundary as a percentage of the Strike Price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BoundedVariance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing variance bounds, which are used to exclude
      money price values outside of the specified range In a Up
      Conditional Swap Underlyer price must be equal to or higher
      than Lower Barrier In a Down Conditional Swap Underlyer price
      must be equal to or lower than Upper Barrier In a Corridor
    </xsd:documentation>
  </xsd:annotation>

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        Conditional Swap Underlyer price must be equal to or higher
        than Lower Barrier and must be equal to or lower than Upper
        Barrier.
    </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
    <xsd:element name="realisedVarianceMethod" type="RealisedVarianceMethodEnum">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The contract specifies whether which price must satisfy the
                boundary condition.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="daysInRangeAdjustment" type="xsd:boolean">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The contract specifies whether the notional should be
                scaled by the Number of Days in Range divided by the
                Expected N. The number of Days in Ranges refers to the
                number of returns that contribute to the realized
                volatility.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="upperBarrier" type="NonNegativeDecimal" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                All observations above this price level will be excluded
                from the variance calculation.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="lowerBarrier" type="NonNegativeDecimal" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                All observations below this price level will be excluded
                from the variance calculation.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalculatedAmount" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An abstract base class for all calculated money amounts, which
            are in the currency of the cash multiplier of the calculation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the date on which a calculation or an observation
                will be performed for the purpose of calculating the
                amount.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationStartDate" type="AdjustableOrRelativeDate" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The start of the period over which observations are made
                which are used in the calculation Used when the observation
                start date differs from the trade date such as for forward
                starting swaps.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                If present and true, then options exchange dividends are
                applicable.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                If present and true, then additional dividends are
                applicable.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents the European Master Confirmation value of 'All
      Dividends' which, when applicable, signifies that, for a
      given Ex-Date, the daily observed Share Price for that day
      is adjusted (reduced) by the cash dividend and/or the cash
      value of any non cash dividend per Share (including
      Extraordinary Dividends) declared by the Issuer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalculationFromObservation" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all calculation from observed values
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:choice>
    <xsd:element name="initialLevel" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Contract will strike off this initial level
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="closingLevel" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true this contract will strike off the closing level
          of the default exchange traded contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expiringLevel" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true this contract will strike off the expiring level
          of the default exchange traded contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="expectedN" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Expected number of trading days
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Compounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the compounding method and the compounding rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="compoundingRate" type="CompoundingRate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines a compounding rate. The compounding interest can
        either point back to the interest calculation node on the
        Interest Leg, or be defined specifically.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CompoundingRate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a compounding rate. The compounding interest
            can either point back to the interest calculation node on the
            Interest Leg, or be defined specifically.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="interestLegRate" type="InterestCalculationReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the interest calculation node on the Interest
                    Leg.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="specificRate" type="InterestAccrualsMethod">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Defines a specific rate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:complexType name="Correlation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the correlation amount of a correlation swap
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="CalculationFromObservation">
            <xsd:sequence>
                <xsd:element name="notionalAmount" type="Money">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Notional amount, which is a cash multiplier
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="correlationStrikePrice" type="CorrelationValue">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Correlation Strike Price
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="boundedCorrelation" type="BoundedCorrelation" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Bounded Correlation
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="numberOfDataSeries" type="xsd:positiveInteger" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Number of data series, normal market practice is that
                            correlation data sets are drawn from geographic market
                            areas, such as America, Europe and Asia Pacific, each
                            of these geographic areas will have its own data series
                            to avoid contagion
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DeprecatedVariance" fpml-annotation:deprecated="true" fpml-annotation:
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            DEPRECATED This type will be removed in the next FpML major
            version. A type describing the variance amount of a variance
            swap.
        </xsd:documentation>
    </xsd:annotation>

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<xsd:sequence>
  <xsd:choice>
    <xsd:element name="initialLevel" type="xsd:decimal"/>
    <xsd:element name="closingLevel" type="xsd:boolean"/>
  </xsd:choice>
  <xsd:element name="varianceAmount" type="Money"/>
  <xsd:choice>
    <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
    <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
  </xsd:choice>
  <xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
  <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
  <xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        For use when varianceCap is applicable. Contains the
        scaling factor of the Variance Cap that can differ on a
        trade-by-trade basis in the European market. For example, a
        Variance Cap of 2.5^2 x Variance Strike Price has an
        unadjustedVarianceCap of 2.5.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Vega Notional represents the approximate gain/loss at
        maturity for a 1% difference between RVol (realised vol)
        and KVol (strike vol). It does not necessarily represent
        the Vega Risk of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DeprecatedVarianceAmount" fpml-annotation:deprecated="true" fpml-annot
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This type will be removed in the next FpML major
      version. Return Swap model should not be used for Variance
      Swaps, use the Variance Swap Product. Specifies, in relation to
      each Equity Payment Date, the amount to which the Equity
      Payment Date relates for Variance Swaps. Unless otherwise
      specified, this term has the meaning defined in the ISDA 2002
      Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Typically specified as a number of days following the
              valuation date, such as one settlement cycle following
              the valuation date. Number of days can vary in the
              European market.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The start of the period over which observations are
              made to determine the variance. Used when the date
              differs from the trade date such as for forward
              starting variance swaps.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Represents the European Master Confirmation value of
              "All Dividends" which, when applicable, signifies that,
              for a given Ex-Date, the daily observed Share Price for
              that day is adjusted (reduced) by the cash dividend
              and/or the cash value of any non cash dividend per
              Share (including Extraordinary Dividends) declared by
              the Issuer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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        </xsd:element>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DeprecatedVarianceLeg" fpml-annotation:deprecated="true" fpml-annotation:
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            DEPRECATED This type will be removed in the next FpML major
            version. Return Swap model should not be used for Variance
            Swaps, use the Variance Swap Product. A type describing the
            variance leg of the return swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
        <xsd:sequence>
            <xsd:element name="underlyer" type="Underlyer">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the underlyer of the leg.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="equityValuation" type="EquityValuation">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Valuation of the underlyer.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="equityAmount" type="DeprecatedVarianceAmount">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies, in relation to each Equity Payment Date, the
                        amount to which the Equity Payment Date relates. Unless
                        otherwise specified, this term has the meaning defined
                        in the ISDA 2002 Equity Derivatives Definitions.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DirectionalLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An abstract base class for all directional leg types with
            effective date, termination date, where a payer makes a stream
            of payments of greater than zero value to a receiver.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexContent>
    <xsd:extension base="Leg">
        <xsd:sequence>
            <xsd:group ref="PayerReceiver.model"/>
            <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the effective date of this leg of the swap.
                        When defined in relation to a date specified somewhere
                        else in the document (through the relativeDate
                        component), this element will typically point to the
                        effective date of the other leg of the swap.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="terminationDate" type="AdjustableOrRelativeDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the termination date of this leg of the swap.
                        When defined in relation to a date specified somewhere
                        else in the document (through the relativeDate
                        component), this element will typically point to the
                        termination date of the other leg of the swap.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
        <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
</xsd:complexContent>

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</xsd:complexType>
<xsd:complexType name="DirectionalLegUnderlyer" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all directional leg types with
      effective date, termination date, and underlyer where a payer
      makes a stream of payments of greater than zero value to a
      receiver.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlyer of the leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="OptionSettlement.model"/>
        <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Quanto, Composite, or Cross Currency FX features.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DirectionalLegUnderlyerValuation" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract base class for all directional leg types with
      effective date, termination date, and underlyer, where a payer
      makes a stream of payments of greater than zero value to a
      receiver.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="valuation" type="EquityValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Valuation of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DividendAdjustment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Container for Dividend Adjustment Periods, which are used to
      calculate the Deviation between Expected Dividend and Actual
      Dividend in that Period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dividendPeriod" type="DividendPeriodDividend" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A single Dividend Adjustment Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DividendPeriod" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class of all time bounded dividend period types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedStartDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">

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        Unadjusted inclusive dividend period start date.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="unadjustedEndDate" type="IdentifiedDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Unadjusted inclusive dividend period end date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Date adjustments for all unadjusted dates in this dividend
            period.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="underlyerReference" type="AssetReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to the underlyer which is paying dividends. This
            should be used in all cases, and must be used where there
            are multiple underlying assets, to avoid any ambiguity
            about which asset the dividend period relates to.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="DividendPeriodDividend">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A time bounded dividend period, with an expected dividend for
            each period.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="DividendPeriod">
            <xsd:sequence>
                <xsd:element name="dividend" type="Money">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Expected dividend in this period.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="multiplier" type="PositiveDecimal">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Multiplier is a percentage value which is used to
                            produce Deviation by multiplying the difference between
                            Expected Dividend and Actual Dividend Deviation =
                            Multiplier * (Expected Dividend – Actual Dividend).
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityCorporateEvents">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining the merger events and their treatment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="shareForShare" type="ShareExtraordinaryEventEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The consideration paid for the original shares following
                    the Merger Event consists wholly of new shares.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="shareForOther" type="ShareExtraordinaryEventEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The consideration paid for the original shares following
                    the Merger Event consists wholly of cash/securities other

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        than new shares.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="shareForCombined" type="ShareExtraordinaryEventEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The consideration paid for the original shares following
            the Merger Event consists of both cash/securities and new
            shares.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityPremium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type used to describe the amount paid for an equity option.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Forward start Premium type
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentAmount" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The currency amount of the payment.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The payment date. This date is subject to adjustment in
                    accordance with any applicable business day convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies whether or not the premium is to be paid in the
                    style of payments under an interest rate swap contract.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="pricePerOption" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The amount of premium to be paid expressed as a function of
                    the number of options.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The amount of premium to be paid expressed as a percentage
                    of the notional value of the transaction. A percentage of
                    5% would be expressed as 0.05.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityStrike">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining the strike price for an equity option. The
            strike price is either: (i) in respect of an index option
            transaction, the level of the relevant index specified or
            otherwise determined in the transaction; or (ii) in respect of
            a share option transaction, the price per share specified or
            otherwise determined in the transaction. This can be expressed
            either as a percentage of notional amount or as an absolute
            value.
        </xsd:documentation>
    </xsd:annotation>

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</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:choice>
    <xsd:element name="strikePrice" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level at which the option has been struck.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="strikePercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level expressed as a percentage of the
            forward starting spot price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="strikeDeterminationDate" type="AdjustableOrRelativeDate" minOccurs="1">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date on which the strike is determined, where this
            is not the effective date of a forward starting option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning
            as defined in the ISDA 2002 Equity Derivatives
            Definitions.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the interim equity valuation dates of the swap.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time of day at which the calculation agent values the
          underlying, for example the official closing time of the
          exchange.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specific time of day at which the calculation agent
          values the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The official settlement price as announced by the related
    exchange is applicable, in accordance with the ISDA 2002
    definitions.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, defines market events affecting
      the issuer of those shares that may require the terms of the
      transaction to be adjusted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Occurs when the underlying ceases to exist following a
        merger between the Issuer and another company.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        If present and true, then tender offer is applicable.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        ISDA 2002 Equity Tender Offer Events.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        If present and true, then composition of combined
        consideration is applicable.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        ISDA 2002 Equity Index Adjustment Events.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          ISDA 2002 Equity Additional Disruption Events.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToDeliver" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true, failure to deliver is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:element name="representations" type="Representations" minOccurs="0">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    ISDA 2002 Equity Derivative Representations.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The terms "Nationalisation" and "Insolvency" have the
      meaning as defined in the ISDA 2002 Equity Derivatives
      Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The term "Delisting" has the meaning defined in the ISDA
      2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="IndexAdjustmentEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the specification of the consequences of Index Events
      as defined by the 2002 ISDA Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="indexModification" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index modification.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexCancellation" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index cancellation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexDisruption" type="IndexEventConsequenceEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Consequence of index disruption.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg of
      the equity swap. Includes the floating or fixed rate
      calculation definitions, along with the determination of the
      day count fraction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence>
        <xsd:element name="dayCountFraction" type="DayCountFraction">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count fraction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="compounding" type="Compounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines compounding rates on the Interest Leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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        <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
</xsd:complexType>
</xsd:complexType>
<xsd:complexType name="InterestCalculationReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to an interest calculation component.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestCalculationReference"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the fixed income leg of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapLeg">
            <xsd:sequence>
                <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPeriodDates">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="notional" type="ReturnSwapNotional">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="interestAmount" type="LegAmount">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies, in relation to each Interest Payment Date, the amount to which the Interest Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2000 ISDA Definitions.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="interestCalculation" type="InterestCalculation">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the calculation method of the interest rate leg of the equity swap. Includes the floating or fixed rate calculation definitions, along with the determination of the day count fraction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the stub calculation period
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLegCalculationPeriodDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the

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    InterestPeriodDates identifier.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the effective date of the equity swap. This
        global element is valid within the equity swaps namespace.
        Within the FpML namespace, another effectiveDate global
        element has been defined, that is different in the sense
        that it does not propose the choice of referring to another
        date in the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the termination date of the equity swap. This
        global element is valid within the equity swaps namespace.
        Within the FpML namespace, another terminationDate global
        element has been defined, that is different in the sense
        that it does not propose the choice of referring to another
        date in the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestLegResetDates" type="InterestLegResetDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the reset dates of the interest leg of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the payment dates of the interest leg of the
        swap. When defined in relation to a date specified
        somewhere else in the document (through the relativeDates
        component), this element will typically point to the
        payment dates of the equity leg of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the calculation period dates of the interest leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestLeg">
      </xsd:attribute>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLegResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="InterestLegCalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>

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<xsd:element name="resetFrequency" type="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Initial fixing date expressed as an offset to another date
      defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fixingDates" type="AdjustableDatesOrRelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the fixing date relative to the reset date in
      terms of a business days offset, or by providing a series
      of adjustable dates
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LegAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the amount that will paid or received on each
      of the payment dates. This type is used to define both the
      Equity Amount and the Interest Amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:choice minOccurs="0">
  <xsd:element name="currency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="determinationMethod" type="DeterminationMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the method according to which an amount or a
        date is determined.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currencyReference" type="IdentifiedCurrencyReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Currency in which the payment relating to the leg amount
      (equity amount or interest amount) or the dividend will be
      denominated.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="referenceAmount" type="ReferenceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the reference Amount when this term either
      corresponds to the standard ISDA Definition (either the
      2002 Equity Definition for the Equity Amount, or the 2000
      Definition for the Interest Amount), or points to a term
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

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        defined elsewhere in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="formula" type="Formula">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies a formula, with its description and components.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="encodedDescription" type="xsd:base64Binary">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Description of the leg amount when represented through an
            encoded image.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="variance" type="DeprecatedVariance" fpml-annotation:deprecated="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            DEPRECATED This element will be removed in the next FpML
            major version. Return Swap model should not be used for
            Variance Swaps, use the Variance Swap Product. Specifies
            Variance for Variance Leg.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the date on which a calculation or an observation
            will be performed for the purpose of defining the Equity
            Amount, and in accordance to the definition terms of this
            latter.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MakeWholeProvisions">
    <xsd:annotation>
        <xsd:documentation>
            A type to hold early exercise provisions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="makeWholeDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Date through which option can not be exercised without
                    penalty.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="recallSpread" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Spread used if exercised before make whole date. Early
                    termination penalty. Expressed in bp, e.g. 25 bp.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="NettedSwapBase" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An abstract base class for all swap types which have a single
            netted leg, such as Variance Swaps, and Correlation Swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:element name="additionalPayment" type="ClassifiedPayment" minOccurs="0" maxOccurs="1">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies additional payment(s) between the principal
                            parties to the netted swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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        </xsd:annotation>
      </xsd:element>
      <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Where the underlying is shares, specifies events
            affecting the issuer of those shares that may require
            the terms of the transaction to be adjusted.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pass through payments from the underlyer, such as
          dividends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendAdjustment" type="DividendAdjustment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dividend adjustment of the contract is driven by the
          difference between the Expected Dividend, and the Actual
          Dividend, which is multiplied by an agreed Factor to
          produce a Deviation, which is used as the basis for
          adjusting the contract. The parties acknowledge that in
          determining the Call Strike Price of the Transaction the
          parties have assumed that the Dividend scheduled to be paid
          by the Issuer to holders of record of the Shares, in the
          period set out in Column headed Relevant Period will equal
          per Share the amount stated in respect of such Relevant
          Period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the principal exchange amount, either by explicitly
      defining it, or by point to an amount defined somewhere else in
      the swap document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to an amount defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="determinationMethod" type="DeterminationMethod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the method according to which an amount or a date
            is determined.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="principalAmount" type="Money">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Principal exchange amount when explicitly stated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeDescriptions">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies each of the characteristics of the principal exchange
            cashflows, in terms of paying/receiving counterparties, amounts
            and dates.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the principal exchange amount, either by
                    explicitly defining it, or by point to an amount defined
                    somewhere else in the swap document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Date on which each of the principal exchanges will take
                    place. This date is either explicitly stated, or is defined
                    by reference to another date in the swap document. In this
                    latter case, it will typically refer to one other date of
                    the equity leg: either the effective date (initial
                    exchange), or the last payment date (final exchange).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeFeatures">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the principal exchange features of the equity
            swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="principalExchanges" type="PrincipalExchanges" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The true/false flags indicating whether initial,
                    intermediate or final exchanges of principal should occur.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalExchangeDescriptions" type="PrincipalExchangeDescriptions" ma
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies each of the characteristics of the principal
                    exchange cashflows, in terms of paying/receiving
                    counterparties, amounts and dates.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Representations">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

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    A type for defining ISDA 2002 Equity Derivative
    Representations.
  </xsd:documentation>
</xsd:annotation>
</xsd:sequence>
<xsd:element name="nonReliance" type="xsd:boolean">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If true, then non reliance is applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="agreementsRegardingHedging" type="xsd:boolean">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If true, then agreements regarding hedging are applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If present and true, then index disclaimer is applicable
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="additionalAcknowledgements" type="xsd:boolean">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If true, then additional acknowledgements are applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Return">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend return conditions applicable to
      the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="returnType" type="ReturnTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the type of return associated with the equity swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the conditions governing the payment of the
          dividends to the receiver of the equity return. With the
          exception of the dividend payout ratio, which is defined
          for each of the underlying components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return leg of a return type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="rateOfReturn" type="ReturnLegValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Element named "valuation" in versions prior to FpML 4.2
              Second Working Draft. Specifies the terms of the
              initial price of the return type swap and of the
              subsequent valuations of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            Specifies the notional of a return type swap. When used
            in the equity leg, the definition will typically
            combine the actual amount (using the notional component
            defined by the FpML industry group) and the
            determination method. When used in the interest leg,
            the definition will typically point to the definition
            of the equity leg.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="amount" type="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityAmount" in versions prior to FpML
            4.2 Second Working Draft. Specifies, in relation to
            each Payment Date, the amount to which the Payment Date
            relates. For equity swaps this element is equivalent to
            the Equity Amount term as defined in the ISDA 2002
            Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="return" type="Return">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions under which dividend affecting
            the underlyer will be paid to the receiver of the
            amounts.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions that govern the adjustment to
            the number of units of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quanto or composite FX feature.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnLegValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the initial and final valuation of the
            underlyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="initialPrice" type="ReturnLegValuationPrice">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the initial reference price of the underlyer.
                This price can be expressed either as an actual
                amount/currency, as a determination method, or by reference
                to another value specified in the swap document.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalReset" type="xsd:boolean">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Element named "equityNotionalReset" in versions prior to
                FpML 4.2 Second Working Draft. For equity swaps, this
                element is equivalent to the term "Equity Notional Reset"
                as defined in the ISDA 2002 Equity Derivatives Definitions.
                The reference to the ISDA definition is either "Applicable"
                or "Inapplicable".
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0">
        <xsd:annotation>

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    <xsd:documentation xml:lang="en">
        Specifies the interim valuation price of the underlyer.
        This price can be expressed either as an actual
        amount/currency, as a determination method, or by reference
        to another value specified in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the final valuation price of the underlyer. This
            price can be expressed either as an actual amount/currency,
            as a determination method, or by reference to another value
            specified in the swap document.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityPaymentDates" in versions prior to
            FpML 4.2 Second Working Draft. Specifies the payment dates
            of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            References a Contract on the Exchange.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnLegValuationPrice">
    <xsd:complexContent>
        <xsd:extension base="Price">
            <xsd:sequence>
                <xsd:element name="valuationRules" type="EquityValuation" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Element named "equityValuation" in versions prior to
                            FpML 4.2 Second Working Draft.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwap">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing return swaps including equity swaps (long
            form), total return swaps, and variance swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapBase">
            <xsd:sequence>
                <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies additional payment(s) between the principal
                            parties to the trade. This component extends some of
                            the features of the additionalPayment component
                            developed by the FpML industry group. Appropriate
                            discussions will determine whether it would be
                            appropriate to extend the shared component in order to
                            meet the further requirements of equity swaps.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies, for one or for both the parties to the
                            trade, the date from which it can early terminate it.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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<xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, specifies events
      affecting the issuer of those shares that may require
      the terms of the transaction to be adjusted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAdditionalPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the additional payment(s) between the
      principal parties to the trade. This component extends some of
      the features of the additionalPayment component previously
      developed in FpML. Appropriate discussions will determine
      whether it would be appropriate to extend the shared component
      in order to meet the further requirements of equity swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the amount of the fee along with, when
          applicable, the formula that supports its determination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the value date of the fee payment/receipt.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Classification of the payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Payment Date, the amount to
      which the Payment Date relates. For Equity Swaps this element
      is equivalent to the Equity Amount term as defined in the ISDA
      2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LegAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlement" type="xsd:boolean">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If true, then cash settlement is applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If present and true, then options exchange dividends
              are applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If present and true, then additional dividends are
              applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapBase" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the components that are common for return
            type swaps, including short and long form equity swaps
            representations.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            BuyerSeller.model has been included as an optional
                            child of ReturnSwapBase to support the situation where
                            an implementor wishes to indicate who has manufactured
                            the Swap through representing them as the Seller. It
                            may be removed in future major revisions.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:group>
                <xsd:element ref="returnSwapLeg" maxOccurs="unbounded"/>
                <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            This is used to document a Fully Funded Return Swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapEarlyTermination">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the date from which each of the party may be
            allowed to terminate the trade.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="partyReference" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to a party defined elsewhere in this document
                    which may be allowed to terminate the trade.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="startingDate" type="StartingDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the date from which the early termination clause
                    can be exercised.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The abstract base class for all types of Return Swap Leg.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Leg">
            <xsd:sequence>
                <xsd:group ref="PayerReceiver.model"/>
                <xsd:element name="paymentFrequency" type="Interval" minOccurs="0" fpml-annotation:deprecated="true">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            DEPRECATED This element will be removed in the next
                            FpML major version. Frequency at which this leg pays.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="legIdentifier" type="xsd:ID" fpml-annotation:deprecated="true" fpml-annotation:documentation="DEPRECATED This element will be renamed to id in the next major FpML version." />
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This element will be renamed to id in the next major FpML version.
    </xsd:documentation>
  </xsd:annotation>
</xsd:attribute>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapLegUnderlyer" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A base class for all return leg types with an underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the termination date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlying component of the leg, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapNotional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional of return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to an amount defined elsewhere in this document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>

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```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notionalAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The notional amount.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ReturnSwapPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return payment dates of the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDatesInterim" in versions prior
          to FpML 4.2 Second Working Draft. Specifies the interim
          payment dates of the swap. When defined in relation to a
          date specified somewhere else in the document (through the
          relativeDates component), this element will typically refer
          to the valuation dates and add a lag corresponding to the
          settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDateFinal" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDateFinal" in versions prior to
          FpML 4.2 Second Working Draft. Specifies the final payment
          date of the swap. When defined in relation to a date
          specified somewhere else in the document (through the
          relativeDate component), this element will typically refer
          to the final valuation date and add a lag corresponding to
          the settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StartingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type specifying the date from which the early termination
      clause can be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="dateRelativeTo" type="DateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a date defined elsewhere in the document
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date from which early termination clause can be exercised
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="StubCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the Stub Calculation Period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice group between mandatory specification of initial stub
        and optional specification of final stub, or mandatory final

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        stub.
    </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
    <xsd:element name="initialStub" type="Stub"/>
    <xsd:element name="finalStub" type="Stub" minOccurs="0"/>
</xsd:sequence>
    <xsd:element name="finalStub" type="Stub"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="Variance">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the variance amount of a variance swap
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="CalculationFromObservation">
            <xsd:sequence>
                <xsd:element name="varianceAmount" type="Money">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Variance amount, which is a cash multiplier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:choice>
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Choice between expressing the strike as volatility or
                            variance.
                        </xsd:documentation>
                    </xsd:annotation>
                    <xsd:element name="volatilityStrikePrice" type="NonNegativeDecimal"/>
                    <xsd:element name="varianceStrikePrice" type="NonNegativeDecimal"/>
                </xsd:choice>
                <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            If present and true, then variance cap is applicable.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="unadjustedVarianceCap" type="PositiveDecimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            For use when varianceCap is applicable. Contains the
                            scaling factor of the Variance Cap that can differ on a
                            trade-by-trade basis in the European market. For
                            example, a Variance Cap of 2.5^2 x Variance Strike
                            Price has an unadjustedVarianceCap of 2.5.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="boundedVariance" type="BoundedVariance" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Conditions which bound variance. The contract specifies
                            one or more boundary levels. These levels are expressed
                            as prices for confirmation purposes Underlyer price
                            must be equal to or higher than Lower Barrier is known
                            as Up Conditional Swap Underlyer price must be equal to
                            or lower than Upper Barrier is known as Down
                            Conditional Swap Underlyer price must be equal to or
                            higher than Lower Barrier and must be equal to or lower
                            than Upper Barrier is known as Barrier Conditional
                            Swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specification of the exchange traded contract nearest.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Vega Notional represents the approximate gain/loss at
                            maturity for a 1% difference between RVol (realised
                            vol) and KVol (strike vol). It does not necessarily

```



```

        represent the Vega Risk of the trade.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="interestLeg" type="InterestLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The fixed income amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Return amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a return type swap. It can represent
            equity swaps, total return swaps, variance swaps.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An placeholder for the actual Return Swap Leg definition.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="varianceLeg" type="DeprecatedVarianceLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            DEPRECATED This element will be removed in the next FpML major
            version. Return Swap model should not be used for Variance
            Swaps, use the Variance Swap Product. The variance leg of the
            return swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:group name="Feature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A group containing Swap and Derivative features
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="feature" type="OptionFeatures" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Asian, Barrier, Knock and Pass Through features
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Quanto, Composite, or Cross Currency FX features
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Foreign Exchange Component Definitions

Version: 4.4

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

Latest Version:

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Table Of Contents

1	Global Complex Types	8
1.1	CutName	9
1.1.1	Description:	9
1.1.2	Contents:	9
1.1.3	Used by:	9
1.1.4	Derived Types:	9
1.1.5	Figure:	9
1.1.6	Schema Fragment:	9
1.2	ExchangeRate	10
1.2.1	Description:	10
1.2.2	Contents:	10
1.2.3	Used by:	10
1.2.4	Derived Types:	10
1.2.5	Figure:	10
1.2.6	Schema Fragment:	10
1.3	ExpiryDateTime	12
1.3.1	Description:	12
1.3.2	Contents:	12
1.3.3	Used by:	12
1.3.4	Derived Types:	12
1.3.5	Figure:	12
1.3.6	Schema Fragment:	12
1.4	FxAmericanTrigger	13
1.4.1	Description:	13
1.4.2	Contents:	13
1.4.3	Used by:	13
1.4.4	Derived Types:	13
1.4.5	Figure:	13
1.4.6	Schema Fragment:	13
1.5	FxAverageRateObservationDate	15
1.5.1	Description:	15
1.5.2	Contents:	15
1.5.3	Used by:	15
1.5.4	Derived Types:	15
1.5.5	Figure:	15
1.5.6	Schema Fragment:	15
1.6	FxAverageRateObservationSchedule	16
1.6.1	Description:	16
1.6.2	Contents:	16
1.6.3	Used by:	16
1.6.4	Derived Types:	16
1.6.5	Figure:	16
1.6.6	Schema Fragment:	16
1.7	FxAverageRateOption	17
1.7.1	Description:	17
1.7.2	Contents:	17
1.7.3	Used by:	18
1.7.4	Derived Types:	18
1.7.5	Figure:	18
1.7.6	Schema Fragment:	18
1.8	FxBarrier	21
1.8.1	Description:	21
1.8.2	Contents:	21
1.8.3	Used by:	21
1.8.4	Derived Types:	21
1.8.5	Figure:	21
1.8.6	Schema Fragment:	21
1.9	FxBarrierOption	23
1.9.1	Description:	23
1.9.2	Contents:	23

1.9.3	Used by:	23
1.9.4	Derived Types:	23
1.9.5	Figure:	23
1.9.6	Schema Fragment:	23
1.10	FxDigitalOption	25
1.10.1	Description:	25
1.10.2	Contents:	25
1.10.3	Used by:	25
1.10.4	Derived Types:	25
1.10.5	Figure:	25
1.10.6	Schema Fragment:	25
1.11	FxEuropeanTrigger	28
1.11.1	Description:	28
1.11.2	Contents:	28
1.11.3	Used by:	28
1.11.4	Derived Types:	28
1.11.5	Figure:	28
1.11.6	Schema Fragment:	28
1.12	FxLeg	30
1.12.1	Description:	30
1.12.2	Contents:	30
1.12.3	Used by:	30
1.12.4	Derived Types:	30
1.12.5	Figure:	30
1.12.6	Schema Fragment:	30
1.13	FxOptionLeg	32
1.13.1	Description:	32
1.13.2	Contents:	32
1.13.3	Used by:	32
1.13.4	Derived Types:	32
1.13.5	Figure:	32
1.13.6	Schema Fragment:	32
1.14	FxOptionPayout	34
1.14.1	Description:	34
1.14.2	Contents:	34
1.14.3	Used by:	34
1.14.4	Derived Types:	34
1.14.5	Figure:	34
1.14.6	Schema Fragment:	34
1.15	FxOptionPremium	35
1.15.1	Description:	35
1.15.2	Contents:	35
1.15.3	Used by:	35
1.15.4	Derived Types:	35
1.15.5	Figure:	35
1.15.6	Schema Fragment:	35
1.16	FxStrikePrice	37
1.16.1	Description:	37
1.16.2	Contents:	37
1.16.3	Used by:	37
1.16.4	Derived Types:	37
1.16.5	Figure:	37
1.16.6	Schema Fragment:	37
1.17	FxSwap	38
1.17.1	Description:	38
1.17.2	Contents:	38
1.17.3	Used by:	38
1.17.4	Derived Types:	38
1.17.5	Figure:	38
1.17.6	Schema Fragment:	38
1.18	ObservedRates	39
1.18.1	Description:	39
1.18.2	Contents:	39
1.18.3	Used by:	39

1.18.4	Derived Types:	39
1.18.5	Figure:	39
1.18.6	Schema Fragment:	39
1.19	PremiumQuote	40
1.19.1	Description:	40
1.19.2	Contents:	40
1.19.3	Used by:	40
1.19.4	Derived Types:	40
1.19.5	Figure:	40
1.19.6	Schema Fragment:	40
1.20	QuotedAs	41
1.20.1	Description:	41
1.20.2	Contents:	41
1.20.3	Used by:	41
1.20.4	Derived Types:	41
1.20.5	Figure:	41
1.20.6	Schema Fragment:	41
1.21	SideRate	42
1.21.1	Description:	42
1.21.2	Contents:	42
1.21.3	Used by:	42
1.21.4	Derived Types:	42
1.21.5	Figure:	42
1.21.6	Schema Fragment:	42
1.22	SideRates	44
1.22.1	Description:	44
1.22.2	Contents:	44
1.22.3	Used by:	44
1.22.4	Derived Types:	44
1.22.5	Figure:	44
1.22.6	Schema Fragment:	44
1.23	TermDeposit	45
1.23.1	Description:	45
1.23.2	Contents:	45
1.23.3	Used by:	45
1.23.4	Derived Types:	45
1.23.5	Figure:	45
1.23.6	Schema Fragment:	45
2	Global Elements	47
2.1	fxAverageRateOption	48
2.1.1	Description:	48
2.1.2	Contents:	48
2.1.3	Used by:	48
2.1.4	Substituted by:	48
2.1.5	Figure:	48
2.1.6	Schema Fragment:	48
2.2	fxBarrierOption	49
2.2.1	Description:	49
2.2.2	Contents:	49
2.2.3	Used by:	49
2.2.4	Substituted by:	49
2.2.5	Figure:	49
2.2.6	Schema Fragment:	49
2.3	fxDigitalOption	50
2.3.1	Description:	50
2.3.2	Contents:	50
2.3.3	Used by:	50
2.3.4	Substituted by:	50
2.3.5	Figure:	50
2.3.6	Schema Fragment:	50
2.4	fxSimpleOption	51
2.4.1	Description:	51
2.4.2	Contents:	51
2.4.3	Used by:	51

2.4.4	Substituted by:	51
2.4.5	Figure:	51
2.4.6	Schema Fragment:	51
2.5	fxSingleLeg	52
2.5.1	Description:	52
2.5.2	Contents:	52
2.5.3	Used by:	52
2.5.4	Substituted by:	52
2.5.5	Figure:	52
2.5.6	Schema Fragment:	52
2.6	fxSwap	53
2.6.1	Description:	53
2.6.2	Contents:	53
2.6.3	Used by:	53
2.6.4	Substituted by:	53
2.6.5	Figure:	53
2.6.6	Schema Fragment:	53
2.7	termDeposit	54
2.7.1	Description:	54
2.7.2	Contents:	54
2.7.3	Used by:	54
2.7.4	Substituted by:	54
2.7.5	Figure:	54
2.7.6	Schema Fragment:	54
3	Schema listing	55

1 Global Complex Types

1.1 CutName

1.1.1 Description:

Allows for an expiryDateTime cut to be described by name.

1.1.2 Contents:

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

-

1.1.3 Used by:

- Complex type: ExpiryDateTime

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="CutName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Allows for an expiryDateTime cut to be described by name.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="cutNameScheme" type="xsd:anyURI" default="http://www.fpml.org/coding
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.2 ExchangeRate

1.2.1 Description:

A type that is used for describing the exchange rate for a particular transaction.

1.2.2 Contents:

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

- A type describing the rate of a currency conversion: pair of currency, quotation mode and exchange rate.

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

forwardPoints (zero or one occurrence; of the type xsd:decimal) 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.

sideRates (zero or one occurrence; of the type SideRates) An optional element that allow for definition of rates against base currency for non-base currency FX contracts.

1.2.3 Used by:

- Complex type: FxLeg

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="ExchangeRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing the exchange rate for a
      particular transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxRate">
      <xsd:sequence>
        <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An optional element used for FX forwards and certain
              types of FX OTC options. For deals consumated in the FX
              Forwards Market, this represents the current market rate
              for a particular currency pair. For barrier and
              digital/binary options, it can be useful to include the
              spot rate at the time the option was executed to make it
              easier to know whether the option needs to move "up" or
              "down" to be triggered.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="forwardPoints" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:element name="sideRates" type="SideRates" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An optional element that allow for definition of rates
      against base currency for non-base currency FX contracts.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.3 ExpiryDateTime

1.3.1 Description:

A type that describes the date and time in a location of the option expiry. In the case of American options this is the latest possible expiry date and time.

1.3.2 Contents:

expiryDate (exactly one occurrence; of the type `xsd:date`) Represents a standard expiry date as defined for an FX OTC option.

expiryTime (exactly one occurrence; of the type `BusinessCenterTime`)

cutName (zero or one occurrence; of the type `CutName`)

1.3.3 Used by:

- Complex type: `FxAverageRateOption`
- Complex type: `FxDigitalOption`
- Complex type: `FxOptionLeg`

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="ExpiryDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the date and time in a location of the
      option expiry. In the case of American options this is the latest
      possible expiry date and time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expiryDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Represents a standard expiry date as defined for an FX OTC
          option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expiryTime" type="BusinessCenterTime"/>
    <xsd:element name="cutName" type="CutName" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

1.4 FxAmericanTrigger

1.4.1 Description:

A type that defines a particular type of payout in an FX OTC exotic option. An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.

1.4.2 Contents:

touchCondition (exactly one occurrence; of the type TouchConditionEnum) The binary condition that applies to an American-style trigger. There can only be two domain values for this element: "touch" or "no touch".

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

triggerRate (exactly one occurrence; of the type xsd:decimal) The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred.

informationSource (one or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

observationStartDate (zero or one occurrence; of the type xsd:date) The start of the period over which observations are made to determine whether a trigger has occurred.

observationEndDate (zero or one occurrence; of the type xsd:date) The end of the period over which observations are made to determine whether a trigger event has occurred.

1.4.3 Used by:

- Complex type: FxDigitalOption

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="FxAmericanTrigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that defines a particular type of payout in an FX OTC
      exotic option. An American trigger occurs if the trigger criteria
      are met at any time from the initiation to the maturity of the
      option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="touchCondition" type="TouchConditionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The binary condition that applies to an American-style
          trigger. There can only be two domain values for this
          element: "touch" or "no touch".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The information source where a published or displayed market
      rate will be obtained, e.g. Telerate Page 3750.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationStartDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The start of the period over which observations are made to
      determine whether a trigger has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationEndDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The end of the period over which observations are made to
      determine whether a trigger event has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.5 FxAverageRateObservationDate

1.5.1 Description:

A type that, for average rate options, is used to describe each specific observation date, as opposed to a parametric frequency of rate observations.

1.5.2 Contents:

observationDate (exactly one occurrence; of the type xsd:date) A specific date for which an observation against a particular rate will be made and will be used for subsequent computations.

averageRateWeightingFactor (exactly one occurrence; of the type xsd:decimal) 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.

1.5.3 Used by:

- Complex type: FxAverageRateOption

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="FxAverageRateObservationDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that, for average rate options, is used to describe each
      specific observation date, as opposed to a parametric frequency
      of rate observations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific date for which an observation against a particular
          rate will be made and will be used for subsequent
          computations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averageRateWeightingFactor" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.6 FxAverageRateObservationSchedule

1.6.1 Description:

A type that describes average rate options rate observations. This is used to describe a parametric frequency of rate observations against a particular rate. Typical frequencies might include daily, every Friday, etc.

1.6.2 Contents:

observationStartDate (exactly one occurrence; of the type xsd:date) The start of the period over which observations are made to determine whether a trigger has occurred.

observationEndDate (exactly one occurrence; of the type xsd:date) The end of the period over which observations are made to determine whether a trigger event has occurred.

calculationPeriodFrequency (exactly one occurrence; of the type CalculationPeriodFrequency) The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.

1.6.3 Used by:

- Complex type: FxAverageRateOption

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="FxAverageRateObservationSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes average rate options rate observations.
      This is used to describe a parametric frequency of rate
      observations against a particular rate. Typical frequencies might
      include daily, every Friday, etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="observationStartDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The start of the period over which observations are made to
          determine whether a trigger has occurred.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationEndDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The end of the period over which observations are made to
          determine whether a trigger event has occurred.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which calculation period end dates occur
          with the regular part of the calculation period schedule and
          their roll date convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.7 FxAverageRateOption

1.7.1 Description:

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

1.7.2 Contents:

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

- The base type which all FpML products extend.

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

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

expiryDateTime (exactly one occurrence; of the type 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.

exerciseStyle (exactly one occurrence; of the type ExerciseStyleEnum) The manner in which the option can be exercised.

fxOptionPremium (zero or more occurrences; of the type FxOptionPremium) Premium amount or premium installment amount for an option.

valueDate (exactly one occurrence; of the type xsd:date) The date on which both currencies traded will settle.

putCurrencyAmount (exactly one occurrence; of the type Money) The currency amount that the option gives the right to sell.

callCurrencyAmount (exactly one occurrence; of the type Money) The currency amount that the option gives the right to buy.

fxStrikePrice (exactly one occurrence; of the type FxStrikePrice) TBA

spotRate (zero or one occurrence; of the type xsd:decimal) 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.

payoutCurrency (exactly one occurrence; of the type Currency) The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit on a digital or barrier option.

averageRateQuoteBasis (exactly one occurrence; of the type StrikeQuoteBasisEnum) The method by which the average rate that is being observed is quoted.

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

payoutFormula (zero or one occurrence; of the type xsd:string) The description of the mathematical computation for how the payout is computed.

primaryRateSource (exactly one occurrence; of the type InformationSource) The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.

secondaryRateSource (zero or one occurrence; of the type 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.

fixingTime (exactly one occurrence; of the type BusinessCenterTime) The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.

Either

averageRateObservationSchedule (exactly one occurrence; of the type FxAverageRateObservationSchedule) Parametric schedule of rate observations.

Or

averageRateObservationDate (one or more occurrences; of the type FxAverageRateObservationDate) One or more specific rate observation dates.

observedRates (zero or more occurrences; of the type ObservedRates) 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.

1.7.3 Used by:

- Element: fxAverageRateOption

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="FxAverageRateOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for an option whose payout is based on the
      average of the price of the underlying over a specific period of
      time. The payout is the difference between the predetermined,
      fixed strike price and the average of spot rates observed and is
      used for hedging against prevailing spot rates over a given time
      period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="expiryDateTime" type="ExpiryDateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exerciseStyle" type="ExerciseStyleEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The manner in which the option can be exercised.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Premium amount or premium installment amount for an
              option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valueDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date on which both currencies traded will settle.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="putCurrencyAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency amount that the option gives the right to
              sell.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="callCurrencyAmount" type="Money">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The currency amount that the option gives the right to
    buy.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="fxStrikePrice" type="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An optional element used for FX forwards and certain
      types of FX OTC options. For deals consumated in the FX
      Forwards Market, this represents the current market rate
      for a particular currency pair. For barrier and
      digital/binary options, it can be useful to include the
      spot rate at the time the option was executed to make it
      easier to know whether the option needs to move "up" or
      "down" to be triggered.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="payoutCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="averageRateQuoteBasis" type="StrikeQuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The method by which the average rate that is being
      observed is quoted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="precision" type="xsd:nonNegativeInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the rounding precision in terms of a number of
      decimal places. Note how a percentage rate rounding of 5
      decimal places is expressed as a rounding precision of 7
      in the FpML document since the percentage is expressed as
      a decimal, e.g. 9.876543% (or 0.09876543) being rounded
      to the nearest 5 decimal places is 9.87654% (or
      0.0987654).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="payoutFormula" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The description of the mathematical computation for how
      the payout is computed.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="primaryRateSource" type="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The primary source for where the rate observation will
      occur. Will typically be either a page or a reference
      bank published rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An alternative, or secondary, source for where the rate
      observation will occur. Will typically be either a page
      or a reference bank published rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

```

</xsd:element>
<xsd:element name="fixingTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time at which the spot currency exchange rate will be
      observed. It is specified as a time in a specific
      business center, e.g. 11:00am London time.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="averageRateObservationSchedule" type="FxAverageRateObservationSchedule">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Parametric schedule of rate observations.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="averageRateObservationDate" type="FxAverageRateObservationDate" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        One of more specific rate observation dates.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="observedRates" type="ObservedRates" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.8 FxBarrier

1.8.1 Description:

A type that is used within the FX barrier option definition to define one or more barrier levels that determine whether the option will be knocked-in or knocked-out.

1.8.2 Contents:

fxBarrierType (zero or one occurrence; of the type FxBarrierTypeEnum) This specifies whether the option becomes effective ("knock-in") or is annulled ("knock-out") when the respective trigger event occurs.

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

triggerRate (exactly one occurrence; of the type xsd:decimal) The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred.

informationSource (one or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

observationStartDate (zero or one occurrence; of the type xsd:date) The start of the period over which observations are made to determine whether a trigger has occurred.

observationEndDate (zero or one occurrence; of the type xsd:date) The end of the period over which observations are made to determine whether a trigger event has occurred.

1.8.3 Used by:

- Complex type: FxBarrierOption

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="FxBarrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used within the FX barrier option definition to
      define one or more barrier levels that determine whether the
      option will be knocked-in or knocked-out.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxBarrierType" type="FxBarrierTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This specifies whether the option becomes effective
          ("knock-in") or is annulled ("knock-out") when the respective
          trigger event occurs.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
```

```
<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The information source where a published or displayed market
    rate will be obtained, e.g. Telerate Page 3750.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="observationStartDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The start of the period over which observations are made to
      determine whether a trigger has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationEndDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The end of the period over which observations are made to
      determine whether a trigger event has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.9 FxBarrierOption

1.9.1 Description:

A type that describes an option with a put/call component, but also one or more associated barrier rates. If the market rate moves to reach a barrier rate a trigger event occurs. The trigger event may for example be necessary to enable the option, or may annul the option contract. [Since the barriers reduce the probability of exercise, the premium for an option with barriers is likely to be cheaper than one without].

1.9.2 Contents:

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

- A type that is used for describing a standard FX OTC option (European or American) which may be a complete trade in its own right or part of a trade strategy.

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

fxBarrier (one or more occurrences; of the type FxBarrier) Information about a barrier rate in a Barrier Option - specifying the exact criteria for a trigger event to occur.

triggerPayout (zero or one occurrence; of the type FxOptionPayout) The amount of currency which becomes payable if and when a trigger event occurs.

1.9.3 Used by:

- Element: fxBarrierOption

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="FxBarrierOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an option with a put/call component, but
      also one or more associated barrier rates. If the market rate
      moves to reach a barrier rate a trigger event occurs. The trigger
      event may for example be necessary to enable the option, or may
      annul the option contract. [Since the barriers reduce the
      probability of exercise, the premium for an option with barriers
      is likely to be cheaper than one without].
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxOptionLeg">
      <xsd:sequence>
        <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An optional element used for FX forwards and certain
              types of FX OTC options. For deals consumated in the FX
              Forwards Market, this represents the current market rate
              for a particular currency pair. For barrier and
              digital/binary options, it can be useful to include the
              spot rate at the time the option was executed to make it
              easier to know whether the option needs to move "up" or
              "down" to be triggered.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxBarrier" type="FxBarrier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Information about a barrier rate in a Barrier Option -
              specifying the exact criteria for a trigger event to
              occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerPayout" type="FxOptionPayout" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of currency which becomes payable if and when
          a trigger event occurs.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.10 FxDigitalOption

1.10.1 Description:

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

1.10.2 Contents:

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

- The base type which all FpML products extend.

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

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

expiryDateTime (exactly one occurrence; of the type 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.

fxOptionPremium (zero or more occurrences; of the type FxOptionPremium) Premium amount or premium installment amount for an option.

valueDate (exactly one occurrence; of the type xsd:date) The date on which both currencies traded will settle.

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

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

Either

fxEuropeanTrigger (one or more occurrences; of the type FxEuropeanTrigger) 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.

Or

fxAmericanTrigger (one or more occurrences; of the type FxAmericanTrigger) An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.

triggerPayout (exactly one occurrence; of the type FxOptionPayout) The amount of currency which becomes payable if and when a trigger event occurs.

1.10.3 Used by:

- Element: fxDigitalOption

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="FxDigitalOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an option without a put/call component (and
      so no associated exercise), but with one or more trigger rates)
      Examples are "one-touch", "no-touch", and "double-no-touch"
      options. For a specified period the market rate is observed
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

relative to the trigger rates, and on a trigger event a fixed
payout may become due to the buyer of the option, or
alternatively the option contract may be annulled.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Product">
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model"/>
      <xsd:element name="expiryDateTime" type="ExpiryDateTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Premium amount or premium installment amount for an
            option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valueDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date on which both currencies traded will settle.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the two currencies for an FX trade and the
            quotation relationship between the two currencies.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:choice>
        <xsd:element name="fxEuropeanTrigger" type="FxEuropeanTrigger" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxAmericanTrigger" type="FxAmericanTrigger" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An American trigger occurs if the trigger criteria are
              met at any time from the initiation to the maturity of
              the option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
      <xsd:element name="triggerPayout" type="FxOptionPayout">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The amount of currency which becomes payable if and when
            a trigger event occurs.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>

```

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

1.11 FxEuropeanTrigger

1.11.1 Description:

A type that defines a particular type of payout in an FX OTC exotic option. A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.

1.11.2 Contents:

triggerCondition (exactly one occurrence; of the type TriggerConditionEnum) The condition that applies to a European-style trigger. It determines where the rate at expiry date and time at must be relative to the triggerRate for the option to be exercisable. The allowed values are "Above" and "Below".

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

triggerRate (exactly one occurrence; of the type xsd:decimal) The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred.

informationSource (one or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

1.11.3 Used by:

- Complex type: FxDigitalOption

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="FxEuropeanTrigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that defines a particular type of payout in an FX OTC
      exotic option. A European trigger occurs if the trigger criteria
      are met, but these are valid (and an observation is made) only at
      the maturity of the option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="triggerCondition" type="TriggerConditionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The condition that applies to a European-style trigger. It
          determines where the rate at expiry date and time at must be
          relative to the triggerRate for the option to be exercisable.
          The allowed values are "Above" and "Below".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source where a published or displayed market
```

```
        rate will be obtained, e.g. Telerate Page 3750.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.12 FxLeg

1.12.1 Description:

A type that represents a single exchange of one currency for another. This is used for representing FX spot, forward, and swap transactions.

1.12.2 Contents:

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

- The base type which all FpML products extend.

exchangedCurrency1 (exactly one occurrence; of the type Payment) This is the first of the two currency flows that define a single leg of a standard foreign exchange transaction.

exchangedCurrency2 (exactly one occurrence; of the type Payment) This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction.

Either

valueDate (exactly one occurrence; of the type xsd:date) The date on which both currencies traded will settle.

exchangeRate (exactly one occurrence; of the type ExchangeRate) The rate of exchange between the two currencies.

nonDeliverableForward (zero or one occurrence; of the type FxCashSettlement) Used to describe a particular type of FX forward transaction that is settled in a single currency.

confirmationSenderPartyReference (zero or one occurrence; of the type PartyReference) A reference to the party that is sending the current document as a confirmation of the trade.

1.12.3 Used by:

- Element: fxSingleLeg

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="FxLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents a single exchange of one currency for
      another. This is used for representing FX spot, forward, and swap
      transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="exchangedCurrency1" type="Payment">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This is the first of the two currency flows that define a
              single leg of a standard foreign exchange transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangedCurrency2" type="Payment">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              This is the second of the two currency flows that define
              a single leg of a standard foreign exchange transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice>
          <xsd:element name="valueDate" type="xsd:date">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The date on which both currencies traded will settle.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="currency1ValueDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which the currency1 amount will be
        settled. To be used in a split value date scenario.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currency2ValueDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which the currency2 amount will be
        settled. To be used in a split value date scenario.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
<xsd:element name="exchangeRate" type="ExchangeRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The rate of exchange between the two currencies.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonDeliverableForward" type="FxCashSettlement" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Used to describe a particular type of FX forward
      transaction that is settled in a single currency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmationSenderPartyReference" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to the party that is sending the current
      document as a confirmation of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```


1.13 FxOptionLeg

1.13.1 Description:

A type that is used for describing a standard FX OTC option (European or American) which may be a complete trade in its own right or part of a trade strategy.

1.13.2 Contents:

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

- The base type which all FpML products extend.

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

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

expiryDateTime (exactly one occurrence; of the type 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.

exerciseStyle (exactly one occurrence; of the type ExerciseStyleEnum) The manner in which the option can be exercised.

fxOptionPremium (zero or more occurrences; of the type FxOptionPremium) Premium amount or premium installment amount for an option.

valueDate (exactly one occurrence; of the type xsd:date) The date on which both currencies traded will settle.

cashSettlementTerms (zero or one occurrence; of the type FxCashSettlement) This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.

putCurrencyAmount (exactly one occurrence; of the type Money) The currency amount that the option gives the right to sell.

callCurrencyAmount (exactly one occurrence; of the type Money) The currency amount that the option gives the right to buy.

fxStrikePrice (exactly one occurrence; of the type FxStrikePrice) TBA

quotedAs (zero or one occurrence; of the type QuotedAs) Describes how the option was quoted.

1.13.3 Used by:

- Element: fxSimpleOption
- Complex type: FxBarrierOption

1.13.4 Derived Types:

- Complex type: FxBarrierOption

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="FxOptionLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing a standard FX OTC option
      (European or American) which may be a complete trade in its own
      right or part of a trade strategy.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

<xsd:element name="expiryDateTime" type="ExpiryDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exerciseStyle" type="ExerciseStyleEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The manner in which the option can be exercised.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Premium amount or premium installment amount for an
      option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valueDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which both currencies traded will settle.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementTerms" type="FxCashSettlement" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="putCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      sell.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="callCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      buy.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxStrikePrice" type="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="quotedAs" type="QuotedAs" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Describes how the option was quoted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.14 FxOptionPayout

1.14.1 Description:

A type that contains full details of a predefined fixed payout which may occur (or not) in a Barrier Option or Digital Option when a trigger event occurs (or not).

1.14.2 Contents:

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

- A type defining a currency amount.

payoutStyle (exactly one occurrence; of the type PayoutEnum) 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.

settlementInformation (zero or one occurrence; of the type SettlementInformation) The information required to settle a currency payment that results from a trade.

1.14.3 Used by:

- Complex type: FxBarrierOption
- Complex type: FxDigitalOption

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="FxOptionPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that contains full details of a predefined fixed payout
      which may occur (or not) in a Barrier Option or Digital Option
      when a trigger event occurs (or not).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Money">
      <xsd:sequence>
        <xsd:element name="payoutStyle" type="PayoutEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The information required to settle a currency payment
              that results from a trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.15 FxOptionPremium

1.15.1 Description:

A type that specifies the premium exchanged for a single option trade or option strategy.

1.15.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

premiumAmount (exactly one occurrence; of the type Money) The specific currency and amount of the option premium.

premiumSettlementDate (exactly one occurrence; of the type xsd:date) The agreed-upon date when the option premium will be settled.

settlementInformation (zero or one occurrence; of the type SettlementInformation) The information required to settle a currency payment that results from a trade.

premiumQuote (zero or one occurrence; of the type PremiumQuote) This is the option premium as quoted. It is expected to be consistent with the premiumAmount and is for information only.

1.15.3 Used by:

- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxOptionLeg

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="FxOptionPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that specifies the premium exchanged for a single option
      trade or option strategy.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specific currency and amount of the option premium.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumSettlementDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreed-upon date when the option premium will be settled.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to settle a currency payment that
          results from a trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumQuote" type="PremiumQuote" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This is the option premium as quoted. It is expected to be
          consistent with the premiumAmount and is for information
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        only.  
      </xsd:documentation>  
    </xsd:annotation>  
  </xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.16 FxStrikePrice

1.16.1 Description:

A type that describes the rate of exchange at which the option has been struck.

1.16.2 Contents:

rate (exactly one occurrence; of the type xsd:decimal) The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.

strikeQuoteBasis (exactly one occurrence; of the type StrikeQuoteBasisEnum) The method by which the strike rate is quoted.

1.16.3 Used by:

- Complex type: FxAverageRateOption
- Complex type: FxOptionLeg

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the rate of exchange at which the option
      has been struck.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg of
          a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikeQuoteBasis" type="StrikeQuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the strike rate is quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 FxSwap

1.17.1 Description:

A type that describes an FX swap. This is similar to FpML_FXLeg, but contains multiple legs for a particular trade.

1.17.2 Contents:

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

- The base type which all FpML products extend.

fxSingleLeg (one or more occurrences; of the type FxLeg) A single-legged FX transaction definition (e.g., spot or forward).

1.17.3 Used by:

- Element: fxSwap

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="FxSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an FX swap. This is similar to FpML_FXLeg,
      but contains multiple legs for a particular trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element ref="fxSingleLeg" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 ObservedRates

1.18.1 Description:

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

1.18.2 Contents:

observationDate (exactly one occurrence; of the type xsd:date) A specific date for which an observation against a particular rate will be made and will be used for subsequent computations.

observedRate (exactly one occurrence; of the type xsd:decimal) 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.

1.18.3 Used by:

- Complex type: FxAverageRateOption

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="ObservedRates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes prior rate observations within average rate
      options. Periodically, an average rate option agreement will be
      struck whereby some rates have already been observed in the past
      but will become part of computation of the average rate of the
      option. This structure provides for these previously observed
      rates to be included in the description of the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific date for which an observation against a particular
          rate will be made and will be used for subsequent
          computations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.19 PremiumQuote

1.19.1 Description:

A type that describes the option premium as quoted.

1.19.2 Contents:

premiumValue (exactly one occurrence; of the type xsd:decimal) The value of the premium quote. In general this will be either a percentage or an explicit amount.

premiumQuoteBasis (exactly one occurrence; of the type PremiumQuoteBasisEnum) The method by which the option premium was quoted.

1.19.3 Used by:

- Complex type: FxOptionPremium

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="PremiumQuote">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the option premium as quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="premiumValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the premium quote. In general this will be
          either a percentage or an explicit amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumQuoteBasis" type="PremiumQuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the option premium was quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.20 QuotedAs

1.20.1 Description:

A type that describes how the option was quoted.

1.20.2 Contents:

optionOnCurrency (exactly one occurrence; of the type Currency) Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document. The currency reference denotes the option currency as the option was quoted (as opposed to the face currency).

faceOnCurrency (exactly one occurrence; of the type Currency) Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document. The currency reference denotes the face currency as the option was quoted (as opposed to the option currency).

quotedTenor (zero or one occurrence; of the type Interval) Code denoting the tenor of the option leg.

1.20.3 Used by:

- Complex type: FxOptionLeg

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="QuotedAs">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes how the option was quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="optionOnCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Either the callCurrencyAmount or the putCurrencyAmount
          defined elsewhere in the document. The currency reference
          denotes the option currency as the option was quoted (as
          opposed to the face currency).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="faceOnCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Either the callCurrencyAmount or the putCurrencyAmount
          defined elsewhere in the document. The currency reference
          denotes the face currency as the option was quoted (as
          opposed to the option currency).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedTenor" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Code denoting the tenor of the option leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.21 SideRate

1.21.1 Description:

A type that is used for describing a particular rate against base currency. Exists within SideRates.

1.21.2 Contents:

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

sideRateBasis (exactly one occurrence; of the type SideRateBasisEnum) The method by which the exchange rate against base currency is quoted.

rate (exactly one occurrence; of the type xsd:decimal) The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.

spotRate (zero or one occurrence; of the type xsd:decimal) 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.

forwardPoints (zero or one occurrence; of the type xsd:decimal) An optional element used for deals consummated 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.

1.21.3 Used by:

- Complex type: SideRates

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="SideRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing a particular rate against base
      currency. Exists within SideRates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sideRateBasis" type="SideRateBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the exchange rate against base currency
          is quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg of
          a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="forwardPoints" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.22 SideRates

1.22.1 Description:

A type that is used for including rates against base currency for non-base currency FX contracts.

1.22.2 Contents:

baseCurrency (exactly one occurrence; of the type Currency) The currency that is used as the basis for the side rates when calculating a cross rate.

currency1SideRate (zero or one occurrence; of the type SideRate) The exchange rate for the first currency of the trade against base currency.

currency2SideRate (zero or one occurrence; of the type SideRate) The exchange rate for the second currency of the trade against base currency.

1.22.3 Used by:

- Complex type: ExchangeRate

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="SideRates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for including rates against base currency for
      non-base currency FX contracts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="baseCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency that is used as the basis for the side rates
          when calculating a cross rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency1SideRate" type="SideRate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The exchange rate for the first currency of the trade against
          base currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2SideRate" type="SideRate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The exchange rate for the second currency of the trade
          against base currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.23 TermDeposit

1.23.1 Description:

A class defining the content model for a term deposit product.

1.23.2 Contents:

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

- The base type which all FpML products extend.

initialPayerReference (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the payer of the initial principal of the deposit on the start date.

initialReceiverReference (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. The party is the receiver of the initial principal of the deposit on the start date.

startDate (exactly one occurrence; of the type xsd:date) The averaging period start date.

maturityDate (exactly one occurrence; of the type xsd:date) The end date of the calculation period. This date should already be adjusted for any applicable business day convention.

dayCountFraction (exactly one occurrence; of the type DayCountFraction) The day count fraction.

principal (exactly one occurrence; of the type Money) The principal amount of the trade.

fixedRate (exactly one occurrence; of the type xsd:decimal) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

interest (zero or one occurrence; of the type Money) The total interest of at maturity of the trade.

payment (zero or more occurrences; of the type Payment) A known payment between two parties.

1.23.3 Used by:

- Element: termDeposit

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="TermDeposit">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A class defining the content model for a term deposit product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="initialPayerReference" type="PartyReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A pointer style reference to a party identifier defined
              elsewhere in the document. The party referenced is the
              payer of the initial principal of the deposit on the
              start date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="initialReceiverReference" type="PartyReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A pointer style reference to a party identifier defined
              elsewhere in the document. The party is the receiver of
              the initial principal of the deposit on the start date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="startDate" type="xsd:date">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The averaging period start date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="maturityDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The end date of the calculation period. This date should
        already be adjusted for any applicable business day
        convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dayCountFraction" type="DayCountFraction">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The day count fraction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="principal" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The principal amount of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fixedRate" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The calculation period fixed rate. A per annum rate,
        expressed as a decimal. A fixed rate of 5% would be
        represented as 0.05.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interest" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The total interest of at maturity of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="payment" type="Payment" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A known payment between two parties.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

2 Global Elements

2.1 fxAverageRateOption

2.1.1 Description:

A component describing an FX Average Rate Option product.

2.1.2 Contents:

Element fxAverageRateOption is defined by the complex type FxAverageRateOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="fxAverageRateOption" type="FxAverageRateOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an FX Average Rate Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 fxBarrierOption

2.2.1 Description:

A component describing a FX Barrier Option product.

2.2.2 Contents:

Element fxBarrierOption is defined by the complex type FxBarrierOption

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="fxBarrierOption" type="FxBarrierOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Barrier Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 fxDigitalOption

2.3.1 Description:

A component describing a FX Digital Option product.

2.3.2 Contents:

Element fxDigitalOption is defined by the complex type FxDigitalOption

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="fxDigitalOption" type="FxDigitalOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Digital Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 fxSimpleOption

2.4.1 Description:

A component describing a FX Simple Option product

2.4.2 Contents:

Element fxSimpleOption is defined by the complex type FxOptionLeg

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="fxSimpleOption" type="FxOptionLeg" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Simple Option product
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.5 fxSingleLeg

2.5.1 Description:

A single-legged FX transaction definition (e.g., spot or forward).

2.5.2 Contents:

Element fxSingleLeg is defined by the complex type FxLeg

2.5.3 Used by:

- Complex type: FxSwap

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="fxSingleLeg" type="FxLeg" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A single-legged FX transaction definition (e.g., spot or
      forward).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.6 fxSwap

2.6.1 Description:

A component describing a FX Swap product.

2.6.2 Contents:

Element fxSwap is defined by the complex type FxSwap

2.6.3 Used by:

2.6.4 Substituted by:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:element name="fxSwap" type="FxSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Swap product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.7 termDeposit

2.7.1 Description:

A term deposit product definition.

2.7.2 Contents:

Element termDeposit is defined by the complex type TermDeposit

2.7.3 Used by:

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:element name="termDeposit" type="TermDeposit" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A term deposit product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/coding-scheme/4-4">
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:complexType name="CutName">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Allows for an expiryDateTime cut to be described by name.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="cutNameScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-scheme/4-4#cutNameScheme"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="ExchangeRate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type that is used for describing the exchange rate for a particular transaction.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="FxRate">
        <xsd:sequence>
          <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="forwardPoints" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                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.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="sideRates" type="SideRates" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                An optional element that allow for definition of rates against base currency for non-base currency FX contracts.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="ExpiryDateTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type that describes the date and time in a location of the option expiry. In the case of American options this is the latest possible expiry date and time.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="expiryDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Represents a standard expiry date as defined for an FX OTC option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
</xsd:schema>
```



```

    </xsd:element>
    <xsd:element name="expiryTime" type="BusinessCenterTime"/>
    <xsd:element name="cutName" type="CutName" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxAmericanTrigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that defines a particular type of payout in an FX OTC
      exotic option. An American trigger occurs if the trigger
      criteria are met at any time from the initiation to the
      maturity of the option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="touchCondition" type="TouchConditionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The binary condition that applies to an American-style
          trigger. There can only be two domain values for this
          element: "touch" or "no touch".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the
          quotation relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source where a published or displayed
          market rate will be obtained, e.g. Telerate Page 3750.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationStartDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The start of the period over which observations are made to
          determine whether a trigger has occurred.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observationEndDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The end of the period over which observations are made to
          determine whether a trigger event has occurred.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxAverageRateObservationDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that, for average rate options, is used to describe each
      specific observation date, as opposed to a parametric frequency
      of rate observations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific date for which an observation against a
          particular rate will be made and will be used for
          subsequent computations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="averageRateWeightingFactor" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxAverageRateObservationSchedule">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that describes average rate options rate observations.
            This is used to describe a parametric frequency of rate
            observations against a particular rate. Typical frequencies
            might include daily, every Friday, etc.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="observationStartDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The start of the period over which observations are made to
                    determine whether a trigger has occurred.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="observationEndDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The end of the period over which observations are made to
                    determine whether a trigger event has occurred.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The frequency at which calculation period end dates occur
                    with the regular part of the calculation period schedule
                    and their roll date convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxAverageRateOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that is used for an option whose payout is based on the
            average of the price of the underlying over a specific period
            of time. The payout is the difference between the
            predetermined, fixed strike price and the average of spot rates
            observed and is used for hedging against prevailing spot rates
            over a given time period.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model"/>
                <xsd:element name="expiryDateTime" type="ExpiryDateTime">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="exerciseStyle" type="ExerciseStyleEnum">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The manner in which the option can be exercised.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

```

```

<xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Premium amount or premium installment amount for an
      option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valueDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which both currencies traded will settle.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="putCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      sell.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="callCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      buy.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxStrikePrice" type="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="payoutCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="averageRateQuoteBasis" type="StrikeQuoteBasisEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The method by which the average rate that is being
      observed is quoted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="precision" type="xsd:nonNegativeInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the rounding precision in terms of a number
      of decimal places. Note how a percentage rate rounding
      of 5 decimal places is expressed as a rounding
      precision of 7 in the FpML document since the
      percentage is expressed as a decimal, e.g. 9.876543%
      (or 0.09876543) being rounded to the nearest 5 decimal
      places is 9.87654% (or 0.0987654).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="payoutFormula" type="xsd:string" minOccurs="0">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The description of the mathematical computation for how
    the payout is computed.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="primaryRateSource" type="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The primary source for where the rate observation will
      occur. Will typically be either a page or a reference
      bank published rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An alternative, or secondary, source for where the rate
      observation will occur. Will typically be either a page
      or a reference bank published rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fixingTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time at which the spot currency exchange rate will
      be observed. It is specified as a time in a specific
      business center, e.g. 11:00am London time.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="averageRateObservationSchedule" type="FxAverageRateObservationSchedule">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Parametric schedule of rate observations.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="averageRateObservationDate" type="FxAverageRateObservationDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        One of more specific rate observation dates.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="observedRates" type="ObservedRates" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxBarrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used within the FX barrier option definition to
      define one or more barrier levels that determine whether the
      option will be knocked-in or knocked-out.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="fxBarrierType" type="FxBarrierTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This specifies whether the option becomes effective
        ("knock-in") or is annulled ("knock-out") when the
        respective trigger event occurs.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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    </xsd:annotation>
</xsd:element>
<xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the two currencies for an FX trade and the
      quotation relationship between the two currencies.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="triggerRate" type="xsd:decimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The information source where a published or displayed
      market rate will be obtained, e.g. Telerate Page 3750.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationStartDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The start of the period over which observations are made to
      determine whether a trigger has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationEndDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The end of the period over which observations are made to
      determine whether a trigger event has occurred.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxBarrierOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an option with a put/call component, but
      also one or more associated barrier rates. If the market rate
      moves to reach a barrier rate a trigger event occurs. The
      trigger event may for example be necessary to enable the
      option, or may annul the option contract. [Since the barriers
      reduce the probability of exercise, the premium for an option
      with barriers is likely to be cheaper than one without].
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxOptionLeg">
      <xsd:sequence>
        <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxBarrier" type="FxBarrier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Information about a barrier rate in a Barrier Option -
              specifying the exact criteria for a trigger event to
              occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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</xsd:element>
<xsd:element name="triggerPayout" type="FxOptionPayout" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of currency which becomes payable if and
      when a trigger event occurs.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxDigitalOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an option without a put/call component
      (and so no associated exercise), but with one or more trigger
      rates) Examples are "one-touch", "no-touch", and
      "double-no-touch" options. For a specified period the market
      rate is observed relative to the trigger rates, and on a
      trigger event a fixed payout may become due to the buyer of the
      option, or alternatively the option contract may be annulled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="expiryDateTime" type="ExpiryDateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Premium amount or premium installment amount for an
              option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valueDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date on which both currencies traded will settle.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:choice>
        <xsd:element name="fxEuropeanTrigger" type="FxEuropeanTrigger" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxAmericanTrigger" type="FxAmericanTrigger" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An American trigger occurs if the trigger criteria
        are met at any time from the initiation to the
        maturity of the option.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="triggerPayout" type="FxOptionPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of currency which becomes payable if and
      when a trigger event occurs.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxEuropeanTrigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that defines a particular type of payout in an FX OTC
      exotic option. A European trigger occurs if the trigger
      criteria are met, but these are valid (and an observation is
      made) only at the maturity of the option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="triggerCondition" type="TriggerConditionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The condition that applies to a European-style trigger. It
          determines where the rate at expiry date and time at must
          be relative to the triggerRate for the option to be
          exercisable. The allowed values are "Above" and "Below".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the
          quotation relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source where a published or displayed
          market rate will be obtained, e.g. Telerate Page 3750.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents a single exchange of one currency for
      another. This is used for representing FX spot, forward, and
      swap transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>

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<xsd:element name="exchangedCurrency1" type="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This is the first of the two currency flows that define
      a single leg of a standard foreign exchange
      transaction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exchangedCurrency2" type="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This is the second of the two currency flows that
      define a single leg of a standard foreign exchange
      transaction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="valueDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which both currencies traded will settle.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:sequence>
    <xsd:element name="currency1ValueDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the currency1 amount will be
          settled. To be used in a split value date scenario.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2ValueDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the currency2 amount will be
          settled. To be used in a split value date scenario.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:choice>
<xsd:element name="exchangeRate" type="ExchangeRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The rate of exchange between the two currencies.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonDeliverableForward" type="FxCashSettlement" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Used to describe a particular type of FX forward
      transaction that is settled in a single currency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmationSenderPartyReference" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to the party that is sending the current
      document as a confirmation of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxOptionLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing a standard FX OTC option
      (European or American) which may be a complete trade in its own
      right or part of a trade strategy.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>

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<xsd:group ref="BuyerSeller.model"/>
<xsd:element name="expiryDateTime" type="ExpiryDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exerciseStyle" type="ExerciseStyleEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The manner in which the option can be exercised.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxOptionPremium" type="FxOptionPremium" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Premium amount or premium installment amount for an
      option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valueDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which both currencies traded will settle.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementTerms" type="FxCashSettlement" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="putCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      sell.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="callCurrencyAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency amount that the option gives the right to
      buy.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxStrikePrice" type="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="quotedAs" type="QuotedAs" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Describes how the option was quoted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxOptionPayout">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that contains full details of a predefined fixed payout
      which may occur (or not) in a Barrier Option or Digital Option
      when a trigger event occurs (or not).
    </xsd:documentation>
  </xsd:annotation>

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</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Money">
    <xsd:sequence>
      <xsd:element name="payoutStyle" type="PayoutEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The information required to settle a currency payment
            that results from a trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxOptionPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that specifies the premium exchanged for a single option
      trade or option strategy.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specific currency and amount of the option premium.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumSettlementDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreed-upon date when the option premium will be
          settled.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to settle a currency payment that
          results from a trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumQuote" type="PremiumQuote" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This is the option premium as quoted. It is expected to be
          consistent with the premiumAmount and is for information
          only.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxStrikePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the rate of exchange at which the option
      has been struck.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg
          of a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="strikeQuoteBasis" type="StrikeQuoteBasisEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The method by which the strike rate is quoted.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes an FX swap. This is similar to
      FpML FXLeg, but contains multiple legs for a particular trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element ref="fxSingleLeg" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ObservedRates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes prior rate observations within average
      rate options. Periodically, an average rate option agreement
      will be struck whereby some rates have already been observed in
      the past but will become part of computation of the average
      rate of the option. This structure provides for these
      previously observed rates to be included in the description of
      the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific date for which an observation against a
          particular rate will be made and will be used for
          subsequent computations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PremiumQuote">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the option premium as quoted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="premiumValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the premium quote. In general this will be
          either a percentage or an explicit amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="premiumQuoteBasis" type="PremiumQuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the option premium was quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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</xsd:complexType>
<xsd:complexType name="QuotedAs">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes how the option was quoted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="optionOnCurrency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Either the callCurrencyAmount or the putCurrencyAmount
        defined elsewhere in the document. The currency reference
        denotes the option currency as the option was quoted (as
        opposed to the face currency).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="faceOnCurrency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Either the callCurrencyAmount or the putCurrencyAmount
        defined elsewhere in the document. The currency reference
        denotes the face currency as the option was quoted (as
        opposed to the option currency).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="quotedTenor" type="Interval" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Code denoting the tenor of the option leg.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SideRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing a particular rate against
      base currency. Exists within SideRates.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="currency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="sideRateBasis" type="SideRateBasisEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The method by which the exchange rate against base currency
        is quoted.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="rate" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The rate of exchange between the two currencies of the leg
        of a deal. Must be specified with a quote basis.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="forwardPoints" type="xsd:decimal" minOccurs="0">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    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.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SideRates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for including rates against base currency
      for non-base currency FX contracts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="baseCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency that is used as the basis for the side rates
          when calculating a cross rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency1SideRate" type="SideRate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The exchange rate for the first currency of the trade
          against base currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2SideRate" type="SideRate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The exchange rate for the second currency of the trade
          against base currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TermDeposit">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A class defining the content model for a term deposit product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="initialPayerReference" type="PartyReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A pointer style reference to a party identifier defined
              elsewhere in the document. The party referenced is the
              payer of the initial principal of the deposit on the
              start date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="initialReceiverReference" type="PartyReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A pointer style reference to a party identifier defined
              elsewhere in the document. The party is the receiver of
              the initial principal of the deposit on the start date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="startDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The averaging period start date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="maturityDate" type="xsd:date">

```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The end date of the calculation period. This date
        should already be adjusted for any applicable business
        day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dayCountFraction" type="DayCountFraction">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The day count fraction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="principal" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The principal amount of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fixedRate" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The calculation period fixed rate. A per annum rate,
        expressed as a decimal. A fixed rate of 5% would be
        represented as 0.05.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interest" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The total interest of at maturity of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="payment" type="Payment" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A known payment between two parties.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="fxAverageRateOption" type="FxAverageRateOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an FX Average Rate Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxBarrierOption" type="FxBarrierOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Barrier Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxDigitalOption" type="FxDigitalOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Digital Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxSimpleOption" type="FxOptionLeg" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Simple Option product
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxSingleLeg" type="FxLeg" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A single-legged FX transaction definition (e.g., spot or
      forward).
    </xsd:documentation>
  </xsd:annotation>

```

```
</xsd:annotation>
</xsd:element>
<xsd:element name="fxSwap" type="FxSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a FX Swap product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="termDeposit" type="TermDeposit" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A term deposit product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>
```



Financial products Markup Language

FpML - Interest Rate Derivative Component Definitions

Version: 4.4

This Version:

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

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

Previous Version:

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Errata For This Version:

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

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Table Of Contents

1	Global Complex Types	12
1.1	BondReference	13
1.1.1	Description:	13
1.1.2	Contents:	13
1.1.3	Used by:	13
1.1.4	Derived Types:	13
1.1.5	Figure:	13
1.1.6	Schema Fragment:	13
1.2	BulletPayment	14
1.2.1	Description:	14
1.2.2	Contents:	14
1.2.3	Used by:	14
1.2.4	Derived Types:	14
1.2.5	Figure:	14
1.2.6	Schema Fragment:	14
1.3	Calculation	15
1.3.1	Description:	15
1.3.2	Contents:	15
1.3.3	Used by:	15
1.3.4	Derived Types:	15
1.3.5	Figure:	15
1.3.6	Schema Fragment:	15
1.4	CalculationPeriod	17
1.4.1	Description:	17
1.4.2	Contents:	17
1.4.3	Used by:	17
1.4.4	Derived Types:	17
1.4.5	Figure:	17
1.4.6	Schema Fragment:	17
1.5	CalculationPeriodAmount	20
1.5.1	Description:	20
1.5.2	Contents:	20
1.5.3	Used by:	20
1.5.4	Derived Types:	20
1.5.5	Figure:	20
1.5.6	Schema Fragment:	20
1.6	CalculationPeriodDates	21
1.6.1	Description:	21
1.6.2	Contents:	21
1.6.3	Used by:	21
1.6.4	Derived Types:	21
1.6.5	Figure:	21
1.6.6	Schema Fragment:	22
1.7	CalculationPeriodDatesReference	24
1.7.1	Description:	24
1.7.2	Contents:	24
1.7.3	Used by:	24
1.7.4	Derived Types:	24
1.7.5	Figure:	24
1.7.6	Schema Fragment:	24
1.8	CancelableProvision	25
1.8.1	Description:	25
1.8.2	Contents:	25
1.8.3	Used by:	25
1.8.4	Derived Types:	25
1.8.5	Figure:	25
1.8.6	Schema Fragment:	25
1.9	CancelableProvisionAdjustedDates	27
1.9.1	Description:	27
1.9.2	Contents:	27

1.9.3	Used by:	27
1.9.4	Derived Types:	27
1.9.5	Figure:	27
1.9.6	Schema Fragment:	27
1.10	CancellationEvent	28
1.10.1	Description:	28
1.10.2	Contents:	28
1.10.3	Used by:	28
1.10.4	Derived Types:	28
1.10.5	Figure:	28
1.10.6	Schema Fragment:	28
1.11	CapFloor	29
1.11.1	Description:	29
1.11.2	Contents:	29
1.11.3	Used by:	29
1.11.4	Derived Types:	29
1.11.5	Figure:	29
1.11.6	Schema Fragment:	29
1.12	Cashflows	30
1.12.1	Description:	30
1.12.2	Contents:	30
1.12.3	Used by:	30
1.12.4	Derived Types:	30
1.12.5	Figure:	30
1.12.6	Schema Fragment:	30
1.13	CashPriceMethod	32
1.13.1	Description:	32
1.13.2	Contents:	32
1.13.3	Used by:	32
1.13.4	Derived Types:	32
1.13.5	Figure:	32
1.13.6	Schema Fragment:	32
1.14	CashSettlement	34
1.14.1	Description:	34
1.14.2	Contents:	34
1.14.3	Used by:	34
1.14.4	Derived Types:	34
1.14.5	Figure:	34
1.14.6	Schema Fragment:	34
1.15	CashSettlementPaymentDate	37
1.15.1	Description:	37
1.15.2	Contents:	37
1.15.3	Used by:	37
1.15.4	Derived Types:	37
1.15.5	Figure:	37
1.15.6	Schema Fragment:	37
1.16	DateRelativeToPaymentDates	38
1.16.1	Description:	38
1.16.2	Contents:	38
1.16.3	Used by:	38
1.16.4	Derived Types:	38
1.16.5	Figure:	38
1.16.6	Schema Fragment:	38
1.17	Discounting	39
1.17.1	Description:	39
1.17.2	Contents:	39
1.17.3	Used by:	39
1.17.4	Derived Types:	39
1.17.5	Figure:	39
1.17.6	Schema Fragment:	39
1.18	EarlyTerminationEvent	40
1.18.1	Description:	40
1.18.2	Contents:	40
1.18.3	Used by:	40

1.18.4	Derived Types:	40
1.18.5	Figure:	40
1.18.6	Schema Fragment:	40
1.19	EarlyTerminationProvision	42
1.19.1	Description:	42
1.19.2	Contents:	42
1.19.3	Used by:	42
1.19.4	Derived Types:	42
1.19.5	Figure:	42
1.19.6	Schema Fragment:	42
1.20	ExerciseEvent	43
1.20.1	Description:	43
1.20.2	Contents:	43
1.20.3	Used by:	43
1.20.4	Derived Types:	43
1.20.5	Figure:	43
1.20.6	Schema Fragment:	43
1.21	ExercisePeriod	45
1.21.1	Description:	45
1.21.2	Contents:	45
1.21.3	Used by:	45
1.21.4	Derived Types:	45
1.21.5	Figure:	45
1.21.6	Schema Fragment:	45
1.22	ExtendibleProvision	46
1.22.1	Description:	46
1.22.2	Contents:	46
1.22.3	Used by:	46
1.22.4	Derived Types:	46
1.22.5	Figure:	46
1.22.6	Schema Fragment:	46
1.23	ExtendibleProvisionAdjustedDates	48
1.23.1	Description:	48
1.23.2	Contents:	48
1.23.3	Used by:	48
1.23.4	Derived Types:	48
1.23.5	Figure:	48
1.23.6	Schema Fragment:	48
1.24	ExtensionEvent	49
1.24.1	Description:	49
1.24.2	Contents:	49
1.24.3	Used by:	49
1.24.4	Derived Types:	49
1.24.5	Figure:	49
1.24.6	Schema Fragment:	49
1.25	FallbackReferencePrice	50
1.25.1	Description:	50
1.25.2	Contents:	50
1.25.3	Used by:	50
1.25.4	Derived Types:	50
1.25.5	Figure:	50
1.25.6	Schema Fragment:	50
1.26	FinalCalculationPeriodDateAdjustment	51
1.26.1	Description:	51
1.26.2	Contents:	51
1.26.3	Used by:	51
1.26.4	Derived Types:	51
1.26.5	Figure:	51
1.26.6	Schema Fragment:	51
1.27	FloatingRateDefinition	52
1.27.1	Description:	52
1.27.2	Contents:	52
1.27.3	Used by:	52
1.27.4	Derived Types:	52

1.27.5	Figure:	52
1.27.6	Schema Fragment:	52
1.28	Fra	54
1.28.1	Description:	54
1.28.2	Contents:	54
1.28.3	Used by:	54
1.28.4	Derived Types:	54
1.28.5	Figure:	54
1.28.6	Schema Fragment:	54
1.29	FxFixingDate	57
1.29.1	Description:	57
1.29.2	Contents:	57
1.29.3	Used by:	57
1.29.4	Derived Types:	57
1.29.5	Figure:	57
1.29.6	Schema Fragment:	57
1.30	FxLinkedNotionalAmount	59
1.30.1	Description:	59
1.30.2	Contents:	59
1.30.3	Used by:	59
1.30.4	Derived Types:	59
1.30.5	Figure:	59
1.30.6	Schema Fragment:	59
1.31	FxLinkedNotionalSchedule	60
1.31.1	Description:	60
1.31.2	Contents:	60
1.31.3	Used by:	60
1.31.4	Derived Types:	60
1.31.5	Figure:	60
1.31.6	Schema Fragment:	60
1.32	InflationRateCalculation	62
1.32.1	Description:	62
1.32.2	Contents:	62
1.32.3	Used by:	62
1.32.4	Derived Types:	62
1.32.5	Figure:	62
1.32.6	Schema Fragment:	62
1.33	InterestRateStream	64
1.33.1	Description:	64
1.33.2	Contents:	64
1.33.3	Used by:	64
1.33.4	Derived Types:	64
1.33.5	Figure:	64
1.33.6	Schema Fragment:	64
1.34	InterestRateStreamReference	66
1.34.1	Description:	66
1.34.2	Contents:	66
1.34.3	Used by:	66
1.34.4	Derived Types:	66
1.34.5	Figure:	66
1.34.6	Schema Fragment:	66
1.35	MandatoryEarlyTermination	67
1.35.1	Description:	67
1.35.2	Contents:	67
1.35.3	Used by:	67
1.35.4	Derived Types:	67
1.35.5	Figure:	67
1.35.6	Schema Fragment:	67
1.36	MandatoryEarlyTerminationAdjustedDates	69
1.36.1	Description:	69
1.36.2	Contents:	69
1.36.3	Used by:	69
1.36.4	Derived Types:	69
1.36.5	Figure:	69

1.36.6	Schema Fragment:	69
1.37	NonDeliverableSettlement	70
1.37.1	Description:	70
1.37.2	Contents:	70
1.37.3	Used by:	70
1.37.4	Derived Types:	70
1.37.5	Figure:	70
1.37.6	Schema Fragment:	70
1.38	Notional	72
1.38.1	Description:	72
1.38.2	Contents:	72
1.38.3	Used by:	72
1.38.4	Derived Types:	72
1.38.5	Figure:	72
1.38.6	Schema Fragment:	72
1.39	NotionalStepRule	73
1.39.1	Description:	73
1.39.2	Contents:	73
1.39.3	Used by:	73
1.39.4	Derived Types:	73
1.39.5	Figure:	73
1.39.6	Schema Fragment:	73
1.40	OptionalEarlyTermination	75
1.40.1	Description:	75
1.40.2	Contents:	75
1.40.3	Used by:	75
1.40.4	Derived Types:	75
1.40.5	Figure:	75
1.40.6	Schema Fragment:	75
1.41	OptionalEarlyTerminationAdjustedDates	77
1.41.1	Description:	77
1.41.2	Contents:	77
1.41.3	Used by:	77
1.41.4	Derived Types:	77
1.41.5	Figure:	77
1.41.6	Schema Fragment:	77
1.42	PaymentCalculationPeriod	78
1.42.1	Description:	78
1.42.2	Contents:	78
1.42.3	Used by:	78
1.42.4	Derived Types:	78
1.42.5	Figure:	78
1.42.6	Schema Fragment:	78
1.43	PaymentDates	80
1.43.1	Description:	80
1.43.2	Contents:	80
1.43.3	Used by:	80
1.43.4	Derived Types:	80
1.43.5	Figure:	81
1.43.6	Schema Fragment:	81
1.44	PaymentDatesReference	83
1.44.1	Description:	83
1.44.2	Contents:	83
1.44.3	Used by:	83
1.44.4	Derived Types:	83
1.44.5	Figure:	83
1.44.6	Schema Fragment:	83
1.45	PriceSourceDisruption	84
1.45.1	Description:	84
1.45.2	Contents:	84
1.45.3	Used by:	84
1.45.4	Derived Types:	84
1.45.5	Figure:	84
1.45.6	Schema Fragment:	84

1.46	PrincipalExchange	85
1.46.1	Description:	85
1.46.2	Contents:	85
1.46.3	Used by:	85
1.46.4	Derived Types:	85
1.46.5	Figure:	85
1.46.6	Schema Fragment:	85
1.47	RelevantUnderlyingDateReference	87
1.47.1	Description:	87
1.47.2	Contents:	87
1.47.3	Used by:	87
1.47.4	Derived Types:	87
1.47.5	Figure:	87
1.47.6	Schema Fragment:	87
1.48	ResetDates	88
1.48.1	Description:	88
1.48.2	Contents:	88
1.48.3	Used by:	88
1.48.4	Derived Types:	88
1.48.5	Figure:	88
1.48.6	Schema Fragment:	88
1.49	ResetDatesReference	91
1.49.1	Description:	91
1.49.2	Contents:	91
1.49.3	Used by:	91
1.49.4	Derived Types:	91
1.49.5	Figure:	91
1.49.6	Schema Fragment:	91
1.50	SettlementProvision	92
1.50.1	Description:	92
1.50.2	Contents:	92
1.50.3	Used by:	92
1.50.4	Derived Types:	92
1.50.5	Figure:	92
1.50.6	Schema Fragment:	92
1.51	SettlementRateOption	93
1.51.1	Description:	93
1.51.2	Contents:	93
1.51.3	Used by:	93
1.51.4	Derived Types:	93
1.51.5	Figure:	93
1.51.6	Schema Fragment:	93
1.52	SinglePartyOption	94
1.52.1	Description:	94
1.52.2	Contents:	94
1.52.3	Used by:	94
1.52.4	Derived Types:	94
1.52.5	Figure:	94
1.52.6	Schema Fragment:	94
1.53	StubCalculationPeriodAmount	95
1.53.1	Description:	95
1.53.2	Contents:	95
1.53.3	Used by:	95
1.53.4	Derived Types:	95
1.53.5	Figure:	95
1.53.6	Schema Fragment:	95
1.54	Swap	97
1.54.1	Description:	97
1.54.2	Contents:	97
1.54.3	Used by:	97
1.54.4	Derived Types:	97
1.54.5	Figure:	97
1.54.6	Schema Fragment:	97
1.55	SwapAdditionalTerms	

1.55.1	Description:	99
1.55.2	Contents:	99
1.55.3	Used by:	99
1.55.4	Derived Types:	99
1.55.5	Figure:	99
1.55.6	Schema Fragment:	99
1.56	Swaption	100
1.56.1	Description:	100
1.56.2	Contents:	100
1.56.3	Used by:	100
1.56.4	Derived Types:	100
1.56.5	Figure:	100
1.56.6	Schema Fragment:	100
1.57	SwaptionAdjustedDates	102
1.57.1	Description:	102
1.57.2	Contents:	102
1.57.3	Used by:	102
1.57.4	Derived Types:	102
1.57.5	Figure:	102
1.57.6	Schema Fragment:	102
1.58	ValuationPostponement	103
1.58.1	Description:	103
1.58.2	Contents:	103
1.58.3	Used by:	103
1.58.4	Derived Types:	103
1.58.5	Figure:	103
1.58.6	Schema Fragment:	103
1.59	YieldCurveMethod	104
1.59.1	Description:	104
1.59.2	Contents:	104
1.59.3	Used by:	104
1.59.4	Derived Types:	104
1.59.5	Figure:	104
1.59.6	Schema Fragment:	104
2	Global Elements	105
2.1	bulletPayment	106
2.1.1	Description:	106
2.1.2	Contents:	106
2.1.3	Used by:	106
2.1.4	Substituted by:	106
2.1.5	Figure:	106
2.1.6	Schema Fragment:	106
2.2	capFloor	107
2.2.1	Description:	107
2.2.2	Contents:	107
2.2.3	Used by:	107
2.2.4	Substituted by:	107
2.2.5	Figure:	107
2.2.6	Schema Fragment:	107
2.3	floatingRateCalculation	108
2.3.1	Description:	108
2.3.2	Contents:	108
2.3.3	Used by:	108
2.3.4	Substituted by:	108
2.3.5	Figure:	108
2.3.6	Schema Fragment:	108
2.4	fra	109
2.4.1	Description:	109
2.4.2	Contents:	109
2.4.3	Used by:	109
2.4.4	Substituted by:	109
2.4.5	Figure:	109
2.4.6	Schema Fragment:	109
2.5	inflationRateCalculation	

2.5.1	Description:	110
2.5.2	Contents:	110
2.5.3	Used by:	110
2.5.4	Substituted by:	110
2.5.5	Figure:	110
2.5.6	Schema Fragment:	110
2.6	rateCalculation	111
2.6.1	Description:	111
2.6.2	Contents:	111
2.6.3	Used by:	111
2.6.4	Substituted by:	111
2.6.5	Figure:	111
2.6.6	Schema Fragment:	111
2.7	swap	112
2.7.1	Description:	112
2.7.2	Contents:	112
2.7.3	Used by:	112
2.7.4	Substituted by:	112
2.7.5	Figure:	112
2.7.6	Schema Fragment:	112
2.8	swaption	113
2.8.1	Description:	113
2.8.2	Contents:	113
2.8.3	Used by:	113
2.8.4	Substituted by:	113
2.8.5	Figure:	113
2.8.6	Schema Fragment:	113
3	Groups	114
3.1	MandatoryEarlyTermination.model	115
3.1.1	Description:	115
3.1.2	Contents:	115
3.1.3	Used by:	115
3.1.4	Figure:	115
3.1.5	Schema Fragment:	115
3.2	OptionalEarlyTermination.model	116
3.2.1	Description:	116
3.2.2	Contents:	116
3.2.3	Used by:	116
3.2.4	Figure:	116
3.2.5	Schema Fragment:	116
4	Schema listing	117

1 Global Complex Types

1.1 BondReference

1.1.1 Description:

A type including a reference to a bond to support the representation of an asset swap or Condition Precedent Bond.

1.1.2 Contents:

bond (exactly one occurrence; of the type Bond) Defines the underlying asset when it is a bond.

conditionPrecedentBond (exactly one occurrence; of the type xsd:boolean) To indicate whether the Condition Precedent Bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.

discrepancyClause (zero or one occurrence; of the type xsd:boolean) To indicate whether the Discrepancy Clause is applicable.

1.1.3 Used by:

- Complex type: SwapAdditionalTerms

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="BondReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type including a reference to a bond to support the
      representation of an asset swap or Condition Precedent Bond.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="bond">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a bond underlyer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="conditionPrecedentBond" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          To indicate whether the Condition Precedent Bond is
          applicable. The swap contract is only valid if the bond is
          issued and if there is any dispute over the terms of fixed
          stream then the bond terms would be used.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discrepancyClause" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          To indicate whether the Discrepancy Clause is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 BulletPayment

1.2.1 Description:

A product to represent a single cashflow.

1.2.2 Contents:

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

- The base type which all FpML products extend.

payment (exactly one occurrence; of the type Payment) A known payment between two parties.

1.2.3 Used by:

- Element: bulletPayment

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="BulletPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A product to represent a single cashflow.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="payment" type="Payment">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A known payment between two parties.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 Calculation

1.3.1 Description:

A type defining the parameters used in the calculation of fixed or floating calculation period amounts.

1.3.2 Contents:

Either

notionalSchedule (exactly one occurrence; of the type Notional) The notional amount or notional amount schedule.

Or

fxLinkedNotionalSchedule (exactly one occurrence; of the type FxLinkedNotionalSchedule) A notional amount schedule where each notional that applied 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.

Either

fixedRateSchedule (exactly one occurrence; of the type Schedule) 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 adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.

Or

rateCalculation (exactly one occurrence; of the type Rate) The base element for the floating rate calculation definitions.

dayCountFraction (exactly one occurrence; of the type DayCountFraction) The day count fraction.

discounting (zero or one occurrence; of the type Discounting) The parameters specifying any discounting conventions that may apply. This element must only be included if discounting applies.

compoundingMethod (zero or one occurrence; of the type CompoundingMethodEnum) 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.

1.3.3 Used by:

- Complex type: CalculationPeriodAmount

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="Calculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used in the calculation of fixed
      or floating calculation period amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="notionalSchedule" type="Notional">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount or notional amount schedule.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fxLinkedNotionalSchedule" type="FxLinkedNotionalSchedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A notional amount schedule where each notional that applied
            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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
    <xsd:element name="fixedRateSchedule" type="Schedule">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                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 adjustment in accordance with any
                adjustments specified in calculationPeriodDatesAdjustments.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element ref="rateCalculation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element is the head of a substitution group. It is
                substituted by the floatingRateCalculation element for
                standard Floating Rate legs, or the
                inflationRateCalculation element for inflation swaps.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="dayCountFraction" type="DayCountFraction">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The day count fraction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="discounting" type="Discounting" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters specifying any discounting conventions that
            may apply. This element must only be included if discounting
            applies.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="compoundingMethod" type="CompoundingMethodEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.4 CalculationPeriod

1.4.1 Description:

A type defining the parameters used in the calculation of a fixed or floating rate calculation period amount. This type forms part of cashflows representation of a swap stream.

1.4.2 Contents:

unadjustedStartDate (zero or one occurrence; of the type xsd:date)

unadjustedEndDate (zero or one occurrence; of the type xsd:date)

adjustedStartDate (zero or one occurrence; of the type xsd:date) The calculation period start date, adjusted according to any relevant business day convention.

adjustedEndDate (zero or one occurrence; of the type xsd:date) The calculation period end date, adjusted according to any relevant business day convention.

calculationPeriodNumberOfDays (zero or one occurrence; of the type xsd:positiveInteger) 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.

Either

notionalAmount (exactly one occurrence; of the type xsd:decimal) The amount that a cashflow will accrue interest on.

Or

fxLinkedNotionalAmount (exactly one occurrence; of the type FxLinkedNotionalAmount) The amount that a cashflow will accrue interest on. This is the calculated amount of the fx linked - ie the other currency notional amount multiplied by the appropriate fx spot rate.

Either

floatingRateDefinition (exactly one occurrence; of the type FloatingRateDefinition) The floating rate reset information for the calculation period.

Or

fixedRate (exactly one occurrence; of the type xsd:decimal) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

dayCountYearFraction (zero or one occurrence; of the type xsd:decimal) The year fraction value of the calculation period, result of applying the ISDA rules for day count fraction defined in the ISDA Annex.

forecastAmount (zero or one occurrence; of the type Money) The amount representing the forecast of the accrued value of the calculation period. An intermediate value used to generate the forecastPaymentAmount in the PaymentCalculationPeriod.

forecastRate (zero or one occurrence; of the type xsd:decimal) A value representing the forecast rate used to calculate the forecast future value of the accrual period. This is a calculated rate determined based on averaging the rates in the rateObservation elements, and incorporates all of the rate treatment and averaging rules. A value of 1% should be represented as 0.01

1.4.3 Used by:

- Complex type: PaymentCalculationPeriod

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used in the calculation of a fixed
      or floating rate calculation period amount. This type forms part
      of cashflows representation of a swap stream.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```



```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="unadjustedStartDate" type="xsd:date" minOccurs="0"/>
  <xsd:element name="unadjustedEndDate" type="xsd:date" minOccurs="0"/>
  <xsd:element name="adjustedStartDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The calculation period start date, adjusted according to any
        relevant business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustedEndDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The calculation period end date, adjusted according to any
        relevant business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="calculationPeriodNumberOfDays" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="notionalAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount that a cashflow will accrue interest on.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxLinkedNotionalAmount" type="FxLinkedNotionalAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount that a cashflow will accrue interest on. This is
          the calculated amount of the fx linked - ie the other
          currency notional amount multiplied by the appropriate fx
          spot rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:choice>
    <xsd:element name="floatingRateDefinition" type="FloatingRateDefinition">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floating rate reset information for the calculation
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="dayCountYearFraction" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The year fraction value of the calculation period, result of
        applying the ISDA rules for day count fraction defined in the
        ISDA Annex.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="forecastAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount representing the forecast of the accrued value of
        the calculation period. An intermediate value used to
        generate the forecastPaymentAmount in the
        PaymentCalculationPeriod.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A value representing the forecast rate used to calculate the
          forecast future value of the accrual period. This is a
          calculated rate determined based on averaging the rates in
          the rateObservation elements, and incorporates all of the
          rate treatment and averaging rules. A value of 1% should be
          represented as 0.01
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.5 CalculationPeriodAmount

1.5.1 Description:

A type defining the parameters used in the calculation of fixed or floating rate calculation period amounts or for specifying a known calculation period amount or known amount schedule.

1.5.2 Contents:

Either

calculation (exactly one occurrence; of the type Calculation) The parameters used in the calculation of fixed or floating rate calculation period amounts.

Or

knownAmountSchedule (exactly one occurrence; of the type AmountSchedule) 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.

1.5.3 Used by:

- Complex type: InterestRateStream

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriodAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used in the calculation of fixed
      or floating rate calculation period amounts or for specifying a
      known calculation period amount or known amount schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="calculation" type="Calculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The parameters used in the calculation of fixed or floating
          rate calculation period amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knownAmountSchedule" type="AmountSchedule">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.6 CalculationPeriodDates

1.6.1 Description:

A type defining the parameters used to generate the calculation period dates schedule, including the specification of any initial or final stub calculation periods. A calculation period schedule consists of an optional initial stub calculation period, one or more regular calculation periods and an optional final stub calculation period. In the absence of any initial or final stub calculation periods, the regular part of the calculation period schedule is assumed to be between the effective date and the termination date. No implicit stubs are allowed, i.e. stubs must be explicitly specified using an appropriate combination of firstPeriodStartDate, firstRegularPeriodStartDate and lastRegularPeriodEndDate.

1.6.2 Contents:

Either

effectiveDate (exactly one occurrence; of the type AdjustableDate) The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.

Or

relativeEffectiveDate (exactly one occurrence; of the type AdjustedRelativeDateOffset) Defines the effective date.

Either

terminationDate (exactly one occurrence; of the type AdjustableDate) The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.

Or

relativeTerminationDate (exactly one occurrence; of the type RelativeDateOffset) The term/maturity of the swap, express as a tenor (typically in years).

calculationPeriodDatesAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers.

firstPeriodStartDate (zero or one occurrence; of the type AdjustableDate) The start date of the 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 date may be subject to adjustment in accordance with a business day convention.

firstRegularPeriodStartDate (zero or one occurrence; of the type xsd:date) 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 calculationPeriodDatesAdjustments.

firstCompoundingPeriodEndDate (zero or one occurrence; of the type xsd:date) The end date of the initial compounding period when compounding is applicable. It must only be specified when the compoundingMethod element is present and not equal to a value of None. This date may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.

lastRegularPeriodEndDate (zero or one occurrence; of the type xsd:date) 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.

stubPeriodType (zero or one occurrence; of the type StubPeriodTypeEnum) Method to allocate any irregular period remaining after regular periods have been allocated between the effective and termination date.

calculationPeriodFrequency (exactly one occurrence; of the type CalculationPeriodFrequency) The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.

1.6.3 Used by:

- Complex type: InterestRateStream

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriodDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used to generate the calculation
      period dates schedule, including the specification of any initial
      or final stub calculation periods. A calculation period schedule
      consists of an optional initial stub calculation period, one or
      more regular calculation periods and an optional final stub
      calculation period. In the absence of any initial or final stub
      calculation periods, the regular part of the calculation period
      schedule is assumed to be between the effective date and the
      termination date. No implicit stubs are allowed, i.e. stubs must
      be explicitly specified using an appropriate combination of
      firstPeriodStartDate, firstRegularPeriodStartDate and
      lastRegularPeriodEndDate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="effectiveDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The first day of the term of the trade. This day may be
            subject to adjustment in accordance with a business day
            convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="relativeEffectiveDate" type="AdjustedRelativeDateOffset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the effective date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="terminationDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The last day of the term of the trade. This day may be
            subject to adjustment in accordance with a business day
            convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="relativeTerminationDate" type="RelativeDateOffset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term/maturity of the swap, express as a tenor
            (typically in years).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention to apply to each calculation
          period end date if it would otherwise fall on a day that is
          not a business day in the specified financial business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstPeriodStartDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The start date of the 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 date may be subject to
          adjustment in accordance with a business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstRegularPeriodStartDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

        adjustment in accordance with any adjustments specified in
        calculationPeriodDatesAdjustments.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="firstCompoundingPeriodEndDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The end date of the initial compounding period when
            compounding is applicable. It must only be specified when the
            compoundingMethod element is present and not equal to a value
            of None. This date may be subject to adjustment in accordance
            with any adjustments specified in
            calculationPeriodDatesAdjustments.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="lastRegularPeriodEndDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="stubPeriodType" type="StubPeriodTypeEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Method to allocate any irregular period remaining after
            regular periods have been allocated between the effective and
            termination date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The frequency at which calculation period end dates occur
            with the regular part of the calculation period schedule and
            their roll date convention.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

1.7 CalculationPeriodDatesReference

1.7.1 Description:

Reference to a calculation period dates component.

1.7.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.7.3 Used by:

- Complex type: NotionalStepRule
- Complex type: PaymentDates
- Complex type: ResetDates
- Complex type: StubCalculationPeriodAmount

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a calculation period dates component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CalculationPe
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.8 CancelableProvision

1.8.1 Description:

A type defining the right of a party to cancel a swap transaction on the specified exercise dates. The provision is for 'walkaway' cancellation (i.e. the fair value of the swap is not paid). A fee payable on exercise can be specified.

1.8.2 Contents:

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

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

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseNotice (zero or one occurrence; of the type ExerciseNotice) Definition of the party to whom notice of exercise should be given.

followUpConfirmation (exactly one occurrence; of the type xsd:boolean) 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.

cancelableProvisionAdjustedDates (zero or one occurrence; of the type CancelableProvisionAdjustedDates) The adjusted dates associated with a cancelable provision. These dates have been adjusted for any applicable business day convention.

finalCalculationPeriodDateAdjustment (zero or more occurrences; of the type FinalCalculationPeriodDateAdjustment)

initialFee (zero or one occurrence; of the type SimplePayment) An initial fee for the cancelable option.

1.8.3 Used by:

- Complex type: Swap

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="CancelableProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the right of a party to cancel a swap transaction
      on the specified exercise dates. The provision is for 'walkaway'
      cancellation (i.e. the fair value of the swap is not paid). A fee
      payable on exercise can be specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model"/>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should be
          given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="cancelableProvisionAdjustedDates" type="CancelableProvisionAdjustedDates"
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The adjusted dates associated with a cancelable provision.
            These dates have been adjusted for any applicable business
            day convention.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="finalCalculationPeriodDateAdjustment" type="FinalCalculationPeriodDateAdjustment"
    <xsd:annotation>
        <xsd:documentation>
            Business date convention adjustment to final payment period
            per leg (swapStream) upon exercise event. The adjustments can
            be made in-line with leg level BDC's or they can be specified
            seperately.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="initialFee" type="SimplePayment" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An initial fee for the cancelable option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.9 CancelableProvisionAdjustedDates

1.9.1 Description:

A type to define the adjusted dates for a cancelable provision on a swap transaction.

1.9.2 Contents:

cancellationEvent (one or more occurrences; of the type CancellationEvent) The adjusted dates for an individual cancellation date.

1.9.3 Used by:

- Complex type: CancelableProvision

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="CancelableProvisionAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the adjusted dates for a cancelable provision on
      a swap transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cancellationEvent" type="CancellationEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates for an individual cancellation date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.10 CancellationEvent

1.10.1 Description:

The adjusted dates for a specific cancellation date, including the adjusted exercise date and adjusted termination date.

1.10.2 Contents:

adjustedExerciseDate (exactly one occurrence; of the type xsd:date) The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention.

adjustedEarlyTerminationDate (exactly one occurrence; of the type xsd:date) 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.

1.10.3 Used by:

- Complex type: CancelableProvisionAdjustedDates

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="CancellationEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The adjusted dates for a specific cancellation date, including
      the adjusted exercise date and adjusted termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.11 CapFloor

1.11.1 Description:

A type defining an interest rate cap, floor, or cap/floor strategy (e.g. collar) product.

1.11.2 Contents:

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

- The base type which all FpML products extend.

capFloorStream (exactly one occurrence; of the type InterestRateStream)

premium (zero or more occurrences; of the type Payment) The option premium amount payable by buyer to seller on the specified payment date.

additionalPayment (zero or more occurrences; of the type Payment) Additional payments between the principal parties.

earlyTerminationProvision (zero or one occurrence; of the type EarlyTerminationProvision) Parameters specifying provisions relating to the optional and mandatory early termination of a CapFloor transaction.

1.11.3 Used by:

- Element: capFloor

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="CapFloor">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an interest rate cap, floor, or cap/floor
      strategy (e.g. collar) product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="capFloorStream" type="InterestRateStream"/>
        <xsd:element name="premium" type="Payment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium amount payable by buyer to seller on
              the specified payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional payments between the principal parties.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTerminationProvision" type="EarlyTerminationProvision" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Parameters specifying provisions relating to the optional
              and mandatory early termination of a CapFloor
              transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.12 Cashflows

1.12.1 Description:

A type defining the cashflow representation of a swap trade.

1.12.2 Contents:

cashflowsMatchParameters (exactly one occurrence; of the type xsd:boolean) 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.

principalExchange (zero or more occurrences; of the type 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.

paymentCalculationPeriod (zero or more occurrences; of the type 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.

1.12.3 Used by:

- Complex type: InterestRateStream

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="Cashflows">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the cashflow representation of a swap trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cashflowsMatchParameters" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchange" type="PrincipalExchange" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentCalculationPeriod" type="PaymentCalculationPeriod" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.13 CashPriceMethod

1.13.1 Description:

A type defining the parameters necessary for each of the ISDA cash price methods for cash settlement.

1.13.2 Contents:

cashSettlementReferenceBanks (zero or one occurrence; of the type CashSettlementReferenceBanks) 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.

cashSettlementCurrency (exactly one occurrence; of the type Currency) The currency in which the cash settlement amount will be calculated and settled.

quotationRateType (exactly one occurrence; of the type QuotationRateTypeEnum) 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)

1.13.3 Used by:

- Complex type: CashSettlement

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="CashPriceMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters necessary for each of the ISDA
      cash price methods for cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cashSettlementReferenceBanks" type="CashSettlementReferenceBanks" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cashSettlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which the cash settlement amount will be
          calculated and settled.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotationRateType" type="QuotationRateTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

</xsd:complexType>

1.14 CashSettlement

1.14.1 Description:

A type to define the cash settlement terms for a product where cash settlement is applicable.

1.14.2 Contents:

cashSettlementValuationTime (zero or one occurrence; of the type BusinessCenterTime) The time of 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.

cashSettlementValuationDate (zero or one occurrence; of the type RelativeDateOffset) 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.

cashSettlementPaymentDate (zero or one occurrence; of the type CashSettlementPaymentDate) The date on which the cash settlement amount will be paid, subject to adjustment in accordance with any applicable business day convention. This component would not be present for a mandatory early termination provision where the cash settlement payment date is the mandatory early termination date.

Either

cashPriceMethod (exactly one occurrence; of the type CashPriceMethod) 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).

Or

cashPriceAlternateMethod (exactly one occurrence; of the type CashPriceMethod) 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).

Or

parYieldCurveAdjustedMethod (exactly one occurrence; of the type 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).

Or

zeroCouponYieldAdjustedMethod (exactly one occurrence; of the type 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 (d).

Or

parYieldCurveUnadjustedMethod (exactly one occurrence; of the type 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).

1.14.3 Used by:

- Complex type: MandatoryEarlyTermination
- Complex type: OptionalEarlyTermination
- Complex type: Swapion

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="CashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the cash settlement terms for a product where
      cash settlement is applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
```

```

<xsd:element name="cashSettlementValuationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of 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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementValuationDate" type="RelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementPaymentDate" type="CashSettlementPaymentDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which the cash settlement amount will be paid,
      subject to adjustment in accordance with any applicable
      business day convention. This component would not be present
      for a mandatory early termination provision where the cash
      settlement payment date is the mandatory early termination
      date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="cashPriceMethod" type="CashPriceMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="cashPriceAlternateMethod" type="CashPriceMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="parYieldCurveAdjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="zeroCouponYieldAdjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="parYieldCurveUnadjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.15 CashSettlementPaymentDate

1.15.1 Description:

A type defining the cash settlement payment date(s) as either a set of explicit dates, together with applicable adjustments, or as a date relative to some other (anchor) date, or as any date in a range of contiguous business days.

1.15.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type 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.

Or

relativeDate (exactly one occurrence; of the type RelativeDateOffset) A date specified as some offset to another date (the anchor date).

Or

businessDateRange (exactly one occurrence; of the type BusinessDateRange) A range of contiguous business days.

1.15.3 Used by:

- Complex type: CashSettlement

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="CashSettlementPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the cash settlement payment date(s) as either a
      set of explicit dates, together with applicable adjustments, or
      as a date relative to some other (anchor) date, or as any date in
      a range of contiguous business days.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDateRange" type="BusinessDateRange">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A range of contiguous business days.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.16 DateRelativeToPaymentDates

1.16.1 Description:

A type to provide the ability to point to multiple payment nodes in the document through the unbounded paymentDatesReference.

1.16.2 Contents:

paymentDatesReference (one or more occurrences; of the type PaymentDatesReference) A set of href pointers to payment dates defined somewhere else in the document.

1.16.3 Used by:

- Complex type: FxFixingDate

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="DateRelativeToPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to provide the ability to point to multiple payment nodes
      in the document through the unbounded paymentDatesReference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesReference" type="PaymentDatesReference" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of href pointers to payment dates defined somewhere
          else in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 Discounting

1.17.1 Description:

A type defining discounting information. The 2000 ISDA definitions, section 8.4. discounting (related to the calculation of a discounted fixed amount or floating amount) apply. This type must only be included if discounting applies.

1.17.2 Contents:

discountingType (exactly one occurrence; of the type DiscountingTypeEnum) The discounting method that is applicable.

discountRate (zero or one occurrence; of the type xsd:decimal) A discount rate, expressed as a decimal, to be used in the calculation of a discounted amount. A discount amount of 5% would be represented as 0.05.

discountRateDayCountFraction (zero or one occurrence; of the type DayCountFraction) A discount day count fraction to be used in the calculation of a discounted amount.

1.17.3 Used by:

- Complex type: Calculation

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="Discounting">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining discounting information. The 2000 ISDA
      definitions, section 8.4. discounting (related to the calculation
      of a discounted fixed amount or floating amount) apply. This type
      must only be included if discounting applies.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="discountingType" type="DiscountingTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The discounting method that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A discount rate, expressed as a decimal, to be used in the
          calculation of a discounted amount. A discount amount of 5%
          would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountRateDayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A discount day count fraction to be used in the calculation
          of a discounted amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.18 EarlyTerminationEvent

1.18.1 Description:

A type to define the adjusted dates associated with an early termination provision.

1.18.2 Contents:

adjustedExerciseDate (exactly one occurrence; of the type xsd:date) The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention.

adjustedEarlyTerminationDate (exactly one occurrence; of the type xsd:date) 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.

adjustedCashSettlementValuationDate (exactly one occurrence; of the type xsd:date) The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention.

adjustedCashSettlementPaymentDate (exactly one occurrence; of the type xsd:date) The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention.

adjustedExerciseFeePaymentDate (zero or one occurrence; of the type xsd:date) The date on which the exercise fee amount is paid. This date should already be adjusted for any applicable business day convention.

1.18.3 Used by:

- Complex type: OptionalEarlyTerminationAdjustedDates

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="EarlyTerminationEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the adjusted dates associated with an early
      termination provision.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date by which the cash settlement amount must be agreed.
          This date should already be adjusted for any applicable
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the cash settlement amount is paid. This
```

```
        date should already be adjusted for any applicable business
        dat convention.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="adjustedExerciseFeePaymentDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The date on which the exercise fee amount is paid. This date
            should already be adjusted for any applicable business day
            convention.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


1.19 EarlyTerminationProvision

1.19.1 Description:

A type defining an early termination provision for a swap. This early termination is at fair value, i.e. on termination the fair value of the product must be settled between the parties.

1.19.2 Contents:

1.19.3 Used by:

- Complex type: CapFloor
- Complex type: Swap

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="EarlyTerminationProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an early termination provision for a swap. This
      early termination is at fair value, i.e. on termination the fair
      value of the product must be settled between the parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:group ref="MandatoryEarlyTermination.model"/>
      <xsd:group ref="OptionalEarlyTermination.model" minOccurs="0"/>
    </xsd:sequence>
    <xsd:group ref="OptionalEarlyTermination.model"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.20 ExerciseEvent

1.20.1 Description:

A type defining the adjusted dates associated with a particular exercise event.

1.20.2 Contents:

adjustedExerciseDate (exactly one occurrence; of the type xsd:date) The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention.

adjustedRelevantSwapEffectiveDate (exactly one occurrence; of the type xsd:date) 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.

adjustedCashSettlementValuationDate (zero or one occurrence; of the type xsd:date) The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention.

adjustedCashSettlementPaymentDate (zero or one occurrence; of the type xsd:date) The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention.

adjustedExerciseFeePaymentDate (zero or one occurrence; of the type xsd:date) The date on which the exercise fee amount is paid. This date should already be adjusted for any applicable business day convention.

1.20.3 Used by:

- Complex type: SwaptionAdjustedDates

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="ExerciseEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with a particular
      exercise event.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedRelevantSwapEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date by which the cash settlement amount must be agreed.
          This date should already be adjusted for any applicable
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the cash settlement amount is paid. This
```

```
        date should already be adjusted for any applicable business
        dat convention.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="adjustedExerciseFeePaymentDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The date on which the exercise fee amount is paid. This date
            should already be adjusted for any applicable business day
            convention.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.21 ExercisePeriod

1.21.1 Description:

This defines the time interval to the start of the exercise period, i.e. the earliest exercise date, and the frequency of subsequent exercise dates (if any).

1.21.2 Contents:

earliestExerciseDateTenor (exactly one occurrence; of the type Interval) The time interval to the first (and possibly only) exercise date in the exercise period.

exerciseFrequency (zero or one occurrence; of the type Interval) The frequency of subsequent exercise dates in the exercise period following the earliest exercise date. An interval of 1 day should be used to indicate an American style exercise period.

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="ExercisePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This defines the time interval to the start of the exercise
      period, i.e. the earliest exercise date, and the frequency of
      subsequent exercise dates (if any).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="earliestExerciseDateTenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time interval to the first (and possibly only) exercise
          date in the exercise period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency of subsequent exercise dates in the exercise
          period following the earliest exercise date. An interval of 1
          day should be used to indicate an American style exercise
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.22 ExtendibleProvision

1.22.1 Description:

A type defining an option to extend an existing swap transaction on the specified exercise dates for a term ending on the specified new termination date.

1.22.2 Contents:

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

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

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseNotice (zero or one occurrence; of the type ExerciseNotice) Definition of the party to whom notice of exercise should be given.

followUpConfirmation (exactly one occurrence; of the type xsd:boolean) 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.

extendibleProvisionAdjustedDates (zero or one occurrence; of the type ExtendibleProvisionAdjustedDates) The adjusted dates associated with an extendible provision. These dates have been adjusted for any applicable business day convention.

1.22.3 Used by:

- Complex type: Swap

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="ExtendibleProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an option to extend an existing swap transaction
      on the specified exercise dates for a term ending on the
      specified new termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model"/>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should be
          given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="extendibleProvisionAdjustedDates" type="ExtendibleProvisionAdjustedDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        The adjusted dates associated with an extendible provision.  
        These dates have been adjusted for any applicable business  
        day convention.  
    </xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.23 ExtendibleProvisionAdjustedDates

1.23.1 Description:

A type defining the adjusted dates associated with a provision to extend a swap.

1.23.2 Contents:

extensionEvent (one or more occurrences; of the type ExtensionEvent) The adjusted dates associated with a single extendible exercise date.

1.23.3 Used by:

- Complex type: ExtendibleProvision

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="ExtendibleProvisionAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with a provision to
      extend a swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="extensionEvent" type="ExtensionEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with a single extendible
          exercise date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.24 ExtensionEvent

1.24.1 Description:

A type to define the adjusted dates associated with an individual extension event.

1.24.2 Contents:

adjustedExerciseDate (exactly one occurrence; of the type xsd:date) The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention.

adjustedExtendedTerminationDate (exactly one occurrence; of the type xsd:date) The termination date if an extendible provision is exercised. This date should already be adjusted for any applicable business day convention.

1.24.3 Used by:

- Complex type: ExtendibleProvisionAdjustedDates

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="ExtensionEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the adjusted dates associated with an individual
      extension event.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedExtendedTerminationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The termination date if an extendible provision is exercised.
          This date should already be adjusted for any applicable
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


1.25 FallbackReferencePrice

1.25.1 Description:

The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option.

1.25.2 Contents:

valuationPostponement (zero or one occurrence; of the type ValuationPostponement) Specifies how long to wait to get a quote from a settlement rate option upon a price source disruption

fallbackSettlementRateOption (zero or more occurrences; of the type SettlementRateOption) This settlement rate option will be used in its place.

fallbackSurveyValuationPostponement (zero or one occurrence; of the type Empty) Request rate quotes from the market.

calculationAgentDetermination (zero or one occurrence; of the type CalculationAgent) The calculation agent will decide the rate.

1.25.3 Used by:

- Complex type: PriceSourceDisruption

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="FallbackReferencePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The method, prioritized by the order it is listed in this element,
      to get a replacement rate for the disrupted settlement rate
      option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="valuationPostponement" type="ValuationPostponement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies how long to wait to get a quote from a settlement
          rate option upon a price source disruption
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackSettlementRateOption" type="SettlementRateOption" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This settlement rate option will be used in its place.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackSurveyValuationPostponement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Request rate quotes from the market.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentDetermination" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation agent will decide the rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 FinalCalculationPeriodDateAdjustment

1.26.1 Description:

1.26.2 Contents:

relevantUnderlyingDateReference (exactly one occurrence; of the type RelevantUnderlyingDateReference)

swapStreamReference (exactly one occurrence; of the type InterestRateStreamReference)

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) Override business date convention. This takes precedence over leg level information.

1.26.3 Used by:

- Complex type: CancelableProvision

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="FinalCalculationPeriodDateAdjustment">
  <xsd:annotation>
    <xsd:documentation>
      A type to define business date convention adjustment to final
      payment period per leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="relevantUnderlyingDateReference" type="RelevantUnderlyingDateReference">
      <xsd:annotation>
        <xsd:documentation>
          Reference to the unadjusted cancellation effective dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapStreamReference" type="InterestRateStreamReference">
      <xsd:annotation>
        <xsd:documentation>
          Reference to the leg, where date adjustments may apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Override business date convention. This takes precedence over
          leg level information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.27 FloatingRateDefinition

1.27.1 Description:

A type defining parameters associated with a floating rate reset. This type forms part of the cashflows representation of a stream.

1.27.2 Contents:

calculatedRate (zero or one occurrence; of the type xsd:decimal) 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.

rateObservation (zero or more occurrences; of the type RateObservation) 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.

floatingRateMultiplier (zero or one occurrence; of the type xsd:decimal) A rate multiplier to apply to the floating rate. The multiplier can be a positive or negative decimal. This element should only be included if the multiplier is not equal to 1 (one).

spread (zero or one occurrence; of the type xsd:decimal) 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.

capRate (zero or more occurrences; of the type 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.

floorRate (zero or more occurrences; of the type Strike) 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. The floor rate of 5% would be represented as 0.05.

1.27.3 Used by:

- Complex type: CalculationPeriod

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="FloatingRateDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters associated with a floating rate reset.
      This type forms part of the cashflows representation of a stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculatedRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateObservation" type="RateObservation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="floatingRateMultiplier" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A rate multiplier to apply to the floating rate. The
      multiplier can be a positive or negative decimal. This
      element should only be included if the multiplier is not
      equal to 1 (one).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="spread" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="capRate" type="Strike" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="floorRate" type="Strike" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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. The floor rate of 5% would be represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.28 Fra

1.28.1 Description:

A type defining a Forward Rate Agreement (FRA) product.

1.28.2 Contents:

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

- The base type which all FpML products extend.

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

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

adjustedEffectiveDate (exactly one occurrence; of the type RequiredIdentifierDate) 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 the observed rate is applied, the reset date.

adjustedTerminationDate (exactly one occurrence; of the type xsd:date) The end date of the calculation period. This date should already be adjusted for any applicable business day convention.

paymentDate (exactly one occurrence; of the type AdjustableDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

fixingDateOffset (exactly one occurrence; of the type RelativeDateOffset) 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.

dayCountFraction (exactly one occurrence; of the type DayCountFraction) The day count fraction.

calculationPeriodNumberOfDays (exactly one occurrence; of the type xsd:positiveInteger) The number of days from the adjusted effective date to the adjusted termination date calculated in accordance with the applicable day count fraction.

notional (exactly one occurrence; of the type Money) The notional amount.

fixedRate (exactly one occurrence; of the type xsd:decimal) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (one or more occurrences; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

fraDiscounting (exactly one occurrence; of the type FraDiscountingEnum) Specifies whether discounting applies and, if so, what type.

1.28.3 Used by:

- Element: fra

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="Fra">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a Forward Rate Agreement (FRA) product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Product">
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model"/>
      <xsd:element name="adjustedEffectiveDate" type="RequiredIdentifierDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 the observed
            rate is applied, the reset date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedTerminationDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The end date of the calculation period. This date should
            already be adjusted for any applicable business day
            convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The payment date. This date is subject to adjustment in
            accordance with any applicable business day convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fixingDateOffset" type="RelativeDateOffset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dayCountFraction" type="DayCountFraction">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The day count fraction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="calculationPeriodNumberOfDays" type="xsd:positiveInteger">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of days from the adjusted effective date to
            the adjusted termination date calculated in accordance
            with the applicable day count fraction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="notional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fixedRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The calculation period fixed rate. A per annum rate,
            expressed as a decimal. A fixed rate of 5% would be
            represented as 0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>

```

```
<xsd:element name="indexTenor" type="Interval" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Designated Maturity, i.e. the tenor of the
      floating rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fraDiscounting" type="FraDiscountingEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies whether discounting applies and, if so, what
      type.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.29 FxFixingDate

1.29.1 Description:

A type that is extending the Offset structure for providing the ability to specify an FX fixing date as an offset to dates specified somewhere else in the document.

1.29.2 Contents:

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

- A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

dateRelativeToPaymentDates (exactly one occurrence; of the type DateRelativeToPaymentDates) The payment date references on which settlements in non-deliverable currency are due and will then have to be converted according to the terms specified through the other parts of the nonDeliverableSettlement structure.

1.29.3 Used by:

- Complex type: NonDeliverableSettlement

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="FxFixingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is extending the Offset structure for providing the
      ability to specify an FX fixing date as an offset to dates
      specified somewhere else in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
        <xsd:element name="dateRelativeToPaymentDates" type="DateRelativeToPaymentDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The payment date references on which settlements in
              non-deliverable currency are due and will then have to be
              converted according to the terms specified through the
              other parts of the nonDeliverableSettlement structure.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
```


</xsd:complexType>

1.30 FxLinkedNotionalAmount

1.30.1 Description:

A type to describe the cashflow representation for fx linked notionals.

1.30.2 Contents:

resetDate (zero or one occurrence; of the type xsd:date)

adjustedFxSpotFixingDate (zero or one occurrence; of the type xsd:date) The date on which the fx spot rate is observed. This date should already be adjusted for any applicable business day convention.

observedFxSpotRate (zero or one occurrence; of the type xsd:decimal) The actual observed fx spot rate.

notionalAmount (zero or one occurrence; of the type xsd:decimal) The calculation period notional amount.

1.30.3 Used by:

- Complex type: CalculationPeriod

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="FxLinkedNotionalAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe the cashflow representation for fx linked
      notionals.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedFxSpotFixingDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the fx spot rate is observed. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedFxSpotRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The actual observed fx spot rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.31 FxLinkedNotionalSchedule

1.31.1 Description:

A type to describe a notional 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.

1.31.2 Contents:

constantNotionalScheduleReference (exactly one occurrence; of the type ScheduleReference) 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.

initialValue (zero or one occurrence; of the type xsd:decimal) The initial currency amount for the varying notional.

varyingNotionalCurrency (exactly one occurrence; of the type Currency) The currency of the varying notional amount, i.e. the notional amount being determined periodically based on observation of a spot currency exchange rate.

varyingNotionalFixingDates (exactly one occurrence; of the type 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.

fxSpotRateSource (exactly one occurrence; of the type FxSpotRateSource) The information source and time at which the spot currency exchange rate will be observed.

varyingNotionalInterimExchangePaymentDates (exactly one occurrence; of the type 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).

1.31.3 Used by:

- Complex type: Calculation

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="FxLinkedNotionalSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe a notional 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="constantNotionalScheduleReference" type="ScheduleReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="initialValue" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The initial currency amount for the varying notional.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="varyingNotionalCurrency" type="Currency">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The currency of the varying notional amount, i.e. the
    notional amount being determined periodically based on
    observation of a spot currency exchange rate.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="varyingNotionalFixingDates" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxSpotRateSource" type="FxSpotRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The information source and time at which the spot currency
      exchange rate will be observed.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="varyingNotionalInterimExchangePaymentDates" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.32 InflationRateCalculation

1.32.1 Description:

A type defining the components specifying an Inflation Rate Calculation

1.32.2 Contents:

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

- A type defining the floating rate and definitions relating to the calculation of floating rate amounts.

inflationLag (exactly one occurrence; of the type Offset) an offsetting period from the payment date which determines the reference period for which the inflation index is onserved.

indexSource (exactly one occurrence; of the type RateSourcePage) The reference source such as Reuters or Bloomberg.

mainPublication (zero or one occurrence; of the type MainPublication) The current main publication source such as relevant web site or a government body.

interpolationMethod (exactly one occurrence; of the type InterpolationMethod) The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.

initialIndexLevel (zero or one occurrence; of the type xsd:decimal) initial known index level for the first calculation period.

1.32.3 Used by:

- Element: inflationRateCalculation

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="InflationRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the components specifying an Inflation Rate
      Calculation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FloatingRateCalculation">
      <xsd:sequence>
        <xsd:element name="inflationLag" type="Offset">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              an offsetting period from the payment date which
              determines the reference period for which the inflation
              index is onserved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexSource" type="RateSourcePage">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The reference source such as Reuters or Bloomberg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="mainPublication" type="MainPublication" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The current main publication source such as relevant web
              site or a government body.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interpolationMethod" type="InterpolationMethod">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The method used when calculating the Inflation Index
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        Level from multiple points - the most common is Linear.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="initialIndexLevel" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            initial known index level for the first calculation
            period.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.33 InterestRateStream

1.33.1 Description:

A type defining the components specifying an interest rate stream, including both a parametric and cashflow representation for the stream of payments.

1.33.2 Contents:

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

- A supertype of leg. All swap legs extend this type.

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

calculationPeriodDates (exactly one occurrence; of the type CalculationPeriodDates) The calculation periods dates schedule.

paymentDates (exactly one occurrence; of the type PaymentDates) The payment dates schedule.

resetDates (zero or one occurrence; of the type ResetDates) The reset dates schedule. The reset dates schedule only applies for a floating rate stream.

calculationPeriodAmount (exactly one occurrence; of the type CalculationPeriodAmount) The calculation period amount parameters.

stubCalculationPeriodAmount (zero or one occurrence; of the type 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.

principalExchanges (zero or one occurrence; of the type PrincipalExchanges) The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur.

cashflows (zero or one occurrence; of the type Cashflows) The cashflows representation of the swap stream.

settlementProvision (zero or one occurrence; of the type SettlementProvision) A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.

formula (zero or one occurrence; of the type Formula) An interest rate derivative formula.

1.33.3 Used by:

- Complex type: CapFloor
- Complex type: Swap

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="InterestRateStream">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the components specifying an interest rate
      stream, including both a parametric and cashflow representation
      for the stream of payments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="calculationPeriodDates" type="CalculationPeriodDates">
          <xsd:annotation>
```

```

        <xsd:documentation xml:lang="en">
            The calculation periods dates schedule.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="PaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The payment dates schedule.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="resetDates" type="ResetDates" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The reset dates schedule. The reset dates schedule only
            applies for a floating rate stream.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="calculationPeriodAmount" type="CalculationPeriodAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The calculation period amount parameters.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriodAmount" type="StubCalculationPeriodAmount" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="principalExchanges" type="PrincipalExchanges" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The true/false flags indicating whether initial,
            intermediate or final exchanges of principal should
            occur.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cashflows" type="Cashflows" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The cashflows representation of the swap stream.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementProvision" type="SettlementProvision" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A provision that allows the specification of settlement
            terms, occurring when the settlement currency is different
            to the notional currency of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="formula" type="Formula" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An interest rate derivative formula.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```


1.34 InterestRateStreamReference

1.34.1 Description:

1.34.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.34.3 Used by:

- Complex type: FinalCalculationPeriodDateAdjustment

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="InterestRateStreamReference">
  <xsd:annotation>
    <xsd:documentation>
      Reference to an InterestRateStream component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestRates">
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.35 MandatoryEarlyTermination

1.35.1 Description:

A type to define an early termination provision for which exercise is mandatory.

1.35.2 Contents:

mandatoryEarlyTerminationDate (exactly one occurrence; of the type AdjustableDate) The early termination date associated with a mandatory early termination of a swap.

calculationAgent (exactly one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.

cashSettlement (exactly one occurrence; of the type CashSettlement) 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.

mandatoryEarlyTerminationAdjustedDates (zero or one occurrence; of the type MandatoryEarlyTerminationAdjustedDates) The adjusted dates associated with a mandatory early termination provision. These dates have been adjusted for any applicable business day convention.

1.35.3 Used by:

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="MandatoryEarlyTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define an early termination provision for which
      exercise is mandatory.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="mandatoryEarlyTerminationDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The early termination date associated with a mandatory early
          termination of a swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgent" type="CalculationAgent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent responsible for performing duties
          associated with an optional early termination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cashSettlement" type="CashSettlement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="mandatoryEarlyTerminationAdjustedDates" type="MandatoryEarlyTerminationAdjustedDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with a mandatory early
          termination provision. These dates have been adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

</xsd:complexType>

1.36 MandatoryEarlyTerminationAdjustedDates

1.36.1 Description:

A type defining the adjusted dates associated with a mandatory early termination provision.

1.36.2 Contents:

adjustedEarlyTerminationDate (exactly one occurrence; of the type xsd:date) 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.

adjustedCashSettlementValuationDate (exactly one occurrence; of the type xsd:date) The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention.

adjustedCashSettlementPaymentDate (exactly one occurrence; of the type xsd:date) The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention.

1.36.3 Used by:

- Complex type: MandatoryEarlyTermination

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

```
<xsd:complexType name="MandatoryEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with a mandatory
      early termination provision.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date by which the cash settlement amount must be agreed.
          This date should already be adjusted for any applicable
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the cash settlement amount is paid. This
          date should already be adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.37 NonDeliverableSettlement

1.37.1 Description:

A type defining the parameters used when the reference currency of the swapStream is non-deliverable.

1.37.2 Contents:

referenceCurrency (exactly one occurrence; of the type Currency) The currency in which the swap stream is denominated in.

fxFixingDate (exactly one occurrence; of the type FxFixingDate) The fixing date(s) on which the currency rate will be determined for the purpose of specifying the amount in deliverable currency.

settlementRateOption (exactly one occurrence; of the type SettlementRateOption) The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the 1998 FX and Currency Option Definitions.

priceSourceDisruption (zero or one occurrence; of the type PriceSourceDisruption) A type defining the parameters to get a new quote when a settlement rate option is disrupted.

1.37.3 Used by:

- Complex type: SettlementProvision

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="NonDeliverableSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used when the reference currency
      of the swapStream is non-deliverable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which the swap stream is denominated in.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxFixingDate" type="FxFixingDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The fixing date(s) on which the currency rate will be
          determined for the purpose of specifying the amount in
          deliverable currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementRateOption" type="SettlementRateOption">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate source for the conversion to the settlement
          currency. This source is specified through a scheme that
          reflects the terms of the Annex A to the 1998 FX and Currency
          Option Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="priceSourceDisruption" type="PriceSourceDisruption" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A type defining the parameters to get a new quote when a
          settlement rate option is disrupted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.38 Notional

1.38.1 Description:

An type defining the notional amount or notional amount schedule associated with a swap stream. The notional schedule will be captured explicitly, specifying the dates that the notional changes and the outstanding notional amount that applies from that date. A parametric representation of the rules defining the notional step schedule can optionally be included.

1.38.2 Contents:

notionalStepSchedule (exactly one occurrence; of the type 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 calculationPeriodDatesAdjustments.

notionalStepParameters (zero or one occurrence; of the type NotionalStepRule) A parametric representation of the notional step schedule, i.e. parameters used to generate the notional schedule.

1.38.3 Used by:

- Complex type: Calculation

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="Notional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An type defining the notional amount or notional amount schedule
      associated with a swap stream. The notional schedule will be
      captured explicitly, specifying the dates that the notional
      changes and the outstanding notional amount that applies from
      that date. A parametric representation of the rules defining the
      notional step schedule can optionally be included.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="notionalStepSchedule" type="AmountSchedule">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
          calculationPeriodDatesAdjustments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalStepParameters" type="NotionalStepRule" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A parametric representation of the notional step schedule,
          i.e. parameters used to generate the notional schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.39 NotionalStepRule

1.39.1 Description:

A type defining a parametric representation of the notional step schedule, i.e. parameters used to generate the notional balance on each step date. The step change in notional can be expressed in terms of either a fixed amount or as a percentage of either the initial notional or previous notional amount. This parametric representation is intended to cover the more common amortizing/accreting.

1.39.2 Contents:

calculationPeriodDatesReference (exactly one occurrence; of the type CalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

stepFrequency (exactly one occurrence; of the type Interval) The frequency at which the step changes occur. This frequency must be a multiple of the stream calculation period frequency.

firstNotionalStepDate (exactly one occurrence; of the type xsd:date) Effective date of the first change in notional (i.e. a calculation period start date).

lastNotionalStepDate (exactly one occurrence; of the type xsd:date) Effective date of the last change in notional (i.e. a calculation period start date).

Either

notionalStepAmount (exactly one occurrence; of the type xsd:decimal) The explicit amount that the notional changes on each step date. This can be a positive or negative amount.

1.39.3 Used by:

- Complex type: Notional

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="NotionalStepRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a parametric representation of the notional step
      schedule, i.e. parameters used to generate the notional balance
      on each step date. The step change in notional can be expressed
      in terms of either a fixed amount or as a percentage of either
      the initial notional or previous notional amount. This parametric
      representation is intended to cover the more common
      amortizing/accreting.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepFrequency" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which the step changes occur. This frequency
          must be a multiple of the stream calculation period
          frequency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstNotionalStepDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Effective date of the first change in notional (i.e. a
          calculation period start date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```



```

    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="lastNotionalStepDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Effective date of the last change in notional (i.e. a
      calculation period start date).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="notionalStepAmount" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The explicit amount that the notional changes on each step
        date. This can be a positive or negative amount.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:sequence>
    <xsd:element name="notionalStepRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 stepRelativeTo. The percentage can be either
          positive or negative. A percentage of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepRelativeTo" type="StepRelativeToEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies whether the notionalStepRate should be applied
          to the initial notional or the previous notional in order
          to calculate the notional step change amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>

```

1.40 OptionalEarlyTermination

1.40.1 Description:

A type defining an early termination provision where either or both parties have the right to exercise.

1.40.2 Contents:

singlePartyOption (zero or one occurrence; of the type SinglePartyOption) If optional early termination is not available to both parties then this component specifies the buyer and seller of the option.

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseNotice (zero or more occurrences; of the type ExerciseNotice) Definition of the party to whom notice of exercise should be given.

followUpConfirmation (zero or one occurrence; of the type xsd:boolean) 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.

calculationAgent (exactly one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.

cashSettlement (exactly one occurrence; of the type CashSettlement) 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.

optionalEarlyTerminationAdjustedDates (zero or one occurrence; of the type OptionalEarlyTerminationAdjustedDates) An early termination provision to terminate the trade at fair value where one or both parties have the right to decide on termination.

1.40.3 Used by:

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

```
<xsd:complexType name="OptionalEarlyTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an early termination provision where either or
      both parties have the right to exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="singlePartyOption" type="SinglePartyOption" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If optional early termination is not available to both
          parties then this component specifies the buyer and seller of
          the option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should be
          given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="followUpConfirmation" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:element>
<xsd:element name="calculationAgent" type="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Calculation Agent responsible for performing duties
      associated with an optional early termination.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlement" type="CashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="optionalEarlyTerminationAdjustedDates" type="OptionalEarlyTerminationAd
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An early termination provision to terminate the trade at fair
      value where one or both parties have the right to decide on
      termination.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.41 OptionalEarlyTerminationAdjustedDates

1.41.1 Description:

A type defining the adjusted dates associated with an optional early termination provision.

1.41.2 Contents:

earlyTerminationEvent (one or more occurrences; of the type EarlyTerminationEvent) The adjusted dates associated with an individual early termination date.

1.41.3 Used by:

- Complex type: OptionalEarlyTermination

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

```
<xsd:complexType name="OptionalEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with an optional
      early termination provision.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="earlyTerminationEvent" type="EarlyTerminationEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with an individual early
          termination date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.42 PaymentCalculationPeriod

1.42.1 Description:

A type defining the adjusted payment date and associated calculation period parameters required to calculate the actual or projected payment amount. This type forms part of the cashflow representation of a swap stream.

1.42.2 Contents:

unadjustedPaymentDate (zero or one occurrence; of the type xsd:date)

adjustedPaymentDate (zero or one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component (all dates the Cashflows type are adjusted payment dates).

Either

calculationPeriod (one or more occurrences; of the type CalculationPeriod) 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 start date. An FpML document which contains an unordered list of calculation periods is still regarded as a conformant document.

Or

fixedPaymentAmount (exactly one occurrence; of the type xsd:decimal) A known fixed payment amount.

discountFactor (zero or one occurrence; of the type xsd:decimal) A decimal value representing the discount factor used to calculate the present value of cash flow.

forecastPaymentAmount (zero or one occurrence; of the type Money) A monetary amount representing the forecast of the future value of the payment.

presentValueAmount (zero or one occurrence; of the type Money) A monetary amount representing the present value of the forecast payment.

1.42.3 Used by:

- Complex type: Cashflows

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

```
<xsd:complexType name="PaymentCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted payment date and associated
      calculation period parameters required to calculate the actual or
      projected payment amount. This type forms part of the cashflow
      representation of a swap stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedPaymentDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve as
          a cashflow type component (all dates the Cashflows type are
          adjusted payment dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="calculationPeriod" type="CalculationPeriod" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 start date. An FpML document which contains an
        unordered list of calculation periods is still regarded as
        a conformant document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="fixedPaymentAmount" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A known fixed payment amount.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A decimal value representing the discount factor used to
            calculate the present value of cash flow.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="forecastPaymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A monetary amount representing the forecast of the future
            value of the payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="presentValueAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A monetary amount representing the present value of the
            forecast payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
<xsd:attribute name="href" type="xsd:IDREF" ecore:reference="PricingStructure">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Attribute that can be used to reference the yield curve used to
            estimate the discount factor.
        </xsd:documentation>
    </xsd:annotation>
</xsd:attribute>
</xsd:complexType>

```

1.43 PaymentDates

1.43.1 Description:

A type defining parameters used to generate the payment dates schedule, including the specification of early or delayed payments. Payment dates are determined relative to the calculation period dates or the reset dates.

1.43.2 Contents:

Either

calculationPeriodDatesReference (exactly one occurrence; of the type CalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

Or

resetDatesReference (exactly one occurrence; of the type ResetDatesReference) A pointer style reference to the associated reset dates component defined elsewhere in the document.

paymentFrequency (exactly one occurrence; of the type Interval) 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 the payment amount. A payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period frequency is invalid.

firstPaymentDate (zero or one occurrence; of the type xsd:date) The first 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 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 paymentDatesAdjustments.

lastRegularPaymentDate (zero or one occurrence; of the type xsd:date) 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.

payRelativeTo (exactly one occurrence; of the type PayRelativeToEnum) 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.

paymentDaysOffset (zero or one occurrence; of the type Offset) 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.

paymentDatesAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) 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.

1.43.3 Used by:

- Complex type: InterestRateStream

1.43.4 Derived Types:

1.43.5 Figure:

1.43.6 Schema Fragment:

```
<xsd:complexType name="PaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters used to generate the payment dates
      schedule, including the specification of early or delayed
      payments. Payment dates are determined relative to the
      calculation period dates or the reset dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A pointer style reference to the associated calculation
            period dates component defined elsewhere in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="resetDatesReference" type="ResetDatesReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A pointer style reference to the associated reset dates
            component defined elsewhere in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="paymentFrequency" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 the payment amount. A
          payment frequency more frequent than the calculation period
          frequency or one that is not a multiple of the calculation
          period frequency is invalid.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="firstPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first 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 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
          paymentDatesAdjustments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="lastRegularPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="payRelativeTo" type="PayRelativeToEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDaysOffset" type="Offset" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDatesAdjustments" type="BusinessDayAdjustments">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

1.44 PaymentDatesReference

1.44.1 Description:

Reference to a payment dates structure.

1.44.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.44.3 Used by:

- Complex type: DateRelativeToPaymentDates

1.44.4 Derived Types:

1.44.5 Figure:

1.44.6 Schema Fragment:

```
<xsd:complexType name="PaymentDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a payment dates structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PaymentDates" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.45 PriceSourceDisruption

1.45.1 Description:

A type defining the parameters used to get a price quote to replace the settlement rate option that is disrupted.

1.45.2 Contents:

fallbackReferencePrice (exactly one occurrence; of the type FallbackReferencePrice) The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option.

1.45.3 Used by:

- Complex type: NonDeliverableSettlement

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

```
<xsd:complexType name="PriceSourceDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used to get a price quote to
      replace the settlement rate option that is disrupted.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fallbackReferencePrice" type="FallbackReferencePrice">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method, prioritized by the order it is listed in this
          element, to get a replacement rate for the disrupted
          settlement rate option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.46 PrincipalExchange

1.46.1 Description:

A type defining a principal exchange amount and adjusted exchange date. The type forms part of the cashflow representation of a swap stream.

1.46.2 Contents:

unadjustedPrincipalExchangeDate (zero or one occurrence; of the type xsd:date)

adjustedPrincipalExchangeDate (zero or one occurrence; of the type xsd:date) The principal exchange date. This date should already be adjusted for any applicable business day convention.

principalExchangeAmount (zero or one occurrence; of the type xsd:decimal) 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.

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the principal exchange amount.

presentValuePrincipalExchangeAmount (zero or one occurrence; of the type Money) The amount representing the present value of the principal exchange.

1.46.3 Used by:

- Complex type: Cashflows

1.46.4 Derived Types:

1.46.5 Figure:

1.46.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a principal exchange amount and adjusted exchange
      date. The type forms part of the cashflow representation of a
      swap stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The principal exchange date. This date should already be
          adjusted for any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to calculate
          the present value of the principal exchange amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValuePrincipalExchangeAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the principal
          exchange.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
```

1.47 RelevantUnderlyingDateReference

1.47.1 Description:

1.47.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.47.3 Used by:

- Complex type: FinalCalculationPeriodDateAdjustment

1.47.4 Derived Types:

1.47.5 Figure:

1.47.6 Schema Fragment:

```
<xsd:complexType name="RelevantUnderlyingDateReference">
  <xsd:annotation>
    <xsd:documentation>
      Reference to relevant underlying date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.48 ResetDates

1.48.1 Description:

A type defining the parameters used to generate the reset dates schedule and associated fixing dates. The reset dates are determined relative to the calculation periods schedules dates.

1.48.2 Contents:

calculationPeriodDatesReference (exactly one occurrence; of the type CalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

resetRelativeTo (zero or one occurrence; of the type ResetRelativeToEnum) 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.

initialFixingDate (zero or one occurrence; of the type RelativeDateOffset)

fixingDates (exactly one occurrence; of the type RelativeDateOffset) 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 resetDates element.

rateCutOffDaysOffset (zero or one occurrence; of the type Offset) 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.

resetFrequency (exactly one occurrence; of the type ResetFrequency) 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.

resetDatesAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) 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.

1.48.3 Used by:

- Complex type: InterestRateStream

1.48.4 Derived Types:

1.48.5 Figure:

1.48.6 Schema Fragment:

```
<xsd:complexType name="ResetDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used to generate the reset dates
      schedule and associated fixing dates. The reset dates are
      determined relative to the calculation periods schedules dates.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
```

```

<xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to the associated calculation
      period dates component defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="resetRelativeTo" type="ResetRelativeToEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0"/>
<xsd:element name="fixingDates" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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 resetDates element.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="rateCutOffDaysOffset" type="Offset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="resetFrequency" type="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="resetDatesAdjustments" type="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>

```



```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
```

1.49 ResetDatesReference

1.49.1 Description:

Reference to a reset dates component.

1.49.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.49.3 Used by:

- Complex type: PaymentDates

1.49.4 Derived Types:

1.49.5 Figure:

1.49.6 Schema Fragment:

```
<xsd:complexType name="ResetDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a reset dates component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ResetDates"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.50 SettlementProvision

1.50.1 Description:

A type defining the specification of settlement terms, occuring when the settlement currency is different to the notional currency of the trade.

1.50.2 Contents:

settlementCurrency (exactly one occurrence; of the type Currency) The currency that stream settles in (to support swaps that settle in a currency different from the notional currency).

nonDeliverableSettlement (zero or one occurrence; of the type NonDeliverableSettlement) The specification of the non-deliverable settlement provision.

1.50.3 Used by:

- Complex type: InterestRateStream

1.50.4 Derived Types:

1.50.5 Figure:

1.50.6 Schema Fragment:

```
<xsd:complexType name="SettlementProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the specification of settlement terms, occuring
      when the settlement currency is different to the notional
      currency of the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency that stream settles in (to support swaps that
          settle in a currency different from the notional currency).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="nonDeliverableSettlement" type="NonDeliverableSettlement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specification of the non-deliverable settlement
          provision.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.51 SettlementRateOption

1.51.1 Description:

A type defining the settlement rate options through a scheme reflecting the terms of the Annex A to the 1998 FX and Currency Option Definitions.

1.51.2 Contents:

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

•

1.51.3 Used by:

- Complex type: FallbackReferencePrice
- Complex type: NonDeliverableSettlement

1.51.4 Derived Types:

1.51.5 Figure:

1.51.6 Schema Fragment:

```
<xsd:complexType name="SettlementRateOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the settlement rate options through a scheme
      reflecting the terms of the Annex A to the 1998 FX and Currency
      Option Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementRateOptionScheme" type="xsd:anyURI" default="http://www.fpr.com" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.52 SinglePartyOption

1.52.1 Description:

A type describing the buyer and seller of an option.

1.52.2 Contents:

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

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

1.52.3 Used by:

- Complex type: OptionalEarlyTermination

1.52.4 Derived Types:

1.52.5 Figure:

1.52.6 Schema Fragment:

```
<xsd:complexType name="SinglePartyOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the buyer and seller of an option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model"/>
  </xsd:sequence>
</xsd:complexType>
```

1.53 StubCalculationPeriodAmount

1.53.1 Description:

A type defining how the initial or final stub calculation period amounts is calculated. For example, the rate to be applied to the initial or final stub calculation period may be the linear interpolation of two different tenors for the floating rate index specified in the calculation period amount component, e.g. A two month stub period may use the linear interpolation of a one month and three month floating rate. The different rate tenors would be specified in this component. Note that a maximum of two rate tenors can be specified. If a stub period uses a single index tenor and this is the same as that specified in the calculation period amount component then the initial stub or final stub component, as the case may be, must not be included.

1.53.2 Contents:

calculationPeriodDatesReference (exactly one occurrence; of the type CalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

Either

finalStub (exactly one occurrence; of the type StubValue) 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.

1.53.3 Used by:

- Complex type: InterestRateStream

1.53.4 Derived Types:

1.53.5 Figure:

1.53.6 Schema Fragment:

```
<xsd:complexType name="StubCalculationPeriodAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining how the initial or final stub calculation period
      amounts is calculated. For example, the rate to be applied to the
      initial or final stub calculation period may be the linear
      interpolation of two different tenors for the floating rate index
      specified in the calculation period amount component, e.g. A two
      month stub period may use the linear interpolation of a one
      month and three month floating rate. The different rate tenors
      would be specified in this component. Note that a maximum of two
      rate tenors can be specified. If a stub period uses a single
      index tenor and this is the same as that specified in the
      calculation period amount component then the initial stub or
      final stub component, as the case may be, must not be included.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="initialStub" type="StubValue">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="finalStub" type="StubValue" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="finalStub" type="StubValue">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>

```

1.54 Swap

1.54.1 Description:

A type defining swap streams and additional payments between the principal parties involved in the swap.

1.54.2 Contents:

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

- The base type which all FpML products extend.

swapStream (one or more occurrences; of the type InterestRateStream) The swap streams.

earlyTerminationProvision (zero or one occurrence; of the type EarlyTerminationProvision) Parameters specifying provisions relating to the optional and mandatory early termination of a swap transaction.

cancelableProvision (zero or one occurrence; of the type CancelableProvision) 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.

extendibleProvision (zero or one occurrence; of the type ExtendibleProvision) A provision that allows the specification of an embedded option with a swap giving the buyer of the option the right to extend the swap, in whole or in part, to the extended termination date.

additionalPayment (zero or more occurrences; of the type Payment) Additional payments between the principal parties.

additionalTerms (zero or one occurrence; of the type SwapAdditionalTerms) Contains any additional terms to the swap contract.

1.54.3 Used by:

- Element: swap

1.54.4 Derived Types:

1.54.5 Figure:

1.54.6 Schema Fragment:

```
<xsd:complexType name="Swap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining swap streams and additional payments between the
      principal parties involved in the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="swapStream" type="InterestRateStream" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The swap streams.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTerminationProvision" type="EarlyTerminationProvision" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Parameters specifying provisions relating to the optional
              and mandatory early termination of a swap transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="cancelableProvision" type="CancelableProvision" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="extendibleProvision" type="ExtendibleProvision" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A provision that allows the specification of an embedded
        option with a swap giving the buyer of the option the
        right to extend the swap, in whole or in part, to the
        extended termination date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="additionalPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Additional payments between the principal parties.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="additionalTerms" type="SwapAdditionalTerms" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Contains any additional terms to the swap contract.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.55 SwapAdditionalTerms

1.55.1 Description:

Additional terms to a swap contract.

1.55.2 Contents:

bondReference (zero or one occurrence; of the type BondReference) Reference to a bond underlyer to represent an asset swap or Condition Precedent Bond.

1.55.3 Used by:

- Complex type: Swap

1.55.4 Derived Types:

1.55.5 Figure:

1.55.6 Schema Fragment:

```
<xsd:complexType name="SwapAdditionalTerms">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Additional terms to a swap contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="bondReference" type="BondReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to a bond underlyer to represent an asset swap or
          Condition Precedent Bond.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.56 Swaption

1.56.1 Description:

A type to define an option on a swap.

1.56.2 Contents:

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

- The base type which all FpML products extend.

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

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

premium (zero or more occurrences; of the type Payment) The option premium amount payable by buyer to seller on the specified payment date.

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseProcedure (zero or one occurrence; of the type ExerciseProcedure) A set of parameters defining procedures associated with the exercise.

calculationAgent (zero or one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.

cashSettlement (zero or one occurrence; of the type CashSettlement) 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.

swaptionStraddle (exactly one occurrence; of the type xsd:boolean) Whether the option is a swaption or a swaption straddle.

swaptionAdjustedDates (zero or one occurrence; of the type SwaptionAdjustedDates) The adjusted dates associated with swaption exercise. These dates have been adjusted for any applicable business day convention.

swap (exactly one occurrence; of the type Swap) A swap product definition.

1.56.3 Used by:

- Element: swaption

1.56.4 Derived Types:

1.56.5 Figure:

1.56.6 Schema Fragment:

```
<xsd:complexType name="Swaption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define an option on a swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="premium" type="Payment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium amount payable by buyer to seller on
              the specified payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element ref="exercise"/>
  <xsd:element name="exerciseProcedure" type="ExerciseProcedure" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A set of parameters defining procedures associated with
        the exercise.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The ISDA Calculation Agent responsible for performing
        duties associated with an optional early termination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="cashSettlement" type="CashSettlement" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="swaptionStraddle" type="xsd:boolean">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Whether the option is a swaption or a swaption straddle.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="swaptionAdjustedDates" type="SwaptionAdjustedDates" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The adjusted dates associated with swaption exercise.
        These dates have been adjusted for any applicable
        business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element ref="swap"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.57 SwaptionAdjustedDates

1.57.1 Description:

A type describing the adjusted dates associated with swaption exercise and settlement.

1.57.2 Contents:

exerciseEvent (one or more occurrences; of the type ExerciseEvent) The adjusted dates associated with an individual swaption exercise date.

1.57.3 Used by:

- Complex type: Swaption

1.57.4 Derived Types:

1.57.5 Figure:

1.57.6 Schema Fragment:

```
<xsd:complexType name="SwaptionAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the adjusted dates associated with swaption
      exercise and settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseEvent" type="ExerciseEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with an individual swaption
          exercise date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.58 ValuationPostponement

1.58.1 Description:

Specifies how long to wait to get a quote from a settlement rate option upon a price source disruption.

1.58.2 Contents:

maximumDaysOfPostponement (exactly one occurrence; of the type `xsd:positiveInteger`) The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to the next method.

1.58.3 Used by:

- Complex type: `FallbackReferencePrice`

1.58.4 Derived Types:

1.58.5 Figure:

1.58.6 Schema Fragment:

```
<xsd:complexType name="ValuationPostponement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies how long to wait to get a quote from a settlement rate
      option upon a price source disruption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="maximumDaysOfPostponement" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The maximum number of days to wait for a quote from the
          disrupted settlement rate option before proceeding to the next
          method.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.59 YieldCurveMethod

1.59.1 Description:

A type defining the parameters required for each of the ISDA defined yield curve methods for cash settlement.

1.59.2 Contents:

1.59.3 Used by:

- Complex type: CashSettlement

1.59.4 Derived Types:

1.59.5 Figure:

1.59.6 Schema Fragment:

```
<xsd:complexType name="YieldCurveMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters required for each of the ISDA
      defined yield curve methods for cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:sequence>
      <xsd:element name="settlementRateSource" type="SettlementRateSource" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The method for obtaining a settlement rate. This may be
            from some information source (e.g. Reuters) or from a set
            of reference banks.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quotationRateType" type="QuotationRateTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 bulletPayment

2.1.1 Description:

A product to represent a single known payment.

2.1.2 Contents:

Element bulletPayment is defined by the complex type BulletPayment

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="bulletPayment" type="BulletPayment" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A product to represent a single known payment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 capFloor

2.2.1 Description:

A cap, floor or cap floor structures product definition.

2.2.2 Contents:

Element capFloor is defined by the complex type CapFloor

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="capFloor" type="CapFloor" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A cap, floor or cap floor structures product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 floatingRateCalculation

2.3.1 Description:

A floating rate calculation definition.

2.3.2 Contents:

Element floatingRateCalculation is defined by the complex type FloatingRateCalculation

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="floatingRateCalculation" type="FloatingRateCalculation" substitutionGroup="r">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A floating rate calculation definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 fra

2.4.1 Description:

A forward rate agreement product definition.

2.4.2 Contents:

Element fra is defined by the complex type Fra

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="fra" type="Fra" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A forward rate agreement product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.5 inflationRateCalculation

2.5.1 Description:

An inflation rate calculation definition.

2.5.2 Contents:

Element inflationRateCalculation is defined by the complex type InflationRateCalculation

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="inflationRateCalculation" type="InflationRateCalculation" substitutionGroup="InflationRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An inflation rate calculation definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.6 rateCalculation

2.6.1 Description:

The base element for the floating rate calculation definitions.

2.6.2 Contents:

Element rateCalculation is defined by the complex type Rate

2.6.3 Used by:

- Complex type: Calculation

2.6.4 Substituted by:

- Element: floatingRateCalculation
- Element: inflationRateCalculation

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:element name="rateCalculation" type="Rate" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base element for the floating rate calculation definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.7 swap

2.7.1 Description:

A swap product definition.

2.7.2 Contents:

Element swap is defined by the complex type Swap

2.7.3 Used by:

- Complex type: Swaption

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:element name="swap" type="Swap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A swap product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.8 swaption

2.8.1 Description:

A swaption product definition.

2.8.2 Contents:

Element swaption is defined by the complex type Swaption

2.8.3 Used by:

2.8.4 Substituted by:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:element name="swaption" type="Swaption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A swaption product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


3 Groups

3.1 MandatoryEarlyTermination.model

3.1.1 Description:

3.1.2 Contents:

Either

mandatoryEarlyTermination (exactly one occurrence; of the type MandatoryEarlyTermination) A mandatory early termination provision to terminate the swap at fair value.

3.1.3 Used by:

- Complex type: EarlyTerminationProvision

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="MandatoryEarlyTermination.model">
  <xsd:choice>
    <xsd:element name="mandatoryEarlyTermination" type="MandatoryEarlyTermination">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A mandatory early termination provision to terminate the swap
          at fair value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="mandatoryEarlyTerminationDateTenor" type="Interval">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Period after trade date of the mandatory early termination
            date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="mandatoryEarlyTermination" type="MandatoryEarlyTermination" minOccurs="1">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A mandatory early termination provision to terminate the
            swap at fair value.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
```

3.2 OptionalEarlyTermination.model

3.2.1 Description:

3.2.2 Contents:

Either

optionalEarlyTermination (exactly one occurrence; of the type OptionalEarlyTermination) An option for either or both parties to terminate the swap at fair value.

3.2.3 Used by:

- Complex type: EarlyTerminationProvision

3.2.4 Figure:

3.2.5 Schema Fragment:

```
<xsd:group name="OptionalEarlyTermination.model">
  <xsd:choice>
    <xsd:element name="optionalEarlyTermination" type="OptionalEarlyTermination">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option for either or both parties to terminate the swap at
          fair value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="optionalEarlyTerminationParameters" type="ExercisePeriod">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Definition of the first early termination date and the
            frequency of the termination dates subsequent to that.
            American exercise is defined by having a frequency of one
            day.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="optionalEarlyTermination" type="OptionalEarlyTermination" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An option for either or both parties to terminate the swap
            at fair value.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-asset-4-4.xsd"/>
  <xsd:complexType name="BondReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type including a reference to a bond to support the
        representation of an asset swap or Condition Precedent Bond.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element ref="bond">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference to a bond underlying.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="conditionPrecedentBond" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            To indicate whether the Condition Precedent Bond is
            applicable. The swap contract is only valid if the bond is
            issued and if there is any dispute over the terms of fixed
            stream then the bond terms would be used.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="discrepancyClause" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            To indicate whether the Discrepancy Clause is applicable.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="BulletPayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A product to represent a single cashflow.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Product">
        <xsd:sequence>
          <xsd:element name="payment" type="Payment">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A known payment between two parties.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="Calculation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the parameters used in the calculation of
        fixed or floating calculation period amounts.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:choice>
        <xsd:element name="notionalSchedule" type="Notional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional amount or notional amount schedule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxLinkedNotionalSchedule" type="FxLinkedNotionalSchedule">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A notional amount schedule where each notional that
              applied 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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
    <xsd:element name="fixedRateSchedule" type="Schedule">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                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 adjustment in
                accordance with any adjustments specified in
                calculationPeriodDatesAdjustments.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element ref="rateCalculation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                This element is the head of a substitution group. It is
                substituted by the floatingRateCalculation element for
                standard Floating Rate legs, or the
                inflationRateCalculation element for inflation swaps.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="dayCountFraction" type="DayCountFraction">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The day count fraction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="discounting" type="Discounting" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters specifying any discounting conventions that
            may apply. This element must only be included if
            discounting applies.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="compoundingMethod" type="CompoundingMethodEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalculationPeriod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the parameters used in the calculation of a
            fixed or floating rate calculation period amount. This type
            forms part of cashflows representation of a swap stream.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="unadjustedStartDate" type="xsd:date" minOccurs="0"/>
        <xsd:element name="unadjustedEndDate" type="xsd:date" minOccurs="0"/>
        <xsd:element name="adjustedStartDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The calculation period start date, adjusted according to
                    any relevant business day convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="adjustedEndDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The calculation period end date, adjusted according to any
                    relevant business day convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

```

```

</xsd:annotation>
</xsd:element>
<xsd:element name="calculationPeriodNumberOfDays" type="xsd:positiveInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="notionalAmount" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount that a cashflow will accrue interest on.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxLinkedNotionalAmount" type="FxLinkedNotionalAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount that a cashflow will accrue interest on. This
        is the calculated amount of the fx linked - ie the other
        currency notional amount multiplied by the appropriate fx
        spot rate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:choice>
  <xsd:element name="floatingRateDefinition" type="FloatingRateDefinition">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The floating rate reset information for the calculation
        period.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fixedRate" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The calculation period fixed rate. A per annum rate,
        expressed as a decimal. A fixed rate of 5% would be
        represented as 0.05.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="dayCountYearFraction" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The year fraction value of the calculation period, result
      of applying the ISDA rules for day count fraction defined
      in the ISDA Annex.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="forecastAmount" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount representing the forecast of the accrued value
      of the calculation period. An intermediate value used to
      generate the forecastPaymentAmount in the
      PaymentCalculationPeriod.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A value representing the forecast rate used to calculate
      the forecast future value of the accrual period. This is a
      calculated rate determined based on averaging the rates in
      the rateObservation elements, and incorporates all of the
      rate treatment and averaging rules. A value of 1% should be
      represented as 0.01
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

```

<xsd:complexType name="CalculationPeriodAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used in the calculation of fixed
      or floating rate calculation period amounts or for specifying a
      known calculation period amount or known amount schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="calculation" type="Calculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The parameters used in the calculation of fixed or floating
          rate calculation period amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knownAmountSchedule" type="AmountSchedule">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="CalculationPeriodDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used to generate the calculation
      period dates schedule, including the specification of any
      initial or final stub calculation periods. A calculation period
      schedule consists of an optional initial stub calculation
      period, one or more regular calculation periods and an optional
      final stub calculation period. In the absence of any initial or
      final stub calculation periods, the regular part of the
      calculation period schedule is assumed to be between the
      effective date and the termination date. No implicit stubs are
      allowed, i.e. stubs must be explicitly specified using an
      appropriate combination of firstPeriodStateDate,
      firstRegularPeriodStartDate and lastRegularPeriodEndDate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="effectiveDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The first day of the term of the trade. This day may be
            subject to adjustment in accordance with a business day
            convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="relativeEffectiveDate" type="AdjustedRelativeDateOffset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the effective date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:choice>
  <xsd:choice>
    <xsd:element name="terminationDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last day of the term of the trade. This day may be
          subject to adjustment in accordance with a business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeTerminationDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The term/maturity of the swap, express as a tenor
          (typically in years).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>

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    </xsd:element>
</xsd:choice>
<xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The business day convention to apply to each calculation
      period end date if it would otherwise fall on a day that is
      not a business day in the specified financial business
      centers.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="AdjustableDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The start date of the 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 date may be
      subject to adjustment in accordance with a business day
      convention.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstRegularPeriodStartDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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
      calculationPeriodDatesAdjustments.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstCompoundingPeriodEndDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The end date of the initial compounding period when
      compounding is applicable. It must only be specified when
      the compoundingMethod element is present and not equal to a
      value of None. This date may be subject to adjustment in
      accordance with any adjustments specified in
      calculationPeriodDatesAdjustments.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="lastRegularPeriodEndDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="stubPeriodType" type="StubPeriodTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method to allocate any irregular period remaining after
      regular periods have been allocated between the effective
      and termination date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The frequency at which calculation period end dates occur
      with the regular part of the calculation period schedule
      and their roll date convention.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="CalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a calculation period dates component.
    </xsd:documentation>
  </xsd:annotation>

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</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Reference">
    <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Calculation
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CancelableProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the right of a party to cancel a swap
      transaction on the specified exercise dates. The provision is
      for 'walkaway' cancellation (i.e. the fair value of the swap is
      not paid). A fee payable on exercise can be specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model"/>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should
          be given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cancelableProvisionAdjustedDates" type="CancelableProvisionAdjustedDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with a cancelable provision.
          These dates have been adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="finalCalculationPeriodDateAdjustment" type="FinalCalculationPeriodDateAdjustment">
      <xsd:annotation>
        <xsd:documentation>
          Business date convention adjustment to final payment period
          per leg (swapStream) upon exercise event. The adjustments
          can be made in-line with leg level BDC's or they can be
          specified seperately.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="initialFee" type="SimplePayment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An initial fee for the cancelable option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CancelableProvisionAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the adjusted dates for a cancelable provision
      on a swap transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cancellationEvent" type="CancellationEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates for an individual cancellation date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CancellationEvent">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The adjusted dates for a specific cancellation date, including
    the adjusted exercise date and adjusted termination date.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="adjustedExerciseDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which option exercise takes place. This date
        should already be adjusted for any applicable business day
        convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="CapFloor">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an interest rate cap, floor, or cap/floor
      strategy (e.g. collar) product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="capFloorStream" type="InterestRateStream"/>
        <xsd:element name="premium" type="Payment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium amount payable by buyer to seller on
              the specified payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional payments between the principal parties.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTerminationProvision" type="EarlyTerminationProvision" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Parameters specifying provisions relating to the
              optional and mandatory early termination of a CapFloor
              transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Cashflows">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the cashflow representation of a swap trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cashflowsMatchParameters" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="principalExchange" type="PrincipalExchange" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentCalculationPeriod" type="PaymentCalculationPeriod" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CashPriceMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters necessary for each of the ISDA
      cash price methods for cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cashSettlementReferenceBanks" type="CashSettlementReferenceBanks" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cashSettlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which the cash settlement amount will be
          calculated and settled.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotationRateType" type="QuotationRateTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the cash settlement terms for a product where
      cash settlement is applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="cashSettlementValuationTime" type="BusinessCenterTime" minOccurs="0" maxOccurs="1">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The time of 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.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementValuationDate" type="RelativeDateOffset" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlementPaymentDate" type="CashSettlementPaymentDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which the cash settlement amount will be paid,
      subject to adjustment in accordance with any applicable
      business day convention. This component would not be
      present for a mandatory early termination provision where
      the cash settlement payment date is the mandatory early
      termination date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="cashPriceMethod" type="CashPriceMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="cashPriceAlternateMethod" type="CashPriceMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="parYieldCurveAdjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="zeroCouponYieldAdjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="parYieldCurveUnadjustedMethod" type="YieldCurveMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>

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</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="CashSettlementPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the cash settlement payment date(s) as either a
      set of explicit dates, together with applicable adjustments, or
      as a date relative to some other (anchor) date, or as any date
      in a range of contiguous business days.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDateRange" type="BusinessDateRange">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A range of contiguous business days.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="DateRelativeToPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to provide the ability to point to multiple payment
      nodes in the document through the unbounded
      paymentDatesReference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesReference" type="PaymentDatesReference" maxOccurs="unbound">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of href pointers to payment dates defined somewhere
          else in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Discounting">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining discounting information. The 2000 ISDA
      definitions, section 8.4. discounting (related to the
      calculation of a discounted fixed amount or floating amount)
      apply. This type must only be included if discounting applies.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="discountingType" type="DiscountingTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The discounting method that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A discount rate, expressed as a decimal, to be used in the
          calculation of a discounted amount. A discount amount of 5%
          would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountRateDayCountFraction" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A discount day count fraction to be used in the calculation
          of a discounted amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EarlyTerminationEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the adjusted dates associated with an early
      termination provision.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date by which the cash settlement amount must be
          agreed. This date should already be adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the cash settlement amount is paid. This
          date should already be adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedExerciseFeePaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the exercise fee amount is paid. This
          date should already be adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="EarlyTerminationProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an early termination provision for a swap. This
      early termination is at fair value, i.e. on termination the
      fair value of the product must be settled between the parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:group ref="MandatoryEarlyTermination.model"/>
      <xsd:group ref="OptionalEarlyTermination.model" minOccurs="0"/>
    </xsd:sequence>
  </xsd:choice>

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    <xsd:group ref="OptionalEarlyTermination.model"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExerciseEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with a particular
      exercise event.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which option exercise takes place. This date
          should already be adjusted for any applicable business day
          convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedRelevantSwapEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date by which the cash settlement amount must be
          agreed. This date should already be adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the cash settlement amount is paid. This
          date should already be adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedExerciseFeePaymentDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the exercise fee amount is paid. This
          date should already be adjusted for any applicable business
          day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExercisePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This defines the time interval to the start of the exercise
      period, i.e. the earliest exercise date, and the frequency of
      subsequent exercise dates (if any).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="earliestExerciseDateTenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time interval to the first (and possibly only) exercise
          date in the exercise period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency of subsequent exercise dates in the exercise
          period following the earliest exercise date. An interval of
          1 day should be used to indicate an American style exercise

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        period.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExtendibleProvision">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining an option to extend an existing swap
            transaction on the specified exercise dates for a term ending
            on the specified new termination date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:group ref="BuyerSeller.model"/>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Definition of the party to whom notice of exercise should
                be given.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="followUpConfirmation" type="xsd:boolean">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                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.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="extendibleProvisionAdjustedDates" type="ExtendibleProvisionAdjustedDates">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The adjusted dates associated with an extendible provision.
                These dates have been adjusted for any applicable business
                day convention.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExtendibleProvisionAdjustedDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the adjusted dates associated with a provision
            to extend a swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="extensionEvent" type="ExtensionEvent" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The adjusted dates associated with a single extendible
                    exercise date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExtensionEvent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type to define the adjusted dates associated with an
            individual extension event.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="adjustedExerciseDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which option exercise takes place. This date
                    should already be adjusted for any applicable business day
                    convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="adjustedExtendedTerminationDate" type="xsd:date">

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    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The termination date if an extendible provision is
        exercised. This date should already be adjusted for any
        applicable business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="FinalCalculationPeriodDateAdjustment">
  <xsd:annotation>
    <xsd:documentation>
      A type to define business date convention adjustment to final
      payment period per leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="relevantUnderlyingDateReference" type="RelevantUnderlyingDateReference">
      <xsd:annotation>
        <xsd:documentation>
          Reference to the unadjusted cancellation effective dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapStreamReference" type="InterestRateStreamReference">
      <xsd:annotation>
        <xsd:documentation>
          Reference to the leg, where date adjustments may apply.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Override business date convention. This takes precedence
          over leg level information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FallbackReferencePrice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The method, prioritized by the order it is listed in this
      element, to get a replacement rate for the disrupted settlement
      rate option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="valuationPostponement" type="ValuationPostponement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies how long to wait to get a quote from a settlement
          rate option upon a price source disruption
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackSettlementRateOption" type="SettlementRateOption" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This settlement rate option will be used in its place.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackSurveyValuationPostponement" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Request rate quotes from the market.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentDetermination" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation agent will decide the rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

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<xsd:complexType name="FloatingRateDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters associated with a floating rate
      reset. This type forms part of the cashflows representation of
      a stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculatedRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateObservation" type="RateObservation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floatingRateMultiplier" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A rate multiplier to apply to the floating rate. The
          multiplier can be a positive or negative decimal. This
          element should only be included if the multiplier is not
          equal to 1 (one).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="spread" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="capRate" type="Strike" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="floorRate" type="Strike" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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. The floor rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Fra">
  <xsd:annotation>

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<xsd:documentation xml:lang="en">
  A type defining a Forward Rate Agreement (FRA) product.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Product">
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model"/>
      <xsd:element name="adjustedEffectiveDate" type="RequiredIdentifierDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 the observed
            rate is applied, the reset date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedTerminationDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The end date of the calculation period. This date
            should already be adjusted for any applicable business
            day convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The payment date. This date is subject to adjustment in
            accordance with any applicable business day convention.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fixingDateOffset" type="RelativeDateOffset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dayCountFraction" type="DayCountFraction">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The day count fraction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="calculationPeriodNumberOfDays" type="xsd:positiveInteger">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of days from the adjusted effective date to
            the adjusted termination date calculated in accordance
            with the applicable day count fraction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="notional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="fixedRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The calculation period fixed rate. A per annum rate,
            expressed as a decimal. A fixed rate of 5% would be
            represented as 0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>

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</xsd:element>
<xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
<xsd:element name="indexTenor" type="Interval" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Designated Maturity, i.e. the tenor of the
      floating rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fraDiscounting" type="FraDiscountingEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies whether discounting applies and, if so, what
      type.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxFixingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is extending the Offset structure for providing the
      ability to specify an FX fixing date as an offset to dates
      specified somewhere else in the document.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Offset">
    <xsd:sequence>
      <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The convention for adjusting a date if it would
            otherwise fall on a day that is not a business day.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
      <xsd:element name="dateRelativeToPaymentDates" type="DateRelativeToPaymentDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The payment date references on which settlements in
            non-deliverable currency are due and will then have to
            be converted according to the terms specified through
            the other parts of the nonDeliverableSettlement
            structure.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxLinkedNotionalAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe the cashflow representation for fx linked
      notionals.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="resetDate" type="xsd:date" minOccurs="0"/>
  <xsd:element name="adjustedFxSpotFixingDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which the fx spot rate is observed. This date
        should already be adjusted for any applicable business day
        convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="observedFxSpotRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The actual observed fx spot rate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:element>
<xsd:element name="notionalAmount" type="xsd:decimal" minOccurs="0">

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        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The calculation period notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
<xsd:complexType name="FxLinkedNotionalSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe a notional 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="constantNotionalScheduleReference" type="ScheduleReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="initialValue" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The initial currency amount for the varying notional.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="varyingNotionalCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency of the varying notional amount, i.e. the
          notional amount being determined periodically based on
          observation of a spot currency exchange rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="varyingNotionalFixingDates" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source and time at which the spot currency
          exchange rate will be observed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="varyingNotionalInterimExchangePaymentDates" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InflationRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the components specifying an Inflation Rate
      Calculation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>

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<xsd:extension base="FloatingRateCalculation">
  <xsd:sequence>
    <xsd:element name="inflationLag" type="Offset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          an offsetting period from the payment date which
          determines the reference period for which the inflation
          index is onservred.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexSource" type="RateSourcePage">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The reference source such as Reuters or Bloomberg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="mainPublication" type="MainPublication" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The current main publication source such as relevant
          web site or a government body.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interpolationMethod" type="InterpolationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method used when calculating the Inflation Index
          Level from multiple points - the most common is Linear.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="initialIndexLevel" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          initial known index level for the first calculation
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexType>
<xsd:complexType name="InterestRateStream">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the components specifying an interest rate
      stream, including both a parametric and cashflow representation
      for the stream of payments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="calculationPeriodDates" type="CalculationPeriodDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The calculation periods dates schedule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDates" type="PaymentDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The payment dates schedule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="resetDates" type="ResetDates" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The reset dates schedule. The reset dates schedule only
              applies for a floating rate stream.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="calculationPeriodAmount" type="CalculationPeriodAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

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        The calculation period amount parameters.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriodAmount" type="StubCalculationPeriodAmount" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="principalExchanges" type="PrincipalExchanges" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The true/false flags indicating whether initial,
            intermediate or final exchanges of principal should
            occur.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="cashflows" type="Cashflows" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The cashflows representation of the swap stream.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementProvision" type="SettlementProvision" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A provision that allows the specification of settlement
            terms, occurring when the settlement currency is
            different to the notional currency of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="formula" type="Formula" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An interest rate derivative formula.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestRateStreamReference">
    <xsd:annotation>
        <xsd:documentation>
            Reference to an InterestRateStream component.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestRateStreamReference"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MandatoryEarlyTermination">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type to define an early termination provision for which
            exercise is mandatory.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="mandatoryEarlyTerminationDate" type="AdjustableDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The early termination date associated with a mandatory
                    early termination of a swap.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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<xsd:element name="calculationAgent" type="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Calculation Agent responsible for performing
      duties associated with an optional early termination.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlement" type="CashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mandatoryEarlyTerminationAdjustedDates" type="MandatoryEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The adjusted dates associated with a mandatory early
      termination provision. These dates have been adjusted for
      any applicable business day convention.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="MandatoryEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with a mandatory
      early termination provision.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="adjustedEarlyTerminationDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date by which the cash settlement amount must be
        agreed. This date should already be adjusted for any
        applicable business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which the cash settlement amount is paid. This
        date should already be adjusted for any applicable business
        day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="NonDeliverableSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used when the reference currency
      of the swapStream is non-deliverable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="referenceCurrency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which the swap stream is denominated in.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>

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<xsd:element name="fxFixingDate" type="FxFixingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The fixing date(s) on which the currency rate will be
      determined for the purpose of specifying the amount in
      deliverable currency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementRateOption" type="SettlementRateOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The rate source for the conversion to the settlement
      currency. This source is specified through a scheme that
      reflects the terms of the Annex A to the 1998 FX and
      Currency Option Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="priceSourceDisruption" type="PriceSourceDisruption" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters to get a new quote when a
      settlement rate option is disrupted.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Notional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An type defining the notional amount or notional amount
      schedule associated with a swap stream. The notional schedule
      will be captured explicitly, specifying the dates that the
      notional changes and the outstanding notional amount that
      applies from that date. A parametric representation of the
      rules defining the notional step schedule can optionally be
      included.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="notionalStepSchedule" type="AmountSchedule">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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
        calculationPeriodDatesAdjustments.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notionalStepParameters" type="NotionalStepRule" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A parametric representation of the notional step schedule,
        i.e. parameters used to generate the notional schedule.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="NotionalStepRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a parametric representation of the notional
      step schedule, i.e. parameters used to generate the notional
      balance on each step date. The step change in notional can be
      expressed in terms of either a fixed amount or as a percentage
      of either the initial notional or previous notional amount.
      This parametric representation is intended to cover the more
      common amortizing/accreting.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A pointer style reference to the associated calculation
        period dates component defined elsewhere in the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="stepFrequency" type="Interval">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The frequency at which the step changes occur. This
        frequency must be a multiple of the stream calculation
        period frequency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="firstNotionalStepDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Effective date of the first change in notional (i.e. a
        calculation period start date).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="lastNotionalStepDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Effective date of the last change in notional (i.e. a
        calculation period start date).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="notionalStepAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The explicit amount that the notional changes on each
          step date. This can be a positive or negative amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="notionalStepRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 stepRelativeTo. The percentage can be either
            positive or negative. A percentage of 5% would be
            represented as 0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="stepRelativeTo" type="StepRelativeToEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies whether the notionalStepRate should be
            applied to the initial notional or the previous
            notional in order to calculate the notional step change
            amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionalEarlyTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an early termination provision where either or
      both parties have the right to exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="singlePartyOption" type="SinglePartyOption" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If optional early termination is not available to both
          parties then this component specifies the buyer and seller
          of the option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="exercise"/>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0" maxOccurs="unbound" />
  </xsd:sequence>
</xsd:complexType>

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Definition of the party to whom notice of exercise should
    be given.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="followUpConfirmation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculationAgent" type="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Calculation Agent responsible for performing
      duties associated with an optional early termination.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="cashSettlement" type="CashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="optionalEarlyTerminationAdjustedDates" type="OptionalEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An early termination provision to terminate the trade at
      fair value where one or both parties have the right to
      decide on termination.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionalEarlyTerminationAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted dates associated with an optional
      early termination provision.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:element name="earlyTerminationEvent" type="EarlyTerminationEvent" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The adjusted dates associated with an individual early
      termination date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the adjusted payment date and associated
      calculation period parameters required to calculate the actual
      or projected payment amount. This type forms part of the
      cashflow representation of a swap stream.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:element name="unadjustedPaymentDate" type="xsd:date" minOccurs="0"/>
<xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The adjusted payment date. This date should already be
      adjusted for any applicable business day convention. This
      component is not intended for use in trade confirmation but
      may be specified to allow the fee structure to also serve
      as a cashflow type component (all dates the Cashflows type

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        are adjusted payment dates).
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:choice>
    <xsd:element name="calculationPeriod" type="CalculationPeriod" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                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 start date. An FpML document which
                contains an unordered list of calculation periods is
                still regarded as a conformant document.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedPaymentAmount" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A known fixed payment amount.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A decimal value representing the discount factor used to
            calculate the present value of cash flow.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="forecastPaymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A monetary amount representing the forecast of the future
            value of the payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="presentValueAmount" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A monetary amount representing the present value of the
            forecast payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
<xsd:attribute name="href" type="xsd:IDREF" ecore:reference="PricingStructure">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Attribute that can be used to reference the yield curve used
            to estimate the discount factor.
        </xsd:documentation>
    </xsd:annotation>
</xsd:attribute>
</xsd:complexType>
<xsd:complexType name="PaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining parameters used to generate the payment dates
            schedule, including the specification of early or delayed
            payments. Payment dates are determined relative to the
            calculation period dates or the reset dates.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
<xsd:choice>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReferen
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A pointer style reference to the associated calculation
                period dates component defined elsewhere in the document.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="resetDatesReference" type="ResetDatesReference">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A pointer style reference to the associated reset dates

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        component defined elsewhere in the document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="paymentFrequency" type="Interval">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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 the payment amount. A
            payment frequency more frequent than the calculation period
            frequency or one that is not a multiple of the calculation
            period frequency is invalid.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="firstPaymentDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The first 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 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
            paymentDatesAdjustments.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="lastRegularPaymentDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="payRelativeTo" type="PayRelativeToEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDaysOffset" type="Offset" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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

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        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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="paymentDatesAdjustments" type="BusinessDayAdjustments">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PaymentDatesReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to a payment dates structure.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PaymentDatesReference"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PriceSourceDisruption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the parameters used to get a price quote to
            replace the settlement rate option that is disrupted.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="fallbackReferencePrice" type="FallbackReferencePrice">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The method, prioritized by the order it is listed in this
                    element, to get a replacement rate for the disrupted
                    settlement rate option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchange">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a principal exchange amount and adjusted
            exchange date. The type forms part of the cashflow
            representation of a swap stream.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="unadjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0"/>
        <xsd:element name="adjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The principal exchange date. This date should already be
                    adjusted for any applicable business day convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalExchangeAmount" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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</xsd:element>
<xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The value representing the discount factor used to
      calculate the present value of the principal exchange
      amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="presentValuePrincipalExchangeAmount" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount representing the present value of the principal
      exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="RelevantUnderlyingDateReference">
  <xsd:annotation>
    <xsd:documentation>
      Reference to relevant underlying date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ResetDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters used to generate the reset dates
      schedule and associated fixing dates. The reset dates are
      determined relative to the calculation periods schedules dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0"/>
    <xsd:element name="fixingDates" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 resetDates element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateCutOffDaysOffset" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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

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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.

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</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="resetFrequency" type="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="resetDatesAdjustments" type="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="ResetDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a reset dates component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ResetDates" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SettlementProvision">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the specification of settlement terms, occurring
      when the settlement currency is different to the notional
      currency of the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency that stream settles in (to support swaps that
          settle in a currency different from the notional currency).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="nonDeliverableSettlement" type="NonDeliverableSettlement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The specification of the non-deliverable settlement
          provision.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SettlementRateOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the settlement rate options through a scheme
            reflecting the terms of the Annex A to the 1998 FX and Currency
            Option Definitions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="settlementRateOptionScheme" type="xsd:anyURI" default="http://www.
        </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="SinglePartyOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the buyer and seller of an option.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="StubCalculationPeriodAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining how the initial or final stub calculation
            period amounts is calculated. For example, the rate to be
            applied to the initial or final stub calculation period may be
            the linear interpolation of two different tenors for the
            floating rate index specified in the calculation period amount
            component, e.g. A two month stub period may used the linear
            interpolation of a one month and three month floating rate. The
            different rate tenors would be specified in this component.
            Note that a maximum of two rate tenors can be specified. If a
            stub period uses a single index tenor and this is the same as
            that specified in the calculation period amount component then
            the initial stub or final stub component, as the case may be,
            must not be included.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A pointer style reference to the associated calculation
                    period dates component defined elsewhere in the document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:choice>
        <xsd:sequence>
            <xsd:element name="initialStub" type="StubValue">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        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.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="finalStub" type="StubValue" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        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

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        assumed to apply. Alternatively, an actual known stub
        rate or stub amount may be specified.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="finalStub" type="StubValue">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Swap">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining swap streams and additional payments between
            the principal parties involved in the swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:element name="swapStream" type="InterestRateStream" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The swap streams.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="earlyTerminationProvision" type="EarlyTerminationProvision" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Parameters specifying provisions relating to the
                            optional and mandatory early termination of a swap
                            transaction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="cancelableProvision" type="CancelableProvision" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="extendibleProvision" type="ExtendibleProvision" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A provision that allows the specification of an
                            embedded option with a swap giving the buyer of the
                            option the right to extend the swap, in whole or in
                            part, to the extended termination date.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="additionalPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Additional payments between the principal parties.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="additionalTerms" type="SwapAdditionalTerms" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Contains any additional terms to the swap contract.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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        </xsd:element>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SwapAdditionalTerms">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Additional terms to a swap contract.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="bondReference" type="BondReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to a bond underlying to represent an asset swap or
                    Condition Precedent Bond.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Swaption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type to define an option on a swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model"/>
                <xsd:element name="premium" type="Payment" minOccurs="0" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The option premium amount payable by buyer to seller on
                            the specified payment date.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element ref="exercise"/>
                <xsd:element name="exerciseProcedure" type="ExerciseProcedure" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A set of parameters defining procedures associated with
                            the exercise.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The ISDA Calculation Agent responsible for performing
                            duties associated with an optional early termination.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="cashSettlement" type="CashSettlement" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="swaptionStraddle" type="xsd:boolean">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Whether the option is a swaption or a swaption
                            straddle.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="swaptionAdjustedDates" type="SwaptionAdjustedDates" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The adjusted dates associated with swaption exercise.
                            These dates have been adjusted for any applicable
                            business day convention.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>

```

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        </xsd:annotation>
      </xsd:element>
      <xsd:element ref="swap"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SwaptionAdjustedDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the adjusted dates associated with swaption
      exercise and settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseEvent" type="ExerciseEvent" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted dates associated with an individual swaption
          exercise date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ValuationPostponement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies how long to wait to get a quote from a settlement
      rate option upon a price source disruption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="maximumDaysOfPostponement" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The maximum number of days to wait for a quote from the
          disrupted settlement rate option before proceeding to the
          next method.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="YieldCurveMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the parameters required for each of the ISDA
      defined yield curve methods for cash settlement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:sequence>
      <xsd:element name="settlementRateSource" type="SettlementRateSource" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The method for obtaining a settlement rate. This may be
            from some information source (e.g. Reuters) or from a set
            of reference banks.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quotationRateType" type="QuotationRateTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:sequence>
</xsd:complexType>
<xsd:element name="bulletPayment" type="BulletPayment" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A product to represent a single known payment.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

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<xsd:element name="capFloor" type="CapFloor" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A cap, floor or cap floor structures product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="floatingRateCalculation" type="FloatingRateCalculation" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A floating rate calculation definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fra" type="Fra" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A forward rate agreement product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="inflationRateCalculation" type="InflationRateCalculation" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An inflation rate calculation definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="rateCalculation" type="Rate" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base element for the floating rate calculation definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="swap" type="Swap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A swap product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="swaption" type="Swaption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A swaption product definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="MandatoryEarlyTermination.model">
  <xsd:choice>
    <xsd:element name="mandatoryEarlyTermination" type="MandatoryEarlyTermination">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A mandatory early termination provision to terminate the
          swap at fair value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="mandatoryEarlyTerminationDateTenor" type="Interval">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Period after trade date of the mandatory early
            termination date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="mandatoryEarlyTermination" type="MandatoryEarlyTermination" minOccurs="1">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A mandatory early termination provision to terminate the
            swap at fair value.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
<xsd:group name="OptionalEarlyTermination.model">
  <xsd:choice>
    <xsd:element name="optionalEarlyTermination" type="OptionalEarlyTermination">
      <xsd:annotation>

```

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        <xsd:documentation xml:lang="en">
            An option for either or both parties to terminate the swap
            at fair value.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:sequence>
    <xsd:element name="optionalEarlyTerminationParameters" type="ExercisePeriod">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Definition of the first early termination date and the
                frequency of the termination dates subsequent to that.
                American exercise is defined by having a frequency of one
                day.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="optionalEarlyTermination" type="OptionalEarlyTermination" minOccurs="1">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An option for either or both parties to terminate the
                swap at fair value.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Loan Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	8
1.1	DealIdentifier	9
1.1.1	Description:	9
1.1.2	Contents:	9
1.1.3	Used by:	9
1.1.4	Derived Types:	9
1.1.5	Figure:	9
1.1.6	Schema Fragment:	9
1.2	DrawdownNotice	10
1.2.1	Description:	10
1.2.2	Contents:	10
1.2.3	Used by:	10
1.2.4	Derived Types:	10
1.2.5	Figure:	10
1.2.6	Schema Fragment:	10
1.3	DrawdownPayment	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	FacilityCommitmentPosition	12
1.4.1	Description:	12
1.4.2	Contents:	12
1.4.3	Used by:	12
1.4.4	Derived Types:	12
1.4.5	Figure:	12
1.4.6	Schema Fragment:	12
1.5	FacilityIdentifier	13
1.5.1	Description:	13
1.5.2	Contents:	13
1.5.3	Used by:	13
1.5.4	Derived Types:	13
1.5.5	Figure:	13
1.5.6	Schema Fragment:	13
1.6	FacilityNotice	14
1.6.1	Description:	14
1.6.2	Contents:	14
1.6.3	Used by:	14
1.6.4	Derived Types:	14
1.6.5	Figure:	14
1.6.6	Schema Fragment:	14
1.7	FacilityRepayment	15
1.7.1	Description:	15
1.7.2	Contents:	15
1.7.3	Used by:	15
1.7.4	Derived Types:	15
1.7.5	Figure:	15
1.7.6	Schema Fragment:	15
1.8	FeeAccrualPeriod	17
1.8.1	Description:	17
1.8.2	Contents:	17
1.8.3	Used by:	17
1.8.4	Derived Types:	17
1.8.5	Figure:	17
1.8.6	Schema Fragment:	17
1.9	FeeAccrualSchedule	18
1.9.1	Description:	18
1.9.2	Contents:	18

1.9.3	Used by:	18
1.9.4	Derived Types:	18
1.9.5	Figure:	18
1.9.6	Schema Fragment:	18
1.10	FxTerms	20
1.10.1	Description:	20
1.10.2	Contents:	20
1.10.3	Used by:	20
1.10.4	Derived Types:	20
1.10.5	Figure:	20
1.10.6	Schema Fragment:	20
1.11	InterestAccrualPeriod	21
1.11.1	Description:	21
1.11.2	Contents:	21
1.11.3	Used by:	21
1.11.4	Derived Types:	21
1.11.5	Figure:	21
1.11.6	Schema Fragment:	21
1.12	InterestAccrualSchedule	22
1.12.1	Description:	22
1.12.2	Contents:	22
1.12.3	Used by:	22
1.12.4	Derived Types:	22
1.12.5	Figure:	22
1.12.6	Schema Fragment:	22
1.13	InterestPayment	23
1.13.1	Description:	23
1.13.2	Contents:	23
1.13.3	Used by:	23
1.13.4	Derived Types:	23
1.13.5	Figure:	23
1.13.6	Schema Fragment:	23
1.14	InterestPaymentNotice	24
1.14.1	Description:	24
1.14.2	Contents:	24
1.14.3	Used by:	24
1.14.4	Derived Types:	24
1.14.5	Figure:	24
1.14.6	Schema Fragment:	24
1.15	InterestRatePeriod	25
1.15.1	Description:	25
1.15.2	Contents:	25
1.15.3	Used by:	25
1.15.4	Derived Types:	25
1.15.5	Figure:	25
1.15.6	Schema Fragment:	25
1.16	LenderLoanContractPeriod	27
1.16.1	Description:	27
1.16.2	Contents:	27
1.16.3	Used by:	27
1.16.4	Derived Types:	27
1.16.5	Figure:	27
1.16.6	Schema Fragment:	27
1.17	LenderPositionPeriod	28
1.17.1	Description:	28
1.17.2	Contents:	28
1.17.3	Used by:	28
1.17.4	Derived Types:	28
1.17.5	Figure:	28
1.17.6	Schema Fragment:	28
1.18	LoanContract	29
1.18.1	Description:	29
1.18.2	Contents:	29
1.18.3	Used by:	29

1.18.4	Derived Types:	29
1.18.5	Figure:	29
1.18.6	Schema Fragment:	29
1.19	LoanContractIdentifier	31
1.19.1	Description:	31
1.19.2	Contents:	31
1.19.3	Used by:	31
1.19.4	Derived Types:	31
1.19.5	Figure:	31
1.19.6	Schema Fragment:	31
1.20	LoanContractNotice	32
1.20.1	Description:	32
1.20.2	Contents:	32
1.20.3	Used by:	32
1.20.4	Derived Types:	32
1.20.5	Figure:	32
1.20.6	Schema Fragment:	32
1.21	LoanContractPosition	33
1.21.1	Description:	33
1.21.2	Contents:	33
1.21.3	Used by:	33
1.21.4	Derived Types:	33
1.21.5	Figure:	33
1.21.6	Schema Fragment:	33
1.22	LoanContractRepayment	34
1.22.1	Description:	34
1.22.2	Contents:	34
1.22.3	Used by:	34
1.22.4	Derived Types:	34
1.22.5	Figure:	34
1.22.6	Schema Fragment:	34
1.23	OneOffFeeNotice	35
1.23.1	Description:	35
1.23.2	Contents:	35
1.23.3	Used by:	35
1.23.4	Derived Types:	35
1.23.5	Figure:	35
1.23.6	Schema Fragment:	35
1.24	OneOffFeePayment	36
1.24.1	Description:	36
1.24.2	Contents:	36
1.24.3	Used by:	36
1.24.4	Derived Types:	36
1.24.5	Figure:	36
1.24.6	Schema Fragment:	36
1.25	OnGoingFeeNotice	37
1.25.1	Description:	37
1.25.2	Contents:	37
1.25.3	Used by:	37
1.25.4	Derived Types:	37
1.25.5	Figure:	37
1.25.6	Schema Fragment:	37
1.26	OnGoingFeePayment	38
1.26.1	Description:	38
1.26.2	Contents:	38
1.26.3	Used by:	38
1.26.4	Derived Types:	38
1.26.5	Figure:	38
1.26.6	Schema Fragment:	38
1.27	ParticipationAmount	40
1.27.1	Description:	40
1.27.2	Contents:	40
1.27.3	Used by:	40
1.27.4	Derived Types:	40

1.27.5	Figure:	40
1.27.6	Schema Fragment:	40
1.28	PikPeriod	41
1.28.1	Description:	41
1.28.2	Contents:	41
1.28.3	Used by:	41
1.28.4	Derived Types:	41
1.28.5	Figure:	41
1.28.6	Schema Fragment:	41
1.29	RatePeriod	42
1.29.1	Description:	42
1.29.2	Contents:	42
1.29.3	Used by:	42
1.29.4	Derived Types:	42
1.29.5	Figure:	42
1.29.6	Schema Fragment:	42
1.30	Repayment	43
1.30.1	Description:	43
1.30.2	Contents:	43
1.30.3	Used by:	43
1.30.4	Derived Types:	43
1.30.5	Figure:	43
1.30.6	Schema Fragment:	43
1.31	RepaymentConfirmationNotice	44
1.31.1	Description:	44
1.31.2	Contents:	44
1.31.3	Used by:	44
1.31.4	Derived Types:	44
1.31.5	Figure:	44
1.31.6	Schema Fragment:	44
1.32	RepaymentNotice	45
1.32.1	Description:	45
1.32.2	Contents:	45
1.32.3	Used by:	45
1.32.4	Derived Types:	45
1.32.5	Figure:	45
1.32.6	Schema Fragment:	45
2	Groups	46
2.1	FacilityNoticeDetails.model	47
2.1.1	Description:	47
2.1.2	Contents:	47
2.1.3	Used by:	47
2.1.4	Figure:	47
2.1.5	Schema Fragment:	47
2.2	Period.model	48
2.2.1	Description:	48
2.2.2	Contents:	48
2.2.3	Used by:	48
2.2.4	Figure:	48
2.2.5	Schema Fragment:	48
3	Schema listing	49

1 Global Complex Types

1.1 DealIdentifier

1.1.1 Description:

The reference to an agreement entered into between the borrower, the lenders, the agent, and other financial parties that describes the terms and conditions of the loan being made to the borrower and the obligations and requirements for the borrower, its related entities (if any), and the lenders. List of Ids should include at least CUSIP (if exists) and system Id of the system that generates the notice.

1.1.2 Contents:

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

- The base type which all FpML products extend.

dealName (zero or one occurrence; of the type xsd:string) Usually defined as Legal Borrower Name + Credit Agreement Date (mm/yyyy)

creditAgreementDate (zero or one occurrence; of the type xsd:date) The credit agreement date is the closing date (the date where the agreement has been signed) for the loans in the credit agreement. Funding of the facilities occurs on (or sometimes a little after) the Credit Agreement date.

1.1.3 Used by:

- Complex type: LoanContract

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="DealIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The reference to an agreement entered into between the borrower,
      the lenders, the agent, and other financial parties that
      describes the terms and conditions of the loan being made to the
      borrower and the obligations and requirements for the borrower,
      its related entities (if any), and the lenders. List of Ids
      should include at least CUSIP (if exists) and system Id of the
      system that generates the notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dealName" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Usually defined as Legal Borrower Name + Credit Agreement
              Date (mm/yyyy)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The credit agreement date is the closing date (the date
              where the agreement has been signed) for the loans in the
              credit agreement. Funding of the facilities occurs on (or
              sometimes a little after) the Credit Agreement date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 DrawdownNotice

1.2.1 Description:

The notification from the agent bank to lender that loan contract is requested by the borrower. A loan contract notice will be created by the agent bank for each of the lenders

1.2.2 Contents:

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

- Template for all loan contract notices.

drawdownEventType (exactly one occurrence; of the type DrawdownEventTypeEnum)

drawdownPayment (exactly one occurrence; of the type DrawdownPayment)

party (one or more occurrences; of the type Party)

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="DrawdownNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The notification from the agent bank to lender that loan contract
      is requested by the borrower. A loan contract notice will be
      created by the agent bank for each of the lenders
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LoanContractNotice">
      <xsd:sequence>
        <xsd:element name="drawdownEventType" type="DrawdownEventTypeEnum"/>
        <xsd:element name="drawdownPayment" type="DrawdownPayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.3 DrawdownPayment

1.3.1 Description:

Lender portion of the drawdown payment

1.3.2 Contents:

paymentDate (exactly one occurrence; of the type xsd:date) The date on which the principal payment is made by the lender to the agent bank. Usually defaults to the effective date of the loan contract.

shareLoanContractAmount (exactly one occurrence; of the type Money)

1.3.3 Used by:

- Complex type: DrawdownNotice

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="DrawdownPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Lender portion of the drawdown payment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the principal payment is made by the lender
          to the agent bank. Usually defaults to the effective date of
          the loan contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareLoanContractAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

1.4 FacilityCommitmentPosition

1.4.1 Description:

Represents current and prior facility commitment amount on both global and lender position levels

1.4.2 Contents:

currentAmount (exactly one occurrence; of the type ParticipationAmount)

priorAmount (exactly one occurrence; of the type ParticipationAmount)

loanContractPosition (zero or more occurrences; of the type LoanContractPosition)

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="FacilityCommitmentPosition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents current and prior facility commitment amount on both
      global and lender position levels
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currentAmount" type="ParticipationAmount"/>
    <xsd:element name="priorAmount" type="ParticipationAmount"/>
    <xsd:element name="loanContractPosition" type="LoanContractPosition" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.5 FacilityIdentifier

1.5.1 Description:

The reference to a single credit limit within a loan deal. Also known as tranche. List of Ids should include at least CUSIP (if exists) and system Id of the system that generates the notice.

1.5.2 Contents:

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

- The base type which all FpML products extend.

facilityName (zero or one occurrence; of the type xsd:string) Usually defined as Legal Borrower Name + Credit Agreement Date (mm/yyyy)

currency (zero or one occurrence; of the type Currency) Facility denomination currency.

originalCommitmentAmount (zero or one occurrence; of the type xsd:decimal) Original global commitment amount of the facility.

1.5.3 Used by:

- Complex type: LoanContract

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="FacilityIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The reference to a single credit limit within a loan deal. Also
      known as tranche. List of Ids should include at least CUSIP (if
      exists) and system Id of the system that generates the notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="facilityName" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Usually defined as Legal Borrower Name + Credit Agreement
              Date (mm/yyyy)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Facility denomination currency.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="originalCommitmentAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Original global commitment amount of the facility.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.6 FacilityNotice

1.6.1 Description:

Template for all facility notices.

1.6.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

noticeDate (exactly one occurrence; of the type xsd:date)

agentBankPartyReference (zero or one occurrence; of the type PartyReference)

borrowerPartyReference (zero or one occurrence; of the type PartyReference)

lenderPartyReference (zero or one occurrence; of the type PartyReference)

dealIdentifier (exactly one occurrence; of the type DealIdentifier)

facilityIdentifier (exactly one occurrence; of the type FacilityIdentifier)

facilityCommitmentPosition (zero or one occurrence; of the type FacilityCommitmentPosition)

comments (zero or one occurrence; of the type xsd:string) Manually-entered field which will be used by human users only.

1.6.3 Used by:

- Complex type: OneOffFeeNotice
- Complex type: OnGoingFeeNotice
- Complex type: RepaymentConfirmationNotice
- Complex type: RepaymentNotice

1.6.4 Derived Types:

- Complex type: OneOffFeeNotice
- Complex type: OnGoingFeeNotice
- Complex type: RepaymentConfirmationNotice
- Complex type: RepaymentNotice

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="FacilityNotice" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Template for all facility notices.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="FacilityNoticeDetails.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 FacilityRepayment

1.7.1 Description:

Lender share of the borrower re-payment

1.7.2 Contents:

refusalAllowed (zero or one occurrence; of the type xsd:boolean) Defines whether the lender has an option to accept or deny the payment

adjustsCommitment (zero or one occurrence; of the type xsd:boolean) Defines whether repayment comes with commitment adjustments

breakageCost (zero or one occurrence; of the type BreakageCostEnum) When breakage cost is applicable, defines who is calculating it.

repaymentDate (exactly one occurrence; of the type xsd:date) Date on which principal repayment was paid to the lender by the agent bank>

amount (exactly one occurrence; of the type ParticipationAmount) Global and share amount

1.7.3 Used by:

- Complex type: Repayment

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="FacilityRepayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Lender share of the borrower re-payment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="refusalAllowed" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines whether the lender has an option to accept or deny
          the payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustsCommitment" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines whether repayment comes with commitment adjustments
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="breakageCost" type="BreakageCostEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When breakage cost is applicable, defines who is calculating
          it.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="repaymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which principal repayment was paid to the lender by
          the agent bank>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Global and share amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.8 FeeAccrualPeriod

1.8.1 Description:

The period for accrual fee calculation where fee rate and underlying position amount (commitment, utilization or unutilized) is constant

1.8.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

accrualAmount (zero or one occurrence; of the type ParticipationAmount) >Global and lender share accrued fee amount.

1.8.3 Used by:

- Complex type: FeeAccrualSchedule

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="FeeAccrualPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The period for accrual fee calculation where fee rate and
      underlying position amount (commitment, utilization or
      unutilized) is constant
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fee accrual period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="accrualAmount" type="ParticipationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          >Global and lender share accrued fee amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.9 FeeAccrualSchedule

1.9.1 Description:

The details of the underlying elements that effects the calculation of the accrual of the particular fee.

1.9.2 Contents:

Either

lenderCommitmentPeriod (one or more occurrences; of the type LenderPositionPeriod) The minimal period where both lender and global commitment amounts remain constant.

Or

lenderUtilizationPeriod (one or more occurrences; of the type LenderPositionPeriod) The minimal period where both lender and global utilization amounts remain constant..

Or

lenderUnutilizedPeriod (one or more occurrences; of the type LenderPositionPeriod) The minimal period where both lender and global unutilized amounts remain constant.

feeRatePeriod (one or more occurrences; of the type RatePeriod) The minimal period where the fee rate remains constant.

feeAccrualPeriod (one or more occurrences; of the type FeeAccrualPeriod) The minimal period where all the factors effecting the fee accrual are constant.

1.9.3 Used by:

- Complex type: OnGoingFeeNotice

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="FeeAccrualSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of the underlying elements that effects the
      calculation of the accrual of the particular fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="lenderCommitmentPeriod" type="LenderPositionPeriod" maxOccurs="unbound">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global commitment
            amounts remain constant.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="lenderUtilizationPeriod" type="LenderPositionPeriod" maxOccurs="unbound">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global utilization
            amounts remain constant..
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="lenderUnutilizedPeriod" type="LenderPositionPeriod" maxOccurs="unbound">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global unutilized
            amounts remain constant.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="feeRatePeriod" type="RatePeriod" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```



```
        The minimal period where the fee rate remains constant.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="feeAccrualPeriod" type="FeeAccrualPeriod" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The minimal period where all the factors effecting the fee
            accrual are constant.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.10 FxTerms

1.10.1 Description:

1.10.2 Contents:

fxRate (exactly one occurrence; of the type FxRate)

fixingDate (exactly one occurrence; of the type xsd:date)

1.10.3 Used by:

- Complex type: LoanContract

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="FxTerms">
  <xsd:annotation>
    <xsd:documentation>
      A complex type to specify FX conversion terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate"/>
    <xsd:element name="fixingDate" type="xsd:date"/>
  </xsd:sequence>
</xsd:complexType>
```

1.11 InterestAccrualPeriod

1.11.1 Description:

A period with constant interest rate within which the lender maintains certain position

1.11.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

shareLoanContractAmount (exactly one occurrence; of the type Money) Lender share of a loan contract.

shareInterestAccrualAmount (exactly one occurrence; of the type Money) Accrued Interest over the period

sharePikAccrualAmount (zero or one occurrence; of the type Money) Accrued PIK over the period

1.11.3 Used by:

- Complex type: InterestAccrualSchedule

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period with constant interest rate within which the lender
      maintains certain position
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="shareLoanContractAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender share of a loan contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareInterestAccrualAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accrued Interest over the period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sharePikAccrualAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accrued PIK over the period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.12 InterestAccrualSchedule

1.12.1 Description:

The schedule that incorporates all periods for all factors that determines interest payment calculation

1.12.2 Contents:

interestRatePeriod (one or more occurrences; of the type InterestRatePeriod)

pikPeriod (zero or more occurrences; of the type PikPeriod)

lenderLoanContractPeriod (one or more occurrences; of the type LenderLoanContractPeriod)

interestAccrualPeriod (one or more occurrences; of the type InterestAccrualPeriod)

1.12.3 Used by:

- Complex type: InterestPaymentNotice

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The schedule that incorporates all periods for all factors that
      determines interest payment calculation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="interestRatePeriod" type="InterestRatePeriod" maxOccurs="unbounded"/>
    <xsd:element name="pikPeriod" type="PikPeriod" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="lenderLoanContractPeriod" type="LenderLoanContractPeriod" maxOccurs="unbounded"/>
    <xsd:element name="interestAccrualPeriod" type="InterestAccrualPeriod" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.13 InterestPayment

1.13.1 Description:

A payment requested by the agent bank from each lender for the accrued interest amount for the certain period for the certain loan contract

1.13.2 Contents:

calculationMethod (exactly one occurrence; of the type InterestCalculationMethodEnum)

paymentDate (exactly one occurrence; of the type xsd:date) Date on which interest was paid to the lender by the agent bank.>

amount (exactly one occurrence; of the type ParticipationAmount) Interest amount paid by the borrower to the agent bank and lender share of it

1.13.3 Used by:

- Complex type: InterestPaymentNotice

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="InterestPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A payment requested by the agent bank from each lender for the
      accrued interest amount for the certain period for the certain
      loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationMethod" type="InterestCalculationMethodEnum"/>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which interest was paid to the lender by the agent
          bank.>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest amount paid by the borrower to the agent bank and
          lender share of it
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.14 InterestPaymentNotice

1.14.1 Description:

A notice about the payment requested by the agent bank from each lender for the accrued interest amount for the certain period for the certain loan contract

1.14.2 Contents:

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

- Template for all loan contract notices.

interestPayment (exactly one occurrence; of the type InterestPayment)

interestAccrualSchedule (exactly one occurrence; of the type InterestAccrualSchedule)

party (one or more occurrences; of the type Party)

1.14.3 Used by:

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="InterestPaymentNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A notice about the payment requested by the agent bank from each
      lender for the accrued interest amount for the certain period for
      the certain loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LoanContractNotice">
      <xsd:sequence>
        <xsd:element name="interestPayment" type="InterestPayment"/>
        <xsd:element name="interestAccrualSchedule" type="InterestAccrualSchedule"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.15 InterestRatePeriod

1.15.1 Description:

Interest rate information per rate period

1.15.2 Contents:

rateFixingDate (exactly one occurrence; of the type xsd:date) Date on which the underlying interest rate is fixed. Should default to effective date of the loan contract in the case of PRIME underlying.

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (zero or one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

interestRate (zero or one occurrence; of the type xsd:decimal)

margin (zero or one occurrence; of the type xsd:decimal)

mlaCost (zero or one occurrence; of the type Money) Mandatory Liquid Asset Cost, charged by the FSA, applicable for UK funded loan contracts only.

allInRate (zero or one occurrence; of the type xsd:decimal) (Interest Rate + Margin + Mandatory Liquid Asset Cost) = All In Rate.

interestDayBasis (zero or one occurrence; of the type DayCountFraction) The day count basis for the interest period.

tenor (zero or one occurrence; of the type Interval) The number of business days in the interest rate period

1.15.3 Used by:

- Complex type: InterestAccrualSchedule
- Complex type: LoanContract

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="InterestRatePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Interest rate information per rate period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateFixingDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which the underlying interest rate is fixed. Should
          default to effective date of the loan contract in the case of
          PRIME underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining an interest period. Regarding the endDate, for
          ABR loans and any other PRIME-based loan contracts the field
          should default to loan contract maturity date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:group ref="FloatingRateIndex.model"/>
    <xsd:element name="interestRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</complexType>
```

```

    </xsd:annotation>
</xsd:element>
<xsd:element name="margin" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en"/>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mlaCost" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Mandatory Liquid Asset Cost, charged by the FSA, applicable
      for UK funded loan contracts only.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="allInRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      (Interest Rate + Margin + Mandatory Liquid Asset Cost) = All
      In Rate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="interestDayBasis" type="DayCountFraction" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The day count basis for the interest period.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tenor" type="Interval" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The number of business days in the interest rate period
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```


1.16 LenderLoanContractPeriod

1.16.1 Description:

A period within which the lender maintains certain loan contract position

1.16.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

shareCommitmentAmount (zero or one occurrence; of the type Money) Current lender share.

shareLoanContractAmount (exactly one occurrence; of the type Money) Lender share of a loan contract. This is based on the share of the overall commitment that the lender is assigned.

1.16.3 Used by:

- Complex type: InterestAccrualSchedule

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="LenderLoanContractPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period within which the lender maintains certain loan contract
      position
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining an interest period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="shareCommitmentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Current lender share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareLoanContractAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender share of a loan contract. This is based on the share
          of the overall commitment that the lender is assigned.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 LenderPositionPeriod

1.17.1 Description:

A period within which the lender maintains certain position amount.

1.17.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

positionAmount (zero or one occurrence; of the type ParticipationAmount) Global and lender share amounts.

1.17.3 Used by:

- Complex type: FeeAccrualSchedule

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="LenderPositionPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period within which the lender maintains certain position
      amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model"/>
    <xsd:element name="positionAmount" type="ParticipationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Global and lender share amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.18 LoanContract

1.18.1 Description:

A basic structure describing an outstanding loan agreement between borrower and lenders made within a facility under a deal. Examples: loan contract, letter of credit, bank acceptance

1.18.2 Contents:

loanContractIdentifier (exactly one occurrence; of the type LoanContractIdentifier)

dealIdentifier (exactly one occurrence; of the type DealIdentifier)

facilityIdentifier (exactly one occurrence; of the type FacilityIdentifier) Set of fields identifying instrument.

borrowerPartyReference (exactly one occurrence; of the type PartyReference) There could be multiple borrowers against a loan contract however the agents have been trying to promote the concept of an administrative borrower. Hence, only one being shown in the field list.

amount (exactly one occurrence; of the type Money) An amount associated with the loan contract with loan contract currency.

effectiveDate (exactly one occurrence; of the type xsd:date) Effective date of the loan contract. This is the date on which the funds are passed to the borrower.

conditionsPrecedentMet (zero or one occurrence; of the type xsd:boolean) The flag defining whether conditions precedent defined in the credit agreement is met and borrower can start drawing against deal facilities.

conditionsPrecedentComment (zero or one occurrence; of the type xsd:string) A free text field defining the reasons why conditions precedent has not been met.

fxTerms (zero or one occurrence; of the type FxTerms) Defines FX exchange rate when loan contract and facility currencies are different.>

currentInterestRatePeriod (zero or one occurrence; of the type InterestRatePeriod) The current interest period defining interest rate on the contract>

interestPaymentTenor (zero or one occurrence; of the type Interval) The frequency in which interest payments made, as defined in the credit agreement.>

nextInterestPaymentDate (zero or one occurrence; of the type xsd:date) Next interest payment is due on this date.>

1.18.3 Used by:

- Complex type: LoanContractNotice

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="LoanContract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A basic structure describing an outstanding loan agreement between
      borrower and lenders made within a facility under a deal.
      Examples: loan contract, letter of credit, bank acceptance
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
    <xsd:element name="dealIdentifier" type="DealIdentifier"/>
    <xsd:element name="facilityIdentifier" type="FacilityIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Set of fields identifying instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="borrowerPartyReference" type="PartyReference">
      <xsd:annotation>
```

```

    <xsd:documentation xml:lang="en">
      There could be multiple borrowers against a loan contract
      however the agents have been trying to promote the concept of
      an administrative borrower. Hence, only one being shown in
      the field list.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="amount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An amount associated with the loan contract with loan
      contract currency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="effectiveDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Effective date of the loan contract. This is the date on
      which the funds are passed to the borrower.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="conditionsPrecedentMet" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The flag defining whether conditions precedent defined in the
      credit agreement is met and borrower can start drawing
      against deal facilities.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="conditionsPrecedentComment" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A free text field defining the reasons why conditions
      precedent has not been met.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxTerms" type="FxTerms" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines FX exchange rate when loan contract and facility
      currencies are different.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="currentInterestRatePeriod" type="InterestRatePeriod" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The current interest period defining interest rate on the
      contract
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="interestPaymentTenor" type="Interval" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The frequency in which interest payments made, as defined in
      the credit agreement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nextInterestPaymentDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Next interest payment is due on this date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.19 LoanContractIdentifier

1.19.1 Description:

A basic set of fields to identify the loan contract

1.19.2 Contents:

identifier (one or more occurrences; of the type ContractIdentifier)

originalAmount (zero or one occurrence; of the type Money) Original amount associated with the loan contract in loan contract currency.

maturityDate (zero or one occurrence; of the type xsd:date) Maturity date of the loan contract. In the case of an ABR loan this field should be set to the maturity date of the facility.>

1.19.3 Used by:

- Complex type: LoanContract
- Complex type: LoanContractNotice
- Complex type: LoanContractPosition
- Complex type: LoanContractRepayment
- Complex type: OneOffFeeNotice

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="LoanContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A basic set of fields to identify the loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded"/>
    <xsd:element name="originalAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Original amount associated with the loan contract in loan
          contract currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maturityDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Maturity date of the loan contract. In the case of an ABR
          loan this field should be set to the maturity date of the
          facility.>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.20 LoanContractNotice

1.20.1 Description:

Template for all loan contract notices.

1.20.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

noticeDate (exactly one occurrence; of the type xsd:date)

agentBankPartyReference (zero or one occurrence; of the type PartyReference)

borrowerPartyReference (zero or one occurrence; of the type PartyReference)

lenderPartyReference (zero or one occurrence; of the type PartyReference)

dealIdentifier (exactly one occurrence; of the type DealIdentifier)

facilityIdentifier (exactly one occurrence; of the type FacilityIdentifier)

facilityCommitmentPosition (zero or one occurrence; of the type FacilityCommitmentPosition)

comments (zero or one occurrence; of the type xsd:string) Manually-entered field which will be used by human users only.

Either

loanContract (exactly one occurrence; of the type LoanContract)

Or

loanContractIdentifier (exactly one occurrence; of the type LoanContractIdentifier)

1.20.3 Used by:

- Complex type: DrawdownNotice
- Complex type: InterestPaymentNotice

1.20.4 Derived Types:

- Complex type: DrawdownNotice
- Complex type: InterestPaymentNotice

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="LoanContractNotice" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Template for all loan contract notices.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="FacilityNoticeDetails.model"/>
        <xsd:choice>
          <xsd:element name="loanContract" type="LoanContract"/>
          <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.21 LoanContractPosition

1.21.1 Description:

Represents outstanding loan amounts on both global and lender position levels

1.21.2 Contents:

loanContractIdentifier (exactly one occurrence; of the type LoanContractIdentifier)

currentAmount (exactly one occurrence; of the type ParticipationAmount)

priorAmount (exactly one occurrence; of the type ParticipationAmount)

1.21.3 Used by:

- Complex type: FacilityCommitmentPosition

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="LoanContractPosition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents outstanding loan amounts on both global and lender
      position levels
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
    <xsd:element name="currentAmount" type="ParticipationAmount"/>
    <xsd:element name="priorAmount" type="ParticipationAmount"/>
  </xsd:sequence>
</xsd:complexType>
```

1.22 LoanContractRepayment

1.22.1 Description:

The amount of principal repayment associated with a single loan contract

1.22.2 Contents:

loanContractIdentifier (exactly one occurrence; of the type LoanContractIdentifier)

amount (exactly one occurrence; of the type ParticipationAmount) The amount of the repayment associated with this loan contract.

interestPaidWithRepayment (exactly one occurrence; of the type InterestPaidWithRepaymentEnum) Defines the option of paying interest on repayment date.

1.22.3 Used by:

- Complex type: Repayment

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="LoanContractRepayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of principal repayment associated with a single loan
      contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of the repayment associated with this loan
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestPaidWithRepayment" type="InterestPaidWithRepaymentEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the option of paying interest on repayment date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.23 OneOffFeeNotice

1.23.1 Description:

There are cases where the borrower may be required to make a one-off fee payment. This will usually be based on a certain business event occurring. The rules as to how much is charged will be stated in the credit agreement. The only fee type covered in this section is amendment Fee: A fee charged to the borrower for an amendment being made to the originally agreed credit agreement. The fee is based on a rate (as stated in the agreement) applied to the current commitment level.

1.23.2 Contents:

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

- Template for all facility notices.

loanContractIdentifier (zero or one occurrence; of the type LoanContractIdentifier)

feePayment (exactly one occurrence; of the type OneOffFeePayment)

party (one or more occurrences; of the type Party)

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="OneOffFeeNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      There are cases where the borrower may be required to make a
      one-off fee payment. This will usually be based on a certain
      business event occurring. The rules as to how much is charged
      will be stated in the credit agreement. The only fee type covered
      in this section is amendment Fee: A fee charged to the borrower
      for an amendment being made to the originally agreed credit
      agreement. The fee is based on a rate (as stated in the
      agreement) applied to the current commitment level.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier" minOccurs="0"/>
        <xsd:element name="feePayment" type="OneOffFeePayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.24 OneOffFeePayment

1.24.1 Description:

The details of a payment made by the borrower to the agent bank related to a given oneOff facility fee.

1.24.2 Contents:

feeType (exactly one occurrence; of the type OneOffFeeTypeEnum) Type of the fee

effectiveDate (exactly one occurrence; of the type xsd:date) The date when fee is due

paymentDate (exactly one occurrence; of the type xsd:date) The day on which the fee is paid by the borrower to the agent bank.

amount (exactly one occurrence; of the type ParticipationAmount) The fee amount paid by the borrower to the agent bank.

1.24.3 Used by:

- Complex type: OneOffFeeNotice

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="OneOffFeePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of a payment made by the borrower to the agent bank
      related to a given oneOff facility fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feeType" type="OneOffFeeTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Type of the fee
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date when fee is due
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day on which the fee is paid by the borrower to the
          agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The fee amount paid by the borrower to the agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.25 OnGoingFeeNotice

1.25.1 Description:

The agent bank will request that the borrower makes a fee payment in accordance with the credit agreement. The borrower will make a payment to the agent bank after which the agent bank will calculate each lenders fee amounts. It is important to note that these fees are all calculated based on facility level information. The fee types are Commitment Fee, Utilization Fee, Facility Fee, Letter of Credit Fee.

1.25.2 Contents:

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

- Template for all facility notices.

feePayment (exactly one occurrence; of the type OnGoingFeePayment)

feeAccrualSchedule (exactly one occurrence; of the type FeeAccrualSchedule)

party (one or more occurrences; of the type Party)

1.25.3 Used by:

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="OnGoingFeeNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The agent bank will request that the borrower makes a fee payment
      in accordance with the credit agreement. The borrower will make a
      payment to the agent bank after which the agent bank will
      calculate each lenders fee amounts. It is important to note that
      these fees are all calculated based on facility level
      information. The fee types are Commitment Fee, Utilization Fee,
      Facility Fee, Letter of Credit Fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="feePayment" type="OnGoingFeePayment"/>
        <xsd:element name="feeAccrualSchedule" type="FeeAccrualSchedule"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.26 OnGoingFeePayment

1.26.1 Description:

The details of a payment made by the borrower to the agent bank related to a given onGoing facility fee.

1.26.2 Contents:

feeType (exactly one occurrence; of the type OnGoingFeeTypeEnum) Type of the fee

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

feeDayBasis (zero or one occurrence; of the type DayCountFraction) The day count basis for the fee calculation period.

paymentDate (exactly one occurrence; of the type xsd:date) The day on which the fee is paid by the borrower to the agent bank.

amount (exactly one occurrence; of the type ParticipationAmount) The fee amount paid by the borrower to the agent bank.

1.26.3 Used by:

- Complex type: OnGoingFeeNotice

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="OnGoingFeePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of a payment made by the borrower to the agent bank
      related to a given onGoing facility fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feeType" type="OnGoingFeeTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Type of the fee
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fee payment period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="feeDayBasis" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count basis for the fee calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day on which the fee is paid by the borrower to the
          agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The fee amount paid by the borrower to the agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</complexType>
```

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

1.27 ParticipationAmount

1.27.1 Description:

Generic type to capture global and share amounts

1.27.2 Contents:

globalAmount (zero or one occurrence; of the type Money)

shareAmount (exactly one occurrence; of the type Money)

1.27.3 Used by:

- Complex type: FacilityCommitmentPosition
- Complex type: FacilityRepayment
- Complex type: FeeAccrualPeriod
- Complex type: InterestPayment
- Complex type: LenderPositionPeriod
- Complex type: LoanContractPosition
- Complex type: LoanContractRepayment
- Complex type: OneOffFeePayment
- Complex type: OnGoingFeePayment

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="ParticipationAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Generic type to capture global and share amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="globalAmount" type="Money" minOccurs="0"/>
    <xsd:element name="shareAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

1.28 PikPeriod

1.28.1 Description:

A period with a constant PIK percentage - the percentage of margin capitalized.

1.28.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

pikMarginPercent (exactly one occurrence; of the type xsd:decimal) The percentage of marging that will be capitalized.

1.28.3 Used by:

- Complex type: InterestAccrualSchedule

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="PikPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period with a constant PIK percentage - the percentage of
      margin capitalized.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining the period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="pikMarginPercent" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The percentage of marging that will be capitalized.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.29 RatePeriod

1.29.1 Description:

Rate information per rate period

1.29.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

rate (exactly one occurrence; of the type xsd:decimal) >Rate for this period

1.29.3 Used by:

- Complex type: FeeAccrualSchedule

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="RatePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Rate information per rate period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Rate period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          >Rate for this period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.30 Repayment

1.30.1 Description:

Lender share of the borrower re-payment

1.30.2 Contents:

facilityRepayment (exactly one occurrence; of the type FacilityRepayment)

loanContractRepayment (one or more occurrences; of the type LoanContractRepayment)

1.30.3 Used by:

- Complex type: RepaymentNotice

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="Repayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Lender share of the borrower re-payment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="facilityRepayment" type="FacilityRepayment"/>
    <xsd:element name="loanContractRepayment" type="LoanContractRepayment" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.31 RepaymentConfirmationNotice

1.31.1 Description:

Confirmation notice on whether the lender has accepted or rejected the borrower's request for unsheduled principal repayment

1.31.2 Contents:

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

- Template for all facility notices.

confirmationType (exactly one occurrence; of the type LoanRepaymentConfirmEnum) Defines whether the lender is accepting in ful, partially accepting or denying repayment

shareRepaymentAmount (exactly one occurrence; of the type Money) Repayment amount agreed to be accepted by the specific lender.

party (one or more occurrences; of the type Party)

1.31.3 Used by:

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="RepaymentConfirmationNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Confirmation notice on whether the lender has accepted or
      rejected the borrower's request for unsheduled principal
      repayment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="confirmationType" type="LoanRepaymentConfirmEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines whether the lender is accepting in ful, partially
              accepting or denying repayment
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="shareRepaymentAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Repayment amount agreed to be accepted by the specific
              lender.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.32 RepaymentNotice

1.32.1 Description:

A loan repayment notice.

1.32.2 Contents:

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

- Template for all facility notices.

repayment (exactly one occurrence; of the type Repayment)

party (one or more occurrences; of the type Party)

1.32.3 Used by:

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="RepaymentNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A loan repayment notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="repayment" type="Repayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Groups

2.1 FacilityNoticeDetails.model

2.1.1 Description:

2.1.2 Contents:

noticeDate (exactly one occurrence; of the type xsd:date)

agentBankPartyReference (zero or one occurrence; of the type PartyReference)

borrowerPartyReference (zero or one occurrence; of the type PartyReference)

lenderPartyReference (zero or one occurrence; of the type PartyReference)

dealIdentifier (exactly one occurrence; of the type DealIdentifier)

facilityIdentifier (exactly one occurrence; of the type FacilityIdentifier)

facilityCommitmentPosition (zero or one occurrence; of the type FacilityCommitmentPosition)

comments (zero or one occurrence; of the type xsd:string) Manually-entered field which will be used by human users only.

2.1.3 Used by:

- Complex type: FacilityNotice
- Complex type: LoanContractNotice

2.1.4 Figure:

2.1.5 Schema Fragment:

```
<xsd:group name="FacilityNoticeDetails.model">
  <xsd:sequence>
    <xsd:element name="noticeDate" type="xsd:date"/>
    <xsd:element name="agentBankPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="borrowerPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="lenderPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="dealIdentifier" type="DealIdentifier"/>
    <xsd:element name="facilityIdentifier" type="FacilityIdentifier"/>
    <xsd:element name="facilityCommitmentPosition" type="FacilityCommitmentPosition" minOccurs="0"/>
    <xsd:element name="comments" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Manually-entered field which will be used by human users
          only.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.2 Period.model

2.2.1 Description:

2.2.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) Date on which this period begins.

endDate (exactly one occurrence; of the type xsd:date) Date on which this period ends.

2.2.3 Used by:

- Complex type: FeeAccrualPeriod
- Complex type: InterestAccrualPeriod
- Complex type: InterestRatePeriod
- Complex type: LenderLoanContractPeriod
- Complex type: LenderPositionPeriod
- Complex type: OnGoingFeePayment
- Complex type: PikPeriod
- Complex type: RatePeriod

2.2.4 Figure:

2.2.5 Schema Fragment:

```
<xsd:group name="Period.model">
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which this period begins.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which this period ends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-msg-4-4.xsd"/>
  <xsd:complexType name="DealIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The reference to an agreement entered into between the
        borrower, the lenders, the agent, and other financial parties
        that describes the terms and conditions of the loan being made
        to the borrower and the obligations and requirements for the
        borrower, its related entities (if any), and the lenders. List
        of Ids should include at least CUSIP (if exists) and system Id
        of the system that generates the notice.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Product">
        <xsd:sequence>
          <xsd:element name="dealName" type="xsd:string" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Usually defined as Legal Borrower Name + Credit
                Agreement Date (mm/yyyy)
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The credit agreement date is the closing date (the date
                where the agreement has been signed) for the loans in
                the credit agreement. Funding of the facilities occurs
                on (or sometimes a little after) the Credit Agreement
                date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DrawdownNotice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The notification from the agent bank to lender that loan
        contract is requested by the borrower. A loan contract notice
        will be created by the agent bank for each of the lenders
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="LoanContractNotice">
        <xsd:sequence>
          <xsd:element name="drawdownEventType" type="DrawdownEventTypeEnum"/>
          <xsd:element name="drawdownPayment" type="DrawdownPayment"/>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DrawdownPayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Lender portion of the drawdown payment
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="paymentDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date on which the principal payment is made by the
            lender to the agent bank. Usually defaults to the effective
            date of the loan contract.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="shareLoanContractAmount" type="Money"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="FacilityCommitmentPosition">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Represents current and prior facility commitment amount on both
    global and lender position levels
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="currentAmount" type="ParticipationAmount"/>
  <xsd:element name="priorAmount" type="ParticipationAmount"/>
  <xsd:element name="loanContractPosition" type="LoanContractPosition" minOccurs="0" maxOccurs="1"/>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FacilityIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The reference to a single credit limit within a loan deal. Also
      known as tranche. List of Ids should include at least CUSIP (if
      exists) and system Id of the system that generates the notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="facilityName" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Usually defined as Legal Borrower Name + Credit
              Agreement Date (mm/yyyy)
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Facility denomination currency.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="originalCommitmentAmount" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Original global commitment amount of the facility.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FacilityNotice" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Template for all facility notices.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="FacilityNoticeDetails.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FacilityRepayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Lender share of the borrower re-payment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="refusalAllowed" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines whether the lender has an option to accept or deny
          the payment
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustsCommitment" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines whether repayment comes with commitment adjustments
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```



```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="breakageCost" type="BreakageCostEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        When breakage cost is applicable, defines who is
        calculating it.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="repaymentDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Date on which principal repayment was paid to the lender by
        the agent bank
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="amount" type="ParticipationAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Global and share amount
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeeAccrualPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The period for accrual fee calculation where fee rate and
      underlying position amount (commitment, utilization or
      unutilized) is constant
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fee accrual period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="accrualAmount" type="ParticipationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          >Global and lender share accrued fee amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeeAccrualSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of the underlying elements that effects the
      calculation of the accrual of the particular fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="lenderCommitmentPeriod" type="LenderPositionPeriod" maxOccurs="unbou
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global
            commitment amounts remain constant.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="lenderUtilizationPeriod" type="LenderPositionPeriod" maxOccurs="unbou
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global
            utilization amounts remain constant..
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="lenderUnutilizedPeriod" type="LenderPositionPeriod" maxOccurs="unbou
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimal period where both lender and global
            unutilized amounts remain constant.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>

```

```

        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="feeRatePeriod" type="RatePeriod" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The minimal period where the fee rate remains constant.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="feeAccrualPeriod" type="FeeAccrualPeriod" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The minimal period where all the factors effecting the fee
            accrual are constant.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxTerms">
    <xsd:annotation>
        <xsd:documentation>
            A complex type to specify FX conversion terms.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="fxRate" type="FxRate"/>
        <xsd:element name="fixingDate" type="xsd:date"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestAccrualPeriod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A period with constant interest rate within which the lender
            maintains certain position
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="Period.model">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Interest period.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:group>
        <xsd:element name="shareLoanContractAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Lender share of a loan contract.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="shareInterestAccrualAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Accrued Interest over the period
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="sharePikAccrualAmount" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Accrued PIK over the period
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestAccrualSchedule">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The schedule that incorporates all periods fpr all factors that
            determines interest payment calculation
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="interestRatePeriod" type="InterestRatePeriod" maxOccurs="unbounded"/>
        <xsd:element name="pikPeriod" type="PikPeriod" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="lenderLoanContractPeriod" type="LenderLoanContractPeriod" maxOccurs="unbounded"/>
        <xsd:element name="interestAccrualPeriod" type="InterestAccrualPeriod" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:complexType>

```

```

<xsd:complexType name="InterestPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A payment requested by the agent bank from each lender for the
      accrued interest amount for the certain period for the certain
      loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="calculationMethod" type="InterestCalculationMethodEnum"/>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which interest was paid to the lender by the agent
          bank.>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Interest amount paid by the borrower to the agent bank and
          lender share of it
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestPaymentNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A notice about the payment requested by the agent bank from
      each lender for the accrued interest amount for the certain
      period for the certain loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LoanContractNotice">
      <xsd:sequence>
        <xsd:element name="interestPayment" type="InterestPayment"/>
        <xsd:element name="interestAccrualSchedule" type="InterestAccrualSchedule"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestRatePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Interest rate information per rate period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateFixingDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which the underlying interest rate is fixed. Should
          default to effective date of the loan contract in the case
          of PRIME underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining an interest period. Regarding the endDate,
          for ABR loans and any other PRIME-based loan contracts the
          field should default to loan contract maturity date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:group ref="FloatingRateIndex.model"/>
    <xsd:element name="interestRate" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="margin" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="mlaCost" type="Money" minOccurs="0">

```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Mandatory Liquid Asset Cost, charged by the FSA, applicable
        for UK funded loan contracts only.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="allInRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        (Interest Rate + Margin + Mandatory Liquid Asset Cost) =
        All In Rate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestDayBasis" type="DayCountFraction" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The day count basis for the interest period.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="tenor" type="Interval" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of business days in the interest rate period
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LenderLoanContractPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period within which the lender maintains certain loan
      contract position
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining an interest period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="shareCommitmentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Current lender share.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareLoanContractAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Lender share of a loan contract. This is based on the share
          of the overall commitment that the lender is assigned.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LenderPositionPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period within which the lender maintains certain position
      amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model"/>
    <xsd:element name="positionAmount" type="ParticipationAmount" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Global and lender share amounts.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LoanContract">
  <xsd:annotation>

```

```

<xsd:documentation xml:lang="en">
  A basic structure describing an outstanding loan agreement
  between borrower and lenders made within a facility under a
  deal. Examples: loan contract, letter of credit, bank
  acceptance
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
  <xsd:element name="dealIdentifier" type="DealIdentifier"/>
  <xsd:element name="facilityIdentifier" type="FacilityIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Set of fields identifying instrument.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="borrowerPartyReference" type="PartyReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        There could be multiple borrowers against a loan contract
        however the agents have been trying to promote the concept
        of an administrative borrower. Hence, only one being shown
        in the field list.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="amount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An amount associated with the loan contract with loan
        contract currency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="effectiveDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Effective date of the loan contract. This is the date on
        which the funds are passed to the borrower.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="conditionsPrecedentMet" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The flag defining whether conditions precedent defined in
        the credit agreement is met and borrower can start drawing
        against deal facilities.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="conditionsPrecedentComment" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A free text field defining the reasons why conditions
        precedent has not been met.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxTerms" type="FxTerms" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines FX exchange rate when loan contract and facility
        currencies are different.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currentInterestRatePeriod" type="InterestRatePeriod" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The current interest period defining interest rate on the
        contract
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestPaymentTenor" type="Interval" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The frequency in which interest payments made, as defined
        in the credit agreement.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```

</xsd:element>
<xsd:element name="nextInterestPaymentDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Next interest payment is due on this date.>
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LoanContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A basic set of fields to identify the loan contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded"/>
    <xsd:element name="originalAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Original amount associated with the loan contract in loan
          contract currency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maturityDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Maturity date of the loan contract. In the case of an ABR
          loan this field should be set to the maturity date of the
          facility.>
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LoanContractNotice" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Template for all loan contract notices.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="FacilityNoticeDetails.model"/>
        <xsd:choice>
          <xsd:element name="loanContract" type="LoanContract"/>
          <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="LoanContractPosition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents outstanding loan amounts on both global and lender
      position levels
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
    <xsd:element name="currentAmount" type="ParticipationAmount"/>
    <xsd:element name="priorAmount" type="ParticipationAmount"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LoanContractRepayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of principal repayment associated with a single loan
      contract
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier"/>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of the repayment associated with this loan
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestPaidWithRepayment" type="InterestPaidWithRepaymentEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines the option of paying interest on repayment date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OneOffFeeNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      There are cases where the borrower may be required to make a
      one-off fee payment. This will usually be based on a certain
      business event occurring. The rules as to how much is charged
      will be stated in the credit agreement. The only fee type
      covered in this section is amendment Fee: A fee charged to the
      borrower for an amendment being made to the originally agreed
      credit agreement. The fee is based on a rate (as stated in the
      agreement) applied to the current commitment level.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="loanContractIdentifier" type="LoanContractIdentifier" minOccurs="0"/>
        <xsd:element name="feePayment" type="OneOffFeePayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OneOffFeePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of a payment made by the borrower to the agent bank
      related to a given oneOff facility fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feeType" type="OneOffFeeTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Type of the fee
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date when fee is due
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day on which the fee is paid by the borrower to the
          agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The fee amount payed by the borrower to the agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OnGoingFeeNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The agent bank will request that the borrower makes a fee
      payment in accordance with the credit agreement. The borrower
      will make a payment to the agent bank after which the agent
      bank will calculate each lenders fee amounts. It is important
      to note that these fees are all calculated based on facility
      level information. The fee types are Commitment Fee,
      Utilization Fee, Facility Fee, Letter of Credit Fee.
    </xsd:documentation>
  </xsd:annotation>

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</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="FacilityNotice">
    <xsd:sequence>
      <xsd:element name="feePayment" type="OnGoingFeePayment"/>
      <xsd:element name="feeAccrualSchedule" type="FeeAccrualSchedule"/>
      <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OnGoingFeePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The details of a payment made by the borrower to the agent bank
      related to a given onGoing facility fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feeType" type="OnGoingFeeTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Type of the fee
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fee payment period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="feeDayBasis" type="DayCountFraction" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day count basis for the fee calculation period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day on which the fee is paid by the borrower to the
          agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="ParticipationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The fee amount paid by the borrower to the agent bank.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ParticipationAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Generic type to capture global and share amounts
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="globalAmount" type="Money" minOccurs="0"/>
    <xsd:element name="shareAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PikPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A period with a constant PIK percentage - the percentage of
      margin capitalized.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dates defining the period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>

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</xsd:group>
<xsd:element name="pikMarginPercent" type="xsd:decimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The percentage of marging that will be capitalized.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RatePeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Rate information per rate period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Period.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Rate period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          >Rate for this period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Repayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Lender share of the borrower re-payment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="facilityRepayment" type="FacilityRepayment"/>
    <xsd:element name="loanContractRepayment" type="LoanContractRepayment" maxOccurs="unbound">
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RepaymentConfirmationNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Confirmation notice on whether the lender has accepted or
      rejected the borrower's request for unsheduled principal
      repayment
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="confirmationType" type="LoanRepaymentConfirmEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines whether the lender is accepting in ful,
              partially accepting or denying repayment
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="shareRepaymentAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Repayment amount agreed to be accepted by the specific
              lender.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RepaymentNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A loan repayment notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>

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<xsd:extension base="FacilityNotice">
  <xsd:sequence>
    <xsd:element name="repayment" type="Repayment"/>
    <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:group name="FacilityNoticeDetails.model">
  <xsd:sequence>
    <xsd:element name="noticeDate" type="xsd:date"/>
    <xsd:element name="agentBankPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="borrowerPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="lenderPartyReference" type="PartyReference" minOccurs="0"/>
    <xsd:element name="dealIdentifier" type="DealIdentifier"/>
    <xsd:element name="facilityIdentifier" type="FacilityIdentifier"/>
    <xsd:element name="facilityCommitmentPosition" type="FacilityCommitmentPosition" minOccurs="0"/>
    <xsd:element name="comments" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Manually-entered field which will be used by human users
            only.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="Period.model">
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which this period begins.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which this period ends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Market Environment Component Definitions

Version: 4.4

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

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Previous Version:

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Errata For This Version:

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Table Of Contents

1	Global Complex Types	8
1.1	CompoundingFrequency	9
1.1.1	Description:	9
1.1.2	Contents:	9
1.1.3	Used by:	9
1.1.4	Derived Types:	9
1.1.5	Figure:	9
1.1.6	Schema Fragment:	9
1.2	CreditCurve	10
1.2.1	Description:	10
1.2.2	Contents:	10
1.2.3	Used by:	10
1.2.4	Derived Types:	10
1.2.5	Figure:	10
1.2.6	Schema Fragment:	10
1.3	CreditCurveValuation	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	DefaultProbabilityCurve	12
1.4.1	Description:	12
1.4.2	Contents:	12
1.4.3	Used by:	12
1.4.4	Derived Types:	12
1.4.5	Figure:	12
1.4.6	Schema Fragment:	12
1.5	ForwardRateCurve	13
1.5.1	Description:	13
1.5.2	Contents:	13
1.5.3	Used by:	13
1.5.4	Derived Types:	13
1.5.5	Figure:	13
1.5.6	Schema Fragment:	13
1.6	FxCurve	14
1.6.1	Description:	14
1.6.2	Contents:	14
1.6.3	Used by:	14
1.6.4	Derived Types:	14
1.6.5	Figure:	14
1.6.6	Schema Fragment:	14
1.7	FxCurveValuation	15
1.7.1	Description:	15
1.7.2	Contents:	15
1.7.3	Used by:	15
1.7.4	Derived Types:	15
1.7.5	Figure:	15
1.7.6	Schema Fragment:	15
1.8	FxRateSet	16
1.8.1	Description:	16
1.8.2	Contents:	16
1.8.3	Used by:	16
1.8.4	Derived Types:	16
1.8.5	Figure:	16
1.8.6	Schema Fragment:	16
1.9	MultiDimensionalPricingData	17
1.9.1	Description:	17
1.9.2	Contents:	17

1.9.3	Used by:	17
1.9.4	Derived Types:	17
1.9.5	Figure:	17
1.9.6	Schema Fragment:	17
1.10	ParametricAdjustment	18
1.10.1	Description:	18
1.10.2	Contents:	18
1.10.3	Used by:	18
1.10.4	Derived Types:	18
1.10.5	Figure:	18
1.10.6	Schema Fragment:	18
1.11	ParametricAdjustmentPoint	19
1.11.1	Description:	19
1.11.2	Contents:	19
1.11.3	Used by:	19
1.11.4	Derived Types:	19
1.11.5	Figure:	19
1.11.6	Schema Fragment:	19
1.12	PricingStructurePoint	20
1.12.1	Description:	20
1.12.2	Contents:	20
1.12.3	Used by:	20
1.12.4	Derived Types:	20
1.12.5	Figure:	20
1.12.6	Schema Fragment:	20
1.13	TermCurve	21
1.13.1	Description:	21
1.13.2	Contents:	21
1.13.3	Used by:	21
1.13.4	Derived Types:	21
1.13.5	Figure:	21
1.13.6	Schema Fragment:	21
1.14	TermPoint	22
1.14.1	Description:	22
1.14.2	Contents:	22
1.14.3	Used by:	22
1.14.4	Derived Types:	22
1.14.5	Figure:	22
1.14.6	Schema Fragment:	22
1.15	VolatilityMatrix	23
1.15.1	Description:	23
1.15.2	Contents:	23
1.15.3	Used by:	23
1.15.4	Derived Types:	23
1.15.5	Figure:	23
1.15.6	Schema Fragment:	23
1.16	VolatilityRepresentation	24
1.16.1	Description:	24
1.16.2	Contents:	24
1.16.3	Used by:	24
1.16.4	Derived Types:	24
1.16.5	Figure:	24
1.16.6	Schema Fragment:	24
1.17	YieldCurve	25
1.17.1	Description:	25
1.17.2	Contents:	25
1.17.3	Used by:	25
1.17.4	Derived Types:	25
1.17.5	Figure:	25
1.17.6	Schema Fragment:	25
1.18	YieldCurveValuation	26
1.18.1	Description:	26
1.18.2	Contents:	26
1.18.3	Used by:	26

1.18.4	Derived Types:	26
1.18.5	Figure:	26
1.18.6	Schema Fragment:	26
1.19	ZeroRateCurve	27
1.19.1	Description:	27
1.19.2	Contents:	27
1.19.3	Used by:	27
1.19.4	Derived Types:	27
1.19.5	Figure:	27
1.19.6	Schema Fragment:	27
2	Global Elements	28
2.1	creditCurve	29
2.1.1	Description:	29
2.1.2	Contents:	29
2.1.3	Used by:	29
2.1.4	Substituted by:	29
2.1.5	Figure:	29
2.1.6	Schema Fragment:	29
2.2	creditCurveValuation	30
2.2.1	Description:	30
2.2.2	Contents:	30
2.2.3	Used by:	30
2.2.4	Substituted by:	30
2.2.5	Figure:	30
2.2.6	Schema Fragment:	30
2.3	fxCurve	31
2.3.1	Description:	31
2.3.2	Contents:	31
2.3.3	Used by:	31
2.3.4	Substituted by:	31
2.3.5	Figure:	31
2.3.6	Schema Fragment:	31
2.4	fxCurveValuation	32
2.4.1	Description:	32
2.4.2	Contents:	32
2.4.3	Used by:	32
2.4.4	Substituted by:	32
2.4.5	Figure:	32
2.4.6	Schema Fragment:	32
2.5	volatilityMatrixValuation	33
2.5.1	Description:	33
2.5.2	Contents:	33
2.5.3	Used by:	33
2.5.4	Substituted by:	33
2.5.5	Figure:	33
2.5.6	Schema Fragment:	33
2.6	volatilityRepresentation	34
2.6.1	Description:	34
2.6.2	Contents:	34
2.6.3	Used by:	34
2.6.4	Substituted by:	34
2.6.5	Figure:	34
2.6.6	Schema Fragment:	34
2.7	yieldCurve	35
2.7.1	Description:	35
2.7.2	Contents:	35
2.7.3	Used by:	35
2.7.4	Substituted by:	35
2.7.5	Figure:	35
2.7.6	Schema Fragment:	35
2.8	yieldCurveValuation	36
2.8.1	Description:	36
2.8.2	Contents:	36
2.8.3	Used by:	36

2.8.4	Substituted by:	36
2.8.5	Figure:	36
2.8.6	Schema Fragment:	36
3	Groups	37
3.1	BidMidAsk.model	38
3.1.1	Description:	38
3.1.2	Contents:	38
3.1.3	Used by:	38
3.1.4	Figure:	38
3.1.5	Schema Fragment:	38
3.2	CreditCurveCharacteristics.model	39
3.2.1	Description:	39
3.2.2	Contents:	39
3.2.3	Used by:	39
3.2.4	Figure:	39
3.2.5	Schema Fragment:	39
3.3	FxCurveCharacteristics.model	41
3.3.1	Description:	41
3.3.2	Contents:	41
3.3.3	Used by:	41
3.3.4	Figure:	41
3.3.5	Schema Fragment:	41
3.4	RecoveryRate.model	42
3.4.1	Description:	42
3.4.2	Contents:	42
3.4.3	Used by:	42
3.4.4	Figure:	42
3.4.5	Schema Fragment:	42
3.5	UnderlyingAssetOrReference.model	43
3.5.1	Description:	43
3.5.2	Contents:	43
3.5.3	Used by:	43
3.5.4	Figure:	43
3.5.5	Schema Fragment:	43
3.6	YieldCurveCharacteristics.model	44
3.6.1	Description:	44
3.6.2	Contents:	44
3.6.3	Used by:	44
3.6.4	Figure:	44
3.6.5	Schema Fragment:	44
4	Schema listing	45

1 Global Complex Types

1.1 CompoundingFrequency

1.1.1 Description:

The frequency at which a rate is compounded.

1.1.2 Contents:

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

-

1.1.3 Used by:

- Complex type: `ZeroRateCurve`

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="CompoundingFrequency">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The frequency at which a rate is compounded.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="compoundingFrequencyScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.2 CreditCurve

1.2.1 Description:

A generic credit curve definition.

1.2.2 Contents:

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

- An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices..

creditEvents (zero or one occurrence; of the type CreditEvents) The material credit event.

seniority (exactly one occurrence; of the type CreditSeniority) The level of seniority of the deliverable obligation.

secured (exactly one occurrence; of the type xsd:boolean) Whether the deliverable obligation is secured or unsecured.

currency (exactly one occurrence; of the type Currency) The currency of denomination of the deliverable obligation.

obligations (zero or one occurrence; of the type Obligations) The underlying obligations of the reference entity on which you are buying or selling protection

deliverableObligations (zero or one occurrence; of the type DeliverableObligations) What sort of obligation may be delivered in the event of the credit event. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category

1.2.3 Used by:

- Element: creditCurve

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="CreditCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic credit curve definition.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:group ref="CreditCurveCharacteristics.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 CreditCurveValuation

1.3.1 Description:

A set of credit curve values, which can include pricing inputs (which are typically credit spreads), default probabilities, and recovery rates.

1.3.2 Contents:

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

- An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

inputs (zero or one occurrence; of the type QuotedAssetSet)

defaultProbabilityCurve (zero or one occurrence; of the type DefaultProbabilityCurve) A curve of default probabilities.

Either

recoveryRate (exactly one occurrence; of the type xsd:decimal) A single recovery rate, to be used for all terms.

Or

recoveryRateCurve (exactly one occurrence; of the type TermCurve) A curve of recovery rates, allowing different terms to have different recovery rates.

1.3.3 Used by:

- Element: creditCurveValuation

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="CreditCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of credit curve values, which can include pricing inputs
      (which are typically credit spreads), default probabilities, and
      recovery rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="inputs" type="QuotedAssetSet" minOccurs="0"/>
        <xsd:element name="defaultProbabilityCurve" type="DefaultProbabilityCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of default probabilities.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="RecoveryRate.model" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A recovery rate value or curve.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:group>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 DefaultProbabilityCurve

1.4.1 Description:

A set of default probabilities.

1.4.2 Contents:

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

- An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

baseYieldCurve (exactly one occurrence; of the type PricingStructureReference) A reference to the yield curve values used as a basis for this credit curve valuation.

defaultProbabilities (zero or one occurrence; of the type TermCurve) A collection of default probabilities.

1.4.3 Used by:

- Complex type: CreditCurveValuation

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="DefaultProbabilityCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of default probabilities.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="baseYieldCurve" type="PricingStructureReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the yield curve values used as a basis for
              this credit curve valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="defaultProbabilities" type="TermCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of default probabilities.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.5 ForwardRateCurve

1.5.1 Description:

A curve used to model a set of forward interest rates. Used for forecasting interest rates as part of a pricing calculation.

1.5.2 Contents:

assetReference (zero or one occurrence; of the type AssetReference) A reference to the rate index whose forwards are modeled.

rateCurve (exactly one occurrence; of the type TermCurve) The curve of forward values.

1.5.3 Used by:

- Complex type: YieldCurveValuation

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="ForwardRateCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A curve used to model a set of forward interest rates. Used for
      forecasting interest rates as part of a pricing calculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="assetReference" type="AssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the rate index whose forwards are modeled.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateCurve" type="TermCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The curve of forward values.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.6 FxCurve

1.6.1 Description:

An fx curve object., which includes pricing inputs and term structures for fx forwards.

1.6.2 Contents:

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

- An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices..

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

1.6.3 Used by:

- Element: fxCurve

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="FxCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An fx curve object., which includes pricing inputs and term
      structures for fx forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:group ref="FxCurveCharacteristics.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.7 FxCurveValuation

1.7.1 Description:

A valuation of an FX curve object., which includes pricing inputs and term structures for fx forwards.

1.7.2 Contents:

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

- An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

settlementCurrencyYieldCurve (zero or one occurrence; of the type PricingStructureReference)

forecastCurrencyYieldCurve (zero or one occurrence; of the type PricingStructureReference)

spotRate (zero or one occurrence; of the type FxRateSet)

fxForwardCurve (zero or one occurrence; of the type TermCurve) A curve of fx forward rates

fxForwardPointsCurve (zero or one occurrence; of the type TermCurve) A curve of fx forward point spreads.

1.7.3 Used by:

- Element: fxCurveValuation

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="FxCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A valuation of an FX curve object., which includes pricing inputs
      and term structures for fx forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="settlementCurrencyYieldCurve" type="PricingStructureReference" minOccurs="0"/>
        <xsd:element name="forecastCurrencyYieldCurve" type="PricingStructureReference" minOccurs="0"/>
        <xsd:element name="spotRate" type="FxRateSet" minOccurs="0"/>
        <xsd:element name="fxForwardCurve" type="TermCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of fx forward rates
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxForwardPointsCurve" type="TermCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of fx forward point spreads.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.8 FxRateSet

1.8.1 Description:

A collection of spot FX rates used in pricing.

1.8.2 Contents:

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

- A collection of quoted assets.

1.8.3 Used by:

- Complex type: FxCurveValuation

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="FxRateSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of spot FX rates used in pricing.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="QuotedAssetSet">
      <xsd:sequence/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 MultiDimensionalPricingData

1.9.1 Description:

A pricing data set that contains a series of points with coordinates. It is a sparse matrix representation of a multi-dimensional matrix.

1.9.2 Contents:

measureType (zero or one occurrence; of the type AssetMeasureType) The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.

quoteUnits (zero or one occurrence; of the type PriceQuoteUnits) The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.

side (zero or one occurrence; of the type QuotationSideEnum) The side (bid/mid/ask) of the measure.

currency (zero or one occurrence; of the type Currency) The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.

timing (zero or one occurrence; of the type QuoteTiming) When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.

informationSource (zero or more occurrences; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

time (zero or one occurrence; of the type xsd:dateTime) When the quote was observed or derived.

valuationDate (zero or one occurrence; of the type xsd:date) When the quote was computed.

expiryTime (zero or one occurrence; of the type xsd:dateTime) When does the quote cease to be valid.

cashFlowType (zero or one occurrence; of the type CashflowType) For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.

point (one or more occurrences; of the type PricingStructurePoint)

1.9.3 Used by:

- Complex type: VolatilityMatrix

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="MultiDimensionalPricingData">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pricing data set that contains a series of points with
      coordinates. It is a sparse matrix representation of a
      multi-dimensional matrix.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="QuotationCharacteristics.model" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Characteristics that apply to all quotations in the pricing
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="point" type="PricingStructurePoint" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.10 ParametricAdjustment

1.10.1 Description:

An adjustment used to accommodate a parameter of the input trade, e.g. the strike.

1.10.2 Contents:

name (exactly one occurrence; of the type xsd:normalizedString) The name of the adjustment parameter (e.g. "Volatility Skew").

inputUnits (zero or one occurrence; of the type PriceQuoteUnits) The units of the input parameter, e.g. Yield.

datapoint (one or more occurrences; of the type ParametricAdjustmentPoint) The values of the adjustment parameter.

1.10.3 Used by:

- Complex type: VolatilityMatrix

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="ParametricAdjustment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An adjustment used to accommodate a parameter of the input trade,
      e.g. the strike.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the adjustment parameter (e.g. "Volatility
          Skew").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inputUnits" type="PriceQuoteUnits" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The units of the input parameter, e.g. Yield.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="datapoint" type="ParametricAdjustmentPoint" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The values of the adjustment parameter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.11 ParametricAdjustmentPoint

1.11.1 Description:

A value of the adjustment point, consisting of the x value and the corresponding y value.

1.11.2 Contents:

parameterValue (exactly one occurrence; of the type xsd:decimal) The value of the independent variable (e.g. strike offset).

adjustmentValue (exactly one occurrence; of the type xsd:decimal) The value of the dependent variable, the actual adjustment amount.

1.11.3 Used by:

- Complex type: ParametricAdjustment

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="ParametricAdjustmentPoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A value of the adjustment point, consisting of the x value and
      the corresponding y value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="parameterValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the independent variable (e.g. strike offset).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustmentValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the dependent variable, the actual adjustment
          amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.12 PricingStructurePoint

1.12.1 Description:

A single valued point with a set of coordinates that define an arbitrary number of indentifying indexes (0 or more). Note that the collection of coordinates/coordinate references for a PricingStructurePoint must not define a given dimension (other than "generic") more than once. This is to avoid ambiguity.

1.12.2 Contents:

Either

coordinate (exactly one occurrence; of the type PricingDataPointCoordinate) An explicit, filled in data point coordinate. This might specify expiration, strike, etc.

Or

coordinateReference (exactly one occurrence; of the type PricingDataPointCoordinateReference) A reference to a pricing data point coordinate within this document.

Either

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

Or

underlyingAssetReference (zero or one occurrence; of the type AssetReference) A reference to an underlying asset that defines the meaning of the value, i.e. the product that the value corresponds to. For example, this could be a caplet or simple european swaption.

value (zero or one occurrence; of the type xsd:decimal) The value of the the quotation.

1.12.3 Used by:

- Complex type: MultiDimensionalPricingData

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="PricingStructurePoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A single valued point with a set of coordinates that define an
      arbitrary number of indentifying indexes (0 or more). Note that
      the collection of coordinates/coordinate references for a
      PricingStructurePoint must not define a given dimension (other
      than "generic") more than once. This is to avoid ambiguity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PricingCoordinateOrReference.model" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:group ref="UnderlyingAssetOrReference.model" minOccurs="0"/>
    <xsd:group ref="Quotation.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A quotation for a specific point, including anny
          characteristics that may be unique to that point.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.13 TermCurve

1.13.1 Description:

A curve consisting only of values over a term. This is a restricted form of One Dimensional Structure.

1.13.2 Contents:

interpolationMethod (zero or one occurrence; of the type InterpolationMethod)

extrapolationPermitted (zero or one occurrence; of the type xsd:boolean)

point (one or more occurrences; of the type TermPoint)

1.13.3 Used by:

- Complex type: DefaultProbabilityCurve
- Complex type: ForwardRateCurve
- Complex type: FxCurveValuation
- Complex type: YieldCurveValuation
- Complex type: ZeroRateCurve

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="TermCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A curve consisting only of values over a term. This is a
      restricted form of One Dimensional Structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="interpolationMethod" type="InterpolationMethod" minOccurs="0"/>
    <xsd:element name="extrapolationPermitted" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="point" type="TermPoint" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.14 TermPoint

1.14.1 Description:

A value point that can have a time dimension. Allows bid, mid, ask, and spread values to be represented.

1.14.2 Contents:

term (exactly one occurrence; of the type TimeDimension) The time dimension of the point (tenor and/or date)

bid (zero or one occurrence; of the type xsd:decimal) A price "bid" by a buyer for an asset, i.e. the price a buyer is willing to pay.

mid (zero or one occurrence; of the type xsd:decimal) A price midway between the bid and the ask price.

ask (zero or one occurrence; of the type xsd:decimal) A price "asked" by a seller for an asset, i.e. the price at which a seller is willing to sell.

spreadValue (zero or one occurrence; of the type xsd:decimal) The spread value can be used in conjunction with the "mid" value to define the bid and the ask value.

definition (zero or one occurrence; of the type AssetReference) An optional reference to an underlying asset that defines the meaning of the value, i.e. the product that the value corresponds to. For example, this could be a discount instrument.

1.14.3 Used by:

- Complex type: TermCurve

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="TermPoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A value point that can have a time dimension. Allows bid, mid,
      ask, and spread values to be represented.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="term" type="TimeDimension">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time dimension of the point (tenor and/or date)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BidMidAsk.model"/>
    <xsd:element name="spreadValue" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The spread value can be used in conjunction with the "mid"
          value to define the bid and the ask value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="definition" type="AssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional reference to an underlying asset that defines the
          meaning of the value, i.e. the product that the value
          corresponds to. For example, this could be a discount
          instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


1.15 VolatilityMatrix

1.15.1 Description:

A matrix of volatilities with dimension 0-3.

1.15.2 Contents:

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

- An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

dataPoints (exactly one occurrence; of the type MultiDimensionalPricingData) The raw volatility matrix data, expressed as a multi-dimensional array.

adjustment (zero or more occurrences; of the type ParametricAdjustment) An adjustment factor, such as for vol smile/skew.

1.15.3 Used by:

- Element: volatilityMatrixValuation

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="VolatilityMatrix">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A matrix of volatilities with dimension 0-3.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="dataPoints" type="MultiDimensionalPricingData">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The raw volatility matrix data, expressed as a
              multi-dimensional array.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="adjustment" type="ParametricAdjustment" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An adjustment factor, such as for vol smile/skew.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.16 VolatilityRepresentation

1.16.1 Description:

A representation of volatilities of an asset. This is a generic structure whose values can be supplied in a specific volatility matrix.

1.16.2 Contents:

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

- An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices..

asset (exactly one occurrence; of the type AnyAssetReference) A reference to the asset whose volatility is modeled.

1.16.3 Used by:

- Element: volatilityRepresentation

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="VolatilityRepresentation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A representation of volatilities of an asset. This is a generic
      structure whose values can be supplied in a specific volatility
      matrix.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:element name="asset" type="AnyAssetReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the asset whose volatility is modeled.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.17 YieldCurve

1.17.1 Description:

A generic yield curve object, which can be valued in a variety of ways.

1.17.2 Contents:

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

- An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices..

algorithm (zero or one occurrence; of the type xsd:string)

forecastRateIndex (zero or one occurrence; of the type ForecastRateIndex)

1.17.3 Used by:

- Element: yieldCurve

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="YieldCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic yield curve object, which can be valued in a variety of
      ways.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:group ref="YieldCurveCharacteristics.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 YieldCurveValuation

1.18.1 Description:

The values of a yield curve, including possibly inputs and outputs (dfs, forwards, zero rates).

1.18.2 Contents:

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

- An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

inputs (zero or one occurrence; of the type QuotedAssetSet)

zeroCurve (zero or one occurrence; of the type ZeroRateCurve) A curve of zero rates.

forwardCurve (zero or more occurrences; of the type ForwardRateCurve) A curve of forward rates.

discountFactorCurve (zero or one occurrence; of the type TermCurve) A curve of discount factors.

1.18.3 Used by:

- Element: yieldCurveValuation

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="YieldCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The values of a yield curve, including possibly inputs and
      outputs (dfs, forwards, zero rates).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="inputs" type="QuotedAssetSet" minOccurs="0"/>
        <xsd:element name="zeroCurve" type="ZeroRateCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of zero rates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="forwardCurve" type="ForwardRateCurve" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of forward rates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="discountFactorCurve" type="TermCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of discount factors.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.19 ZeroRateCurve

1.19.1 Description:

A curve used to model a set of zero-coupon interest rates.

1.19.2 Contents:

compoundingFrequency (exactly one occurrence; of the type CompoundingFrequency) The frequency at which the rates are compounded (e.g. continuously compounded).

rateCurve (exactly one occurrence; of the type TermCurve) The curve of zero-coupon values.

1.19.3 Used by:

- Complex type: YieldCurveValuation

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="ZeroRateCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A curve used to model a set of zero-coupon interest rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="compoundingFrequency" type="CompoundingFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which the rates are compounded (e.g.
            continuously compounded).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateCurve" type="TermCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The curve of zero-coupon values.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 creditCurve

2.1.1 Description:

2.1.2 Contents:

Element creditCurve is defined by the complex type CreditCurve

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="creditCurve" type="CreditCurve" substitutionGroup="pricingStructure"/>
```

2.2 creditCurveValuation

2.2.1 Description:

2.2.2 Contents:

Element creditCurveValuation is defined by the complex type CreditCurveValuation

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="creditCurveValuation" type="CreditCurveValuation" substitutionGroup="pricing"/>
```


2.3 fxCurve

2.3.1 Description:

2.3.2 Contents:

Element fxCurve is defined by the complex type FxCurve

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="fxCurve" type="FxCurve" substitutionGroup="pricingStructure"/>
```

2.4 fxCurveValuation

2.4.1 Description:

2.4.2 Contents:

Element fxCurveValuation is defined by the complex type FxCurveValuation

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="fxCurveValuation" type="FxCurveValuation" substitutionGroup="pricingStructur
```

2.5 volatilityMatrixValuation

2.5.1 Description:

2.5.2 Contents:

Element volatilityMatrixValuation is defined by the complex type VolatilityMatrix

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="volatilityMatrixValuation" type="VolatilityMatrix" substitutionGroup="pricing"/>
```

2.6 volatilityRepresentation

2.6.1 Description:

2.6.2 Contents:

Element volatilityRepresentation is defined by the complex type VolatilityRepresentation

2.6.3 Used by:

2.6.4 Substituted by:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:element name="volatilityRepresentation" type="VolatilityRepresentation" substitutionGroup="
```

2.7 yieldCurve

2.7.1 Description:

2.7.2 Contents:

Element yieldCurve is defined by the complex type YieldCurve

2.7.3 Used by:

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:element name="yieldCurve" type="YieldCurve" substitutionGroup="pricingStructure"/>
```

2.8 yieldCurveValuation

2.8.1 Description:

2.8.2 Contents:

Element yieldCurveValuation is defined by the complex type YieldCurveValuation

2.8.3 Used by:

2.8.4 Substituted by:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:element name="yieldCurveValuation" type="YieldCurveValuation" substitutionGroup="pricingSt
```

3 Groups

3.1 BidMidAsk.model

3.1.1 Description:

The bid, mid, or ask values relevant for a quote

3.1.2 Contents:

bid (zero or one occurrence; of the type xsd:decimal) A price "bid" by a buyer for an asset, i.e. the price a buyer is willing to pay.

mid (zero or one occurrence; of the type xsd:decimal) A price midway between the bid and the ask price.

ask (zero or one occurrence; of the type xsd:decimal) A price "asked" by a seller for an asset, i.e. the price at which a seller is willing to sell.

3.1.3 Used by:

- Complex type: TermPoint

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="BidMidAsk.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The bid, mid, or ask values relevant for a quote
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="bid" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price "bid" by a buyer for an asset, i.e. the price a buyer
            is willing to pay.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="mid" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price midway between the bid and the ask price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="ask" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price "asked" by a seller for an asset, i.e. the price at
            which a seller is willing to sell.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


3.2 CreditCurveCharacteristics.model

3.2.1 Description:

The set of characteristics that describe the outputs of a credit curve.

3.2.2 Contents:

Either

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

Or

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

creditEvents (zero or one occurrence; of the type CreditEvents) The material credit event.

seniority (exactly one occurrence; of the type CreditSeniority) The level of seniority of the deliverable obligation.

secured (exactly one occurrence; of the type xsd:boolean) Whether the deliverable obligation is secured or unsecured.

currency (exactly one occurrence; of the type Currency) The currency of denomination of the deliverable obligation.

obligations (zero or one occurrence; of the type Obligations) The underlying obligations of the reference entity on which you are buying or selling protection

deliverableObligations (zero or one occurrence; of the type DeliverableObligations) What sort of obligation may be delivered in the event of the credit event. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category

3.2.3 Used by:

- Complex type: CreditCurve

3.2.4 Figure:

3.2.5 Schema Fragment:

```
<xsd:group name="CreditCurveCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The set of characteristics that describe the outputs of a credit
      curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="CreditEntity.model"/>
    <xsd:element name="creditEvents" type="CreditEvents" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The material credit event.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="seniority" type="CreditSeniority">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The level of seniority of the deliverable obligation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="secured" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Whether the deliverable obligation is secured or unsecured.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency of denomination of the deliverable obligation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligations" type="Obligations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The underlying obligations of the reference entity on which
          you are buying or selling protection
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="deliverableObligations" type="DeliverableObligations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          What sort of obligation may be delivered in the event of the
          credit event. ISDA 2003 Term: Obligation Category/Deliverable
          Obligation Category
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.3 FxCurveCharacteristics.model

3.3.1 Description:

The set of characteristics that describe the outputs of a fx curve.

3.3.2 Contents:

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

3.3.3 Used by:

- Complex type: FxCurve

3.3.4 Figure:

3.3.5 Schema Fragment:

```
<xsd:group name="FxCurveCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The set of characteristics that describe the outputs of a fx
      curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.4 RecoveryRate.model

3.4.1 Description:

The model of the recovery rate (single value or curve).

3.4.2 Contents:

Either

recoveryRate (exactly one occurrence; of the type xsd:decimal) A single recovery rate, to be used for all terms.

Or

recoveryRateCurve (exactly one occurrence; of the type TermCurve) A curve of recovery rates, allowing different terms to have different recovery rates.

3.4.3 Used by:

- Complex type: CreditCurveValuation

3.4.4 Figure:

3.4.5 Schema Fragment:

```
<xsd:group name="RecoveryRate.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The model of the recovery rate (single value or curve).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="recoveryRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A single recovery rate, to be used for all terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="recoveryRateCurve" type="TermCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A curve of recovery rates, allowing different terms to have
          different recovery rates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.5 UnderlyingAssetOrReference.model

3.5.1 Description:

Include or reference an underlying asset definition.

3.5.2 Contents:

Either

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

Or

underlyingAssetReference (zero or one occurrence; of the type AssetReference) A reference to an underlying asset that defines the meaning of the value, i.e. the product that the value corresponds to. For example, this could be a caplet or simple european swaption.

3.5.3 Used by:

- Complex type: PricingStructurePoint

3.5.4 Figure:

3.5.5 Schema Fragment:

```
<xsd:group name="UnderlyingAssetOrReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Include or reference an underlying asset definition.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element ref="underlyingAsset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An underlying asset that defines the meaning of the value,
          i.e. the product that the value corresponds to. For example,
          this could be a caplet or simple european swaption.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="underlyingAssetReference" type="AssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to an underlying asset that defines the meaning
          of the value, i.e. the product that the value corresponds to.
          For example, this could be a caplet or simple european
          swaption.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.6 YieldCurveCharacteristics.model

3.6.1 Description:

The set of characteristics that describe the outputs of a yield curve.

3.6.2 Contents:

algorithm (zero or one occurrence; of the type xsd:string)

forecastRateIndex (zero or one occurrence; of the type ForecastRateIndex)

3.6.3 Used by:

- Complex type: YieldCurve

3.6.4 Figure:

3.6.5 Schema Fragment:

```
<xsd:group name="YieldCurveCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The set of characteristics that describe the outputs of a yield
      curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="algorithm" type="xsd:string" minOccurs="0"/>
    <xsd:element name="forecastRateIndex" type="ForecastRateIndex" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

4 Schema listing

```
<xsd:schema xmlns:fpmml="fpmml" ecore:package="org.fpmml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpmml.org/FpML">
<xsd:include schemaLocation="fpml-riskdef-4-4.xsd"/>
<xsd:include schemaLocation="fpml-cd-4-4.xsd"/>
<xsd:complexType name="CompoundingFrequency">
<xsd:annotation>
<xsd:documentation source="http://www.FpML.org" xml:lang="en">
The frequency at which a rate is compounded.
</xsd:documentation>
</xsd:annotation>
<xsd:simpleContent>
<xsd:extension base="xsd:normalizedString">
<xsd:attribute name="compoundingFrequencyScheme" type="xsd:anyURI" default="http://www.fpmml.org/FpML/compoundingFrequencyScheme"/>
</xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="CreditCurve">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A generic credit curve definition.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
<xsd:extension base="PricingStructure">
<xsd:sequence>
<xsd:group ref="CreditCurveCharacteristics.model" minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditCurveValuation">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A set of credit curve values, which can include pricing inputs
(which are typically credit spreads), default probabilities,
and recovery rates.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
<xsd:extension base="PricingStructureValuation">
<xsd:sequence>
<xsd:element name="inputs" type="QuotedAssetSet" minOccurs="0"/>
<xsd:element name="defaultProbabilityCurve" type="DefaultProbabilityCurve" minOccurs="0">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A curve of default probabilities.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:group ref="RecoveryRate.model" minOccurs="0">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A recovery rate value or curve.
</xsd:documentation>
</xsd:annotation>
</xsd:group>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DefaultProbabilityCurve">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A set of default probabilities.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
<xsd:extension base="PricingStructureValuation">
<xsd:sequence>
<xsd:element name="baseYieldCurve" type="PricingStructureReference">
<xsd:annotation>
<xsd:documentation xml:lang="en">
A reference to the yield curve values used as a basis
for this credit curve valuation.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="defaultProbabilities" type="TermCurve" minOccurs="0">
<xsd:annotation>
<xsd:documentation xml:lang="en">
```

```

        A collection of default probabilities.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ForwardRateCurve">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A curve used to model a set of forward interest rates. Used for
            forecasting interest rates as part of a pricing calculation.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="assetReference" type="AssetReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the rate index whose forwards are modeled.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="rateCurve" type="TermCurve">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The curve of forward values.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxCurve">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An fx curve object., which includes pricing inputs and term
            structures for fx forwards.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="PricingStructure">
            <xsd:sequence>
                <xsd:group ref="FxCurveCharacteristics.model" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxCurveValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A valuation of an FX curve object., which includes pricing
            inputs and term structures for fx forwards.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="PricingStructureValuation">
            <xsd:sequence>
                <xsd:element name="settlementCurrencyYieldCurve" type="PricingStructureReference" minOccurs="0">
                <xsd:element name="forecastCurrencyYieldCurve" type="PricingStructureReference" minOccurs="0">
                <xsd:element name="spotRate" type="FxRateSet" minOccurs="0"/>
                <xsd:element name="fxForwardCurve" type="TermCurve" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A curve of fx forward rates
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="fxForwardPointsCurve" type="TermCurve" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A curve of fx forward point spreads.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxRateSet">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A collection of spot FX rates used in pricing.
        </xsd:documentation>
    </xsd:annotation>

```



```

</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="QuotedAssetSet">
    <xsd:sequence/>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MultiDimensionalPricingData">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pricing data set that contains a series of points with
      coordinates. It is a sparse matrix representation of a
      multi-dimensional matrix.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="QuotationCharacteristics.model" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Characteristics that apply to all quotations in the pricing
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element name="point" type="PricingStructurePoint" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ParametricAdjustment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An adjustment used to accommodate a parameter of the input
      trade, e.g. the strike.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the adjustment parameter (e.g. "Volatility
          Skew").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inputUnits" type="PriceQuoteUnits" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The units of the input parameter, e.g. Yield.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="datapoint" type="ParametricAdjustmentPoint" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The values of the adjustment parameter.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ParametricAdjustmentPoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A value of the adjustment point, consisting of the x value and
      the corresponding y value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="parameterValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the independent variable (e.g. strike offset).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustmentValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the dependent variable, the actual adjustment
          amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

</xsd:complexType>
<xsd:complexType name="PricingStructurePoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A single valued point with a set of coordinates that define an
      arbitrary number of indentifying indexes (0 or more). Note that
      the collection of coordinates/coordinate references for a
      PricingStructurePoint must not define a given dimension (other
      than "generic") more than once. This is to avoid ambiguity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PricingCoordinateOrReference.model" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:group ref="UnderlyingAssetOrReference.model" minOccurs="0"/>
    <xsd:group ref="Quotation.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A quotation for a specific point, including anny
          characteristics that may be unique to that point.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="TermCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A curve consisting only of values over a term. This is a
      restricted form of One Dimensional Structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="interpolationMethod" type="InterpolationMethod" minOccurs="0"/>
    <xsd:element name="extrapolationPermitted" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="point" type="TermPoint" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TermPoint">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A value point that can have a time dimension. Allows bid, mid,
      ask, and spread values to be represented.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="term" type="TimeDimension">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time dimension of the point (tenor and/or date)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BidMidAsk.model"/>
    <xsd:element name="spreadValue" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The spread value can be used in conjunction with the "mid"
          value to define the bid and the ask value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="definition" type="AssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional reference to an underlying asset that defines
          the meaning of the value, i.e. the product that the value
          corresponds to. For example, this could be a discount
          instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="VolatilityMatrix">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A matrix of volatilities with dimension 0-3.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">

```

```

<xsd:sequence>
  <xsd:element name="dataPoints" type="MultiDimensionalPricingData">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The raw volatility matrix data, expressed as a
        multi-dimensional array.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustment" type="ParametricAdjustment" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An adjustment factor, such as for vol smile/skew.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="VolatilityRepresentation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A representation of volatilities of an asset. This is a generic
      structure whose values can be supplied in a specific volatility
      matrix.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:element name="asset" type="AnyAssetReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the asset whose volatility is modeled.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="YieldCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic yield curve object, which can be valued in a variety
      of ways.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructure">
      <xsd:sequence>
        <xsd:group ref="YieldCurveCharacteristics.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="YieldCurveValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The values of a yield curve, including possibly inputs and
      outputs (dfs, forwards, zero rates).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="inputs" type="QuotedAssetSet" minOccurs="0"/>
        <xsd:element name="zeroCurve" type="ZeroRateCurve" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of zero rates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="forwardCurve" type="ForwardRateCurve" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A curve of forward rates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="discountFactorCurve" type="TermCurve" minOccurs="0">

```

```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A curve of discount factors.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ZeroRateCurve">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A curve used to model a set of zero-coupon interest rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="compoundingFrequency" type="CompoundingFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which the rates are compounded (e.g.
            continuously compounded).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateCurve" type="TermCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The curve of zero-coupon values.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:element name="creditCurve" type="CreditCurve" substitutionGroup="pricingStructure"/>
<xsd:element name="creditCurveValuation" type="CreditCurveValuation" substitutionGroup="pricingStructure"/>
<xsd:element name="fxCurve" type="FxCurve" substitutionGroup="pricingStructure"/>
<xsd:element name="fxCurveValuation" type="FxCurveValuation" substitutionGroup="pricingStructure"/>
<xsd:element name="volatilityMatrixValuation" type="VolatilityMatrix" substitutionGroup="pricingStructure"/>
<xsd:element name="volatilityRepresentation" type="VolatilityRepresentation" substitutionGroup="pricingStructure"/>
<xsd:element name="yieldCurve" type="YieldCurve" substitutionGroup="pricingStructure"/>
<xsd:element name="yieldCurveValuation" type="YieldCurveValuation" substitutionGroup="pricingStructure"/>
<xsd:group name="BidMidAsk.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The bid, mid, or ask values relevant for a quote
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="bid" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price "bid" by a buyer for an asset, i.e. the price a
            buyer is willing to pay.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="mid" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price midway between the bid and the ask price.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="ask" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A price "asked" by a seller for an asset, i.e. the price at
            which a seller is willing to sell.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="CreditCurveCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The set of characteristics that describe the outputs of a credit
        curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="CreditEntity.model"/>
  </xsd:sequence>
</xsd:group>

```

```

<xsd:element name="creditEvents" type="CreditEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The material credit event.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="seniority" type="CreditSeniority">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The level of seniority of the deliverable obligation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="secured" type="xsd:boolean">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Whether the deliverable obligation is secured or unsecured.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="currency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency of denomination of the deliverable obligation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="obligations" type="Obligations" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The underlying obligations of the reference entity on which
      you are buying or selling protection
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="deliverableObligations" type="DeliverableObligations" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      What sort of obligation may be delivered in the event of
      the credit event. ISDA 2003 Term: Obligation
      Category/Deliverable Obligation Category
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="FxCurveCharacteristics.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The set of characteristics that describe the outputs of a fx
      curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the
          quotation relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="RecoveryRate.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The model of the recovery rate (single value or curve).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="recoveryRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A single recovery rate, to be used for all terms.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="recoveryRateCurve" type="TermCurve">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A curve of recovery rates, allowing different terms to have

```

```

        different recovery rates.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:group>
<xsd:group name="UnderlyingAssetOrReference.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Include or reference an underlying asset definition.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element ref="underlyingAsset">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An underlying asset that defines the meaning of the value,
                    i.e. the product that the value corresponds to. For
                    example, this could be a caplet or simple european
                    swaption.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyingAssetReference" type="AssetReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to an underlying asset that defines the meaning
                    of the value, i.e. the product that the value corresponds
                    to. For example, this could be a caplet or simple european
                    swaption.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="YieldCurveCharacteristics.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The set of characteristics that describe the outputs of a yield
            curve.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="algorithm" type="xsd:string" minOccurs="0"/>
        <xsd:element name="forecastRateIndex" type="ForecastRateIndex" minOccurs="0"/>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Messaging Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	8
1.1	AdditionalData	9
1.1.1	Description:	9
1.1.2	Contents:	9
1.1.3	Used by:	9
1.1.4	Derived Types:	9
1.1.5	Figure:	9
1.1.6	Schema Fragment:	9
1.2	ConversationId	10
1.2.1	Description:	10
1.2.2	Contents:	10
1.2.3	Used by:	10
1.2.4	Derived Types:	10
1.2.5	Figure:	10
1.2.6	Schema Fragment:	10
1.3	Message	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	MessageAddress	12
1.4.1	Description:	12
1.4.2	Contents:	12
1.4.3	Used by:	12
1.4.4	Derived Types:	12
1.4.5	Figure:	12
1.4.6	Schema Fragment:	12
1.5	MessageHeader	13
1.5.1	Description:	13
1.5.2	Contents:	13
1.5.3	Used by:	13
1.5.4	Derived Types:	13
1.5.5	Figure:	13
1.5.6	Schema Fragment:	13
1.6	MessageId	14
1.6.1	Description:	14
1.6.2	Contents:	14
1.6.3	Used by:	14
1.6.4	Derived Types:	14
1.6.5	Figure:	14
1.6.6	Schema Fragment:	14
1.7	MessageRejected	15
1.7.1	Description:	15
1.7.2	Contents:	15
1.7.3	Used by:	15
1.7.4	Derived Types:	15
1.7.5	Figure:	15
1.7.6	Schema Fragment:	15
1.8	NotificationMessage	16
1.8.1	Description:	16
1.8.2	Contents:	16
1.8.3	Used by:	16
1.8.4	Derived Types:	16
1.8.5	Figure:	17
1.8.6	Schema Fragment:	17
1.9	NotificationMessageHeader	18
1.9.1	Description:	18
1.9.2	Contents:	18

1.9.3	Used by:	18
1.9.4	Derived Types:	18
1.9.5	Figure:	18
1.9.6	Schema Fragment:	18
1.10	PartyMessageInformation	19
1.10.1	Description:	19
1.10.2	Contents:	19
1.10.3	Used by:	19
1.10.4	Derived Types:	19
1.10.5	Figure:	19
1.10.6	Schema Fragment:	19
1.11	ProblemLocation	20
1.11.1	Description:	20
1.11.2	Contents:	20
1.11.3	Used by:	20
1.11.4	Derived Types:	20
1.11.5	Figure:	20
1.11.6	Schema Fragment:	20
1.12	Reason	21
1.12.1	Description:	21
1.12.2	Contents:	21
1.12.3	Used by:	21
1.12.4	Derived Types:	21
1.12.5	Figure:	21
1.12.6	Schema Fragment:	21
1.13	ReasonCode	23
1.13.1	Description:	23
1.13.2	Contents:	23
1.13.3	Used by:	23
1.13.4	Derived Types:	23
1.13.5	Figure:	23
1.13.6	Schema Fragment:	23
1.14	RequestMessage	24
1.14.1	Description:	24
1.14.2	Contents:	24
1.14.3	Used by:	24
1.14.4	Derived Types:	24
1.14.5	Figure:	25
1.14.6	Schema Fragment:	25
1.15	RequestMessageHeader	26
1.15.1	Description:	26
1.15.2	Contents:	26
1.15.3	Used by:	26
1.15.4	Derived Types:	26
1.15.5	Figure:	26
1.15.6	Schema Fragment:	26
1.16	RequestTradeStatus	27
1.16.1	Description:	27
1.16.2	Contents:	27
1.16.3	Used by:	27
1.16.4	Derived Types:	27
1.16.5	Figure:	27
1.16.6	Schema Fragment:	27
1.17	ResponseMessage	28
1.17.1	Description:	28
1.17.2	Contents:	28
1.17.3	Used by:	28
1.17.4	Derived Types:	28
1.17.5	Figure:	29
1.17.6	Schema Fragment:	29
1.18	ResponseMessageHeader	30
1.18.1	Description:	30
1.18.2	Contents:	30
1.18.3	Used by:	30

1.18.4	Derived Types:	30
1.18.5	Figure:	30
1.18.6	Schema Fragment:	30
1.19	TradeAlreadyCancelled	31
1.19.1	Description:	31
1.19.2	Contents:	31
1.19.3	Used by:	31
1.19.4	Derived Types:	31
1.19.5	Figure:	31
1.19.6	Schema Fragment:	31
1.20	TradeAlreadySubmitted	32
1.20.1	Description:	32
1.20.2	Contents:	32
1.20.3	Used by:	32
1.20.4	Derived Types:	32
1.20.5	Figure:	32
1.20.6	Schema Fragment:	32
1.21	TradeAlreadyTerminated	33
1.21.1	Description:	33
1.21.2	Contents:	33
1.21.3	Used by:	33
1.21.4	Derived Types:	33
1.21.5	Figure:	33
1.21.6	Schema Fragment:	33
1.22	TradeErrorResponse	34
1.22.1	Description:	34
1.22.2	Contents:	34
1.22.3	Used by:	34
1.22.4	Derived Types:	34
1.22.5	Figure:	34
1.22.6	Schema Fragment:	34
1.23	TradeNotFound	36
1.23.1	Description:	36
1.23.2	Contents:	36
1.23.3	Used by:	36
1.23.4	Derived Types:	36
1.23.5	Figure:	36
1.23.6	Schema Fragment:	36
1.24	TradeStatus	37
1.24.1	Description:	37
1.24.2	Contents:	37
1.24.3	Used by:	37
1.24.4	Derived Types:	37
1.24.5	Figure:	37
1.24.6	Schema Fragment:	37
1.25	TradeStatusItem	38
1.25.1	Description:	38
1.25.2	Contents:	38
1.25.3	Used by:	38
1.25.4	Derived Types:	38
1.25.5	Figure:	38
1.25.6	Schema Fragment:	38
1.26	TradeStatusValue	39
1.26.1	Description:	39
1.26.2	Contents:	39
1.26.3	Used by:	39
1.26.4	Derived Types:	39
1.26.5	Figure:	39
1.26.6	Schema Fragment:	39
2	Groups	40
2.1	Exception.model	41
2.1.1	Description:	41
2.1.2	Contents:	41
2.1.3	Used by:	41

2.1.4	Figure:	41
2.1.5	Schema Fragment:	41
2.2	MessageHeader.model	42
2.2.1	Description:	42
2.2.2	Contents:	42
2.2.3	Used by:	42
2.2.4	Figure:	42
2.2.5	Schema Fragment:	42
3	Schema listing	44

1 Global Complex Types

1.1 AdditionalData

1.1.1 Description:

Provides extra information not represented in the model that may be useful in processing the message i.e. diagnosing the reason for failure. In case the extra information is in XML format, a CDATA section must be placed around the source message to prevent its interpretation as XML content.

1.1.2 Contents:

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

•

1.1.3 Used by:

- Complex type: Reason

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AdditionalData">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provides extra information not represented in the model that may
      be useful in processing the message i.e. diagnosing the reason
      for failure. In case the extra information is in XML format, a
      CDATA section must be placed around the source message to prevent
      its interpretation as XML content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:string">
      <xsd:attribute name="additionalDataScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.2 ConversationId

1.2.1 Description:

The unique identifier (name) for the conversation (session), this message is within. A conversation identifier is usually assigned by the initiator of a conversation. Conversations may only be initiated and terminated. Joining conversations has the effect of initiating new conversations. Conversations cannot be split; this instead has the effect of parallel activities on the same conversation or the initiation of a new conversation. Each message belongs to only one conversation. Conversation scopes are defined in the business process definition.

1.2.2 Contents:

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

•

1.2.3 Used by:

- Complex type: `MessageHeader`

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="ConversationId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The unique identifier (name) for the conversation (session), this
      message is within. A conversation identifier is usually assigned
      by the initiator of a conversation. Conversations may only be
      initiated and terminated. Joining conversations has the effect of
      initiating new conversations. Conversations cannot be split; this
      instead has the effect of parallel activities on the same
      conversation or the initiation of a new conversation. Each
      message belongs to only one conversation. Conversation scopes are
      defined in the business process definition.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="conversationIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.3 Message

1.3.1 Description:

A type defining the basic structure of all FpML messages which is refined by its derived types.

1.3.2 Contents:

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

- The abstract base type from which all FpML compliant messages and documents must be derived.

1.3.3 Used by:

- Complex type: NotificationMessage
- Complex type: RequestMessage
- Complex type: ResponseMessage

1.3.4 Derived Types:

- Complex type: NotificationMessage
- Complex type: RequestMessage
- Complex type: ResponseMessage

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="Message" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of all FpML messages which is
      refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 MessageAddress

1.4.1 Description:

The data type used for identifying a message address. It includes a partyIdScheme for keeping the type backward compatible with the PartyId complex type. In the next major version, partyIdScheme attribute will be replaced by a messageAddressScheme attribute.

1.4.2 Contents:

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

•

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="MessageAddress">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for identifying a message address. It includes
      a partyIdScheme for keeping the type backward compatible with the
      PartyId complex type. In the next major version, partyIdScheme
      attribute will be replaced by a messageAddressScheme attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/is
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.5 MessageHeader

1.5.1 Description:

A type defining the content model for a generic message header that is refined by its derived classes.

1.5.2 Contents:

conversationId (zero or one occurrence; of the type ConversationId) The unique identifier (name) for the conversation (session), this message is within. A conversation identifier is usually assigned by the initiator of a conversation. Conversations may only be initiated and terminated. Joining conversations has the effect of initiating new conversations. Conversations cannot be split; this instead has the effect of parallel activities on the same conversation or the initiation of a new conversation. Each message belongs to only one conversation. Conversation scopes are defined in the business process definition.

messageId (exactly one occurrence; of the type MessageId) A unique identifier (within its coding scheme) assigned to the message by its creating party.

1.5.3 Used by:

- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.5.4 Derived Types:

- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="MessageHeader" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a generic message header
      that is refined by its derived classes.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier (name) for the conversation (session),
          this message is within. A conversation identifier is usually
          assigned by the initiator of a conversation. Conversations
          may only be initiated and terminated. Joining conversations
          has the effect of initiating new conversations. Conversations
          cannot be split; this instead has the effect of parallel
          activities on the same conversation or the initiation of a
          new conversation. Each message belongs to only one
          conversation. Conversation scopes are defined in the business
          process definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="messageId" type="MessageId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) assigned to
          the message by its creating party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.6 MessageId

1.6.1 Description:

The data type use for message identifiers.

1.6.2 Contents:

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

•

1.6.3 Used by:

- Complex type: MessageHeader
- Complex type: NotificationMessageHeader
- Complex type: ResponseMessageHeader

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="MessageId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type use for message identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="messageIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.7 MessageRejected

1.7.1 Description:

A type defining the content for a standard message sent when a recipient cannot interpret or process an earlier message.

1.7.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

reason (one or more occurrences; of the type Reason) An instance of the Reason type used to record the nature of any errors associated with a message.

additionalData (zero or one occurrence; of the type AdditionalData) Any string of additional data that may help the message processor, for example in a rejection message this might contain a code value or the text of the original request (within a CDATA section).

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="MessageRejected">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content for a standard message sent when a
      recipient cannot interpret or process an earlier message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="Exception.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.8 NotificationMessage

1.8.1 Description:

A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

1.8.2 Contents:

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

- A type defining the basic structure of all FpML messages which is refined by its derived types.

header (exactly one occurrence; of the type NotificationMessageHeader)

validation (zero or more occurrences; of the type Validation)

1.8.3 Used by:

- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: ContractCreated
- Complex type: ContractFullTermination
- Complex type: ContractFullTerminationCancelled
- Complex type: ContractIncreased
- Complex type: ContractIncreasedCancelled
- Complex type: ContractNovated
- Complex type: ContractNovatedCancelled
- Complex type: ContractPartialTermination
- Complex type: ContractPartialTerminationCancelled
- Complex type: ContractReferenceMessage
- Complex type: CreditEventNotification
- Complex type: FacilityNotice
- Complex type: IncreaseConfirmed
- Complex type: LoanContractNotice
- Complex type: MessageRejected
- Complex type: NovationNotificationMessage
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- Complex type: TradeAffirmation
- Complex type: TradeAlleged
- Complex type: TradeAmended
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeUnmatched
- Complex type: ValuationReport

1.8.4 Derived Types:

- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: ContractCreated
- Complex type: ContractFullTermination
- Complex type: ContractFullTerminationCancelled
- Complex type: ContractIncreased
- Complex type: ContractIncreasedCancelled
- Complex type: ContractNovated
- Complex type: ContractNovatedCancelled
- Complex type: ContractPartialTermination
- Complex type: ContractPartialTerminationCancelled
- Complex type: ContractReferenceMessage
- Complex type: CreditEventNotification
- Complex type: FacilityNotice
- Complex type: IncreaseConfirmed
- Complex type: LoanContractNotice
- Complex type: MessageRejected
- Complex type: NovationNotificationMessage
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- Complex type: TradeAffirmation
- Complex type: TradeAlleged
- Complex type: TradeAmended
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeUnmatched
- Complex type: ValuationReport

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="NotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content for a message sent to inform
      another system that some 'business event' has occurred.
      Notifications are not expected to be replied to.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="NotificationMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 NotificationMessageHeader

1.9.1 Description:

A type that refines the generic message header to match the requirements of a NotificationMessage.

1.9.2 Contents:

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

- A type defining the content model for a generic message header that is refined by its derived classes.

inReplyTo (zero or one occurrence; of the type MessageId) A copy of the unique message identifier (within its own coding scheme) to which this message is responding.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipient of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

dsig:Signature (zero or more occurrences;

1.9.3 Used by:

- Complex type: NotificationMessage

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="NotificationMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that refines the generic message header to match the
      requirements of a NotificationMessage.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.10 PartyMessageInformation

1.10.1 Description:

A type defining additional information that may be recorded against a message.

1.10.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) Identifies that party that has ownership of this information.

1.10.3 Used by:

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="PartyMessageInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.11 ProblemLocation

1.11.1 Description:

Provides a lexical location (i.e. a line number and character for bad XML) or an XPath location (i.e. place to identify the bad location for valid XML).

1.11.2 Contents:

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

•

1.11.3 Used by:

- Complex type: Reason

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="ProblemLocation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provides a lexical location (i.e. a line number and character for
      bad XML) or an XPath location (i.e. place to identify the bad
      location for valid XML).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="locationType" type="xsd:token">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The value of the locationType attribute defines which type
            of location has been given. It may take the values
            'lexical' or 'xpath'.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
      <xsd:attribute name="problemLocationScheme" type="xsd:anyURI" fpml-annotation:deprecated="true">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            DEPRECATED. It will be removed in FpML 5.0. New
            implementations are encouraged to use the locationType
            attribute.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.12 Reason

1.12.1 Description:

A type defining a content model for describing the nature and possible location of a error within a previous message.

1.12.2 Contents:

reasonCode (exactly one occurrence; of the type ReasonCode) A machine interpretable error code.

location (zero or one occurrence; of the type ProblemLocation) A value indicating the location of the problem within the subject message.

description (zero or one occurrence; of the type xsd:string) Plain English text describing the associated error condition

validationRuleId (zero or one occurrence; of the type Validation) A reference identifying a rule within a validation scheme

additionalData (zero or more occurrences; of the type AdditionalData) Any string of additional data that may help the message processor, for example in a rejection message this might contain a code value or the text of any one of the messages (within a CDATA section).

1.12.3 Used by:

- Complex type: NovationConsentRefused
- Complex type: UnprocessedPosition

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="Reason">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for describing the nature and
      possible location of a error within a previous message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="reasonCode" type="ReasonCode">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A machine interpretable error code.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="location" type="ProblemLocation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A value indicating the location of the problem within the
          subject message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Plain English text describing the associated error condition
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="validationRuleId" type="Validation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference identifying a rule within a validation scheme
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
```

```
<xsd:documentation xml:lang="en">
  Any string of additional data that may help the message
  processor, for example in a rejection message this might
  contain a code value or the text of any one of the messages
  (within a CDATA section).
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.13 ReasonCode

1.13.1 Description:

Defines a list of machine interpretable error codes.

1.13.2 Contents:

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

-

1.13.3 Used by:

- Complex type: Reason

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="ReasonCode">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a list of machine interpretable error codes.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="reasonCodeScheme" type="xsd:anyURI" default="http://www.fpml.org/cod" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.14 RequestMessage

1.14.1 Description:

A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

1.14.2 Contents:

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

- A type defining the basic structure of all FpML messages which is refined by its derived types.

header (exactly one occurrence; of the type RequestMessageHeader)

validation (zero or more occurrences; of the type Validation)

1.14.3 Used by:

- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: NovationRequestMessage
- Complex type: PositionsAsserted
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestPortfolio
- Complex type: RequestPositionReport
- Complex type: RequestQuote
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TradeAmendmentRequest
- Complex type: TradeIncreaseRequest
- Complex type: TradeTerminationRequest

1.14.4 Derived Types:

- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: NovationRequestMessage
- Complex type: PositionsAsserted
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestPortfolio
- Complex type: RequestPositionReport

- Complex type: RequestQuote
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TradeAmendmentRequest
- Complex type: TradeIncreaseRequest
- Complex type: TradeTerminationRequest

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="RequestMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content of a message that requests the
      receiver to perform some business operation determined by the
      message type and its content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="RequestMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.15 RequestMessageHeader

1.15.1 Description:

A type refining the generic message header content to make it specific to request messages.

1.15.2 Contents:

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

- A type defining the content model for a generic message header that is refined by its derived classes.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipient of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

dsig:Signature (zero or more occurrences;

1.15.3 Used by:

- Complex type: RequestMessage

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="RequestMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header content to make it
      specific to request messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.16 RequestTradeStatus

1.16.1 Description:

A type defining the content model for a message allowing one party to query the status of one or many trades previously sent to another party.

1.16.2 Contents:

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

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

tradeIdentifier (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.16.3 Used by:

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party to query the status of one or many trades previously sent
      to another party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.17 ResponseMessage

1.17.1 Description:

A type refining the generic message content model to make it specific to response messages.

1.17.2 Contents:

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

- A type defining the basic structure of all FpML messages which is refined by its derived types.

header (exactly one occurrence; of the type ResponseMessageHeader)

validation (zero or more occurrences; of the type Validation)

1.17.3 Used by:

- Complex type: AcceptQuote
- Complex type: ConfirmationCancelled
- Complex type: NovationResponseMessage
- Complex type: PositionsAcknowledged
- Complex type: PositionsMatchResults
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteAlreadyExpired
- Complex type: QuoteUpdated
- Complex type: RequestQuoteResponse
- Complex type: TradeAffirmed
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmendmentResponse
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeErrorResponse
- Complex type: TradeIncreaseResponse
- Complex type: TradeNotFound
- Complex type: TradeStatus
- Complex type: TradeTerminationResponse

1.17.4 Derived Types:

- Complex type: AcceptQuote
- Complex type: ConfirmationCancelled
- Complex type: NovationResponseMessage
- Complex type: PositionsAcknowledged
- Complex type: PositionsMatchResults
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteAlreadyExpired
- Complex type: QuoteUpdated
- Complex type: RequestQuoteResponse
- Complex type: TradeAffirmed
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmendmentResponse
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeErrorResponse

- Complex type: TradeIncreaseResponse
- Complex type: TradeNotFound
- Complex type: TradeStatus
- Complex type: TradeTerminationResponse

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="ResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message content model to make it
      specific to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 ResponseMessageHeader

1.18.1 Description:

A type refining the generic message header to make it specific to response messages.

1.18.2 Contents:

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

- A type defining the content model for a generic message header that is refined by its derived classes.

inReplyTo (exactly one occurrence; of the type MessageId) A copy of the unique message identifier (within its own coding scheme) to which this message is responding.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipient of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

dsig:Signature (zero or more occurrences;

1.18.3 Used by:

- Complex type: ResponseMessage

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="ResponseMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header to make it specific to
      response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.19 TradeAlreadyCancelled

1.19.1 Description:

An error response message indicating that a trade has already been cancelled.

1.19.2 Contents:

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

- An abstract trade error response message containing a single trade or trade reference.

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

1.20 TradeAlreadySubmitted

1.20.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has repeated a request to confirm a trade.

1.20.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

party (exactly one occurrence; of the type Party) A legal entity or a subdivision of a legal entity.

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.21 TradeAlreadyTerminated

1.21.1 Description:

An error response message indicating that a trade has already been terminated.

1.21.2 Contents:

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

- An abstract trade error response message containing a single trade or trade reference.

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

1.22 TradeErrorResponse

1.22.1 Description:

An abstract trade error response message containing a single trade or trade reference.

1.22.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.22.3 Used by:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

1.22.4 Derived Types:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single trade
      or trade reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



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

1.23 TradeNotFound

1.23.1 Description:

A type defining the content model of a response message generated when an operation as requested on a trade unknown to the service.

1.23.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

Either

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

party (exactly one occurrence; of the type Party) A legal entity or a subdivision of a legal entity.

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="TradeNotFound">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a response message generated
      when an operation as requested on a trade unknown to the service.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type="TradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                An instance of a unique trade identifier.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:group ref="TradeOrTradeReference.model"/>
        </xsd:choice>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.24 TradeStatus

1.24.1 Description:

A type defining the content model for a message normally generated in response to a RequestTradeStatus request.

1.24.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

tradeStatusItem (one or more occurrences; of the type TradeStatusItem) A collection of data values describing the state of the given trade.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.24.3 Used by:

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="TradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestTradeStatus request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeStatusItem" type="TradeStatusItem" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.25 TradeStatusItem

1.25.1 Description:

A type used in trade status enquiry messages which relates a trade identifier to its current status value.

1.25.2 Contents:

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

tradeStatusValue (exactly one occurrence; of the type TradeStatusValue) The trade status value.

1.25.3 Used by:

- Complex type: TradeStatus

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="TradeStatusItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade status enquiry messages which relates a
      trade identifier to its current status value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeStatusValue" type="TradeStatusValue">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade status value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 TradeStatusValue

1.26.1 Description:

The type used to hold TradeStatusScheme values.

1.26.2 Contents:

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

•

1.26.3 Used by:

- Complex type: TradeStatusItem

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="TradeStatusValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type used to hold TradeStatusScheme values.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeStatusScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2 Groups

2.1 Exception.model

2.1.1 Description:

A model group which has exception elements.

2.1.2 Contents:

reason (one or more occurrences; of the type Reason) An instance of the Reason type used to record the nature of any errors associated with a message.

additionalData (zero or one occurrence; of the type AdditionalData) Any string of additional data that may help the message processor, for example in a rejection message this might contain a code value or the text of the original request (within a CDATA section).

2.1.3 Used by:

- Complex type: MessageRejected

2.1.4 Figure:

2.1.5 Schema Fragment:

```
<xsd:group name="Exception.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which has exception elements.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="reason" type="Reason" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of the Reason type used to record the nature of
          any errors associated with a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Any string of additional data that may help the message
          processor, for example in a rejection message this might
          contain a code value or the text of the original request
          (within a CDATA section).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.2 MessageHeader.model

2.2.1 Description:

Defines the structure that contains routing and identification information, which allows processing and transfer of the message. It contains only messaging information that is applicable to all messages. If the information is not message related or is not applicable to all messages then it is not defined in the message header.

2.2.2 Contents:

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipient of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

dsig:Signature (zero or more occurrences;

2.2.3 Used by:

- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

2.2.4 Figure:

2.2.5 Schema Fragment:

```
<xsd:group name="MessageHeader.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the structure that contains routing and identification
      information, which allows processing and transfer of the message.
      It contains only messaging information that is applicable to all
      messages. If the information is not message related or is not
      applicable to all messages then it is not defined in the message
      header.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="sentBy" type="MessageAddress">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier (within its coding scheme) for the
          originator of a message instance.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) indicating an
          intended recipient of a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within the specified coding scheme)
          giving the details of some party to whom a copy of this
          message will be sent for reference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```



```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="creationTimestamp" type="xsd:dateTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date and time (on the source system) when this message
        instance was created.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date and time (on the source system) when this message
        instance will be considered expired.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Additional message information that may be provided by each
        involved party.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:group>

```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.w3.org/2000/09/xmldsig#" schemaLocation="xmldsig-core-schema.xsd">
  <xsd:import namespace="http://www.w3.org/2000/09/xmldsig#" schemaLocation="xmldsig-core-schema.xsd"/>
  <xsd:include schemaLocation="fpml-doc-4-4.xsd"/>
  <xsd:complexType name="AdditionalData">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Provides extra information not represented in the model that may be useful in processing the message i.e. diagnosing the reason for failure. In case the extra information is in XML format, a CDATA section must be placed around the source message to prevent its interpretation as XML content.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:string">
        <xsd:attribute name="additionalDataScheme" type="xsd:anyURI" use="optional"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="ConversationId">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The unique identifier (name) for the conversation (session), this message is within. A conversation identifier is usually assigned by the initiator of a conversation. Conversations may only be initiated and terminated. Joining conversations has the effect of initiating new conversations. Conversations cannot be split; this instead has the effect of parallel activities on the same conversation or the initiation of a new conversation. Each message belongs to only one conversation. Conversation scopes are defined in the business process definition.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="conversationIdScheme" type="xsd:anyURI" use="required"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="Message" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the basic structure of all FpML messages which is refined by its derived types.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Document"/>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="MessageAddress">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The data type used for identifying a message address. It includes a partyIdScheme for keeping the type backward compatible with the PartyId complex type. In the next major version, partyIdScheme attribute will be replaced by a messageAddressScheme attribute.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/extn/partyIdScheme"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="MessageHeader" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a generic message header that is refined by its derived classes.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The unique identifier (name) for the conversation (session), this message is within. A conversation
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
</xsd:schema>
```

identifier is usually assigned by the initiator of a conversation. Conversations may only be initiated and terminated. Joining conversations has the effect of initiating new conversations. Conversations cannot be split; this instead has the effect of parallel activities on the same conversation or the initiation of a new conversation. Each message belongs to only one conversation. Conversation scopes are defined in the business process definition.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="messageId" type="MessageId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A unique identifier (within its coding scheme) assigned to
      the message by its creating party.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MessageId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type use for message identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="messageIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MessageRejected">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content for a standard message sent when a
      recipient cannot interpret or process an earlier message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="Exception.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content for a message sent to inform
      another system that some 'business event' has occurred.
      Notifications are not expected to be replied to.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="NotificationMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NotificationMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that refines the generic message header to match the
      requirements of a NotificationMessage.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartyMessageInformation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining additional information that may be recorded
            against a message.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="partyReference" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Identifies that party that has ownership of this
                    information.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ProblemLocation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Provides a lexical location (i.e. a line number and character
            for bad XML) or an XPath location (i.e. place to identify the
            bad location for valid XML).
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="locationType" type="xsd:token">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The value of the locationType attribute defines which
                        type of location has been given. It may take the values
                        'lexical' or 'xpath'.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:attribute>
            <xsd:attribute name="problemLocationScheme" type="xsd:anyURI" fpml-annotation:deprecate
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        DEPRECATED. It will be removed in FpML 5.0. New
                        implementations are encouraged to use the locationType
                        attribute.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:attribute>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Reason">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a content model for describing the nature and
            possible location of a error within a previous message.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="reasonCode" type="ReasonCode">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A machine interpretable error code.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="location" type="ProblemLocation" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A value indicating the location of the problem within the
                    subject message.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="description" type="xsd:string" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Plain English text describing the associated error
                    condition
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="validationRuleId" type="Validation" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference identifying a rule within a validation scheme
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="additionalData" type="AdditionalData" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Any string of additional data that may help the message
            processor, for example in a rejection message this might
            contain a code value or the text of any one of the messages
            (within a CDATA section).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReasonCode">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines a list of machine interpretable error codes.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="reasonCodeScheme" type="xsd:anyURI" default="http://www.fpml.org/c
            </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="RequestMessage" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the basic content of a message that requests
            the receiver to perform some business operation determined by
            the message type and its content.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Message">
            <xsd:sequence>
                <xsd:element name="header" type="RequestMessageHeader"/>
                <xsd:group ref="Validation.model"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestMessageHeader">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type refining the generic message header content to make it
            specific to request messages.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="MessageHeader">
            <xsd:sequence>
                <xsd:group ref="MessageHeader.model"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeStatus">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the content model for a message allowing one
            party to query the status of one or many trades previously sent
            to another party.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="RequestMessage">
            <xsd:sequence>
                <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            An instance of a unique trade identifier.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:sequence>
            </xsd:extension>
        </xsd:extension>
    </xsd:complexContent>

```

```

</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A legal entity or a subdivision of a legal entity.
    </xsd:documentation>
    <xsd:documentation xml:lang="en">
      Parties can perform multiple roles in a trade
      lifecycle. For example, the principal parties obligated
      to make payments from time to time during the term of
      the trade, but may include other parties involved in,
      or incidental to, the trade, such as parties acting in
      the role of novation transferor/transferee, broker,
      calculation agent, etc. In FpML roles are defined in
      multiple places within a document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message content model to make it
      specific to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ResponseMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header to make it specific
      to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeNotFound">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a response message
      generated when an operation as requested on a trade unknown to
      the service.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type="TradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                An instance of a unique trade identifier.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:group ref="TradeOrTradeReference.model"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
  <xsd:element name="party" type="Party">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A legal entity or a subdivision of a legal entity.
  </xsd:documentation>
  <xsd:documentation xml:lang="en">
    Parties can perform multiple roles in a trade
    lifecycle. For example, the principal parties obligated
    to make payments from time to time during the term of
    the trade, but may include other parties involved in,
    or incidental to, the trade, such as parties acting in
    the role of novation transferor/transferee, broker,
    calculation agent, etc. In FpML roles are defined in
    multiple places within a document.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestTradeStatus request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeStatusItem" type="TradeStatusItem" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade
              lifecycle. For example, the principal parties obligated
              to make payments from time to time during the term of
              the trade, but may include other parties involved in,
              or incidental to, the trade, such as parties acting in
              the role of novation transferor/transferee, broker,
              calculation agent, etc. In FpML roles are defined in
              multiple places within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeStatusItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade status enquiry messages which relates a
      trade identifier to its current status value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeStatusValue" type="TradeStatusValue">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade status value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

<xsd:complexType name="TradeStatusValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type used to hold TradeStatusScheme values.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeStatusScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:group name="Exception.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which has exception elements.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="reason" type="Reason" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of the Reason type used to record the nature of
          any errors associated with a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Any string of additional data that may help the message
          processor, for example in a rejection message this might
          contain a code value or the text of the original request
          (within a CDATA section).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="MessageHeader.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the structure that contains routing and identification
      information, which allows processing and transfer of the
      message. It contains only messaging information that is
      applicable to all messages. If the information is not message
      related or is not applicable to all messages then it is not
      defined in the message header.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="sentBy" type="MessageAddress">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier (within its coding scheme) for the
          originator of a message instance.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) indicating
          an intended recipient of a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within the specified coding scheme)
          giving the details of some party to whom a copy of this
          message will be sent for reference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creationTimestamp" type="xsd:dateTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date and time (on the source system) when this message
          instance was created.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>

```



```

</xsd:element>
<xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date and time (on the source system) when this message
      instance will be considered expired.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Additional message information that may be provided by each
      involved party.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:group>
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single
      trade or trade reference.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="ResponseMessage">
    <xsd:sequence>
      <xsd:group ref="TradeOrTradeReference.model"/>
      <xsd:element name="party" type="Party" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A legal entity or a subdivision of a legal entity.
          </xsd:documentation>
          <xsd:documentation xml:lang="en">
            Parties can perform multiple roles in a trade
            lifecycle. For example, the principal parties obligated
            to make payments from time to time during the term of
            the trade, but may include other parties involved in,
            or incidental to, the trade, such as parties acting in
            the role of novation transferor/transferee, broker,
            calculation agent, etc. In FpML roles are defined in
            multiple places within a document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>

```

```

<xsd:documentation xml:lang="en">
  A legal entity or a subdivision of a legal entity.
</xsd:documentation>
<xsd:documentation xml:lang="en">
  Parties can perform multiple roles in a trade
  lifecycle. For example, the principal parties obligated
  to make payments from time to time during the term of
  the trade, but may include other parties involved in,
  or incidental to, the trade, such as parties acting in
  the role of novation transferor/transferee, broker,
  calculation agent, etc. In FpML roles are defined in
  multiple places within a document.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
</xsd:schema>

```



Financial products Markup Language

FpML - Option Shared Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	9
1.1	Asian	10
1.1.1	Description:	10
1.1.2	Contents:	10
1.1.3	Used by:	10
1.1.4	Derived Types:	10
1.1.5	Figure:	10
1.1.6	Schema Fragment:	10
1.2	AveragingPeriod	11
1.2.1	Description:	11
1.2.2	Contents:	11
1.2.3	Used by:	11
1.2.4	Derived Types:	11
1.2.5	Figure:	11
1.2.6	Schema Fragment:	11
1.3	AveragingSchedule	12
1.3.1	Description:	12
1.3.2	Contents:	12
1.3.3	Used by:	12
1.3.4	Derived Types:	12
1.3.5	Figure:	12
1.3.6	Schema Fragment:	12
1.4	Barrier	14
1.4.1	Description:	14
1.4.2	Contents:	14
1.4.3	Used by:	14
1.4.4	Derived Types:	14
1.4.5	Figure:	14
1.4.6	Schema Fragment:	14
1.5	CalendarSpread	15
1.5.1	Description:	15
1.5.2	Contents:	15
1.5.3	Used by:	15
1.5.4	Derived Types:	15
1.5.5	Figure:	15
1.5.6	Schema Fragment:	15
1.6	ClassifiedPayment	16
1.6.1	Description:	16
1.6.2	Contents:	16
1.6.3	Used by:	16
1.6.4	Derived Types:	16
1.6.5	Figure:	16
1.6.6	Schema Fragment:	16
1.7	Composite	17
1.7.1	Description:	17
1.7.2	Contents:	17
1.7.3	Used by:	17
1.7.4	Derived Types:	17
1.7.5	Figure:	17
1.7.6	Schema Fragment:	17
1.8	CreditEventNotice	18
1.8.1	Description:	18
1.8.2	Contents:	18
1.8.3	Used by:	18
1.8.4	Derived Types:	18
1.8.5	Figure:	18
1.8.6	Schema Fragment:	18
1.9	CreditEvents	20
1.9.1	Description:	20
1.9.2	Contents:	20

1.9.3	Used by:	20
1.9.4	Derived Types:	21
1.9.5	Figure:	21
1.9.6	Schema Fragment:	21
1.10	CreditEventsReference	23
1.10.1	Description:	23
1.10.2	Contents:	23
1.10.3	Used by:	23
1.10.4	Derived Types:	23
1.10.5	Figure:	23
1.10.6	Schema Fragment:	23
1.11	FailureToPay	24
1.11.1	Description:	24
1.11.2	Contents:	24
1.11.3	Used by:	24
1.11.4	Derived Types:	24
1.11.5	Figure:	24
1.11.6	Schema Fragment:	24
1.12	FeaturePayment	25
1.12.1	Description:	25
1.12.2	Contents:	25
1.12.3	Used by:	25
1.12.4	Derived Types:	25
1.12.5	Figure:	25
1.12.6	Schema Fragment:	25
1.13	FrequencyType	27
1.13.1	Description:	27
1.13.2	Contents:	27
1.13.3	Used by:	27
1.13.4	Derived Types:	27
1.13.5	Figure:	27
1.13.6	Schema Fragment:	27
1.14	FxFeature	28
1.14.1	Description:	28
1.14.2	Contents:	28
1.14.3	Used by:	28
1.14.4	Derived Types:	28
1.14.5	Figure:	28
1.14.6	Schema Fragment:	28
1.15	GracePeriodExtension	30
1.15.1	Description:	30
1.15.2	Contents:	30
1.15.3	Used by:	30
1.15.4	Derived Types:	30
1.15.5	Figure:	30
1.15.6	Schema Fragment:	30
1.16	Knock	31
1.16.1	Description:	31
1.16.2	Contents:	31
1.16.3	Used by:	31
1.16.4	Derived Types:	31
1.16.5	Figure:	31
1.16.6	Schema Fragment:	31
1.17	MarketDisruption	32
1.17.1	Description:	32
1.17.2	Contents:	32
1.17.3	Used by:	32
1.17.4	Derived Types:	32
1.17.5	Figure:	32
1.17.6	Schema Fragment:	32
1.18	NotifyingParty	33
1.18.1	Description:	33
1.18.2	Contents:	33
1.18.3	Used by:	33

1.18.4	Derived Types:	33
1.18.5	Figure:	33
1.18.6	Schema Fragment:	33
1.19	OptionBase	34
1.19.1	Description:	34
1.19.2	Contents:	34
1.19.3	Used by:	34
1.19.4	Derived Types:	34
1.19.5	Figure:	34
1.19.6	Schema Fragment:	34
1.20	OptionBaseExtended	35
1.20.1	Description:	35
1.20.2	Contents:	35
1.20.3	Used by:	35
1.20.4	Derived Types:	35
1.20.5	Figure:	35
1.20.6	Schema Fragment:	35
1.21	OptionFeature	37
1.21.1	Description:	37
1.21.2	Contents:	37
1.21.3	Used by:	37
1.21.4	Derived Types:	37
1.21.5	Figure:	37
1.21.6	Schema Fragment:	37
1.22	OptionNumericStrike	38
1.22.1	Description:	38
1.22.2	Contents:	38
1.22.3	Used by:	38
1.22.4	Derived Types:	38
1.22.5	Figure:	38
1.22.6	Schema Fragment:	38
1.23	OptionStrike	39
1.23.1	Description:	39
1.23.2	Contents:	39
1.23.3	Used by:	39
1.23.4	Derived Types:	39
1.23.5	Figure:	39
1.23.6	Schema Fragment:	39
1.24	PassThrough	40
1.24.1	Description:	40
1.24.2	Contents:	40
1.24.3	Used by:	40
1.24.4	Derived Types:	40
1.24.5	Figure:	40
1.24.6	Schema Fragment:	40
1.25	PassThroughItem	41
1.25.1	Description:	41
1.25.2	Contents:	41
1.25.3	Used by:	41
1.25.4	Derived Types:	41
1.25.5	Figure:	41
1.25.6	Schema Fragment:	41
1.26	Premium	42
1.26.1	Description:	42
1.26.2	Contents:	42
1.26.3	Used by:	42
1.26.4	Derived Types:	42
1.26.5	Figure:	42
1.26.6	Schema Fragment:	42
1.27	PubliclyAvailableInformation	43
1.27.1	Description:	43
1.27.2	Contents:	43
1.27.3	Used by:	43
1.27.4	Derived Types:	43

1.27.5	Figure:	43
1.27.6	Schema Fragment:	43
1.28	Quanto	44
1.28.1	Description:	44
1.28.2	Contents:	44
1.28.3	Used by:	44
1.28.4	Derived Types:	44
1.28.5	Figure:	44
1.28.6	Schema Fragment:	44
1.29	Restructuring	45
1.29.1	Description:	45
1.29.2	Contents:	45
1.29.3	Used by:	45
1.29.4	Derived Types:	45
1.29.5	Figure:	45
1.29.6	Schema Fragment:	45
1.30	RestructuringType	46
1.30.1	Description:	46
1.30.2	Contents:	46
1.30.3	Used by:	46
1.30.4	Derived Types:	46
1.30.5	Figure:	46
1.30.6	Schema Fragment:	46
1.31	StrategyFeature	47
1.31.1	Description:	47
1.31.2	Contents:	47
1.31.3	Used by:	47
1.31.4	Derived Types:	47
1.31.5	Figure:	47
1.31.6	Schema Fragment:	47
1.32	StrikeSpread	48
1.32.1	Description:	48
1.32.2	Contents:	48
1.32.3	Used by:	48
1.32.4	Derived Types:	48
1.32.5	Figure:	48
1.32.6	Schema Fragment:	48
1.33	Trigger	49
1.33.1	Description:	49
1.33.2	Contents:	49
1.33.3	Used by:	49
1.33.4	Derived Types:	49
1.33.5	Figure:	49
1.33.6	Schema Fragment:	49
1.34	TriggerEvent	50
1.34.1	Description:	50
1.34.2	Contents:	50
1.34.3	Used by:	50
1.34.4	Derived Types:	50
1.34.5	Figure:	50
1.34.6	Schema Fragment:	50
2	Groups	51
2.1	OptionBaseFeature.model	52
2.1.1	Description:	52
2.1.2	Contents:	52
2.1.3	Used by:	52
2.1.4	Figure:	52
2.1.5	Schema Fragment:	52
2.2	OptionDenomination.model	53
2.2.1	Description:	53
2.2.2	Contents:	53
2.2.3	Used by:	53
2.2.4	Figure:	53
2.2.5	Schema Fragment:	53

2.3	OptionFeature.model	54
2.3.1	Description:	54
2.3.2	Contents:	54
2.3.3	Used by:	54
2.3.4	Figure:	54
2.3.5	Schema Fragment:	54
2.4	OptionSettlement.model	55
2.4.1	Description:	55
2.4.2	Contents:	55
2.4.3	Used by:	55
2.4.4	Figure:	55
2.4.5	Schema Fragment:	55
3	Schema listing	56

1 Global Complex Types

1.1 Asian

1.1.1 Description:

As per ISDA 2002 Definitions

1.1.2 Contents:

averagingInOut (exactly one occurrence; of the type AveragingInOutEnum)

strikeFactor (zero or one occurrence; of the type xsd:decimal) The factor of strike.

averagingPeriodIn (zero or one occurrence; of the type AveragingPeriod) The averaging in period.

averagingPeriodOut (zero or one occurrence; of the type AveragingPeriod) The averaging out period.

1.1.3 Used by:

- Complex type: OptionFeatures

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="Asian">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 AveragingPeriod

1.2.1 Description:

Period over which an average value is taken

1.2.2 Contents:

schedule (zero or more occurrences; of the type AveragingSchedule) A Equity Derivative schedule.

averagingDateTimes (zero or one occurrence; of the type DateTimeList) Averaging DateTimes

marketDisruption (exactly one occurrence; of the type MarketDisruption) The market disruption event as defined by ISDA 2002 Definitions

1.2.3 Used by:

- Complex type: Asian

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Averaging DateTimes
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketDisruption" type="MarketDisruption">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The market disruption event as defined by ISDA 2002
          Definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.3 AveragingSchedule

1.3.1 Description:

Method of generating a series of dates.

1.3.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) The averaging period start date.

endDate (exactly one occurrence; of the type xsd:date) The averaging period end date.

frequency (exactly one occurrence; of the type xsd:positiveInteger) The schedule frequency.

frequencyType (exactly one occurrence; of the type FrequencyType) The schedule frequency type.

weekNumber (zero or one occurrence; of the type xsd:positiveInteger) The schedule week number.

dayOfWeek (zero or one occurrence; of the type WeeklyRollConventionEnum) Day of the Week.

1.3.3 Used by:

- Complex type: AveragingPeriod
- Complex type: TriggerEvent

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period end date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequency" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequencyType" type="FrequencyType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency type.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="weekNumber" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule week number.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        Day of the Week.  
    </xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.4 Barrier

1.4.1 Description:

As per ISDA 2002 Definitions.

1.4.2 Contents:

barrierCap (zero or one occurrence; of the type TriggerEvent) A trigger level approached from beneath.

barrierFloor (zero or one occurrence; of the type TriggerEvent) A trigger level approached from above.

1.4.3 Used by:

- Complex type: OptionFeatures

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from beneath.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from above.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.5 CalendarSpread

1.5.1 Description:

A type for defining a calendar spread feature

1.5.2 Contents:

expirationDateTwo (exactly one occurrence; of the type AdjustableOrRelativeDate)

1.5.3 Used by:

- Complex type: StrategyFeature

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
```

1.6 ClassifiedPayment

1.6.1 Description:

A Classified Simple Payment.

1.6.2 Contents:

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

- A complex type to specified payments in a simpler fashion than the Payment type. This construct should be used from the version 4.3 onwards.

paymentType (zero or more occurrences; of the type PaymentType) Classification of this Payment.

1.6.3 Used by:

- Complex type: NettedSwapBase

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="ClassifiedPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Classified Simple Payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Classification of this Payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 Composite

1.7.1 Description:

Specifies the conditions to be applied for converting into a reference currency when the actual currency rate is not determined upfront.

1.7.2 Contents:

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

relativeDate (zero or one occurrence; of the type RelativeDateOffset) A date specified as some offset to another date (the anchor date).

fxSpotRateSource (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

1.7.3 Used by:

- Complex type: FxFeature

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="Composite">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the conditions to be applied for converting into a
      reference currency when the actual currency rate is not
      determined upfront.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and, optionally,
          fixing time) to be used for determining a currency conversion
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.8 CreditEventNotice

1.8.1 Description:

1.8.2 Contents:

notifyingParty (exactly one occurrence; of the type NotifyingParty) Pointer style references to a party identifier defined elsewhere in the document. The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ISDA 2003 Term: Notifying Party

businessCenter (zero or one occurrence; of the type BusinessCenter) Inclusion of this business center element implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the city indicated by the businessCenter element value.

publiclyAvailableInformation (zero or one occurrence; of the type PubliclyAvailableInformation) A specified condition to settlement. Publicly available information means information that reasonably confirms any of the facts relevant to determining that a credit event or potential repudiation/moratorium, as applicable, has occurred. The ISDA defined list (2003) is the market standard and is considered comprehensive, and a minimum of two differing public sources must have published the relevant information, to declare a Credit Event. ISDA 2003 Term: Notice of Publicly Available Information Applicable

1.8.3 Used by:

- Complex type: CreditEvents

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="CreditEventNotice">
  <xsd:sequence>
    <xsd:element name="notifyingParty" type="NotifyingParty">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pointer style references to a party identifier defined
          elsewhere in the document. The notifying party is the party
          that notifies the other party when a credit event has
          occurred by means of a credit event notice. If more than one
          party is referenced as being the notifying party then either
          party may notify the other of a credit event occurring. ISDA
          2003 Term: Notifying Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Inclusion of this business center element implies that
          Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit
          Derivatives Definitions is replaced by the local time of the
          city indicated by the businessCenter element value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specified condition to settlement. Publicly available
          information means information that reasonably confirms any of
          the facts relevant to determining that a credit event or
          potential repudiation/moratorium, as applicable, has
          occurred. The ISDA defined list (2003) is the market standard
          and is considered comprehensive, and a minimum of two
          differing public sources must have published the relevant
          information, to declare a Credit Event. ISDA 2003 Term:
          Notice of Publicly Available Information Applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

1.9 CreditEvents

1.9.1 Description:

1.9.2 Contents:

bankruptcy (zero or one occurrence; of the type Empty) A credit event. The reference entity has been dissolved or has become insolvent. It also covers events that may be a precursor to insolvency such as instigation of bankruptcy or insolvency proceedings. Sovereign trades are not subject to Bankruptcy as "technically" a Sovereign cannot become bankrupt. ISDA 2003 Term: Bankruptcy

failureToPay (zero or one occurrence; of the type FailureToPay) A credit event. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregate amount of not less than the payment requirement on one or more obligations (e.g. a missed coupon payment). ISDA 2003 Term: Failure to Pay

failureToPayPrincipal (zero or one occurrence; of the type Empty) A credit event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. ISDA 2003 Term: Failure to Pay Principal.

failureToPayInterest (zero or one occurrence; of the type Empty) A credit event. Corresponds to the failure by the Reference Entity to pay an expected interest amount or the payment of an actual interest amount that is less than the expected interest amount. ISDA 2003 Term: Failure to Pay Interest.

obligationDefault (zero or one occurrence; of the type Empty) A credit event. One or more of the obligations have become capable of being declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay. ISDA 2003 Term: Obligation Default

obligationAcceleration (zero or one occurrence; of the type Empty) A credit event. One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay (preferred by the market over Obligation Default, because more definitive and encompasses the definition of Obligation Default - this is more favorable to the Seller). Subject to the default requirement amount. ISDA 2003 Term: Obligation Acceleration

repudiationMoratorium (zero or one occurrence; of the type Empty) A credit event. The reference entity, or a governmental authority, either refuses to recognise or challenges the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing payments on one or more of the obligations of the reference entity. Subject to the default requirement amount. ISDA 2003 Term: Repudiation/Moratorium

restructuring (zero or one occurrence; of the type Restructuring) A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. ISDA 2003 Term: Restructuring

distressedRatingsDowngrade (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the rating of the reference obligation is downgraded to a distressed rating level. From a usage standpoint, this credit event is typically not applicable in case of RMBS trades.

maturityExtension (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the underlier fails to make principal payments as expected.

writedown (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the underlier writes down its outstanding principal amount.

defaultRequirement (zero or one occurrence; of the type Money) In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis across all Obligations of the Reference Entity. Used to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Default Requirement

creditEventNotice (zero or one occurrence; of the type CreditEventNotice) A specified condition to settlement. An irrevocable written or verbal notice that describes a credit event that has occurred. The notice is sent from the notifying party (either the buyer or the seller) to the counterparty. It provides information relevant to determining that a credit event has occurred. This is typically accompanied by Publicly Available Information. ISDA 2003 Term: Credit Event Notice

1.9.3 Used by:

- Complex type: ProtectionTerms

- Complex type: Trigger

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="CreditEvents">
  <xsd:sequence>
    <xsd:element name="bankruptcy" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. The reference entity has been dissolved or
          has become insolvent. It also covers events that may be a
          precursor to insolvency such as instigation of bankruptcy or
          insolvency proceedings. Sovereign trades are not subject to
          Bankruptcy as "technically" a Sovereign cannot become
          bankrupt. ISDA 2003 Term: Bankruptcy
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPay" type="FailureToPay" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. This credit event triggers, after the
          expiration of any applicable grace period, if the reference
          entity fails to make due payments in an aggregate amount of
          not less than the payment requirement on one or more
          obligations (e.g. a missed coupon payment). ISDA 2003 Term:
          Failure to Pay
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected principal amount or the payment of
          an actual principal amount that is less than the expected
          principal amount. ISDA 2003 Term: Failure to Pay Principal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayInterest" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected interest amount or the payment of
          an actual interest amount that is less than the expected
          interest amount. ISDA 2003 Term: Failure to Pay Interest.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationDefault" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have become
          capable of being declared due and payable before they would
          otherwise have been due and payable as a result of, or on the
          basis of, the occurrence of a default, event of default or
          other similar condition or event other than failure to pay.
          ISDA 2003 Term: Obligation Default
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationAcceleration" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have been
          declared due and payable before they would otherwise have
          been due and payable as a result of, or on the basis of, the
          occurrence of a default, event of default or other similar
          condition or event other than failure to pay (preferred by
          the market over Obligation Default, because more definitive
          and encompasses the definition of Obligation Default - this
          is more favorable to the Seller). Subject to the default
          requirement amount. ISDA 2003 Term: Obligation Acceleration
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:element>
<xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. The reference entity, or a governmental
      authority, either refuses to recognise or challenges the
      validity of one or more obligations of the reference entity,
      or imposes a moratorium thereby postponing payments on one or
      more of the obligations of the reference entity. Subject to
      the default requirement amount. ISDA 2003 Term:
      Repudiation/Moratorium
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="restructuring" type="Restructuring" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. A restructuring is an event that materially
      impacts the reference entity's obligations, such as an
      interest rate reduction, principal reduction, deferral of
      interest or principal, change in priority ranking, or change
      in currency or composition of payment. ISDA 2003 Term:
      Restructuring
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the rating of the
      reference obligation is downgraded to a distressed rating
      level. From a usage standpoint, this credit event is
      typically not applicable in case of RMBS trades.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturityExtension" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier
      fails to make principal payments as expected.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="writedown" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier
      writes down its outstanding principal amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="defaultRequirement" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      In relation to certain credit events, serves as a threshold
      for Obligation Acceleration, Obligation Default,
      Repudiation/Moratorium and Restructuring. Market standard is
      USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen
      trades). This is applied on an aggregate or total basis
      across all Obligations of the Reference Entity. Used to
      prevent technical/operational errors from triggering credit
      events. ISDA 2003 Term: Default Requirement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specified condition to settlement. An irrevocable written
      or verbal notice that describes a credit event that has
      occurred. The notice is sent from the notifying party (either
      the buyer or the seller) to the counterparty. It provides
      information relevant to determining that a credit event has
      occurred. This is typically accompanied by Publicly Available
      Information. ISDA 2003 Term: Credit Event Notice
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```


1.10 CreditEventsReference

1.10.1 Description:

Reference to credit events.

1.10.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.10.3 Used by:

- Complex type: Trigger

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="CreditEventsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to credit events.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CreditEvents">
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.11 FailureToPay

1.11.1 Description:

1.11.2 Contents:

gracePeriodExtension (zero or one occurrence; of the type GracePeriodExtension) If this element is specified, indicates whether or not a grace period extension is applicable. ISDA 2003 Term: Grace Period Extension Applicable

paymentRequirement (zero or one occurrence; of the type Money) Specifies a threshold for the failure to pay credit event. Market standard is USD 1,000,000 (JPY 100,000,000 for Japanese Yen trades) or its equivalent in the relevant obligation currency. This is applied on an aggregate basis across all Obligations of the Reference Entity. Intended to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Payment Requirement

1.11.3 Used by:

- Complex type: CreditEvents

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="FailureToPay">
  <xsd:sequence>
    <xsd:element name="gracePeriodExtension" type="GracePeriodExtension" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If this element is specified, indicates whether or not a
          grace period extension is applicable. ISDA 2003 Term: Grace
          Period Extension Applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentRequirement" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a threshold for the failure to pay credit event.
          Market standard is USD 1,000,000 (JPY 100,000,000 for
          Japanese Yen trades) or its equivalent in the relevant
          obligation currency. This is applied on an aggregate basis
          across all Obligations of the Reference Entity. Intended to
          prevent technical/operational errors from triggering credit
          events. ISDA 2003 Term: Payment Requirement
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.12 FeaturePayment

1.12.1 Description:

Payment made following trigger occurrence.

1.12.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

Either

levelPercentage (exactly one occurrence; of the type xsd:decimal) The trigger level percentage.

Or

amount (exactly one occurrence; of the type NonNegativeDecimal) The monetary quantity in currency units.

time (zero or one occurrence; of the type TimeTypeEnum) The feature payment time.

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

featurePaymentDate (zero or one occurrence; of the type AdjustableOrRelativeDate) The feature payment date.

1.12.3 Used by:

- Complex type: TriggerEvent

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="FeaturePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Payment made following trigger occurrence.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:choice>
      <xsd:element name="levelPercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trigger level percentage.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="amount" type="NonNegativeDecimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The monetary quantity in currency units.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment time.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:element>
<xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The feature payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.13 FrequencyType

1.13.1 Description:

Frequency Type

1.13.2 Contents:

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

-

1.13.3 Used by:

- Complex type: AveragingSchedule

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="FrequencyType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Frequency Type
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="frequencyTypeScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.14 FxFeature

1.14.1 Description:

A type for defining Fx Features.

1.14.2 Contents:

referenceCurrency (exactly one occurrence; of the type IdentifiedCurrency) Specifies the reference currency of the trade.

Either

composite (exactly one occurrence; of the type Composite) If "Composite" is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: (Settlement Price – Strike Price) / (Strike Price – Settlement Price) x Multiplier provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero.

Or

quanto (exactly one occurrence; of the type Quanto) If "Quanto" is specified as the Settlement Type in the relevant Transaction Supplement, an amount, as determined by the Calculation Agent in accordance with the Section 8.2 of the Equity Definitions

Or

crossCurrency (exactly one occurrence; of the type Composite) If "Cross-Currency" is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: (Settlement Price – Strike Price) / (Strike Price – Settlement Price) x Multiplier x one unit of the Reference Currency converted into an amount in the Settlement Currency using the rate of exchange of the Settlement Currency as quoted on the Reference Price Source on the Valuation Date, provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero

1.14.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: DirectionalLegUnderlyer
- Complex type: ReturnLeg

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference currency of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="composite" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Composite" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent as
            being equal to the number of Options exercised or deemed
            exercised, multiplied by: (Settlement Price – Strike Price)
            / (Strike Price – Settlement Price) x Multiplier provided
            that if the above is equal to a negative amount the Option
```

```

        Cash Settlement Amount shall be deemed to be zero.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="quanto" type="Quanto">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If "Quanto" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount, as determined
            by the Calculation Agent in accordance with the Section 8.2
            of the Equity Definitions
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="crossCurrency" type="Composite">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            If "Cross-Currency" is specified as the Settlement Type in
            the relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent as
            being equal to the number of Options exercised or deemed
            exercised, multiplied by: (Settlement Price - Strike Price)
            / (Strike Price - Settlement Price) x Multiplier x one unit
            of the Reference Currency converted into an amount in the
            Settlement Currency using the rate of exchange of the
            Settlement Currency as quoted on the Reference Price Source
            on the Valuation Date, provided that if the above is equal
            to a negative amount the Option Cash Settlement Amount
            shall be deemed to be zero
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>

```

1.15 GracePeriodExtension

1.15.1 Description:

1.15.2 Contents:

gracePeriod (zero or one occurrence; of the type Offset) The number of calendar or business days after any due date that the reference entity has to fulfil its obligations before a failure to pay credit event is deemed to have occurred. ISDA 2003 Term: Grace Period

1.15.3 Used by:

- Complex type: FailureToPay

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of calendar or business days after any due date
          that the reference entity has to fulfil its obligations
          before a failure to pay credit event is deemed to have
          occurred. ISDA 2003 Term: Grace Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.16 Knock

1.16.1 Description:

Knock In means option to exercise comes into existence. Knock Out means option to exercise goes out of existence

1.16.2 Contents:

knockIn (zero or one occurrence; of the type TriggerEvent) The knock in.

knockOut (zero or one occurrence; of the type TriggerEvent) The knock out.

1.16.3 Used by:

- Complex type: OptionFeatures

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="Knock">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock Out
      means option to exercise goes out of existence
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock in.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 MarketDisruption

1.17.1 Description:

Defines the handling of an averaging date market disruption for an equity derivative transaction.

1.17.2 Contents:

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

-

1.17.3 Used by:

- Complex type: `AveragingPeriod`

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="MarketDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the handling of an averaging date market disruption for
      an equity derivative transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpml.o
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.18 NotifyingParty

1.18.1 Description:

1.18.2 Contents:

buyerPartyReference (exactly one occurrence; of the type PartyReference)

sellerPartyReference (zero or one occurrence; of the type PartyReference)

1.18.3 Used by:

- Complex type: CreditEventNotice

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyReference"/>
    <xsd:element name="sellerPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

1.19 OptionBase

1.19.1 Description:

A type for defining the common features of options

1.19.2 Contents:

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

- The base type which all FpML products extend.

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

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

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy, that combine a call and a put with the same strike.

1.19.3 Used by:

- Complex type: OptionBaseExtended

1.19.4 Derived Types:

- Complex type: OptionBaseExtended

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of options
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction. From a usage standpoint,
              put/call is the default option type, while payer/receiver
              indicator is used for options index credit default swaps,
              consistently with the industry practice. Straddle is used
              for the case of straddle strategy, that combine a call
              and a put with the same strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.20 OptionBaseExtended

1.20.1 Description:

Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

1.20.2 Contents:

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

- A type for defining the common features of options

premium (zero or one occurrence; of the type Premium) The option premium payable by the buyer to the seller

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseProcedure (exactly one occurrence; of the type ExerciseProcedure) A set of parameters defining procedures associated with the exercise.

feature (zero or one occurrence; of the type OptionFeature) An Option feature such as quanto, asian, barrier, knock

Either

notionalReference (exactly one occurrence; of the type NotionalAmountReference)

Or

notionalAmount (exactly one occurrence; of the type Money)

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of units of underlying per option comprised in the option transaction.

entitlementCurrency (zero or one occurrence; of the type Currency) TODO

numberOfOptions (zero or one occurrence; of the type PositiveDecimal) The number of options comprised in the option transaction.

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

1.20.3 Used by:

- Complex type: BondOption
- Complex type: CorrelationSwapOption
- Complex type: CreditDefaultSwapOption
- Complex type: DividendSwapTransactionSupplementOption
- Complex type: VarianceSwapOption

1.20.4 Derived Types:

- Complex type: BondOption
- Complex type: CorrelationSwapOption
- Complex type: CreditDefaultSwapOption
- Complex type: DividendSwapTransactionSupplementOption
- Complex type: VarianceSwapOption

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Base type for options starting with the 4-3 release, until we
```

```

    refactor the schema as part of the 5-0 release series
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="OptionBase">
    <xsd:sequence>
      <xsd:element name="premium" type="Premium" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The option premium payable by the buyer to the seller
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element ref="exercise"/>
      <xsd:element name="exerciseProcedure" type="ExerciseProcedure">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A set of parameters defining procedures associated with
            the exercise.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feature" type="OptionFeature" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An Option feature such as quanto, asian, barrier, knock
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:choice minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A choice between an explicit representation of the
            notional amount, or a reference to a notional amount
            defined elsewhere in this document
          </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="notionalReference" type="NotionalAmountReference"/>
        <xsd:element name="notionalAmount" type="Money"/>
      </xsd:choice>
      <xsd:group ref="OptionDenomination.model" minOccurs="0"/>
      <xsd:group ref="OptionSettlement.model"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.21 OptionFeature

1.21.1 Description:

A type for defining option features.

1.21.2 Contents:

fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

strategyFeature (zero or one occurrence; of the type StrategyFeature) A simple strategy feature

asian (zero or one occurrence; of the type Asian) An option where and average price is taken on valuation.

barrier (zero or one occurrence; of the type Barrier) An option with a barrier feature.

knock (zero or one occurrence; of the type Knock) A knock feature.

passThrough (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

1.21.3 Used by:

- Complex type: OptionBaseExtended

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="OptionFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="OptionBaseFeature.model"/>
    <xsd:group ref="OptionFeature.model"/>
  </xsd:sequence>
</xsd:complexType>
```

1.22 OptionNumericStrike

1.22.1 Description:

A type for defining the strike price for an option as a numeric value without currency.

1.22.2 Contents:

Either

strikePrice (exactly one occurrence; of the type xsd:decimal) The price or level at which the option has been struck.

Or

strikePercentage (exactly one occurrence; of the type xsd:decimal) The price or level expressed as a percentage of the forward starting spot price.

1.22.3 Used by:

- Complex type: OptionStrike
- Complex type: CorrelationSwapOption
- Complex type: VarianceSwapOption

1.22.4 Derived Types:

- Complex type: OptionStrike

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="OptionNumericStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an option as a numeric
      value without currency.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level at which the option has been struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="strikePercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level expressed as a percentage of the forward
            starting spot price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```


1.23 OptionStrike

1.23.1 Description:

A type for defining the strike price for an equity option. The strike price is either: (i) in respect of an index option transaction, the level of the relevant index specified or otherwise determined in the transaction; or (ii) in respect of a share option transaction, the price per share specified or otherwise determined in the transaction. This can be expressed either as a percentage of notional amount or as an absolute value.

1.23.2 Contents:

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

- A type for defining the strike price for an option as a numeric value without currency.

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

1.23.3 Used by:

- Complex type: BondOptionStrike
- Complex type: DividendSwapTransactionSupplementOption
- Complex type: StrikeSpread

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="OptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of a
      share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionNumericStrike">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.24 PassThrough

1.24.1 Description:

Type which contains pass through payments.

1.24.2 Contents:

passThroughItem (one or more occurrences; of the type PassThroughItem) One to many pass through payment items.

1.24.3 Used by:

- Complex type: OptionFeatures

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="PassThrough">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Type which contains pass through payments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One to many pass through payment items.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.25 PassThroughItem

1.25.1 Description:

Type to represent a single pass through payment.

1.25.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

underlyerReference (exactly one occurrence; of the type AssetReference) Reference to the underlyer whose payments are being passed through.

passThroughPercentage (exactly one occurrence; of the type xsd:decimal) Percentage of payments from the underlyer which are passed through.

1.25.3 Used by:

- Complex type: PassThrough

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="PassThroughItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Type to represent a single pass through payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="underlyerReference" type="AssetReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the underlyer whose payments are being passed
          through.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThroughPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Percentage of payments from the underlyer which are passed
          through.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 Premium

1.26.1 Description:

A type for defining a premium.

1.26.2 Contents:

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

- A complex type to specified payments in a simpler fashion than the Payment type. This construct should be used from the version 4.3 onwards.

premiumType (zero or one occurrence; of the type PremiumTypeEnum) Forward start Premium type

pricePerOption (zero or one occurrence; of the type Money) The amount of premium to be paid expressed as a function of the number of options.

percentageOfNotional (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the cash flow.

presentValueAmount (zero or one occurrence; of the type Money) The amount representing the present value of the forecast payment.

1.26.3 Used by:

- Complex type: OptionBaseExtended

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="Premium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a premium.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:group ref="Premium.model" minOccurs="0"/>
        <xsd:group ref="PaymentDiscounting.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.27 PubliclyAvailableInformation

1.27.1 Description:

1.27.2 Contents:

standardPublicSources (zero or one occurrence; of the type Empty) If this element is specified, indicates that ISDA defined Standard Public Sources are applicable.

publicSource (zero or more occurrences; of the type xsd:string) A public information source, e.g. a particular newspaper or electronic news service, that may publish relevant information used in the determination of whether or not a credit event has occurred. ISDA 2003 Term: Public Source

specifiedNumber (zero or one occurrence; of the type xsd:positiveInteger) The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two. ISDA 2003 Term: Specified Number

1.27.3 Used by:

- Complex type: CreditEventNotice

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="PubliclyAvailableInformation">
  <xsd:sequence>
    <xsd:element name="standardPublicSources" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If this element is specified, indicates that ISDA defined
          Standard Public Sources are applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A public information source, e.g. a particular newspaper or
          electronic news service, that may publish relevant
          information used in the determination of whether or not a
          credit event has occurred. ISDA 2003 Term: Public Source
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The minimum number of the specified public information
          sources that must publish information that reasonably
          confirms that a credit event has occurred. The market
          convention is two. ISDA 2003 Term: Specified Number
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.28 Quanto

1.28.1 Description:

Determines the currency rate that the seller of the equity amounts will apply at each valuation date for converting the respective amounts into a currency that is different from the currency denomination of the underlyer.

1.28.2 Contents:

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

fxSpotRateSource (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

1.28.3 Used by:

- Complex type: FxFeature

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determines the currency rate that the seller of the equity
      amounts will apply at each valuation date for converting the
      respective amounts into a currency that is different from the
      currency denomination of the underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and, optionally,
          fixing time) to be used for determining a currency conversion
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.29 Restructuring

1.29.1 Description:

1.29.2 Contents:

restructuringType (zero or one occurrence; of the type RestructuringType) Specifies the type of restructuring that is applicable.

multipleHolderObligation (zero or one occurrence; of the type Empty) In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation

multipleCreditEventNotices (zero or one occurrence; of the type Empty) Presence of this element indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.

1.29.3 Used by:

- Complex type: CreditEvents

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless multiple
          holder obligation is not specified restructurings are limited
          to multiple holder obligations. A multiple holder obligation
          means an obligation that is held by more than three holders
          that are not affiliates of each other and where at least two
          thirds of the holders must agree to the event that
          constitutes the restructuring credit event. ISDA 2003 Term:
          Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Presence of this element indicates that Section 3.9 of the
          2003 Credit Derivatives Definitions shall apply. Absence of
          this element indicates that Section 3.9 shall not apply.
          NOTE: Not allowed under ISDA Credit 1999.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.30 RestructuringType

1.30.1 Description:

1.30.2 Contents:

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

•

1.30.3 Used by:

- Complex type: Restructuring

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="RestructuringType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="restructuringScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.31 StrategyFeature

1.31.1 Description:

A type for definining equity option simple strategy features

1.31.2 Contents:

Either

strikeSpread (exactly one occurrence; of the type StrikeSpread)

Or

calendarSpread (exactly one occurrence; of the type CalendarSpread)

1.31.3 Used by:

- Complex type: EquityDerivativeBase

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for definining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
```

1.32 StrikeSpread

1.32.1 Description:

A type for defining a strike spread feature

1.32.2 Contents:

upperStrike (exactly one occurrence; of the type OptionStrike)

upperStrikeNumberOfOptions (exactly one occurrence; of the type xsd:decimal)

1.32.3 Used by:

- Complex type: StrategyFeature

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="OptionStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
```

1.33 Trigger

1.33.1 Description:

Trigger point at which feature is effective

1.33.2 Contents:

Either

level (exactly one occurrence; of the type xsd:decimal) The trigger level.

Or

levelPercentage (exactly one occurrence; of the type xsd:decimal) The trigger level percentage.

1.33.3 Used by:

- Complex type: TriggerEvent

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice between either an explicit representation of Credit
        Events, or Credit Events defined elsewhere in the document.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="creditEvents" type="CreditEvents"/>
    <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
  </xsd:choice>
</xsd:complexType>
```

1.34 TriggerEvent

1.34.1 Description:

Observation point for trigger

1.34.2 Contents:

schedule (zero or more occurrences; of the type AveragingSchedule) A Equity Derivative schedule.

triggerDates (zero or one occurrence; of the type DateList) The trigger Dates

trigger (exactly one occurrence; of the type Trigger) The trigger level.

featurePayment (zero or one occurrence; of the type FeaturePayment) The feature payment.

1.34.3 Used by:

- Complex type: Barrier
- Complex type: Knock

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trigger" type="Trigger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Groups

2.1 OptionBaseFeature.model

2.1.1 Description:

A model group containing Option Base Feature Elements

2.1.2 Contents:

fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

strategyFeature (zero or one occurrence; of the type StrategyFeature) A simple strategy feature

2.1.3 Used by:

- Complex type: OptionFeature

2.1.4 Figure:

2.1.5 Schema Fragment:

```
<xsd:group name="OptionBaseFeature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing Option Base Feature Elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A quanto or composite FX feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A simple strategy feature
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.2 OptionDenomination.model

2.2.1 Description:

A model group containing the option denomination components.

2.2.2 Contents:

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of units of underlyer per option comprised in the option transaction.

entitlementCurrency (zero or one occurrence; of the type Currency) TODO

numberOfOptions (zero or one occurrence; of the type PositiveDecimal) The number of options comprised in the option transaction.

2.2.3 Used by:

- Complex type: OptionBaseExtended

2.2.4 Figure:

2.2.5 Schema Fragment:

```
<xsd:group name="OptionDenomination.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing the option denomination components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="optionEntitlement" type="PositiveDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units of underlyer per option comprised in the
          option transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of options comprised in the option transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.3 OptionFeature.model

2.3.1 Description:

A model group containing Option Base Feature Elements

2.3.2 Contents:

asian (zero or one occurrence; of the type Asian) An option where and average price is taken on valuation.

barrier (zero or one occurrence; of the type Barrier) An option with a barrier feature.

knock (zero or one occurrence; of the type Knock) A knock feature.

passThrough (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

2.3.3 Used by:

- Complex type: OptionFeature

2.3.4 Figure:

2.3.5 Schema Fragment:

```
<xsd:group name="OptionFeature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing Option Base Feature Elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pass through payments from the underlyer, such as dividends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


2.4 OptionSettlement.model

2.4.1 Description:

A group which has Option Settlement elements

2.4.2 Contents:

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

Either

settlementAmount (exactly one occurrence; of the type Money) Settlement Amount

Or

settlementCurrency (exactly one occurrence; of the type Currency) Settlement Currency for use where the Settlement Amount cannot be known in advance

2.4.3 Used by:

- Complex type: DirectionalLegUnderlyer
- Complex type: OptionBaseExtended

2.4.4 Figure:

2.4.5 Schema Fragment:

```
<xsd:group name="OptionSettlement.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group which has Option Settlement elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:group ref="SettlementAmountOrCurrency.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-asset-4-4.xsd"/>
  <xsd:complexType name="Asian">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        As per ISDA 2002 Definitions
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Averaging DateTimes
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketDisruption" type="MarketDisruption">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The market disruption event as defined by ISDA 2002
          Definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The averaging period end date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequency" type="xsd:positiveInteger">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequencyType" type="FrequencyType">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency type.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="weekNumber" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule week number.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Day of the Week.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from beneath.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from above.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ClassifiedPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Classified Simple Payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Classification of this Payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Composite">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions to be applied for converting into a
            reference currency when the actual currency rate is not
            determined upfront.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the method according to which an amount or a date
                    is determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A date specified as some offset to another date (the anchor
                    date).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the methodology (reference source and,
                    optionally, fixing time) to be used for determining a
                    currency conversion rate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CreditEventNotice">
    <xsd:sequence>
        <xsd:element name="notifyingParty" type="NotifyingParty">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Pointer style references to a party identifier defined
                    elsewhere in the document. The notifying party is the party
                    that notifies the other party when a credit event has
                    occurred by means of a credit event notice. If more than
                    one party is referenced as being the notifying party then
                    either party may notify the other of a credit event
                    occurring. ISDA 2003 Term: Notifying Party
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Inclusion of this business center element implies that
                    Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit
                    Derivatives Definitions is replaced by the local time of
                    the city indicated by the businessCenter element value.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A specified condition to settlement. Publicly available
                    information means information that reasonably confirms any
                    of the facts relevant to determining that a credit event or
                    potential repudiation/moratorium, as applicable, has
                    occurred. The ISDA defined list (2003) is the market
                    standard and is considered comprehensive, and a minimum of
                    two differing public sources must have published the
                    relevant information, to declare a Credit Event. ISDA 2003
                    Term: Notice of Publicly Available Information Applicable
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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</xsd:complexType>
<xsd:complexType name="CreditEvents">
  <xsd:sequence>
    <xsd:element name="bankruptcy" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. The reference entity has been dissolved or
          has become insolvent. It also covers events that may be a
          precursor to insolvency such as instigation of bankruptcy
          or insolvency proceedings. Sovereign trades are not subject
          to Bankruptcy as "technically" a Sovereign cannot become
          bankrupt. ISDA 2003 Term: Bankruptcy
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPay" type="FailureToPay" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. This credit event triggers, after the
          expiration of any applicable grace period, if the reference
          entity fails to make due payments in an aggregate amount
          of not less than the payment requirement on one or more
          obligations (e.g. a missed coupon payment). ISDA 2003 Term:
          Failure to Pay
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected principal amount or the payment
          of an actual principal amount that is less than the
          expected principal amount. ISDA 2003 Term: Failure to Pay
          Principal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayInterest" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected interest amount or the payment of
          an actual interest amount that is less than the expected
          interest amount. ISDA 2003 Term: Failure to Pay Interest.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationDefault" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have become
          capable of being declared due and payable before they would
          otherwise have been due and payable as a result of, or on
          the basis of, the occurrence of a default, event of default
          or other similar condition or event other than failure to
          pay. ISDA 2003 Term: Obligation Default
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationAcceleration" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have been
          declared due and payable before they would otherwise have
          been due and payable as a result of, or on the basis of,
          the occurrence of a default, event of default or other
          similar condition or event other than failure to pay
          (preferred by the market over Obligation Default, because
          more definitive and encompasses the definition of
          Obligation Default - this is more favorable to the Seller).
          Subject to the default requirement amount. ISDA 2003 Term:
          Obligation Acceleration
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. The reference entity, or a governmental
          authority, either refuses to recognise or challenges the
          validity of one or more obligations of the reference
          entity, or imposes a moratorium thereby postponing payments

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        on one or more of the obligations of the reference entity.
        Subject to the default requirement amount. ISDA 2003 Term:
        Repudiation/Moratorium
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="restructuring" type="Restructuring" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. A restructuring is an event that materially
            impacts the reference entity's obligations, such as an
            interest rate reduction, principal reduction, deferral of
            interest or principal, change in priority ranking, or
            change in currency or composition of payment. ISDA 2003
            Term: Restructuring
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the rating of
            the reference obligation is downgraded to a distressed
            rating level. From a usage standpoint, this credit event is
            typically not applicable in case of RMBS trades.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maturityExtension" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the underlier
            fails to make principal payments as expected.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="writedown" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the underlier
            writes down its outstanding principal amount.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="defaultRequirement" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            In relation to certain credit events, serves as a threshold
            for Obligation Acceleration, Obligation Default,
            Repudiation/Moratorium and Restructuring. Market standard
            is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen
            trades). This is applied on an aggregate or total basis
            across all Obligations of the Reference Entity. Used to
            prevent technical/operational errors from triggering credit
            events. ISDA 2003 Term: Default Requirement
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A specified condition to settlement. An irrevocable written
            or verbal notice that describes a credit event that has
            occurred. The notice is sent from the notifying party
            (either the buyer or the seller) to the counterparty. It
            provides information relevant to determining that a credit
            event has occurred. This is typically accompanied by
            Publicly Available Information. ISDA 2003 Term: Credit
            Event Notice
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="CreditEventsReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to credit events.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexType>
<xsd:extension base="Reference">

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        <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CreditEvent" />
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FailureToPay">
    <xsd:sequence>
        <xsd:element name="gracePeriodExtension" type="GracePeriodExtension" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates whether or not a
                    grace period extension is applicable. ISDA 2003 Term: Grace
                    Period Extension Applicable
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentRequirement" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies a threshold for the failure to pay credit event.
                    Market standard is USD 1,000,000 (JPY 100,000,000 for
                    Japanese Yen trades) or its equivalent in the relevant
                    obligation currency. This is applied on an aggregate basis
                    across all Obligations of the Reference Entity. Intended to
                    prevent technical/operational errors from triggering credit
                    events. ISDA 2003 Term: Payment Requirement
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeaturePayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Payment made following trigger occurrence.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model" />
        <xsd:choice>
            <xsd:element name="levelPercentage" type="xsd:decimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The trigger level percentage.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="amount" type="NonNegativeDecimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The monetary quantity in currency units.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
        <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The feature payment time.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="currency" type="Currency" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The currency in which an amount is denominated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The feature payment date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FrequencyType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Frequency Type
        </xsd:documentation>
    </xsd:annotation>

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<xsd:simpleContent>
  <xsd:extension base="xsd:token">
    <xsd:attribute name="frequencyTypeScheme" type="xsd:anyURI"/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference currency of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="composite" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Composite" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent
            as being equal to the number of Options exercised or
            deemed exercised, multiplied by: (Settlement Price -
            Strike Price) / (Strike Price - Settlement Price) x
            Multiplier provided that if the above is equal to a
            negative amount the Option Cash Settlement Amount shall
            be deemed to be zero.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quanto" type="Quanto">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Quanto" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount, as determined
            by the Calculation Agent in accordance with the Section
            8.2 of the Equity Definitions
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="crossCurrency" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Cross-Currency" is specified as the Settlement Type
            in the relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent
            as being equal to the number of Options exercised or
            deemed exercised, multiplied by: (Settlement Price -
            Strike Price) / (Strike Price - Settlement Price) x
            Multiplier x one unit of the Reference Currency converted
            into an amount in the Settlement Currency using the rate
            of exchange of the Settlement Currency as quoted on the
            Reference Price Source on the Valuation Date, provided
            that if the above is equal to a negative amount the
            Option Cash Settlement Amount shall be deemed to be zero
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of calendar or business days after any due date
          that the reference entity has to fulfil its obligations
          before a failure to pay credit event is deemed to have
          occurred. ISDA 2003 Term: Grace Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Knock">
  <xsd:annotation>

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<xsd:documentation xml:lang="en">
  Knock In means option to exercise comes into existence. Knock
  Out means option to exercise goes out of existence
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The knock in.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The knock out.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MarketDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the handling of an averaging date market disruption for
      an equity derivative transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpm1
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyReference"/>
    <xsd:element name="sellerPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of options
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction. From a usage
              standpoint, put/call is the default option type, while
              payer/receiver indicator is used for options index
              credit default swaps, consistently with the industry
              practice. Straddle is used for the case of straddle
              strategy, that combine a call and a put with the same
              strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Base type for options starting with the 4-3 release, until we
      refactor the schema as part of the 5-0 release series
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBase">
      <xsd:sequence>
        <xsd:element name="premium" type="Premium" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium payable by the buyer to the seller
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element ref="exercise"/>
  <xsd:element name="exerciseProcedure" type="ExerciseProcedure">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A set of parameters defining procedures associated with
        the exercise.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="feature" type="OptionFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An Option feature such as quanto, asian, barrier, knock
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A choice between an explicit representation of the
        notional amount, or a reference to a notional amount
        defined elsewhere in this document
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="notionalReference" type="NotionalAmountReference"/>
    <xsd:element name="notionalAmount" type="Money"/>
  </xsd:choice>
  <xsd:group ref="OptionDenomination.model" minOccurs="0"/>
  <xsd:group ref="OptionSettlement.model"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="OptionBaseFeature.model"/>
    <xsd:group ref="OptionFeature.model"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionNumericStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an option as a numeric
      value without currency.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level at which the option has been struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="strikePercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level expressed as a percentage of the
            forward starting spot price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of
      a share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
    </xsd:documentation>
  </xsd:annotation>

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        value.
    </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="OptionNumericStrike">
        <xsd:sequence>
            <xsd:element name="currency" type="Currency" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The currency in which an amount is denominated.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PassThrough">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type which contains pass through payments.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    One to many pass through payment items.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThroughItem">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type to represent a single pass through payment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="underlyerReference" type="AssetReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the underlyer whose payments are being passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="passThroughPercentage" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Percentage of payments from the underlyer which are passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Premium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining a premium.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="SimplePayment">
            <xsd:sequence>
                <xsd:group ref="Premium.model" minOccurs="0"/>
                <xsd:group ref="PaymentDiscounting.model" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PubliclyAvailableInformation">
    <xsd:sequence>
        <xsd:element name="standardPublicSources" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates that ISDA defined
                    Standard Public Sources are applicable.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

```

```

</xsd:element>
<xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A public information source, e.g. a particular newspaper or
      electronic news service, that may publish relevant
      information used in the determination of whether or not a
      credit event has occurred. ISDA 2003 Term: Public Source
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The minimum number of the specified public information
      sources that must publish information that reasonably
      confirms that a credit event has occurred. The market
      convention is two. ISDA 2003 Term: Specified Number
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determines the currency rate that the seller of the equity
      amounts will apply at each valuation date for converting the
      respective amounts into a currency that is different from the
      currency denomination of the underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and,
          optionally, fixing time) to be used for determining a
          currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless
          multiple holder obligation is not specified restructurings
          are limited to multiple holder obligations. A multiple
          holder obligation means an obligation that is held by more
          than three holders that are not affiliates of each other
          and where at least two thirds of the holders must agree to
          the event that constitutes the restructuring credit event.
          ISDA 2003 Term: Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Presence of this element indicates that Section 3.9 of the
          2003 Credit Derivatives Definitions shall apply. Absence of
          this element indicates that Section 3.9 shall not apply.
          NOTE: Not allowed under ISDA Credit 1999.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RestructuringType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="restructuringScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="OptionStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between either an explicit representation of Credit Events, or Credit Events defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="creditEvents" type="CreditEvents"/>
    <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="trigger" type="Trigger">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The trigger level.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The feature payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:group name="OptionBaseFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
<xsd:sequence>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A quanto or composite FX feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A simple strategy feature
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
<xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An option where and average price is taken on valuation.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An option with a barrier feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A knock feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Pass through payments from the underlyer, such as
                dividends.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionDenomination.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

```

```

    A model group containing the option denomination components.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="optionEntitlement" type="PositiveDecimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of units of underlyer per option comprised in
        the option transaction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        TODO
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options comprised in the option transaction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionSettlement.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group which has Option Settlement elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:group ref="SettlementAmountOrCurrency.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Post-trade Processes Component Definitions

Version: 4.4

This Version:

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

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

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Table Of Contents

1	Global Complex Types	6
1.1	AffectedTransactions	7
1.1.1	Description:	7
1.1.2	Contents:	7
1.1.3	Used by:	7
1.1.4	Derived Types:	7
1.1.5	Figure:	7
1.1.6	Schema Fragment:	7
1.2	Novation	8
1.2.1	Description:	8
1.2.2	Contents:	8
1.2.3	Used by:	9
1.2.4	Derived Types:	9
1.2.5	Figure:	9
1.2.6	Schema Fragment:	9
1.3	NovationNotificationMessage	10
1.3.1	Description:	10
1.3.2	Contents:	10
1.3.3	Used by:	10
1.3.4	Derived Types:	10
1.3.5	Figure:	10
1.3.6	Schema Fragment:	10
1.4	NovationRequestMessage	11
1.4.1	Description:	11
1.4.2	Contents:	11
1.4.3	Used by:	11
1.4.4	Derived Types:	11
1.4.5	Figure:	11
1.4.6	Schema Fragment:	11
1.5	NovationResponseMessage	12
1.5.1	Description:	12
1.5.2	Contents:	12
1.5.3	Used by:	12
1.5.4	Derived Types:	12
1.5.5	Figure:	12
1.5.6	Schema Fragment:	12
1.6	PartialTerminationAmount	13
1.6.1	Description:	13
1.6.2	Contents:	13
1.6.3	Used by:	13
1.6.4	Derived Types:	13
1.6.5	Figure:	13
1.6.6	Schema Fragment:	13
1.7	Termination	14
1.7.1	Description:	14
1.7.2	Contents:	14
1.7.3	Used by:	14
1.7.4	Derived Types:	14
1.7.5	Figure:	14
1.7.6	Schema Fragment:	14
1.8	TradeAmendment	16
1.8.1	Description:	16
1.8.2	Contents:	16
1.8.3	Used by:	16
1.8.4	Derived Types:	16
1.8.5	Figure:	16
1.8.6	Schema Fragment:	16
2	Groups	17
2.1	NovationDetails.model	18
2.1.1	Description:	18

2.1.2	Contents:	18
2.1.3	Used by:	19
2.1.4	Figure:	19
2.1.5	Schema Fragment:	19
2.2	NovationMessage.model	23
2.2.1	Description:	23
2.2.2	Contents:	23
2.2.3	Used by:	23
2.2.4	Figure:	23
2.2.5	Schema Fragment:	23
2.3	TerminationDetails.model	24
2.3.1	Description:	24
2.3.2	Contents:	24
2.3.3	Used by:	24
2.3.4	Figure:	24
2.3.5	Schema Fragment:	24
3	Schema listing	25

1 Global Complex Types

1.1 AffectedTransactions

1.1.1 Description:

1.1.2 Contents:

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

1.1.3 Used by:

- Complex type: CreditEventNoticeDocument

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AffectedTransactions">  
  <xsd:group ref="TradeOrTradeReference.model" maxOccurs="unbounded" />  
</xsd:complexType>
```

1.2 Novation

1.2.1 Description:

An event type that records the occurrence of a novation

1.2.2 Contents:

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

- A type defining the basic structure of FpML business events; it is refined by its derived types.

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationTradeDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a trade. If this element is not specified, the novationTradeDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Transaction being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Transaction being novated.

remainingTrade (zero or one occurrence; of the type Trade) This element contains a description of the remaining portion of a partially novated trade.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the "new transaction" without requiring reference back to the "old transaction". In the case of interest rate products there are potentially 2 "first period start dates" to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that

is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

Either

contractualSupplement (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

Or

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

payment (zero or one occurrence; of the type Payment)

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="Novation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that records the occurrence of a novation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="NovationDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.3 NovationNotificationMessage

1.3.1 Description:

Abstract base class for all Novation Notification Messages.

1.3.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

novation (exactly one occurrence; of the type Novation)

party (one or more occurrences; of the type Party)

1.3.3 Used by:

- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationMatched
- Complex type: TradeNovated

1.3.4 Derived Types:

- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationMatched
- Complex type: TradeNovated

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="NovationNotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Notification Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="NovationMessage.model" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 NovationRequestMessage

1.4.1 Description:

Abstract base class for all Novation Request Messages.

1.4.2 Contents:

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

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

novation (exactly one occurrence; of the type Novation)

party (one or more occurrences; of the type Party)

1.4.3 Used by:

- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestNovationConfirmation

1.4.4 Derived Types:

- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestNovationConfirmation

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="NovationRequestMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Request Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:group ref="NovationMessage.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.5 NovationResponseMessage

1.5.1 Description:

Abstract base class for all Novation Response Messages.

1.5.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

1.5.3 Used by:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

1.5.4 Derived Types:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="NovationResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Response Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:sequence minOccurs="0">
          <xsd:group ref="NovationMessage.model"/>
        </xsd:sequence>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.6 PartialTerminationAmount

1.6.1 Description:

1.6.2 Contents:

1.6.3 Used by:

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="PartialTerminationAmount">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:sequence>
        <xsd:element name="decreaseInNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Notional
              decreases due to the Partial Termination transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Notional amount after the Partial
              Termination.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
    <xsd:sequence>
      <xsd:element name="decreaseInNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the fixed amount by which the Number of Options
            decreases due to the Partial Termination transaction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the Number of Options after the Partial
            Termination.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:sequence>
</xsd:complexType>
```

1.7 Termination

1.7.1 Description:

An event type that defines the content of a Termination transaction.

1.7.2 Contents:

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

- A type defining the basic structure of FpML business events; it is refined by its derived types.

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

terminationTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Termination transaction.

terminationEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Termination becomes effective.

Either

full (exactly one occurrence; of the type Empty) The use of the Full element indicates that this is a Full Termination.

Or

partial (exactly one occurrence; of the type PartialTerminationAmount) The use of the Partial element indicates that this is a Partial Termination.

payment (zero or one occurrence; of the type Payment) A payment for the right to terminate the trade.

1.7.3 Used by:

- Complex type: RequestTerminationConfirmation
- Complex type: TerminationConfirmed
- Complex type: TradeTerminationRequest
- Complex type: TradeTerminationResponse

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="Termination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of a Termination
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="TerminationDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to terminate the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.8 TradeAmendment

1.8.1 Description:

A type describing the original trade and the amended trade.

1.8.2 Contents:

Either

originalTrade (exactly one occurrence; of the type Trade) The entire original trade details.

Or

originalTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier) The trade id of the original trade details.

amendedTrade (exactly one occurrence; of the type Trade) The representation of the amended trade.

1.8.3 Used by:

- Complex type: AllocationAmended

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="TradeAmendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the original trade and the amended trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalTrade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The entire original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="originalTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbound">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade id of the original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="amendedTrade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The representation of the amended trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Groups

2.1 NovationDetails.model

2.1.1 Description:

2.1.2 Contents:

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationTradeDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a trade. If this element is not specified, the novationTradeDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Transaction being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Transaction being novated.

remainingTrade (zero or one occurrence; of the type Trade) This element contains a description of the remaining portion of a partially novated trade.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the "new transaction" without requiring reference back to the "old transaction". In the case of interest rate products there are potentially 2 "first period start dates" to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

Either

contractualSupplement (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

Or

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

2.1.3 Used by:

- Complex type: Novation

2.1.4 Figure:

2.1.5 Schema Fragment:

```
<xsd:group name="NovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new transaction between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newTransaction" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new transaction between the transferee and
              the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
    <xsd:choice>
      <xsd:element name="oldTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the original trade between the
            transferor and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="oldTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the original trade between the transferor and
            the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the new transaction between
            the transferee and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="newTransaction" type="Trade">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Indicates the new transaction between the transferee
        and the remaining party.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:choice>
<xsd:element name="transferor" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the party
      referenced is the Transferor (outgoing party) in the
      novation. The Transferor means a party which transfers by
      novation to a Transferee all of its rights, liabilities,
      duties and obligations with respect to a Remaining Party. In
      a four-way novation the party referenced is Transferor 1
      which transfers by novation to Transferee 1 all of its
      rights, liabilities, duties and obligations with respect to
      Transferor 2. ISDA 2004 Novation Term: Transferor (three-way
      novation) or Transferor 1 (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="transferee" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the party
      referenced is the Transferee (incoming party) in the
      novation. Transferee means a party which accepts by way of
      novation all rights, liabilities, duties and obligations of a
      Transferor with respect to a Remaining Party. In a four-way
      novation the party referenced is Transferee 1 which accepts
      by way of novation the rights, liabilities, duties and
      obligations of Transferor 1. ISDA 2004 Novation Term:
      Transferee (three-way novation) or Transferee 1 (four-way
      novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="remainingParty" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the party
      referenced is the Remaining Party in the novation. Remaining
      Party means a party which consents to a Transferor's transfer
      by novation and the acceptance thereof by the Transferee of
      all of the Transferor's rights, liabilities, duties and
      obligations with respect to such Remaining Party under and
      with respect of the Novated Amount of a transaction. In a
      four-way novation the party referenced is Transferor 2 per
      the ISDA definition and acts in the role of a Transferor.
      Transferor 2 transfers by novation to Transferee 2 all of its
      rights, liabilities, duties and obligations with respect to
      Transferor 1. ISDA 2004 Novation Term: Remaining Party
      (three-way novation) or Transferor 2 (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. This element is not applicable in
      a three-way novation and should be omitted. In a four-way
      novation the party referenced is Transferee 2. Transferee 2
      means a party which accepts by way of novation the rights,
      liabilities, duties and obligations of Transferor 2. ISDA
      2004 Novation Term: Transferee 2 (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="novationDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

```

```

        Specifies the date that one party's legal obligations with
        regard to a trade are transferred to another party. It
        corresponds to the Novation Date section of the 2004 ISDA
        Novation Definitions, section 1.16.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="novationTradeDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the date the parties agree to assign or novate a
            trade. If this element is not specified, the
            novationTradeDate will be deemed to be the novationDate. It
            corresponds to the Novation Trade Date section of the 2004
            ISDA Novation Definitions, section 1.17.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:element name="novatedAmount" type="Money">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The amount which represents the portion of the Old
                Transaction being novated.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The number of options which represent the portion of the
                Old Transaction being novated.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="remainingTrade" type="Trade" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element contains a description of the remaining portion
            of a partially novated trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element corresponds to the applicability of the Full
            First Calculation Period as defined in the 2004 ISDA Novation
            Definitions, section 1.20.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element that is used to be able to make sense of the "new
            transaction" without requiring reference back to the "old
            transaction". In the case of interest rate products there are
            potentially 2 "first period start dates" to reference - one
            with respect to each party to the new transaction. For Credit
            Default Swaps there is just the one with respect to the party
            that is the fixed rate payer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element corresponds to the non-Reliance section in the
            2004 ISDA Novation Definitions, section 2.1 (c) (i). The
            element appears in the instance document when non-Reliance is
            applicable.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This element should be specified if one or more of either a
            Credit Event Notice, Notice of Publicly Available
            Information, Notice of Physical Settlement or Notice of
            Intended Physical Settlement, as applicable, has been

```

delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The definitions (such as those published by ISDA) that will
      define the terms of the novation transaction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        DEPRECATED - This element will be removed in the next major
        version of FpML. The element contractualTermsSupplement
        should be used instead. Definition: A contractual
        supplement (such as those published by ISDA) that will
        apply to the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A contractual supplement (such as those published by ISDA)
        that will apply to the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:group>
```

2.2 NovationMessage.model

2.2.1 Description:

2.2.2 Contents:

novation (exactly one occurrence; of the type Novation)

party (one or more occurrences; of the type Party)

2.2.3 Used by:

- Complex type: NovationNotificationMessage
- Complex type: NovationRequestMessage
- Complex type: NovationResponseMessage

2.2.4 Figure:

2.2.5 Schema Fragment:

```
<xsd:group name="NovationMessage.model">
  <xsd:sequence>
    <xsd:element name="novation" type="Novation"/>
    <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

2.3 TerminationDetails.model

2.3.1 Description:

2.3.2 Contents:

terminationTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Termination transaction.

terminationEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Termination becomes effective.

Either

full (exactly one occurrence; of the type Empty) The use of the Full element indicates that this is a Full Termination.

Or

partial (exactly one occurrence; of the type PartialTerminationAmount) The use of the Partial element indicates that this is a Partial Termination.

2.3.3 Used by:

- Complex type: Termination

2.3.4 Figure:

2.3.5 Schema Fragment:

```
<xsd:group name="TerminationDetails.model">
  <xsd:sequence>
    <xsd:element name="terminationTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Termination
          transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="terminationEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Termination becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="full" type="Empty">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The use of the Full element indicates that this is a Full
            Termination.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partial" type="PartialTerminationAmount">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The use of the Partial element indicates that this is a
            Partial Termination.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-msg-4-4.xsd"/>
  <xsd:complexType name="AffectedTransactions">
    <xsd:group ref="TradeOrTradeReference.model" maxOccurs="unbounded"/>
  </xsd:complexType>
  <xsd:complexType name="Novation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An event type that records the occurrence of a novation
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Event">
        <xsd:sequence>
          <xsd:group ref="NovationDetails.model"/>
          <xsd:element name="payment" type="Payment" minOccurs="0"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationNotificationMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Notification Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:group ref="NovationMessage.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationRequestMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Request Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:group ref="NovationMessage.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationResponseMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Response Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="ResponseMessage">
        <xsd:sequence>
          <xsd:sequence minOccurs="0">
            <xsd:group ref="NovationMessage.model"/>
          </xsd:sequence>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PartialTerminationAmount">
    <xsd:sequence>
      <xsd:choice minOccurs="0">
        <xsd:sequence>
          <xsd:element name="decreaseInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional
                decreases due to the Partial Termination transaction.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
```



```

        Specifies the Notional amount after the Partial
        Termination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:sequence>
  <xsd:element name="decreaseInNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the fixed amount by which the Number of
        Options decreases due to the Partial Termination
        transaction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the Number of Options after the Partial
        Termination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Termination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of a Termination
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="TerminationDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to terminate the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAmendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the original trade and the amended trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalTrade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The entire original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="originalTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbo
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade id of the original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="amendedTrade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The representation of the amended trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

<xsd:group name="NovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new transaction between
              the transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newTransaction" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new transaction between the transferee
              and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
    <xsd:choice>
      <xsd:element name="oldTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the original trade between
            the transferor and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="oldTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the original trade between the transferor
            and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the new transaction between
            the transferee and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="newTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the new transaction between the transferee
            and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:choice>
<xsd:element name="transferor" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the
      party referenced is the Transferor (outgoing party) in the
      novation. The Transferor means a party which transfers by
      novation to a Transferee all of its rights, liabilities,
      duties and obligations with respect to a Remaining Party.
      In a four-way novation the party referenced is Transferor 1
      which transfers by novation to Transferee 1 all of its
      rights, liabilities, duties and obligations with respect to
      Transferor 2. ISDA 2004 Novation Term: Transferor
      (three-way novation) or Transferor 1 (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="transferee" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the
      party referenced is the Transferee (incoming party) in the
    
```

```

novation. Transferee means a party which accepts by way of
novation all rights, liabilities, duties and obligations of
a Transferor with respect to a Remaining Party. In a
four-way novation the party referenced is Transferee 1
which accepts by way of novation the rights, liabilities,
duties and obligations of Transferor 1. ISDA 2004 Novation
Term: Transferee (three-way novation) or Transferee 1
(four-way novation).
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="remainingParty" type="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. In a three-way novation the
      party referenced is the Remaining Party in the novation.
      Remaining Party means a party which consents to a
      Transferor's transfer by novation and the acceptance
      thereof by the Transferee of all of the Transferor's
      rights, liabilities, duties and obligations with respect to
      such Remaining Party under and with respect of the Novated
      Amount of a transaction. In a four-way novation the party
      referenced is Transferor 2 per the ISDA definition and acts
      in the role of a Transferor. Transferor 2 transfers by
      novation to Transferee 2 all of its rights, liabilities,
      duties and obligations with respect to Transferor 1. ISDA
      2004 Novation Term: Remaining Party (three-way novation) or
      Transferor 2 (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a party identifier defined
      elsewhere in the document. This element is not applicable
      in a three-way novation and should be omitted. In a
      four-way novation the party referenced is Transferee 2.
      Transferee 2 means a party which accepts by way of novation
      the rights, liabilities, duties and obligations of
      Transferor 2. ISDA 2004 Novation Term: Transferee 2
      (four-way novation).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="novationDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date that one party's legal obligations with
      regard to a trade are transferred to another party. It
      corresponds to the Novation Date section of the 2004 ISDA
      Novation Definitions, section 1.16.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="novationTradeDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      trade. If this element is not specified, the
      novationTradeDate will be deemed to be the novationDate. It
      corresponds to the Novation Trade Date section of the 2004
      ISDA Novation Definitions, section 1.17.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old
        Transaction being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Transaction being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```

    </xsd:element>
</xsd:choice>
<xsd:element name="remainingTrade" type="Trade" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element contains a description of the remaining
      portion of a partially novated trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the applicability of the Full
      First Calculation Period as defined in the 2004 ISDA
      Novation Definitions, section 1.20.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element that is used to be able to make sense of the "new
      transaction" without requiring reference back to the "old
      transaction". In the case of interest rate products there
      are potentially 2 "first period start dates" to reference -
      one with respect to each party to the new transaction. For
      Credit Default Swaps there is just the one with respect to
      the party that is the fixed rate payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the non-Reliance section in the
      2004 ISDA Novation Definitions, section 2.1 (c) (i). The
      element appears in the instance document when non-Reliance
      is applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element should be specified if one or more of either a
      Credit Event Notice, Notice of Publicly Available
      Information, Notice of Physical Settlement or Notice of
      Intended Physical Settlement, as applicable, has been
      delivered by or to the Transferor or the Remaining Party.
      The type of notice or notices that have been delivered
      should be indicated by setting the relevant boolean element
      value(s) to true. The absence of the element means that no
      Credit Event Notice, Notice of Publicly Available
      Information, Notice of Physical Settlement or Notice of
      Intended Physical Settlement, as applicable, has been
      delivered by or to the Transferor or the Remaining Party.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The definitions (such as those published by ISDA) that will
      define the terms of the novation transaction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        DEPRECATED - This element will be removed in the next
        major version of FpML. The element
        contractualTermsSupplement should be used instead.
        Definition: A contractual supplement (such as those
        published by ISDA) that will apply to the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">

```

```

        A contractual supplement (such as those published by
        ISDA) that will apply to the trade.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:group>
<xsd:group name="NovationMessage.model">
    <xsd:sequence>
        <xsd:element name="novation" type="Novation"/>
        <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:group>
<xsd:group name="TerminationDetails.model">
    <xsd:sequence>
        <xsd:element name="terminationTradeDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the the parties enter into the
                    Termination transaction.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationEffectiveDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the Termination becomes effective.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:choice>
            <xsd:element name="full" type="Empty">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The use of the Full element indicates that this is a Full
                        Termination.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="partial" type="PartialTerminationAmount">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The use of the Partial element indicates that this is a
                        Partial Termination.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

```



Financial products Markup Language

FpML - Reporting Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

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

Document built

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Table Of Contents

1	Global Complex Types	6
1.1	PortfolioValuationItem	7
1.1.1	Description:	7
1.1.2	Contents:	7
1.1.3	Used by:	7
1.1.4	Derived Types:	7
1.1.5	Figure:	7
1.1.6	Schema Fragment:	7
1.2	PositionReport	8
1.2.1	Description:	8
1.2.2	Contents:	8
1.2.3	Used by:	8
1.2.4	Derived Types:	8
1.2.5	Figure:	8
1.2.6	Schema Fragment:	8
1.3	RequestedPositions	10
1.3.1	Description:	10
1.3.2	Contents:	10
1.3.3	Used by:	10
1.3.4	Derived Types:	10
1.3.5	Figure:	10
1.3.6	Schema Fragment:	10
1.4	RequestPositionReport	11
1.4.1	Description:	11
1.4.2	Contents:	11
1.4.3	Used by:	11
1.4.4	Derived Types:	11
1.4.5	Figure:	11
1.4.6	Schema Fragment:	11
1.5	RequestValuationReport	13
1.5.1	Description:	13
1.5.2	Contents:	13
1.5.3	Used by:	13
1.5.4	Derived Types:	13
1.5.5	Figure:	13
1.5.6	Schema Fragment:	13
1.6	TradeValuationItem	14
1.6.1	Description:	14
1.6.2	Contents:	14
1.6.3	Used by:	14
1.6.4	Derived Types:	14
1.6.5	Figure:	14
1.6.6	Schema Fragment:	14
1.7	ValuationReport	15
1.7.1	Description:	15
1.7.2	Contents:	15
1.7.3	Used by:	15
1.7.4	Derived Types:	15
1.7.5	Figure:	15
1.7.6	Schema Fragment:	15
2	Global Elements	16
2.1	portfolio	17
2.1.1	Description:	17
2.1.2	Contents:	17
2.1.3	Used by:	17
2.1.4	Substituted by:	17
2.1.5	Figure:	17
2.1.6	Schema Fragment:	17
2.2	queryPortfolio	18
2.2.1	Description:	18

2.2.2	Contents:	18
2.2.3	Used by:	18
2.2.4	Substituted by:	18
2.2.5	Figure:	18
2.2.6	Schema Fragment:	18
3	Schema listing	19

1 Global Complex Types

1.1 PortfolioValuationItem

1.1.1 Description:

A type used in valuation enquiry messages which relates a portfolio to its trades and current value.

1.1.2 Contents:

portfolio (exactly one occurrence; of the type Portfolio) Global portfolio element used as a basis for a substitution group.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) Zero or more trade valuation items.

valuationSet (zero or one occurrence; of the type ValuationSet)

1.1.3 Used by:

- Complex type: RequestValuationReport
- Complex type: ValuationReport

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="PortfolioValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in valuation enquiry messages which relates a
      portfolio to its trades and current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="portfolio">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Portfolio identifier
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Zero or more trade valuation items.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="valuationSet" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The portfolio valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 PositionReport

1.2.1 Description:

A type defining the content model for a message allowing one party to send a report consisting of positions.

1.2.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

asOfDate (zero or one occurrence; of the type IdentifiedDate) The date for which this document reports positions and valuations.

dataSetName (zero or one occurrence; of the type xsd:string) The name of the data set (portfolio, product type, etc.) that this report corresponds to. Used to help document the contents of the report.

quotationCharacteristics (zero or one occurrence; of the type QuotationCharacteristics) The default quotation characteristics for this document (e.g. currency, location). Currency must be specified; other fields may be specified.

position (one or more occurrences; of the type Position) The positions included in the position report.

party (one or more occurrences; of the type Party) The parties whose trades are included included in this position report.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="PositionReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party to send a report consisting of positions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="asOfDate" type="IdentifiedDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date for which this document reports positions and
              valuations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dataSetName" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The name of the data set (portfolio, product type, etc.)
              that this report corresponds to. Used to help document
              the contents of the report.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The default quotation characteristics for this document
              (e.g. currency, location). Currency must be specified;
              other fields may be specified.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="position" type="Position" maxOccurs="unbounded">
          <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
            The positions included in the position report.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties whose trades are included included in this
            position report.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.3 RequestedPositions

1.3.1 Description:

A definition of the positions that are requested.

1.3.2 Contents:

Either

queryPortfolio (exactly one occurrence; of the type QueryPortfolio) The desired query portfolio.

1.3.3 Used by:

- Complex type: RequestPortfolio
- Complex type: RequestPositionReport

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="RequestedPositions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A definition of the positions that are requested.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="queryPortfolio" type="QueryPortfolio">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The desired query portfolio.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="PositionIdAndVersion.model"/>
  </xsd:choice>
</xsd:complexType>
```

1.4 RequestPositionReport

1.4.1 Description:

A type defining the content model for a message requesting a position report .

1.4.2 Contents:

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

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

asOfDate (zero or one occurrence; with locally defined content) The date for which this request desires positions and valuations.

Either

dataSetName (exactly one occurrence; of the type xsd:normalizedString) The name of the data set (portfolio, product type, etc.) that this request corresponds to. Describes the desired report.

Or

requestedPositions (exactly one occurrence; of the type RequestedPositions) The name of the data set (portfolio, product type, etc.) that this request corresponds to. Describes the desired report.

party (zero or more occurrences; of the type Party)

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="RequestPositionReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting a
      position report .
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="asOfDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date for which this request desires positions and
              valuations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice>
          <xsd:element name="dataSetName" type="xsd:normalizedString">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The name of the data set (portfolio, product type,
                etc.) that this request corresponds to. Describes the
                desired report.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="requestedPositions" type="RequestedPositions">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The name of the data set (portfolio, product type,
                etc.) that this request corresponds to. Describes the
                desired report.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.5 RequestValuationReport

1.5.1 Description:

A type defining the content model for a message allowing one party a report containing valuations of one or many existing trades.

1.5.2 Contents:

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

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

party (one or more occurrences; of the type Party)

market (zero or one occurrence; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

portfolioValuationItem (zero or more occurrences; of the type PortfolioValuationItem) An instance of a unique portfolio valuation.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) An instance of a unique trade valuation.

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="RequestValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party a report containing valuations of one or many existing
      trades.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.6 TradeValuationItem

1.6.1 Description:

A type used in trade valuation enquiry messages which relates a trade identifier to its current value.

1.6.2 Contents:

Either

partyTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier) One or more trade identifiers needed to uniquely identify a trade.

Or

trade (exactly one occurrence; of the type Trade) Fully-described trades whose values are reported.

valuationSet (exactly one occurrence; of the type ValuationSet)

1.6.3 Used by:

- Complex type: PortfolioValuationItem
- Complex type: RequestValuationReport
- Complex type: ValuationReport

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="TradeValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade valuation enquiry messages which relates a
      trade identifier to its current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            One or more trade identifiers needed to uniquely identify a
            trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="trade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Fully-described trades whose values are reported.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element ref="valuationSet">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.7 ValuationReport

1.7.1 Description:

A type defining the content model for a message normally generated in response to a RequestValuationReport request.

1.7.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

party (one or more occurrences; of the type Party)

market (zero or one occurrence; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

portfolioValuationItem (zero or more occurrences; of the type PortfolioValuationItem) An instance of a unique portfolio valuation.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) A collection of data values describing the state of the given trade.

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="ValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestValuationReport request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 portfolio

2.1.1 Description:

Global portfolio element used as a basis for a substitution group.

2.1.2 Contents:

Element portfolio is defined by the complex type Portfolio

2.1.3 Used by:

- Complex type: PortfolioValuationItem

2.1.4 Substituted by:

- Element: queryPortfolio

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="portfolio" type="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global portfolio element used as a basis for a substitution
      group.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 queryPortfolio

2.2.1 Description:

Global element used to substitute for "portfolio".

2.2.2 Contents:

Element queryPortfolio is defined by the complex type QueryPortfolio

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="queryPortfolio" type="QueryPortfolio" substitutionGroup="portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global element used to substitute for "portfolio".
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-msg-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-valuation-4-4.xsd"/>
  <xsd:complexType name="RequestPositionReport">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting a
        position report.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="asOfDate" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The date for which this request desires positions and
                valuations.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:choice>
            <xsd:element name="dataSetName" type="xsd:normalizedString">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The name of the data set (portfolio, product type,
                  etc.) that this request corresponds to. Describes the
                  desired report.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="requestedPositions" type="RequestedPositions">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The name of the data set (portfolio, product type,
                  etc.) that this request corresponds to. Describes the
                  desired report.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:choice>
          <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PortfolioValuationItem">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type used in valuation enquiry messages which relates a
        portfolio to its trades and current value.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element ref="portfolio">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Portfolio identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Zero or more trade valuation items.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element ref="valuationSet" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The portfolio valuation.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="PositionReport">
    <xsd:annotation>
```



```

<xsd:documentation xml:lang="en">
  A type defining the content model for a message allowing one
  party to send a report consisting of positions.
</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="NotificationMessage">
    <xsd:sequence>
      <xsd:element name="asOfDate" type="IdentifiedDate" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date for which this document reports positions and
            valuations.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dataSetName" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the data set (portfolio, product type,
            etc.) that this report corresponds to. Used to help
            document the contents of the report.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The default quotation characteristics for this document
            (e.g. currency, location). Currency must be specified;
            other fields may be specified.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="position" type="Position" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The positions included in the position report.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="party" type="Party" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties whose trades are included included in this
            position report.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestedPositions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A definition of the positions that are requested.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="queryPortfolio" type="QueryPortfolio">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The desired query portfolio.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="PositionIdAndVersion.model"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="RequestValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party a report containing valuations of one or many existing
      trades.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

    <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique portfolio valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique trade valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade valuation enquiry messages which relates a
      trade identifier to its current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            One or more trade identifiers needed to uniquely identify
            a trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="trade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Fully-described trades whose values are reported.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element ref="valuationSet">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestValuationReport request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

```
<xsd:element name="portfolio" type="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global portfolio element used as a basis for a substitution
      group.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="queryPortfolio" type="QueryPortfolio" substitutionGroup="portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global element used to substitute for "portfolio".
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>
```



Financial products Markup Language

FpML - Return Swaps Component Definitions

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This Version:

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

Latest Version:

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

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<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

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

Document built

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Table Of Contents

1	Global Complex Types	5
1.1	DeprecatedEquityLeg	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	DeprecatedEquityLegValuation	9
1.2.1	Description:	9
1.2.2	Contents:	9
1.2.3	Used by:	9
1.2.4	Derived Types:	9
1.2.5	Figure:	9
1.2.6	Schema Fragment:	9
1.3	DeprecatedEquityLegValuationPrice	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	DeprecatedEquityPaymentDates	12
1.4.1	Description:	12
1.4.2	Contents:	12
1.4.3	Used by:	12
1.4.4	Derived Types:	12
1.4.5	Figure:	12
1.4.6	Schema Fragment:	12
1.5	EquitySwapTransactionSupplement	13
1.5.1	Description:	13
1.5.2	Contents:	13
1.5.3	Used by:	13
1.5.4	Derived Types:	13
1.5.5	Figure:	13
1.5.6	Schema Fragment:	13
2	Global Elements	15
2.1	equityLeg	16
2.1.1	Description:	16
2.1.2	Contents:	16
2.1.3	Used by:	16
2.1.4	Substituted by:	16
2.1.5	Figure:	16
2.1.6	Schema Fragment:	16
2.2	equitySwap	17
2.2.1	Description:	17
2.2.2	Contents:	17
2.2.3	Used by:	17
2.2.4	Substituted by:	17
2.2.5	Figure:	17
2.2.6	Schema Fragment:	17
2.3	equitySwapTransactionSupplement	18
2.3.1	Description:	18
2.3.2	Contents:	18
2.3.3	Used by:	18
2.3.4	Substituted by:	18
2.3.5	Figure:	18
2.3.6	Schema Fragment:	18
3	Schema listing	19

1 Global Complex Types

1.1 DeprecatedEquityLeg

1.1.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity leg of a return type swap.

1.1.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

effectiveDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of the equity leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.

terminationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of the equity leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlying component of the return type swap, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

valuation (exactly one occurrence; of the type DeprecatedEquityLegValuation) Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the equity underlyer.

notional (exactly one occurrence; of the type ReturnSwapNotional) Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

equityAmount (exactly one occurrence; of the type ReturnSwapAmount) Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

return (exactly one occurrence; of the type Return) Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the equity amounts.

notionalAdjustments (exactly one occurrence; of the type NotionalAdjustmentEnum) Specifies the conditions that govern the adjustment to the number of units of the equity swap.

fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

1.1.3 Used by:

- Element: equityLeg

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLeg" fpml-annotation:deprecated="true" fpml-annotation:
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the equity leg of a return
      type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

```

        Specifies the effective date of the equity leg of the
        swap. When defined in relation to a date specified
        somewhere else in the document (through the relativeDate
        component), this element will typically point to the
        effective date of the other leg of the swap.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the termination date of the equity leg of the
            swap. When defined in relation to a date specified
            somewhere else in the document (through the relativeDate
            component), this element will typically point to the
            termination date of the other leg of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="underlyer" type="Underlyer">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the underlying component of the return type
            swap, which can be either one or many and consists in
            either equity, index or convertible bond component, or a
            combination of these.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="valuation" type="DeprecatedEquityLegValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the terms of the initial price of the return
            type swap and of the subsequent valuations of the equity
            underlyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notional" type="ReturnSwapNotional">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the notional of a return type swap. When used
            in the equity leg, the definition will typically combine
            the actual amount (using the notional component defined
            by the FpML industry group) and the determination method.
            When used in the interest leg, the definition will
            typically point to the definition of the equity leg.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityAmount" type="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Equity Payment Date, the
            amount to which the Equity Payment Date relates. Unless
            otherwise specified, this term has the meaning defined in
            the ISDA 2002 Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="return" type="Return">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions under which dividend affecting
            the underlyer will be paid to the receiver of the equity
            amounts.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions that govern the adjustment to
            the number of units of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quanto or composite FX feature.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>

```

```
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 DeprecatedEquityLegValuation

1.2.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the initial and final valuation of the equity underlyer.

1.2.2 Contents:

initialPrice (exactly one occurrence; of the type `DeprecatedEquityLegValuationPrice`) Specifies the initial reference price of the equity underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

equityNotionalReset (exactly one occurrence; of the type `xsd:boolean`) The term "Equity Notional Reset" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions. The reference to the ISDA definition is either "Applicable" or "Inapplicable".

valuationPriceInterim (zero or one occurrence; of the type `DeprecatedEquityLegValuationPrice`) Specifies the interim valuation price of the equity underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

valuationPriceFinal (exactly one occurrence; of the type `DeprecatedEquityLegValuationPrice`) Specifies the final valuation price of the equity underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

equityPaymentDates (exactly one occurrence; of the type `DeprecatedEquityPaymentDates`) Specifies the equity payment dates of the swap.

1.2.3 Used by:

- Complex type: `DeprecatedEquityLeg`

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLegValuation" fpml-annotation:deprecated="true" fpml-ann
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the initial and final
      valuation of the equity underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialPrice" type="DeprecatedEquityLegValuationPrice">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the initial reference price of the equity
          underlyer. This price can be expressed either as an actual
          amount/currency, as a determination method, or by reference
          to another value specified in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityNotionalReset" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The term "Equity Notional Reset" is assumed to have the
          meaning as defined in the ISDA 2002 Equity Derivatives
          Definitions. The reference to the ISDA definition is either
          "Applicable" or "Inapplicable".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice" minOccur
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the interim valuation price of the equity
          underlyer. This price can be expressed either as an actual
          amount/currency, as a determination method, or by reference
```

```

        to another value specified in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the final valuation price of the equity underlyer.
            This price can be expressed either as an actual
            amount/currency, as a determination method, or by reference
            to another value specified in the swap document.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the equity payment dates of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.3 DeprecatedEquityLegValuationPrice

1.3.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version.

1.3.2 Contents:

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

- A type describing the strike price.

equityValuation (zero or one occurrence; of the type EquityValuation)

1.3.3 Used by:

- Complex type: DeprecatedEquityLegValuation

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLegValuationPrice" fpml-annotation:deprecated="true" fpr
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Price">
      <xsd:sequence>
        <xsd:element name="equityValuation" type="EquityValuation" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 DeprecatedEquityPaymentDates

1.4.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity payment dates of the swap.

1.4.2 Contents:

equityPaymentDatesInterim (zero or one occurrence; of the type AdjustableOrRelativeDates) Specifies the interim payment dates of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically refer to the valuation dates and add a lag corresponding to the settlement cycle of the underlying.

equityPaymentDateFinal (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically refer to the final valuation date and add a lag corresponding to the settlement cycle of the underlying.

1.4.3 Used by:

- Complex type: DeprecatedEquityLegValuation

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityPaymentDates" fpml-annotation:deprecated="true" fpml-annotation:status="DEPRECATED">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the equity payment dates of
      the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="equityPaymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the interim payment dates of the swap. When defined
          in relation to a date specified somewhere else in the
          document (through the relativeDates component), this element
          will typically refer to the valuation dates and add a lag
          corresponding to the settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the final payment date of the swap. When defined in
          relation to a date specified somewhere else in the document
          (through the relativeDate component), this element will
          typically refer to the final valuation date and add a lag
          corresponding to the settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.5 EquitySwapTransactionSupplement

1.5.1 Description:

A type for defining Equity Swap Transaction Supplement

1.5.2 Contents:

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

- A type describing the components that are common for return type swaps, including short and long form equity swaps representations.

mutualEarlyTermination (zero or one occurrence; of the type xsd:boolean) Used for specifying whether the Mutual Early Termination Right that is detailed in the Master Confirmation will apply.

multipleExchangeIndexAnnexFallback (zero or one occurrence; of the type xsd:boolean) Used for specifying whether additional annex terms for trades with underlyers that are listed on multiple exchanges, as defined in the European Master Confirmation, will apply.

localJurisdiction (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.

1.5.3 Used by:

- Element: equitySwapTransactionSupplement

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="EquitySwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Swap Transaction Supplement
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="mutualEarlyTermination" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used for specifying whether the Mutual Early Termination
              Right that is detailed in the Master Confirmation will
              apply.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used for specifying whether additional annex terms for
              trades with underlyers that are listed on multiple
              exchanges, as defined in the European Master
              Confirmation, will apply.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master
              Confirmation, which is used to determine local taxes,
              which shall mean taxes, duties, and similar charges
              imposed by the taxing authority of the Local Jurisdiction
              If this element is not present Local Jurisdiction is Not
              Applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 equityLeg

2.1.1 Description:

This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnLeg element to represent long form equity swaps, total return swaps. The equity amounts of the equity swap

2.1.2 Contents:

Element equityLeg is defined by the complex type DeprecatedEquityLeg

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fpm1
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnLeg element to
      represent long form equity swaps, total return swaps. The equity
      amounts of the equity swap
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 equitySwap

2.2.1 Description:

This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnSwap element to represent long form equity swaps, total return swaps, and variance swaps.

2.2.2 Contents:

Element equitySwap is defined by the complex type ReturnSwap

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="equitySwap" type="ReturnSwap" substitutionGroup="product" fpml-annotation:de
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnSwap element to
      represent long form equity swaps, total return swaps, and
      variance swaps.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equitySwapTransactionSupplement

2.3.1 Description:

Specifies the structure of the equity swap transaction supplement

2.3.2 Contents:

Element equitySwapTransactionSupplement is defined by the complex type EquitySwapTransactionSupplement

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="equitySwapTransactionSupplement" type="EquitySwapTransactionSupplement" substitutionGroup="base" />
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the equity swap transaction supplement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-5" >
  <xsd:include schemaLocation="fpml-ird-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:complexType name="DeprecatedEquityLeg" fpml-annotation:deprecated="true" fpml-annotation:isDeprecated="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This type has been DEPRECATED. It will be removed in the next
        FpML major version. A type describing the equity leg of a
        return type swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="ReturnSwapLeg">
        <xsd:sequence>
          <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the effective date of the equity leg of the
                swap. When defined in relation to a date specified
                somewhere else in the document (through the
                relativeDate component), this element will typically
                point to the effective date of the other leg of the
                swap.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the termination date of the equity leg of the
                swap. When defined in relation to a date specified
                somewhere else in the document (through the
                relativeDate component), this element will typically
                point to the termination date of the other leg of the
                swap.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="underlyer" type="Underlyer">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the underlying component of the return type
                swap, which can be either one or many and consists in
                either equity, index or convertible bond component, or
                a combination of these.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="valuation" type="DeprecatedEquityLegValuation">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the terms of the initial price of the return
                type swap and of the subsequent valuations of the
                equity underlyer.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="notional" type="ReturnSwapNotional">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the notional of a return type swap. When used
                in the equity leg, the definition will typically
                combine the actual amount (using the notional component
                defined by the FpML industry group) and the
                determination method. When used in the interest leg,
                the definition will typically point to the definition
                of the equity leg.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityAmount" type="ReturnSwapAmount">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies, in relation to each Equity Payment Date, the
                amount to which the Equity Payment Date relates. Unless
                otherwise specified, this term has the meaning defined
                in the ISDA 2002 Equity Derivatives Definitions.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
</xsd:schema>
```

```

</xsd:element>
<xsd:element name="return" type="Return">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the conditions under which dividend affecting
      the underlyer will be paid to the receiver of the
      equity amounts.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the conditions that govern the adjustment to
      the number of units of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A quanto or composite FX feature.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DeprecatedEquityLegValuation" fpml-annotation:deprecated="true" fpml-
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the initial and final
      valuation of the equity underlyer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:element name="initialPrice" type="DeprecatedEquityLegValuationPrice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the initial reference price of the equity
        underlyer. This price can be expressed either as an actual
        amount/currency, as a determination method, or by reference
        to another value specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityNotionalReset" type="xsd:boolean">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The term "Equity Notional Reset" is assumed to have the
        meaning as defined in the ISDA 2002 Equity Derivatives
        Definitions. The reference to the ISDA definition is either
        "Applicable" or "Inapplicable".
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the interim valuation price of the equity
        underlyer. This price can be expressed either as an actual
        amount/currency, as a determination method, or by reference
        to another value specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the final valuation price of the equity
        underlyer. This price can be expressed either as an actual
        amount/currency, as a determination method, or by reference
        to another value specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the equity payment dates of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```

        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DeprecatedEquityLegValuationPrice" fpml-annotation:deprecated="true" f
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This type has been DEPRECATED. It will be removed in the next
            FpML major version.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Price">
            <xsd:sequence>
                <xsd:element name="equityValuation" type="EquityValuation" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DeprecatedEquityPaymentDates" fpml-annotation:deprecated="true" fpml-a
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This type has been DEPRECATED. It will be removed in the next
            FpML major version. A type describing the equity payment dates
            of the swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="equityPaymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs=
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the interim payment dates of the swap. When
                    defined in relation to a date specified somewhere else in
                    the document (through the relativeDates component), this
                    element will typically refer to the valuation dates and add
                    a lag corresponding to the settlement cycle of the
                    underlyer.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the final payment date of the swap. When defined
                    in relation to a date specified somewhere else in the
                    document (through the relativeDate component), this element
                    will typically refer to the final valuation date and add a
                    lag corresponding to the settlement cycle of the underlyer.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="EquitySwapTransactionSupplement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining Equity Swap Transaction Supplement
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapBase">
            <xsd:sequence>
                <xsd:element name="mutualEarlyTermination" type="xsd:boolean" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Used for specifying whether the Mutual Early
                            Termination Right that is detailed in the Master
                            Confirmation will apply.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs=
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Used for specifying whether additional annex terms for
                            trades with underlyers that are listed on multiple
                            exchanges, as defined in the European Master
                            Confirmation, will apply.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="localJurisdiction" type="Country" minOccurs="0">

```



```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Local Jurisdiction is a term used in the AEJ Master
            Confirmation, which is used to determine local taxes,
            which shall mean taxes, duties, and similar charges
            imposed by the taxing authority of the Local
            Jurisdiction. If this element is not present Local
            Jurisdiction is Not Applicable.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnLeg element to
      represent long form equity swaps, total return swaps. The
      equity amounts of the equity swap
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equitySwap" type="ReturnSwap" substitutionGroup="product" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnSwap element
      to represent long form equity swaps, total return swaps, and
      variance swaps.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equitySwapTransactionSupplement" type="EquitySwapTransactionSupplement" substitutionGroup="product" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the equity swap transaction
      supplement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```



Financial products Markup Language

FpML - Risk Definitions Component Definitions

Version: 4.4

This Version:

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

Latest Version:

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

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

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

Document built

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Table Of Contents

1	Global Complex Types	9
1.1	AssetOrTermPointOrPricingStructureReference	10
1.1.1	Description:	10
1.1.2	Contents:	10
1.1.3	Used by:	10
1.1.4	Derived Types:	10
1.1.5	Figure:	10
1.1.6	Schema Fragment:	10
1.2	BasicAssetValuation	11
1.2.1	Description:	11
1.2.2	Contents:	11
1.2.3	Used by:	11
1.2.4	Derived Types:	11
1.2.5	Figure:	11
1.2.6	Schema Fragment:	11
1.3	DenominatorTerm	12
1.3.1	Description:	12
1.3.2	Contents:	12
1.3.3	Used by:	12
1.3.4	Derived Types:	12
1.3.5	Figure:	12
1.3.6	Schema Fragment:	12
1.4	DerivativeCalculationMethod	13
1.4.1	Description:	13
1.4.2	Contents:	13
1.4.3	Used by:	13
1.4.4	Derived Types:	13
1.4.5	Figure:	13
1.4.6	Schema Fragment:	13
1.5	DerivativeCalculationProcedure	14
1.5.1	Description:	14
1.5.2	Contents:	14
1.5.3	Used by:	14
1.5.4	Derived Types:	14
1.5.5	Figure:	14
1.5.6	Schema Fragment:	14
1.6	DerivativeFormula	15
1.6.1	Description:	15
1.6.2	Contents:	15
1.6.3	Used by:	15
1.6.4	Derived Types:	15
1.6.5	Figure:	15
1.6.6	Schema Fragment:	15
1.7	FormulaTerm	16
1.7.1	Description:	16
1.7.2	Contents:	16
1.7.3	Used by:	16
1.7.4	Derived Types:	16
1.7.5	Figure:	16
1.7.6	Schema Fragment:	16
1.8	GenericDimension	17
1.8.1	Description:	17
1.8.2	Contents:	17
1.8.3	Used by:	17
1.8.4	Derived Types:	17
1.8.5	Figure:	17
1.8.6	Schema Fragment:	17
1.9	InstrumentSet	18
1.9.1	Description:	18
1.9.2	Contents:	18

1.9.3	Used by:	18
1.9.4	Derived Types:	18
1.9.5	Figure:	18
1.9.6	Schema Fragment:	18
1.10	Market	19
1.10.1	Description:	19
1.10.2	Contents:	19
1.10.3	Used by:	19
1.10.4	Derived Types:	19
1.10.5	Figure:	19
1.10.6	Schema Fragment:	19
1.11	MarketReference	21
1.11.1	Description:	21
1.11.2	Contents:	21
1.11.3	Used by:	21
1.11.4	Derived Types:	21
1.11.5	Figure:	21
1.11.6	Schema Fragment:	21
1.12	PerturbationType	22
1.12.1	Description:	22
1.12.2	Contents:	22
1.12.3	Used by:	22
1.12.4	Derived Types:	22
1.12.5	Figure:	22
1.12.6	Schema Fragment:	22
1.13	PositionId	23
1.13.1	Description:	23
1.13.2	Contents:	23
1.13.3	Used by:	23
1.13.4	Derived Types:	23
1.13.5	Figure:	23
1.13.6	Schema Fragment:	23
1.14	PricingDataPointCoordinate	24
1.14.1	Description:	24
1.14.2	Contents:	24
1.14.3	Used by:	24
1.14.4	Derived Types:	24
1.14.5	Figure:	24
1.14.6	Schema Fragment:	24
1.15	PricingDataPointCoordinateReference	25
1.15.1	Description:	25
1.15.2	Contents:	25
1.15.3	Used by:	25
1.15.4	Derived Types:	25
1.15.5	Figure:	25
1.15.6	Schema Fragment:	25
1.16	PricingInputReplacement	26
1.16.1	Description:	26
1.16.2	Contents:	26
1.16.3	Used by:	26
1.16.4	Derived Types:	26
1.16.5	Figure:	26
1.16.6	Schema Fragment:	26
1.17	PricingInputType	27
1.17.1	Description:	27
1.17.2	Contents:	27
1.17.3	Used by:	27
1.17.4	Derived Types:	27
1.17.5	Figure:	27
1.17.6	Schema Fragment:	27
1.18	PricingMethod	28
1.18.1	Description:	28
1.18.2	Contents:	28
1.18.3	Used by:	28

1.18.4	Derived Types:	28
1.18.5	Figure:	28
1.18.6	Schema Fragment:	28
1.19	PricingParameterDerivative	29
1.19.1	Description:	29
1.19.2	Contents:	29
1.19.3	Used by:	29
1.19.4	Derived Types:	29
1.19.5	Figure:	29
1.19.6	Schema Fragment:	29
1.20	PricingParameterDerivativeReference	31
1.20.1	Description:	31
1.20.2	Contents:	31
1.20.3	Used by:	31
1.20.4	Derived Types:	31
1.20.5	Figure:	31
1.20.6	Schema Fragment:	31
1.21	PricingParameterShift	32
1.21.1	Description:	32
1.21.2	Contents:	32
1.21.3	Used by:	32
1.21.4	Derived Types:	32
1.21.5	Figure:	32
1.21.6	Schema Fragment:	32
1.22	PricingStructureValuation	33
1.22.1	Description:	33
1.22.2	Contents:	33
1.22.3	Used by:	33
1.22.4	Derived Types:	33
1.22.5	Figure:	33
1.22.6	Schema Fragment:	33
1.23	QuotedAssetSet	35
1.23.1	Description:	35
1.23.2	Contents:	35
1.23.3	Used by:	35
1.23.4	Derived Types:	35
1.23.5	Figure:	35
1.23.6	Schema Fragment:	35
1.24	SensitivityDefinition	36
1.24.1	Description:	36
1.24.2	Contents:	36
1.24.3	Used by:	36
1.24.4	Derived Types:	36
1.24.5	Figure:	36
1.24.6	Schema Fragment:	36
1.25	SensitivitySetDefinition	37
1.25.1	Description:	37
1.25.2	Contents:	37
1.25.3	Used by:	37
1.25.4	Derived Types:	37
1.25.5	Figure:	37
1.25.6	Schema Fragment:	37
1.26	TimeDimension	39
1.26.1	Description:	39
1.26.2	Contents:	39
1.26.3	Used by:	39
1.26.4	Derived Types:	39
1.26.5	Figure:	39
1.26.6	Schema Fragment:	39
1.27	Valuation	40
1.27.1	Description:	40
1.27.2	Contents:	40
1.27.3	Used by:	40
1.27.4	Derived Types:	40

1.27.5	Figure:	40
1.27.6	Schema Fragment:	40
1.28	ValuationReference	42
1.28.1	Description:	42
1.28.2	Contents:	42
1.28.3	Used by:	42
1.28.4	Derived Types:	42
1.28.5	Figure:	42
1.28.6	Schema Fragment:	42
1.29	ValuationScenario	43
1.29.1	Description:	43
1.29.2	Contents:	43
1.29.3	Used by:	43
1.29.4	Derived Types:	43
1.29.5	Figure:	43
1.29.6	Schema Fragment:	43
1.30	ValuationScenarioReference	45
1.30.1	Description:	45
1.30.2	Contents:	45
1.30.3	Used by:	45
1.30.4	Derived Types:	45
1.30.5	Figure:	45
1.30.6	Schema Fragment:	45
1.31	WeightedPartialDerivative	46
1.31.1	Description:	46
1.31.2	Contents:	46
1.31.3	Used by:	46
1.31.4	Derived Types:	46
1.31.5	Figure:	46
1.31.6	Schema Fragment:	46
2	Global Elements	47
2.1	market	48
2.1.1	Description:	48
2.1.2	Contents:	48
2.1.3	Used by:	48
2.1.4	Substituted by:	48
2.1.5	Figure:	48
2.1.6	Schema Fragment:	48
2.2	pricingStructure	49
2.2.1	Description:	49
2.2.2	Contents:	49
2.2.3	Used by:	49
2.2.4	Substituted by:	49
2.2.5	Figure:	49
2.2.6	Schema Fragment:	49
2.3	pricingStructureValuation	50
2.3.1	Description:	50
2.3.2	Contents:	50
2.3.3	Used by:	50
2.3.4	Substituted by:	50
2.3.5	Figure:	50
2.3.6	Schema Fragment:	50
3	Groups	51
3.1	AnalyticDerivativeParameters.model	52
3.1.1	Description:	52
3.1.2	Contents:	52
3.1.3	Used by:	52
3.1.4	Figure:	52
3.1.5	Schema Fragment:	52
3.2	ComputedDerivative.model	53
3.2.1	Description:	53
3.2.2	Contents:	53
3.2.3	Used by:	53
3.2.4	Figure:	53

3.2.5	Schema Fragment:	53
3.3	DerivativeCalculationParameters.model	54
3.3.1	Description:	54
3.3.2	Contents:	54
3.3.3	Used by:	54
3.3.4	Figure:	54
3.3.5	Schema Fragment:	54
3.4	FiniteDifferenceDerivativeParameters.model	55
3.4.1	Description:	55
3.4.2	Contents:	55
3.4.3	Used by:	55
3.4.4	Figure:	55
3.4.5	Schema Fragment:	55
3.5	PositionIdAndVersion.model	56
3.5.1	Description:	56
3.5.2	Contents:	56
3.5.3	Used by:	56
3.5.4	Figure:	56
3.5.5	Schema Fragment:	56
3.6	PricingCoordinateOrReference.model	57
3.6.1	Description:	57
3.6.2	Contents:	57
3.6.3	Used by:	57
3.6.4	Figure:	57
3.6.5	Schema Fragment:	57
3.7	PricingInputDates.model	58
3.7.1	Description:	58
3.7.2	Contents:	58
3.7.3	Used by:	58
3.7.4	Figure:	58
3.7.5	Schema Fragment:	58
3.8	PricingStructureIndex.model	60
3.8.1	Description:	60
3.8.2	Contents:	60
3.8.3	Used by:	60
3.8.4	Figure:	60
3.8.5	Schema Fragment:	60
3.9	SensitivityDescription.model	61
3.9.1	Description:	61
3.9.2	Contents:	61
3.9.3	Used by:	61
3.9.4	Figure:	61
3.9.5	Schema Fragment:	61
3.10	SubstitutionDerivativeParameters.model	62
3.10.1	Description:	62
3.10.2	Contents:	62
3.10.3	Used by:	62
3.10.4	Figure:	62
3.10.5	Schema Fragment:	62
4	Schema listing	63

1 Global Complex Types

1.1 AssetOrTermPointOrPricingStructureReference

1.1.1 Description:

Reference to an underlying asset, term point or pricing structure (yield curve).

1.1.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.1.3 Used by:

- Complex type: PricingParameterDerivative
- Complex type: PricingParameterShift

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AssetOrTermPointOrPricingStructureReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an underlying asset, term point or pricing structure
      (yield curve).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 BasicAssetValuation

1.2.1 Description:

A structure that holds a set of measures about an asset.

1.2.2 Contents:

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

- A valuation of an valuable object - an asset or a pricing input. This is an abstract type, used as a base for values of pricing structures such as yield curves as well as asset values.

quote (one or more occurrences; of the type BasicQuotation) One or more numerical measures relating to the asset, possibly together with sensitivities of that measure to pricing inputs

1.2.3 Used by:

- Complex type: QuotedAssetSet

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="BasicAssetValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A structure that holds a set of measures about an asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Valuation">
      <xsd:sequence>
        <xsd:element name="quote" type="BasicQuotation" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One or more numerical measures relating to the asset,
              possibly together with sensitivities of that measure to
              pricing inputs
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 DenominatorTerm

1.3.1 Description:

The type defining a denominator term of the formula. Its value is (sum of weighted partials) ^ power.

1.3.2 Contents:

weightedPartial (exactly one occurrence; of the type WeightedPartialDerivative) A partial derivative multiplied by a weighting factor.

power (exactly one occurrence; of the type xsd:positiveInteger) The power to which this term is raised.

1.3.3 Used by:

- Complex type: DerivativeFormula

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="DenominatorTerm">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type defining a denominator term of the formula. Its value is
      (sum of weighted partials) ^ power.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="weightedPartial" type="WeightedPartialDerivative">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A partial derivative multiplied by a weighting factor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="power" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The power to which this term is raised.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.4 DerivativeCalculationMethod

1.4.1 Description:

The method by which a derivative is computed.

1.4.2 Contents:

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

•

1.4.3 Used by:

- Complex type: DerivativeCalculationProcedure

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="DerivativeCalculationMethod">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The method by which a derivative is computed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="derivativeCalculationMethodScheme" type="xsd:anyURI" default="http://www.FpML.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.5 DerivativeCalculationProcedure

1.5.1 Description:

A description of how a numerical derivative is computed.

1.5.2 Contents:

method (zero or one occurrence; of the type DerivativeCalculationMethod) The method by which a derivative is computed, e.g. analytic, numerical model, perturbation, etc.

1.5.3 Used by:

- Complex type: PricingParameterDerivative
- Complex type: SensitivitySetDefinition

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="DerivativeCalculationProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A description of how a numerical derivative is computed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="method" type="DerivativeCalculationMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which a derivative is computed, e.g. analytic,
          numerical model, perturbation, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="DerivativeCalculationParameters.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

1.6 DerivativeFormula

1.6.1 Description:

A formula for computing a complex derivative from partial derivatives. Its value is the sum of the terms divided by the product of the denominator terms.

1.6.2 Contents:

term (exactly one occurrence; of the type FormulaTerm) A term of the formula. Its value is the product of the its coefficient and the referenced partial derivatives.

denominatorTerm (exactly one occurrence; of the type DenominatorTerm) A denominator term of the formula. Its value is (sum of weighted partials) ^ power.

1.6.3 Used by:

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="DerivativeFormula">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A formula for computing a complex derivative from partial
      derivatives. Its value is the sum of the terms divided by the
      product of the denominator terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="term" type="FormulaTerm">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A term of the formula. Its value is the product of the its
          coefficient and the referenced partial derivatives.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="denominatorTerm" type="DenominatorTerm">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A denominator term of the formula. Its value is (sum of
          weighted partials) ^ power.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.7 FormulaTerm

1.7.1 Description:

A type defining a term of the formula. Its value is the product of the its coefficient and the referenced partial derivatives.

1.7.2 Contents:

coefficient (exactly one occurrence; of the type xsd:decimal) The coefficient by which this term is multiplied, typically 1 or -1.

partialDerivativeReference (one or more occurrences; of the type PricingParameterDerivativeReference) A reference to the partial derivative.

1.7.3 Used by:

- Complex type: DerivativeFormula

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="FormulaTerm">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a term of the formula. Its value is the product
      of the its coefficient and the referenced partial derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="coefficient" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The coefficient by which this term is multiplied, typically 1
          or -1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partialDerivativeReference" type="PricingParameterDerivativeReference" n
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the partial derivative.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.8 GenericDimension

1.8.1 Description:

A generic (user defined) dimension, e.g. for use in a correlation surface. e.g. a currency, stock, etc. This would take values like USD, GBP, JPY, or IBM, MSFT, etc.

1.8.2 Contents:

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

• 1.8.3 Used by:

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="GenericDimension">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic (user defined) dimension, e.g. for use in a correlation
      surface. e.g. a currency, stock, etc. This would take values like
      USD, GBP, JPY, or IBM, MSFT, etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:string">
      <xsd:attribute name="name" type="xsd:normalizedString" use="required">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the dimension. E.g.: "Currency", "Stock",
            "Issuer", etc.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
      <xsd:attribute name="href" type="xsd:IDREF" ecore:reference="Asset">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to an instrument (e.g. currency) that this
            value represents.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.9 InstrumentSet

1.9.1 Description:

A collection of instruments usable for quotation purposes. In future releases, quotable derivative assets may be added after the underlying asset.

1.9.2 Contents:

underlyingAsset (zero or more occurrences; of the type Asset) Define the underlying asset when it is a listed security.

1.9.3 Used by:

- Complex type: QuotedAssetSet

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="InstrumentSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of instruments usable for quotation purposes. In
      future releases, quotable derivative assets may be added after
      the underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="underlyingAsset" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of underlying assets (bonds, discount
          instruments, futures, etc.) that can be used as a basis for
          benchmark quotes.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.10 Market

1.10.1 Description:

A collection of pricing inputs.

1.10.2 Contents:

name (zero or one occurrence; of the type xsd:string) The name of the market, e.g. the USDLIBOR market. Used for description and understandability.

benchmarkQuotes (zero or one occurrence; of the type QuotedAssetSet) A collection of benchmark instruments and quotes used as inputs to the pricing models.

pricingStructure (zero or more occurrences; of the type PricingStructure)

pricingStructureValuation (zero or more occurrences; of the type PricingStructureValuation)

benchmarkPricingMethod (zero or more occurrences; of the type PricingMethod) The pricing structure used to quote a benchmark instrument.

1.10.3 Used by:

- Element: market

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="Market">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of pricing inputs.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the market, e.g. the USDLIBOR market. Used for
          description and understandability.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="benchmarkQuotes" type="QuotedAssetSet" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of benchmark instruments and quotes used as
          inputs to the pricing models.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="pricingStructure" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of pricing inputs (curves, volatility matrices,
          etc.) used to represent the market.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="pricingStructureValuation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The values of the pricing structure used to represent the
          markets..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="benchmarkPricingMethod" type="PricingMethod" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The pricing structure used to quote a benchmark instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.11 MarketReference

1.11.1 Description:

Reference to a market structure.

1.11.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.11.3 Used by:

- Complex type: DerivedValuationScenario
- Complex type: ValuationScenario

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="MarketReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a market structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Market"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.12 PerturbationType

1.12.1 Description:

The type of perturbation applied to compute a derivative perturbatively.

1.12.2 Contents:

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

•

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="PerturbationType">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of perturbation applied to compute a derivative
      perturbatively.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="perturbationTypeScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.13 PositionId

1.13.1 Description:

A unique identifier for the position. The id attribute is defined for intradocument referencing.

1.13.2 Contents:

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

•

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="PositionId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A unique identifier for the position. The id attribute is defined
      for intradocument referencing.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="positionIdScheme" type="xsd:anyURI" />
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.14 PricingDataPointCoordinate

1.14.1 Description:

A set of index values that identify a pricing data point. For example: (strike = 17%, expiration = 6M, term = 1Y.

1.14.2 Contents:

Either

term (exactly one occurrence; of the type TimeDimension) A time dimension that represents the term of a financial instrument, e.g. of a zero-coupon bond on a curve, or of an underlying caplet or swap for an option.

Or

expiration (exactly one occurrence; of the type TimeDimension) A time dimension that represents the time to expiration of an option.

Or

strike (exactly one occurrence; of the type xsd:decimal) A numerical dimension that represents the strike rate or price of an option.

Or

generic (exactly one occurrence; of the type GenericDimension)

1.14.3 Used by:

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="PricingDataPointCoordinate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of index values that identify a pricing data point. For
      example: (strike = 17%, expiration = 6M, term = 1Y.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PricingStructureIndex.model" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.15 PricingDataPointCoordinateReference

1.15.1 Description:

Reference to a Pricing Data Point Coordinate.

1.15.2 Contents:

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

- The abstract base class for all types which define intra-document pointers.

1.15.3 Used by:

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="PricingDataPointCoordinateReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a Pricing Data Point Coordinate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingDataPo
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.16 PricingInputReplacement

1.16.1 Description:

The substitution of a pricing input (e.g. curve) for another, used in generating prices and risks for valuation scenarios.

1.16.2 Contents:

originalInputReference (exactly one occurrence; of the type PricingStructureReference) A reference to the original value of the pricing input.

replacementInputReference (exactly one occurrence; of the type PricingStructureReference) A reference to the substitution to do.

1.16.3 Used by:

- Complex type: ValuationScenario

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="PricingInputReplacement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The substitution of a pricing input (e.g. curve) for another,
      used in generating prices and risks for valuation scenarios.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="originalInputReference" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the original value of the pricing input.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="replacementInputReference" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the substitution to do.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 PricingInputType

1.17.1 Description:

The type of pricing structure represented.

1.17.2 Contents:

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

•

1.17.3 Used by:

- Complex type: SensitivitySetDefinition

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="PricingInputType">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of pricing structure represented.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="pricingInputTypeScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.18 PricingMethod

1.18.1 Description:

For an asset (e.g. a reference/benchmark asset), the pricing structure used to price it. Used, for example, to specify that the rateIndex "USD-LIBOR-Telerate" with term = 6M is priced using the "USD-LIBOR-Close" curve.

1.18.2 Contents:

assetReference (exactly one occurrence; of the type AnyAssetReference) The asset whose price is required.

pricingInputReference (exactly one occurrence; of the type PricingStructureReference) A reference to the pricing input used to value the asset.

1.18.3 Used by:

- Complex type: Market

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="PricingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      For an asset (e.g. a reference/benchmark asset), the pricing
      structure used to price it. Used, for example, to specify that
      the rateIndex "USD-LIBOR-Telerate" with term = 6M is priced using
      the "USD-LIBOR-Close" curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="assetReference" type="AnyAssetReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The asset whose price is required.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricingInputReference" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the pricing input used to value the asset.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.19 PricingParameterDerivative

1.19.1 Description:

A definition of the mathematical derivative with respect to a specific pricing parameter.

1.19.2 Contents:

description (zero or one occurrence; of the type xsd:string) A description, if needed, of how the derivative is computed.

Either

parameterReference (zero or one occurrence; of the type AssetOrTermPointOrPricingStructureReference) A reference to the pricing input parameter to which the sensitivity is computed. If it is omitted, the derivative definition is generic, and applies to any input point in the valuation set.

Or

inputDateReference (one or more occurrences; of the type ValuationReference) Reference(s) to the pricing input dates that are shifted when the sensitivity is computed. Depending on the time advance method used, this list could vary. Used for describing time-advance derivatives (theta, carry, etc.)

calculationProcedure (zero or one occurrence; of the type DerivativeCalculationProcedure) The method by which a derivative is computed, e.g. analytic, numerical model, perturbation, etc., and the corresponding parameters

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="PricingParameterDerivative">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A definition of the mathematical derivative with respect to a
      specific pricing parameter.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A description, if needed, of how the derivative is computed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the pricing input parameter to which the
            sensitivity is computed. If it is omitted, the derivative
            definition is generic, and applies to any input point in
            the valuation set.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="inputDateReference" type="ValuationReference" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference(s) to the pricing input dates that are shifted
            when the sensitivity is computed. Depending on the time
            advance method used, this list could vary. Used for
            describing time-advance derivatives (theta, carry, etc.)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        The method by which a derivative is computed, e.g. analytic,  
        numerical model, perturbation, etc., and the corresponding  
        parameters  
    </xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
<xsd:attribute name="id" type="xsd:ID"/>  
</xsd:complexType>
```

1.20 PricingParameterDerivativeReference

1.20.1 Description:

Reference to a partial derivative.

1.20.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

1.20.3 Used by:

- Complex type: FormulaTerm

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="PricingParameterDerivativeReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a partial derivative.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingParam
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.21 PricingParameterShift

1.21.1 Description:

A definition of a shift with respect to a specific pricing parameter.

1.21.2 Contents:

parameterReference (exactly one occurrence; of the type AssetOrTermPointOrPricingStructureReference)

shift (exactly one occurrence; of the type xsd:decimal) The size of the denominator, e.g. 0.0001 = 1 bp.

shiftUnits (zero or one occurrence; of the type PriceQuoteUnits) The units of the denominator, e.g. currency. If not present, use the units of the PricingInputReference.

1.21.3 Used by:

- Complex type: DerivedValuationScenario
- Complex type: ValuationScenario

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="PricingParameterShift">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A definition of a shift with respect to a specific pricing
      parameter.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference"/>
    <xsd:element name="shift" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The size of the denominator, e.g. 0.0001 = 1 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shiftUnits" type="PriceQuoteUnits" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The units of the denominator, e.g. currency. If not present,
          use the units of the PricingInputReference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.22 PricingStructureValuation

1.22.1 Description:

An abstract pricing structure valuation base type. Used as a base for values of pricing structures such as yield curves and volatility matrices. Derived from the "Valuation" type.

1.22.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Valuation)

- A valuation of an valuable object - an asset or a pricing input. This is an abstract type, used as a base for values of pricing structures such as yield curves as well as asset values.

baseDate (exactly one occurrence; of the type IdentifiedDate) The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.

spotDate (zero or one occurrence; of the type IdentifiedDate) The spot settlement date for which the structure applies, normally 0-2 days after the base date. The difference between the baseDate and the spotDate is termed the settlement lag, and is sometimes called "days to spot".

inputDataDate (zero or one occurrence; of the type IdentifiedDate) The date from which the input data used to construct the pricing input was obtained. Often the same as the baseDate, but sometimes the pricing input may be "rolled forward", in which input data from one date is used to generate a curve for a later date.

endDate (zero or one occurrence; of the type IdentifiedDate) The last date for which data is supplied in this pricing input.

buildDateTime (zero or one occurrence; of the type xsd:dateTime) The date and time when the pricing input was generated.

1.22.3 Used by:

- Element: pricingStructureValuation
- Complex type: CreditCurveValuation
- Complex type: DefaultProbabilityCurve
- Complex type: FxCurveValuation
- Complex type: VolatilityMatrix
- Complex type: YieldCurveValuation

1.22.4 Derived Types:

- Complex type: CreditCurveValuation
- Complex type: DefaultProbabilityCurve
- Complex type: FxCurveValuation
- Complex type: VolatilityMatrix
- Complex type: YieldCurveValuation

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="PricingStructureValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract pricing structure valuation base type. Used as a base
      for values of pricing structures such as yield curves and
      volatility matrices. Derived from the "Valuation" type.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Valuation">
      <xsd:sequence>
        <xsd:group ref="PricingInputDates.model">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The relevant dates for a pricing structure - what is
```

```
        applies to, when it was built, etc.
    </xsd:documentation>
</xsd:annotation>
</xsd:group>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.23 QuotedAssetSet

1.23.1 Description:

A collection of quoted assets.

1.23.2 Contents:

instrumentSet (zero or one occurrence; of the type InstrumentSet) A collection of instruments used as a basis for quotation.

assetQuote (zero or more occurrences; of the type BasicAssetValuation) A collection of valuations (quotes) for the assets needed in the set. Normally these quotes will be for the underlying assets listed above, but they don't necessarily have to be.

1.23.3 Used by:

- Complex type: FxRateSet
- Complex type: CreditCurveValuation
- Complex type: Market
- Complex type: YieldCurveValuation

1.23.4 Derived Types:

- Complex type: FxRateSet

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="QuotedAssetSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of quoted assets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="instrumentSet" type="InstrumentSet" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of instruments used as a basis for quotation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="assetQuote" type="BasicAssetValuation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of valuations (quotes) for the assets needed in
          the set. Normally these quotes will be for the underlying
          assets listed above, but they don't necessarily have to be.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.24 SensitivityDefinition

1.24.1 Description:

A set of characteristics describing a sensitivity

1.24.2 Contents:

name (zero or one occurrence; of the type xsd:string) The name of the derivative, e.g. first derivative, Hessian, etc. Typically not required, but may be used to explain more complex derivative calculations.

valuationScenarioReference (zero or one occurrence; of the type ValuationScenarioReference) Reference to the valuation scenario to which this sensitivity definition applies. If the SensitivityDefinition occurs within a SensitivitySetDefinition, this is not required and normally not used. In this case, if it is supplied it overrides the valuationScenarioReference in the SensitivitySetDefinition.

1.24.3 Used by:

- Complex type: SensitivitySetDefinition

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="SensitivityDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of characteristics describing a sensitivity
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the derivative, e.g. first derivative, Hessian,
          etc. Typically not required, but may be used to explain more
          complex derivative calculations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the valuation scenario to which this sensitivity
          definition applies. If the SensitivityDefinition occurs
          within a SensitivitySetDefinition, this is not required and
          normally not used. In this case, if it is supplied it
          overrides the valuationScenarioReference in the
          SensitivitySetDefinition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:group ref="ComputedDerivative.model"/>
      <xsd:group ref="SensitivityDescription.model"/>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.25 SensitivitySetDefinition

1.25.1 Description:

A sensitivity report definition, consisting of a collection of sensitivity definitions.

1.25.2 Contents:

name (zero or one occurrence; of the type xsd:string) The name of the sensitivity set definition, e.g. "USDLIBOR curve sensitivities".

sensitivityCharacteristics (zero or one occurrence; of the type QuotationCharacteristics) The default characteristics of the quotation, e.g. type, units, etc.

valuationScenarioReference (zero or one occurrence; of the type ValuationScenarioReference) Reference to the valuation scenario to which this sensitivity definition applies, e.g. a reference to the EOD valuation scenario. If not supplied, this sensitivity set definition is generic to a variety of valuation scenarios.

pricingInputType (zero or one occurrence; of the type PricingInputType) The type of the pricing input to which the sensitivity is shown, e.g. a yield curve or volatility matrix.

pricingInputReference (zero or one occurrence; of the type PricingStructureReference) A reference to the pricing input to which the sensitivity is shown, e.g. a reference to a USDLIBOR yield curve.

scale (exactly one occurrence; of the type xsd:decimal) The size of the denominator, e.g. 0.0001 = 1 bp. For derivatives with respect to time, the default period is 1 day.

sensitivityDefinition (zero or more occurrences; of the type SensitivityDefinition) A set of sensitivity definitions. Either one per point reported, or one generic definition that applies to all points.

calculationProcedure (zero or one occurrence; of the type DerivativeCalculationProcedure) The method by which each derivative is computed, e.g. analytic, numerical model, perturbation, etc., and the corresponding parameters (eg. shift amounts).

1.25.3 Used by:

- Complex type: ValuationSet

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="SensitivitySetDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A sensitivity report definition, consisting of a collection of
      sensitivity definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the sensitivity set definition, e.g. "USDLIBOR
          curve sensitivities".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sensitivityCharacteristics" type="QuotationCharacteristics" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The default characteristics of the quotation, e.g. type,
          units, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the valuation scenario to which this sensitivity
          definition applies, e.g. a reference to the EOD valuation
          scenario. If not supplied, this sensitivity set definition is
```

```

        generic to a variety of valuation scenarios.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="pricingInputType" type="PricingInputType" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The type of the pricing input to which the sensitivity is
            shown, e.g. a yield curve or volatility matrix.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="pricingInputReference" type="PricingStructureReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference to the pricing input to which the sensitivity is
            shown, e.g. a reference to a USDLIBOR yield curve.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="scale" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The size of the denominator, e.g. 0.0001 = 1 bp. For
            derivatives with respect to time, the default period is 1
            day.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="sensitivityDefinition" type="SensitivityDefinition" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A set of sensitivity definitions. Either one per point
            reported, or one generic definition that applies to all
            points.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The method by which each derivative is computed, e.g.
            analytic, numerical model, perturbation, etc., and the
            corresponding parameters (eg. shift amounts).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

1.26 TimeDimension

1.26.1 Description:

The time dimensions of a term-structure. The user must supply either a tenor or a date or both.

1.26.2 Contents:

Either

tenor (exactly one occurrence; of the type Interval) The amount of time from the base date of the pricing input to the specified term point, e.g. 6M or 5Y.

1.26.3 Used by:

- Complex type: TermPoint

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="TimeDimension">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time dimensions of a term-structure. The user must supply
      either a tenor or a date or both.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="tenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of time from the base date of the pricing input to
          the specified term point, e.g. 6M or 5Y.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
      <xsd:element name="date" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The absolute date corresponding to this term point, for
            example January 3, 2005.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tenor" type="Interval" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The amount of time from the base date of the pricing input
            to the specified term point, e.g. 6M or 5Y.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>
</xsd:complexType>
```


1.27 Valuation

1.27.1 Description:

A valuation of an valuable object - an asset or a pricing input. This is an abstract type, used as a base for values of pricing structures such as yield curves as well as asset values.

1.27.2 Contents:

objectReference (zero or one occurrence; of the type AnyAssetReference) A reference to the asset or pricing structure that this values.

valuationScenarioReference (zero or one occurrence; of the type ValuationScenarioReference) A reference to the valuation scenario used to calculate this valuation. If the Valuation occurs within a ValuationSet, this value is optional and is defaulted from the ValuationSet. If this value occurs in both places, the lower level value (i.e. the one here) overrides that in the higher (i.e. ValuationSet).

1.27.3 Used by:

- Complex type: AssetValuation
- Complex type: BasicAssetValuation
- Complex type: PricingStructureValuation

1.27.4 Derived Types:

- Complex type: AssetValuation
- Complex type: BasicAssetValuation
- Complex type: PricingStructureValuation

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="Valuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A valuation of an valuable object - an asset or a pricing input.
      This is an abstract type, used as a base for values of pricing
      structures such as yield curves as well as asset values.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="objectReference" type="AnyAssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the asset or pricing structure that this
          values.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the valuation scenario used to calculate this
          valuation. If the Valuation occurs within a ValuationSet,
          this value is optional and is defaulted from the
          ValuationSet. If this value occurs in both places, the lower
          level value (i.e. the one here) overrides that in the higher
          (i.e. ValuationSet).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
  <xsd:attribute name="definitionRef" type="xsd:IDREF" ecore:reference="ValuationScenario">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An optional reference to the scenario that this valuation
        applies to.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```


1.28 ValuationReference

1.28.1 Description:

Reference to a Valuation or any derived structure such as PricingStructureValuation.

1.28.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

1.28.3 Used by:

- Complex type: PricingParameterDerivative

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

```
<xsd:complexType name="ValuationReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a Valuation or any derived structure such as
      PricingStructureValuation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Valuation"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.29 ValuationScenario

1.29.1 Description:

A set of rules for generating a valuation.

1.29.2 Contents:

name (zero or one occurrence; of the type xsd:string) The (optional) name for this valuation scenario, used for understandability. For example "EOD Valuations".

valuationDate (exactly one occurrence; of the type IdentifiedDate) The date for which the assets are valued.

marketReference (zero or one occurrence; of the type MarketReference) A reference to the market environment used to price the asset.

shift (zero or more occurrences; of the type PricingParameterShift) A collection of shifts to be applied to market inputs prior to computation of the derivative.

replacement (zero or more occurrences; of the type PricingInputReplacement) A collection of shifts to be applied to market inputs prior to computation of the derivative.

1.29.3 Used by:

- Complex type: ValuationSet

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="ValuationScenario">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of rules for generating a valuation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The (optional) name for this valuation scenario, used for
          understandability. For example "EOD Valuations".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date for which the assets are valued.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketReference" type="MarketReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the market environment used to price the
          asset.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of shifts to be applied to market inputs prior
          to computation of the derivative.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="replacement" type="PricingInputReplacement" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of shifts to be applied to market inputs prior
          to computation of the derivative.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
```

1.30 ValuationScenarioReference

1.30.1 Description:

Reference to a valuation scenario.

1.30.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

1.30.3 Used by:

- Complex type: DerivedValuationScenario
- Complex type: SensitivityDefinition
- Complex type: SensitivitySetDefinition
- Complex type: Valuation
- Complex type: ValuationSet

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

```
<xsd:complexType name="ValuationScenarioReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a valuation scenario.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ValuationScen
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.31 WeightedPartialDerivative

1.31.1 Description:

A partial derivative multiplied by a weighting factor.

1.31.2 Contents:

partialDerivativeReference (exactly one occurrence; of the type PricingStructureReference) A reference to a partial derivative defined in the ComputedDerivative.model, i.e. defined as part of this sensitivity definition.

weight (exactly one occurrence; of the type xsd:decimal) The weight factor to be applied to the partial derivative, e.g. 1 or -1, or some other scaling value.

1.31.3 Used by:

- Complex type: DenominatorTerm

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="WeightedPartialDerivative">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A partial derivative multiplied by a weighting factor.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partialDerivativeReference" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a partial derivative defined in the
          ComputedDerivative.model, i.e. defined as part of this
          sensitivity definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="weight" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The weight factor to be applied to the partial derivative,
          e.g. 1 or -1, or some other scaling value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 market

2.1.1 Description:

This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

2.1.2 Contents:

Element market is defined by the complex type Market

2.1.3 Used by:

- Complex type: RequestValuationReport
- Complex type: ValuationDocument
- Complex type: ValuationReport

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="market" type="Market">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This is a global element used for creating global types. It holds
      Market information, e.g. curves, surfaces, quotes, etc.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 pricingStructure

2.2.1 Description:

2.2.2 Contents:

Element pricingStructure is defined by the complex type PricingStructure

2.2.3 Used by:

- Complex type: Market

2.2.4 Substituted by:

- Element: creditCurve
- Element: fxCurve
- Element: volatilityRepresentation
- Element: yieldCurve

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="pricingStructure" type="PricingStructure" abstract="true"/>
```

2.3 pricingStructureValuation

2.3.1 Description:

2.3.2 Contents:

Element pricingStructureValuation is defined by the complex type PricingStructureValuation

2.3.3 Used by:

- Complex type: Market

2.3.4 Substituted by:

- Element: creditCurveValuation
- Element: fxCurveValuation
- Element: volatilityMatrixValuation
- Element: yieldCurveValuation

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="pricingStructureValuation" type="PricingStructureValuation" abstract="true"/>
```

3 Groups

3.1 AnalyticDerivativeParameters.model

3.1.1 Description:

Parameters used in the computation of a derivative using analytical (closed form formula) techniques.

3.1.2 Contents:

derivativeFormula (zero or one occurrence; of the type xsd:string) The formula used to compute the derivative (perhaps could be updated to use the Formula type in EQS.).

3.1.3 Used by:

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="AnalyticDerivativeParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative using
      analytical (closed form formula) techniques.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="derivativeFormula" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The formula used to compute the derivative (perhaps could be
          updated to use the Formula type in EQS.).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.2 ComputedDerivative.model

3.2.1 Description:

A group describing a derivative as combination of partial derivatives.

3.2.2 Contents:

partialDerivative (one or more occurrences; of the type PricingParameterDerivative) A partial derivative of the measure with respect to an input.

formula (zero or one occurrence; of the type DerivativeFormula) A formula defining how to compute the derivative from the partial derivatives. If absent, the derivative is just the product of the partial derivatives. Normally only required for more higher-order derivatives, e.g. Hessians.

3.2.3 Used by:

- Complex type: SensitivityDefinition

3.2.4 Figure:

3.2.5 Schema Fragment:

```
<xsd:group name="ComputedDerivative.model">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A group describing a derivative as combination of partial
      derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partialDerivative" type="PricingParameterDerivative" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A partial derivative of the measure with respect to an input.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="DerivativeFormula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A formula defining how to compute the derivative from the
          partial derivatives. If absent, the derivative is just the
          product of the partial derivatives. Normally only required
          for more higher-order derivatives, e.g. Hessians.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.3 DerivativeCalculationParameters.model

3.3.1 Description:

Parameters used in the computation of a derivative.

3.3.2 Contents:

3.3.3 Used by:

- Complex type: DerivativeCalculationProcedure

3.3.4 Figure:

3.3.5 Schema Fragment:

```
<xsd:group name="DerivativeCalculationParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:group ref="FiniteDifferenceDerivativeParameters.model"/>
    <xsd:group ref="AnalyticDerivativeParameters.model"/>
    <xsd:group ref="SubstitutionDerivativeParameters.model"/>
  </xsd:choice>
</xsd:group>
```

3.4 FiniteDifferenceDerivativeParameters.model

3.4.1 Description:

Parameters used in the computation of a derivative using numerical (finite difference) techniques.

3.4.2 Contents:

perturbationAmount (zero or one occurrence; of the type xsd:decimal) The size and direction of the perturbation used to compute the derivative, e.g. 0.0001 = 1 bp.

averaged (exactly one occurrence; of the type xsd:boolean) The value is calculated by perturbing by the perturbationAmount and then the negative of the perturbationAmount and then averaging the two values (i.e. the value is half of the difference between perturbing up and perturbing down).

perturbationType (zero or one occurrence; of the type PerturbationType) The type of perturbation, if any, used to compute the derivative (Absolute vs Relative).

3.4.3 Used by:

3.4.4 Figure:

3.4.5 Schema Fragment:

```
<xsd:group name="FiniteDifferenceDerivativeParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative using
      numerical (finite difference) techniques.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="perturbationAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The size and direction of the perturbation used to compute
          the derivative, e.g. 0.0001 = 1 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averaged" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value is calculated by perturbing by the
          perturbationAmount and then the negative of the
          perturbationAmount and then averaging the two values (i.e.
          the value is half of the difference between perturbing up and
          perturbing down).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="perturbationType" type="PerturbationType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of perturbation, if any, used to compute the
          derivative (Absolute vs Relative).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


3.5 PositionIdAndVersion.model

3.5.1 Description:

A model group that includes a position ID and an optional version.

3.5.2 Contents:

positionId (exactly one occurrence; of the type PositionId) A version-independent identifier for the position, possibly based on trade identifier.

version (zero or one occurrence; of the type xsd:positiveInteger) A version identifier. Version identifiers must be ascending, i.e. higher numbers imply newer versions. There is no requirement that version identifiers for a position be sequential or small, so for example timestamp-based version identifiers could be used.

3.5.3 Used by:

- Complex type: AssertedPosition
- Complex type: Position
- Complex type: PositionProposedMatch
- Complex type: PositionReference
- Complex type: RequestedPositions
- Complex type: UnprocessedPosition

3.5.4 Figure:

3.5.5 Schema Fragment:

```
<xsd:group name="PositionIdAndVersion.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group that includes a position ID and an optional
      version.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="positionId" type="PositionId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A version-independent identifier for the position, possibly
          based on trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="version" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A version identifier. Version identifiers must be ascending,
          i.e. higher numbers imply newer versions. There is no
          requirement that version identifiers for a position be
          sequential or small, so for example timestamp-based version
          identifiers could be used.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

3.6 PricingCoordinateOrReference.model

3.6.1 Description:

A pricing structure coordinate, or a reference to one. This can be used to either directly define a coordinate or reference an existing coordinate.

3.6.2 Contents:

Either

coordinate (exactly one occurrence; of the type PricingDataPointCoordinate) An explicit, filled in data point coordinate. This might specify expiration, strike, etc.

Or

coordinateReference (exactly one occurrence; of the type PricingDataPointCoordinateReference) A reference to a pricing data point coordinate within this document.

3.6.3 Used by:

- Complex type: PricingStructurePoint

3.6.4 Figure:

3.6.5 Schema Fragment:

```
<xsd:group name="PricingCoordinateOrReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pricing structure coordinate, or a reference to one. This can
      be used to either directly define a coordinate or reference an
      existing coordinate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="coordinate" type="PricingDataPointCoordinate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit, filled in data point coordinate. This might
          specify expiration, strike, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="coordinateReference" type="PricingDataPointCoordinateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a pricing data point coordinate within this
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.7 PricingInputDates.model

3.7.1 Description:

The dates that might be relevant for a pricing input, e.g. what valuation date it applies to, when it was built, when the data comes from, etc..

3.7.2 Contents:

baseDate (exactly one occurrence; of the type IdentifiedDate) The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.

spotDate (zero or one occurrence; of the type IdentifiedDate) The spot settlement date for which the structure applies, normally 0-2 days after the base date. The difference between the baseDate and the spotDate is termed the settlement lag, and is sometimes called "days to spot".

inputDataDate (zero or one occurrence; of the type IdentifiedDate) The date from which the input data used to construct the pricing input was obtained. Often the same as the baseDate, but sometimes the pricing input may be "rolled forward", in which input data from one date is used to generate a curve for a later date.

endDate (zero or one occurrence; of the type IdentifiedDate) The last date for which data is supplied in this pricing input.

buildDateTime (zero or one occurrence; of the type xsd:dateTime) The date and time when the pricing input was generated.

3.7.3 Used by:

- Complex type: PricingStructureValuation

3.7.4 Figure:

3.7.5 Schema Fragment:

```
<xsd:group name="PricingInputDates.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The dates that might be relevant for a pricing input, e.g. what
      valuation date it applies to, when it was built, when the data
      comes from, etc..
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="baseDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The base date for which the structure applies, i.e. the curve
          date. Normally this will align with the valuation date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="spotDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The spot settlement date for which the structure applies,
          normally 0-2 days after the base date. The difference between
          the baseDate and the spotDate is termed the settlement lag,
          and is sometimes called "days to spot".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inputDataDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date from which the input data used to construct the
          pricing input was obtained. Often the same as the baseDate,
          but sometimes the pricing input may be "rolled forward", in
          which input data from one date is used to generate a curve
          for a later date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last date for which data is supplied in this pricing
```

```
        input.  
        </xsd:documentation>  
    </xsd:annotation>  
</xsd:element>  
<xsd:element name="buildDateTime" type="xsd:dateTime" minOccurs="0">  
    <xsd:annotation>  
        <xsd:documentation xml:lang="en">  
            The date and time when the pricing input was generated.  
        </xsd:documentation>  
    </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:group>
```

3.8 PricingStructureIndex.model

3.8.1 Description:

The index (an ordinate) of a pricing structure. The index expresses how far along a particular dimension (e.g. time, strike, etc.) a point is located.

3.8.2 Contents:

Either

term (exactly one occurrence; of the type TimeDimension) A time dimension that represents the term of a financial instrument, e.g. of a zero-coupon bond on a curve, or of an underlying caplet or swap for an option.

Or

expiration (exactly one occurrence; of the type TimeDimension) A time dimension that represents the time to expiration of an option.

Or

strike (exactly one occurrence; of the type xsd:decimal) A numerical dimension that represents the strike rate or price of an option.

Or

generic (exactly one occurrence; of the type GenericDimension)

3.8.3 Used by:

- Complex type: PricingDataPointCoordinate

3.8.4 Figure:

3.8.5 Schema Fragment:

```
<xsd:group name="PricingStructureIndex.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The index (an ordinate) of a pricing structure. The index
      expresses how far along a particular dimension (e.g. time,
      strike, etc.) a point is located.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="term" type="TimeDimension">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time dimension that represents the term of a financial
          instrument, e.g. of a zero-coupon bond on a curve, or of an
          underlying caplet or swap for an option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expiration" type="TimeDimension">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A time dimension that represents the time to expiration of an
          option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strike" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A numerical dimension that represents the strike rate or
          price of an option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="generic" type="GenericDimension"/>
  </xsd:choice>
</xsd:group>
```

3.9 SensitivityDescription.model

3.9.1 Description:

A group describing a specific sensitivity without an explicit reference to the market data input point.

3.9.2 Contents:

Either

term (exactly one occurrence; of the type TimeDimension) The time dimension of the sensitivity point (tenor and/or date)

3.9.3 Used by:

- Complex type: SensitivityDefinition

3.9.4 Figure:

3.9.5 Schema Fragment:

```
<xsd:group name="SensitivityDescription.model">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      A group describing a specific sensitivity without an explicit
      reference to the market data input point.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="term" type="TimeDimension">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time dimension of the sensitivity point (tenor and/or
          date)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="PricingCoordinateOrReference.model" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The input coordinates, or references to them (e.g.
          expiration, strike, tenor).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:choice>
</xsd:group>
```

3.10 SubstitutionDerivativeParameters.model

3.10.1 Description:

Parameters used in the computation of a derivative by substituting a supplied market environment.

3.10.2 Contents:

replacementMarketInput (exactly one occurrence; of the type PricingStructureReference) A reference to the replacement version of the market input, e.g. a bumped yield curve.

3.10.3 Used by:

3.10.4 Figure:

3.10.5 Schema Fragment:

```
<xsd:group name="SubstitutionDerivativeParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative by
      substituting a supplied market environment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="replacementMarketInput" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the replacement version of the market input,
          e.g. a bumped yield curve.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.FpML.org">
  <xsd:include schemaLocation="fpml-doc-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-asset-4-4.xsd"/>
  <xsd:complexType name="AssetOrTermPointOrPricingStructureReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Reference to an underlying asset, term point or pricing
        structure (yield curve).
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="BasicAssetValuation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A structure that holds a set of measures about an asset.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Valuation">
        <xsd:sequence>
          <xsd:element name="quote" type="BasicQuotation" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One or more numerical measures relating to the asset,
                possibly together with sensitivities of that measure to
                pricing inputs
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DenominatorTerm">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The type defining a denominator term of the formula. Its value
        is (sum of weighted partials) ^ power.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="weightedPartial" type="WeightedPartialDerivative">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A partial derivative multiplied by a weighting factor.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="power" type="xsd:positiveInteger">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The power to which this term is raised.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="DerivativeCalculationMethod">
    <xsd:annotation>
      <xsd:documentation source="http://www.FpML.org" xml:lang="en">
        The method by which a derivative is computed.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="derivativeCalculationMethodScheme" type="xsd:anyURI" default="http://www.FpML.org/derivativeCalculationMethodScheme"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="DerivativeCalculationProcedure">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A description of how a numerical derivative is computed.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
</xsd:schema>
```



```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="method" type="DerivativeCalculationMethod" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The method by which a derivative is computed, e.g.
        analytic, numerical model, perturbation, etc.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:group ref="DerivativeCalculationParameters.model" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DerivativeFormula">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A formula for computing a complex derivative from partial
      derivatives. Its value is the sum of the terms divided by the
      product of the denominator terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="term" type="FormulaTerm">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A term of the formula. Its value is the product of the its
          coefficient and the referenced partial derivatives.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="denominatorTerm" type="DenominatorTerm">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A denominator term of the formula. Its value is (sum of
          weighted partials) ^ power.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FormulaTerm">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a term of the formula. Its value is the product
      of the its coefficient and the referenced partial derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="coefficient" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The coefficient by which this term is multiplied, typically
          1 or -1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partialDerivativeReference" type="PricingParameterDerivativeReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the partial derivative.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GenericDimension">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic (user defined) dimension, e.g. for use in a
      correlation surface. e.g. a currency, stock, etc. This would
      take values like USD, GBP, JPY, or IBM, MSFT, etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:string">
      <xsd:attribute name="name" type="xsd:normalizedString" use="required">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the dimension. E.g.: "Currency", "Stock",
            "Issuer", etc.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>

```

```

    <xsd:attribute name="href" type="xsd:IDREF" ecore:reference="Asset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to an instrument (e.g. currency) that this
          value represents.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:attribute>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InstrumentSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of instruments usable for quotation purposes. In
      future releases, quotable derivative assets may be added after
      the underlying asset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="underlyingAsset" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of underlying assets (bonds, discount
          instruments, futures, etc.) that can be used as a basis for
          benchmark quotes.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Market">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of pricing inputs.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the market, e.g. the USDLIBOR market. Used for
          description and understandability.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="benchmarkQuotes" type="QuotedAssetSet" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of benchmark instruments and quotes used as
          inputs to the pricing models.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="pricingStructure" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A collection of pricing inputs (curves, volatility
          matrices, etc.) used to represent the market.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="pricingStructureValuation" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The values of the pricing structure used to represent the
          markets..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="benchmarkPricingMethod" type="PricingMethod" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The pricing structure used to quote a benchmark instrument.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="MarketReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

```

```

        Reference to a market structure.
    </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Market"/>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PerturbationType">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The type of perturbation applied to compute a derivative
            perturbatively.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="perturbationTypeScheme" type="xsd:anyURI" default="http://www.fpm1.org/2003/05/15/fpml-perturbation-type-scheme.xsd"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PositionId">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A unique identifier for the position. The id attribute is
            defined for intradocument referencing.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="positionIdScheme" type="xsd:anyURI"/>
            <xsd:attribute name="id" type="xsd:ID"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PricingInputReplacement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The substitution of a pricing input (e.g. curve) for another,
            used in generating prices and risks for valuation scenarios.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="originalInputReference" type="PricingStructureReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the original value of the pricing input.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="replacementInputReference" type="PricingStructureReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the substitution to do.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PricingInputType">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            The type of pricing structure represented.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="pricingInputTypeScheme" type="xsd:anyURI" default="http://www.fpm1.org/2003/05/15/fpml-pricing-input-type-scheme.xsd"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PricingDataPointCoordinate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A set of index values that identify a pricing data point. For
            example: (strike = 17%, expiration = 6M, term = 1Y.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PricingStructureIndex.model" maxOccurs="unbounded"/>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>

```

```

</xsd:complexType>
<xsd:complexType name="PricingDataPointCoordinateReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a Pricing Data Point Coordinate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingDataPointCoordinateReference"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PricingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      For an asset (e.g. a reference/benchmark asset), the pricing structure used to price it. Used, for example, to specify that the rateIndex "USD-LIBOR-Telerate" with term = 6M is priced using the "USD-LIBOR-Close" curve.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="assetReference" type="AnyAssetReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The asset whose price is required.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricingInputReference" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the pricing input used to value the asset.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PricingParameterDerivative">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A definition of the mathematical derivative with respect to a specific pricing parameter.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A description, if needed, of how the derivative is computed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the pricing input parameter to which the sensitivity is computed. If it is omitted, the derivative definition is generic, and applies to any input point in the valuation set.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="inputDateReference" type="ValuationReference" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference(s) to the pricing input dates that are shifted when the sensitivity is computed. Depending on the time advance method used, this list could vary. Used for describing time-advance derivatives (theta, carry, etc.)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which a derivative is computed, e.g. analytic, numerical model, perturbation, etc., and the corresponding parameters
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PricingParameterDerivativeReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to a partial derivative.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingPara
            </xsd:extension>
        </xsd:complexContent>
    </xsd:complexType>
<xsd:complexType name="PricingParameterShift">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A definition of a shift with respect to a specific pricing
            parameter.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference
        <xsd:element name="shift" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The size of the denominator, e.g. 0.0001 = 1 bp.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="shiftUnits" type="PriceQuoteUnits" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The units of the denominator, e.g. currency. If not
                    present, use the units of the PricingInputReference.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PricingStructureValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An abstract pricing structure valuation base type. Used as a
            base for values of pricing structures such as yield curves and
            volatility matrices. Derived from the "Valuation" type.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Valuation">
            <xsd:sequence>
                <xsd:group ref="PricingInputDates.model">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The relevant dates for a pricing structure - what is
                            applies to, when it was built, etc.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:group>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="QuotedAssetSet">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A collection of quoted assets.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="instrumentSet" type="InstrumentSet" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A collection of instruments used as a basis for quotation.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="assetQuote" type="BasicAssetValuation" minOccurs="0" maxOccurs="unbound

```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A collection of valuations (quotes) for the assets needed
        in the set. Normally these quotes will be for the
        underlying assets listed above, but they don't necessarily
        have to be.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SensitivityDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of characteristics describing a sensitivity
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the derivative, e.g. first derivative, Hessian,
          etc. Typically not required, but may be used to explain
          more complex derivative calculations.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the valuation scenario to which this
          sensitivity definition applies. If the
          SensitivityDefinition occurs within a
          SensitivitySetDefinition, this is not required and normally
          not used. In this case, if it is supplied it overrides the
          valuationScenarioReference in the SensitivitySetDefinition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:group ref="ComputedDerivative.model"/>
      <xsd:group ref="SensitivityDescription.model"/>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="SensitivitySetDefinition">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A sensitivity report definition, consisting of a collection of
      sensitivity definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the sensitivity set definition, e.g. "USDLIBOR
          curve sensitivities".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sensitivityCharacteristics" type="QuotationCharacteristics" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The default characteristics of the quotation, e.g. type,
          units, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the valuation scenario to which this
          sensitivity definition applies, e.g. a reference to the EOD
          valuation scenario. If not supplied, this sensitivity set
          definition is generic to a variety of valuation scenarios.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricingInputType" type="PricingInputType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">

```

```

        The type of the pricing input to which the sensitivity is
        shown, e.g. a yield curve or volatility matrix.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="pricingInputReference" type="PricingStructureReference" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference to the pricing input to which the sensitivity
            is shown, e.g. a reference to a USDLIBOR yield curve.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="scale" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The size of the denominator, e.g. 0.0001 = 1 bp. For
            derivatives with respect to time, the default period is 1
            day.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="sensitivityDefinition" type="SensitivityDefinition" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A set of sensitivity definitions. Either one per point
            reported, or one generic definition that applies to all
            points.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The method by which each derivative is computed, e.g.
            analytic, numerical model, perturbation, etc., and the
            corresponding parameters (eg. shift amounts).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="TimeDimension">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The time dimensions of a term-structure. The user must supply
            either a tenor or a date or both.
        </xsd:documentation>
    </xsd:annotation>
</xsd:choice>
    <xsd:element name="tenor" type="Interval">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The amount of time from the base date of the pricing input
                to the specified term point, e.g. 6M or 5Y.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:sequence>
        <xsd:element name="date" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The absolute date corresponding to this term point, for
                    example January 3, 2005.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="tenor" type="Interval" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The amount of time from the base date of the pricing
                    input to the specified term point, e.g. 6M or 5Y.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="Valuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A valuation of an valuable object - an asset or a pricing

```

```

        input. This is an abstract type, used as a base for values of
        pricing structures such as yield curves as well as asset
        values.
    </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
    <xsd:element name="objectReference" type="AnyAssetReference" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A reference to the asset or pricing structure that this
                values.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A reference to the valuation scenario used to calculate
                this valuation. If the Valuation occurs within a
                ValuationSet, this value is optional and is defaulted from
                the ValuationSet. If this value occurs in both places, the
                lower level value (i.e. the one here) overrides that in the
                higher (i.e. ValuationSet).
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
<xsd:attribute name="definitionRef" type="xsd:IDREF" ecore:reference="ValuationScenario">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An optional reference to the scenario that this valuation
            applies to.
        </xsd:documentation>
    </xsd:annotation>
</xsd:attribute>
</xsd:complexType>
<xsd:complexType name="ValuationReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to a Valuation or any derived structure such as
            PricingStructureValuation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexType>
<xsd:extension base="Reference">
    <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Valuation"/>
</xsd:extension>
</xsd:complexType>
<xsd:complexType name="ValuationScenario">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A set of rules for generating a valuation.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The (optional) name for this valuation scenario, used for
                understandability. For example "EOD Valuations".
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationDate" type="IdentifiedDate">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The date for which the assets are valued.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketReference" type="MarketReference" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A reference to the market environment used to price the
                asset.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">

```



```

        A collection of shifts to be applied to market inputs prior
        to computation of the derivative.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="replacement" type="PricingInputReplacement" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A collection of shifts to be applied to market inputs prior
            to computation of the derivative.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ValuationScenarioReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to a valuation scenario.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="ValuationScenarioReference"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="WeightedPartialDerivative">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A partial derivative multiplied by a weighting factor.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="partialDerivativeReference" type="PricingStructureReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to a partial derivative defined in the
                    ComputedDerivative.model, i.e. defined as part of this
                    sensitivity definition.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="weight" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The weight factor to be applied to the partial derivative,
                    e.g. 1 or -1, or some other scaling value.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:element name="market" type="Market">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This is a global element used for creating global types. It
            holds Market information, e.g. curves, surfaces, quotes, etc.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="pricingStructure" type="PricingStructure" abstract="true"/>
<xsd:element name="pricingStructureValuation" type="PricingStructureValuation" abstract="true"/>
<xsd:group name="AnalyticDerivativeParameters.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Parameters used in the computation of a derivative using
            analytical (closed form formula) techniques.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="derivativeFormula" type="xsd:string" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The formula used to compute the derivative (perhaps could
                    be updated to use the Formula type in EQS.).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:group>
<xsd:group name="ComputedDerivative.model">

```

```

<xsd:annotation>
  <xsd:documentation source="http://www.FpML.org" xml:lang="en">
    A group describing a derivative as combination of partial
    derivatives.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="partialDerivative" type="PricingParameterDerivative" maxOccurs="unbound">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A partial derivative of the measure with respect to an
        input.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="formula" type="DerivativeFormula" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A formula defining how to compute the derivative from the
        partial derivatives. If absent, the derivative is just the
        product of the partial derivatives. Normally only required
        for more higher-order derivatives, e.g. Hessians.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="DerivativeCalculationParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:group ref="FiniteDifferenceDerivativeParameters.model"/>
    <xsd:group ref="AnalyticDerivativeParameters.model"/>
    <xsd:group ref="SubstitutionDerivativeParameters.model"/>
  </xsd:choice>
</xsd:group>
<xsd:group name="FiniteDifferenceDerivativeParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative using
      numerical (finite difference) techniques.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="perturbationAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The size and direction of the perturbation used to compute
          the derivative, e.g. 0.0001 = 1 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averaged" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value is calculated by perturbing by the
          perturbationAmount and then the negative of the
          perturbationAmount and then averaging the two values (i.e.
          the value is half of the difference between perturbing up
          and perturbing down).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="perturbationType" type="PerturbationType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of perturbation, if any, used to compute the
          derivative (Absolute vs Relative).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="PositionIdAndVersion.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group that includes a position ID and an optional
      version.
    </xsd:documentation>
  </xsd:annotation>

```

```

<xsd:sequence>
  <xsd:element name="positionId" type="PositionId">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A version-independent identifier for the position, possibly
        based on trade identifier.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="version" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A version identifier. Version identifiers must be
        ascending, i.e. higher numbers imply newer versions. There
        is no requirement that version identifiers for a position
        be sequential or small, so for example timestamp-based
        version identifiers could be used.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="PricingCoordinateOrReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pricing structure coordinate, or a reference to one. This can
      be used to either directly define a coordinate or reference an
      existing coordinate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="coordinate" type="PricingDataPointCoordinate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An explicit, filled in data point coordinate. This might
          specify expiration, strike, etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="coordinateReference" type="PricingDataPointCoordinateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a pricing data point coordinate within this
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
<xsd:group name="PricingInputDates.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The dates that might be relevant for a pricing input, e.g. what
      valuation date it applies to, when it was built, when the data
      comes from, etc..
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="baseDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The base date for which the structure applies, i.e. the
          curve date. Normally this will align with the valuation
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="spotDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The spot settlement date for which the structure applies,
          normally 0-2 days after the base date. The difference
          between the baseDate and the spotDate is termed the
          settlement lag, and is sometimes called "days to spot".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inputDataDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date from which the input data used to construct the
          pricing input was obtained. Often the same as the baseDate,
          but sometimes the pricing input may be "rolled forward", in

```

```

        which input data from one date is used to generate a curve
        for a later date.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="endDate" type="IdentifiedDate" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The last date for which data is supplied in this pricing
            input.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="buildDateTime" type="xsd:dateTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The date and time when the pricing input was generated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="PricingStructureIndex.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The index (an ordinate) of a pricing structure. The index
            expresses how far along a particular dimension (e.g. time,
            strike, etc.) a point is located.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="term" type="TimeDimension">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A time dimension that represents the term of a financial
                    instrument, e.g. of a zero-coupon bond on a curve, or of an
                    underlying caplet or swap for an option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiration" type="TimeDimension">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A time dimension that represents the time to expiration of
                    an option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="strike" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A numerical dimension that represents the strike rate or
                    price of an option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="generic" type="GenericDimension"/>
    </xsd:choice>
</xsd:group>
<xsd:group name="SensitivityDescription.model">
    <xsd:annotation>
        <xsd:documentation source="http://www.FpML.org" xml:lang="en">
            A group describing a specific sensitivity without an explicit
            reference to the market data input point.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="term" type="TimeDimension">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The time dimension of the sensitivity point (tenor and/or
                    date)
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:group ref="PricingCoordinateOrReference.model" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The input coordinates, or references to them (e.g.
                    expiration, strike, tenor).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:group>
    </xsd:choice>
</xsd:group>

```

```
</xsd:choice>
</xsd:group>
<xsd:group name="SubstitutionDerivativeParameters.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Parameters used in the computation of a derivative by
      substituting a supplied market environment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="replacementMarketInput" type="PricingStructureReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the replacement version of the market input,
          e.g. a bumped yield curve.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
</xsd:schema>
```



Financial products Markup Language

FpML - Shared Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3/html/fpml-4-4-errata.html>

Document built

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Table Of Contents

1	Global Simple Types	24
1.1	CorrelationValue	25
1.1.1	Description:	25
1.1.2	Contents:	25
1.1.3	Used by:	25
1.1.4	Derived Types:	25
1.1.5	Schema Fragment:	25
1.2	HourMinuteTime	26
1.2.1	Description:	26
1.2.2	Contents:	26
1.2.3	Used by:	26
1.2.4	Derived Types:	26
1.2.5	Schema Fragment:	26
1.3	NonNegativeDecimal	27
1.3.1	Description:	27
1.3.2	Contents:	27
1.3.3	Used by:	27
1.3.4	Derived Types:	27
1.3.5	Schema Fragment:	27
1.4	PositiveDecimal	28
1.4.1	Description:	28
1.4.2	Contents:	28
1.4.3	Used by:	28
1.4.4	Derived Types:	28
1.4.5	Schema Fragment:	28
1.5	RestrictedPercentage	29
1.5.1	Description:	29
1.5.2	Contents:	29
1.5.3	Used by:	29
1.5.4	Derived Types:	29
1.5.5	Schema Fragment:	29
2	Global Complex Types	30
2.1	Account	31
2.1.1	Description:	31
2.1.2	Contents:	31
2.1.3	Used by:	31
2.1.4	Derived Types:	31
2.1.5	Figure:	31
2.1.6	Schema Fragment:	31
2.2	AccountId	32
2.2.1	Description:	32
2.2.2	Contents:	32
2.2.3	Used by:	32
2.2.4	Derived Types:	32
2.2.5	Figure:	32
2.2.6	Schema Fragment:	32
2.3	AccountReference	33
2.3.1	Description:	33
2.3.2	Contents:	33
2.3.3	Used by:	33
2.3.4	Derived Types:	33
2.3.5	Figure:	33
2.3.6	Schema Fragment:	33
2.4	Address	34
2.4.1	Description:	34
2.4.2	Contents:	34
2.4.3	Used by:	34
2.4.4	Derived Types:	34
2.4.5	Figure:	34
2.4.6	Schema Fragment:	34

2.5	AdjustableDate	36
2.5.1	Description:	36
2.5.2	Contents:	36
2.5.3	Used by:	36
2.5.4	Derived Types:	36
2.5.5	Figure:	36
2.5.6	Schema Fragment:	36
2.6	AdjustableDate2	37
2.6.1	Description:	37
2.6.2	Contents:	37
2.6.3	Used by:	37
2.6.4	Derived Types:	37
2.6.5	Figure:	37
2.6.6	Schema Fragment:	37
2.7	AdjustableDates	39
2.7.1	Description:	39
2.7.2	Contents:	39
2.7.3	Used by:	39
2.7.4	Derived Types:	39
2.7.5	Figure:	39
2.7.6	Schema Fragment:	39
2.8	AdjustableDatesOrRelativeDateOffset	40
2.8.1	Description:	40
2.8.2	Contents:	40
2.8.3	Used by:	40
2.8.4	Derived Types:	40
2.8.5	Figure:	40
2.8.6	Schema Fragment:	40
2.9	AdjustableOrRelativeAndAdjustedDate	41
2.9.1	Description:	41
2.9.2	Contents:	41
2.9.3	Used by:	41
2.9.4	Derived Types:	41
2.9.5	Figure:	41
2.9.6	Schema Fragment:	41
2.10	AdjustableOrRelativeDate	42
2.10.1	Description:	42
2.10.2	Contents:	42
2.10.3	Used by:	42
2.10.4	Derived Types:	42
2.10.5	Figure:	42
2.10.6	Schema Fragment:	42
2.11	AdjustableOrRelativeDates	44
2.11.1	Description:	44
2.11.2	Contents:	44
2.11.3	Used by:	44
2.11.4	Derived Types:	44
2.11.5	Figure:	44
2.11.6	Schema Fragment:	44
2.12	AdjustableRelativeOrPeriodicDates	45
2.12.1	Description:	45
2.12.2	Contents:	45
2.12.3	Used by:	45
2.12.4	Derived Types:	45
2.12.5	Figure:	45
2.12.6	Schema Fragment:	45
2.13	AdjustedRelativeDateOffset	46
2.13.1	Description:	46
2.13.2	Contents:	46
2.13.3	Used by:	46
2.13.4	Derived Types:	46
2.13.5	Figure:	46
2.13.6	Schema Fragment:	46
2.14	AmericanExercise	

2.14.1	Description:	48
2.14.2	Contents:	48
2.14.3	Used by:	48
2.14.4	Derived Types:	48
2.14.5	Figure:	48
2.14.6	Schema Fragment:	48
2.15	AmountReference	51
2.15.1	Description:	51
2.15.2	Contents:	51
2.15.3	Used by:	51
2.15.4	Derived Types:	51
2.15.5	Figure:	51
2.15.6	Schema Fragment:	51
2.16	AmountSchedule	52
2.16.1	Description:	52
2.16.2	Contents:	52
2.16.3	Used by:	52
2.16.4	Derived Types:	52
2.16.5	Figure:	52
2.16.6	Schema Fragment:	52
2.17	AutomaticExercise	53
2.17.1	Description:	53
2.17.2	Contents:	53
2.17.3	Used by:	53
2.17.4	Derived Types:	53
2.17.5	Figure:	53
2.17.6	Schema Fragment:	53
2.18	Beneficiary	54
2.18.1	Description:	54
2.18.2	Contents:	54
2.18.3	Used by:	54
2.18.4	Derived Types:	54
2.18.5	Figure:	54
2.18.6	Schema Fragment:	54
2.19	BermudaExercise	55
2.19.1	Description:	55
2.19.2	Contents:	55
2.19.3	Used by:	55
2.19.4	Derived Types:	55
2.19.5	Figure:	55
2.19.6	Schema Fragment:	55
2.20	BrokerConfirmation	58
2.20.1	Description:	58
2.20.2	Contents:	58
2.20.3	Used by:	58
2.20.4	Derived Types:	58
2.20.5	Figure:	58
2.20.6	Schema Fragment:	58
2.21	BrokerConfirmationType	59
2.21.1	Description:	59
2.21.2	Contents:	59
2.21.3	Used by:	59
2.21.4	Derived Types:	59
2.21.5	Figure:	59
2.21.6	Schema Fragment:	59
2.22	BusinessCenter	60
2.22.1	Description:	60
2.22.2	Contents:	60
2.22.3	Used by:	60
2.22.4	Derived Types:	60
2.22.5	Figure:	60
2.22.6	Schema Fragment:	60
2.23	BusinessCenters	61
2.23.1	Description:	61

2.23.2	Contents:	61
2.23.3	Used by:	61
2.23.4	Derived Types:	61
2.23.5	Figure:	61
2.23.6	Schema Fragment:	61
2.24	BusinessCentersReference	62
2.24.1	Description:	62
2.24.2	Contents:	62
2.24.3	Used by:	62
2.24.4	Derived Types:	62
2.24.5	Figure:	62
2.24.6	Schema Fragment:	62
2.25	BusinessCenterTime	63
2.25.1	Description:	63
2.25.2	Contents:	63
2.25.3	Used by:	63
2.25.4	Derived Types:	63
2.25.5	Figure:	63
2.25.6	Schema Fragment:	63
2.26	BusinessDateRange	64
2.26.1	Description:	64
2.26.2	Contents:	64
2.26.3	Used by:	64
2.26.4	Derived Types:	64
2.26.5	Figure:	64
2.26.6	Schema Fragment:	64
2.27	BusinessDayAdjustments	65
2.27.1	Description:	65
2.27.2	Contents:	65
2.27.3	Used by:	65
2.27.4	Derived Types:	65
2.27.5	Figure:	65
2.27.6	Schema Fragment:	65
2.28	BusinessDayAdjustmentsReference	66
2.28.1	Description:	66
2.28.2	Contents:	66
2.28.3	Used by:	66
2.28.4	Derived Types:	66
2.28.5	Figure:	66
2.28.6	Schema Fragment:	66
2.29	CalculationAgent	67
2.29.1	Description:	67
2.29.2	Contents:	67
2.29.3	Used by:	67
2.29.4	Derived Types:	67
2.29.5	Figure:	67
2.29.6	Schema Fragment:	67
2.30	CalculationPeriodFrequency	68
2.30.1	Description:	68
2.30.2	Contents:	68
2.30.3	Used by:	68
2.30.4	Derived Types:	68
2.30.5	Figure:	68
2.30.6	Schema Fragment:	68
2.31	CashflowType	69
2.31.1	Description:	69
2.31.2	Contents:	69
2.31.3	Used by:	69
2.31.4	Derived Types:	69
2.31.5	Figure:	69
2.31.6	Schema Fragment:	69
2.32	CashSettlementReferenceBanks	70
2.32.1	Description:	70
2.32.2	Contents:	70

2.32.3	Used by:	70
2.32.4	Derived Types:	70
2.32.5	Figure:	70
2.32.6	Schema Fragment:	70
2.33	ClearanceSystem	71
2.33.1	Description:	71
2.33.2	Contents:	71
2.33.3	Used by:	71
2.33.4	Derived Types:	71
2.33.5	Figure:	71
2.33.6	Schema Fragment:	71
2.34	ContractualDefinitions	72
2.34.1	Description:	72
2.34.2	Contents:	72
2.34.3	Used by:	72
2.34.4	Derived Types:	72
2.34.5	Figure:	72
2.34.6	Schema Fragment:	72
2.35	ContractualMatrix	73
2.35.1	Description:	73
2.35.2	Contents:	73
2.35.3	Used by:	73
2.35.4	Derived Types:	73
2.35.5	Figure:	73
2.35.6	Schema Fragment:	73
2.36	ContractualSupplement	74
2.36.1	Description:	74
2.36.2	Contents:	74
2.36.3	Used by:	74
2.36.4	Derived Types:	74
2.36.5	Figure:	74
2.36.6	Schema Fragment:	74
2.37	ContractualTermsSupplement	75
2.37.1	Description:	75
2.37.2	Contents:	75
2.37.3	Used by:	75
2.37.4	Derived Types:	75
2.37.5	Figure:	75
2.37.6	Schema Fragment:	75
2.38	CorrespondentInformation	76
2.38.1	Description:	76
2.38.2	Contents:	76
2.38.3	Used by:	76
2.38.4	Derived Types:	76
2.38.5	Figure:	76
2.38.6	Schema Fragment:	76
2.39	Country	77
2.39.1	Description:	77
2.39.2	Contents:	77
2.39.3	Used by:	77
2.39.4	Derived Types:	77
2.39.5	Figure:	77
2.39.6	Schema Fragment:	77
2.40	CreditSeniority	78
2.40.1	Description:	78
2.40.2	Contents:	78
2.40.3	Used by:	78
2.40.4	Derived Types:	78
2.40.5	Figure:	78
2.40.6	Schema Fragment:	78
2.41	Currency	79
2.41.1	Description:	79
2.41.2	Contents:	79
2.41.3	Used by:	79

2.41.4	Derived Types:	79
2.41.5	Figure:	79
2.41.6	Schema Fragment:	79
2.42	DateList	81
2.42.1	Description:	81
2.42.2	Contents:	81
2.42.3	Used by:	81
2.42.4	Derived Types:	81
2.42.5	Figure:	81
2.42.6	Schema Fragment:	81
2.43	DateOffset	82
2.43.1	Description:	82
2.43.2	Contents:	82
2.43.3	Used by:	82
2.43.4	Derived Types:	82
2.43.5	Figure:	82
2.43.6	Schema Fragment:	82
2.44	DateRange	83
2.44.1	Description:	83
2.44.2	Contents:	83
2.44.3	Used by:	83
2.44.4	Derived Types:	83
2.44.5	Figure:	83
2.44.6	Schema Fragment:	83
2.45	DateReference	84
2.45.1	Description:	84
2.45.2	Contents:	84
2.45.3	Used by:	84
2.45.4	Derived Types:	84
2.45.5	Figure:	84
2.45.6	Schema Fragment:	84
2.46	DateTimeList	85
2.46.1	Description:	85
2.46.2	Contents:	85
2.46.3	Used by:	85
2.46.4	Derived Types:	85
2.46.5	Figure:	85
2.46.6	Schema Fragment:	85
2.47	DayCountFraction	86
2.47.1	Description:	86
2.47.2	Contents:	86
2.47.3	Used by:	86
2.47.4	Derived Types:	86
2.47.5	Figure:	86
2.47.6	Schema Fragment:	86
2.48	DeterminationMethod	87
2.48.1	Description:	87
2.48.2	Contents:	87
2.48.3	Used by:	87
2.48.4	Derived Types:	87
2.48.5	Figure:	87
2.48.6	Schema Fragment:	87
2.49	DividendConditions	88
2.49.1	Description:	88
2.49.2	Contents:	88
2.49.3	Used by:	88
2.49.4	Derived Types:	88
2.49.5	Figure:	88
2.49.6	Schema Fragment:	88
2.50	DividendPaymentDate	91
2.50.1	Description:	91
2.50.2	Contents:	91
2.50.3	Used by:	91
2.50.4	Derived Types:	91

2.50.5	Figure:	91
2.50.6	Schema Fragment:	91
2.51	Documentation	92
2.51.1	Description:	92
2.51.2	Contents:	92
2.51.3	Used by:	92
2.51.4	Derived Types:	92
2.51.5	Figure:	92
2.51.6	Schema Fragment:	92
2.52	Empty	94
2.52.1	Description:	94
2.52.2	Contents:	94
2.52.3	Used by:	94
2.52.4	Derived Types:	94
2.52.5	Figure:	94
2.52.6	Schema Fragment:	94
2.53	EntityId	95
2.53.1	Description:	95
2.53.2	Contents:	95
2.53.3	Used by:	95
2.53.4	Derived Types:	95
2.53.5	Figure:	95
2.53.6	Schema Fragment:	95
2.54	EntityName	96
2.54.1	Description:	96
2.54.2	Contents:	96
2.54.3	Used by:	96
2.54.4	Derived Types:	96
2.54.5	Figure:	96
2.54.6	Schema Fragment:	96
2.55	EuropeanExercise	97
2.55.1	Description:	97
2.55.2	Contents:	97
2.55.3	Used by:	97
2.55.4	Derived Types:	97
2.55.5	Figure:	97
2.55.6	Schema Fragment:	97
2.56	Exchangeld	99
2.56.1	Description:	99
2.56.2	Contents:	99
2.56.3	Used by:	99
2.56.4	Derived Types:	99
2.56.5	Figure:	99
2.56.6	Schema Fragment:	99
2.57	Exercise	100
2.57.1	Description:	100
2.57.2	Contents:	100
2.57.3	Used by:	100
2.57.4	Derived Types:	100
2.57.5	Figure:	100
2.57.6	Schema Fragment:	100
2.58	ExerciseFee	101
2.58.1	Description:	101
2.58.2	Contents:	101
2.58.3	Used by:	101
2.58.4	Derived Types:	101
2.58.5	Figure:	101
2.58.6	Schema Fragment:	101
2.59	ExerciseFeeSchedule	103
2.59.1	Description:	103
2.59.2	Contents:	103
2.59.3	Used by:	103
2.59.4	Derived Types:	103
2.59.5	Figure:	103

2.59.6	Schema Fragment:	103
2.60	ExerciseNotice	105
2.60.1	Description:	105
2.60.2	Contents:	105
2.60.3	Used by:	105
2.60.4	Derived Types:	105
2.60.5	Figure:	105
2.60.6	Schema Fragment:	105
2.61	ExerciseProcedure	106
2.61.1	Description:	106
2.61.2	Contents:	106
2.61.3	Used by:	106
2.61.4	Derived Types:	106
2.61.5	Figure:	106
2.61.6	Schema Fragment:	106
2.62	FloatingRate	108
2.62.1	Description:	108
2.62.2	Contents:	108
2.62.3	Used by:	108
2.62.4	Derived Types:	108
2.62.5	Figure:	108
2.62.6	Schema Fragment:	108
2.63	FloatingRateCalculation	111
2.63.1	Description:	111
2.63.2	Contents:	111
2.63.3	Used by:	111
2.63.4	Derived Types:	111
2.63.5	Figure:	111
2.63.6	Schema Fragment:	111
2.64	FloatingRateIndex	113
2.64.1	Description:	113
2.64.2	Contents:	113
2.64.3	Used by:	113
2.64.4	Derived Types:	113
2.64.5	Figure:	113
2.64.6	Schema Fragment:	113
2.65	ForecastRateIndex	114
2.65.1	Description:	114
2.65.2	Contents:	114
2.65.3	Used by:	114
2.65.4	Derived Types:	114
2.65.5	Figure:	114
2.65.6	Schema Fragment:	114
2.66	Formula	115
2.66.1	Description:	115
2.66.2	Contents:	115
2.66.3	Used by:	115
2.66.4	Derived Types:	115
2.66.5	Figure:	115
2.66.6	Schema Fragment:	115
2.67	FormulaComponent	116
2.67.1	Description:	116
2.67.2	Contents:	116
2.67.3	Used by:	116
2.67.4	Derived Types:	116
2.67.5	Figure:	116
2.67.6	Schema Fragment:	116
2.68	FxCashSettlement	117
2.68.1	Description:	117
2.68.2	Contents:	117
2.68.3	Used by:	117
2.68.4	Derived Types:	117
2.68.5	Figure:	117
2.68.6	Schema Fragment:	117

2.69	FxFixing	118
2.69.1	Description:	118
2.69.2	Contents:	118
2.69.3	Used by:	118
2.69.4	Derived Types:	118
2.69.5	Figure:	118
2.69.6	Schema Fragment:	118
2.70	FxRate	119
2.70.1	Description:	119
2.70.2	Contents:	119
2.70.3	Used by:	119
2.70.4	Derived Types:	119
2.70.5	Figure:	119
2.70.6	Schema Fragment:	119
2.71	FxSpotRateSource	120
2.71.1	Description:	120
2.71.2	Contents:	120
2.71.3	Used by:	120
2.71.4	Derived Types:	120
2.71.5	Figure:	120
2.71.6	Schema Fragment:	120
2.72	GoverningLaw	121
2.72.1	Description:	121
2.72.2	Contents:	121
2.72.3	Used by:	121
2.72.4	Derived Types:	121
2.72.5	Figure:	121
2.72.6	Schema Fragment:	121
2.73	IdentifiedCurrency	122
2.73.1	Description:	122
2.73.2	Contents:	122
2.73.3	Used by:	122
2.73.4	Derived Types:	122
2.73.5	Figure:	122
2.73.6	Schema Fragment:	122
2.74	IdentifiedCurrencyReference	123
2.74.1	Description:	123
2.74.2	Contents:	123
2.74.3	Used by:	123
2.74.4	Derived Types:	123
2.74.5	Figure:	123
2.74.6	Schema Fragment:	123
2.75	IdentifiedDate	124
2.75.1	Description:	124
2.75.2	Contents:	124
2.75.3	Used by:	124
2.75.4	Derived Types:	124
2.75.5	Figure:	124
2.75.6	Schema Fragment:	124
2.76	IdentifiedPayerReceiver	125
2.76.1	Description:	125
2.76.2	Contents:	125
2.76.3	Used by:	125
2.76.4	Derived Types:	125
2.76.5	Figure:	125
2.76.6	Schema Fragment:	125
2.77	InformationProvider	126
2.77.1	Description:	126
2.77.2	Contents:	126
2.77.3	Used by:	126
2.77.4	Derived Types:	126
2.77.5	Figure:	126
2.77.6	Schema Fragment:	126
2.78	InformationSource	

2.78.1	Description:	127
2.78.2	Contents:	127
2.78.3	Used by:	127
2.78.4	Derived Types:	127
2.78.5	Figure:	127
2.78.6	Schema Fragment:	127
2.79	InstrumentId	128
2.79.1	Description:	128
2.79.2	Contents:	128
2.79.3	Used by:	128
2.79.4	Derived Types:	128
2.79.5	Figure:	128
2.79.6	Schema Fragment:	128
2.80	InterestAccrualsCompoundingMethod	129
2.80.1	Description:	129
2.80.2	Contents:	129
2.80.3	Used by:	129
2.80.4	Derived Types:	129
2.80.5	Figure:	129
2.80.6	Schema Fragment:	129
2.81	InterestAccrualsMethod	130
2.81.1	Description:	130
2.81.2	Contents:	130
2.81.3	Used by:	130
2.81.4	Derived Types:	130
2.81.5	Figure:	130
2.81.6	Schema Fragment:	130
2.82	IntermediaryInformation	131
2.82.1	Description:	131
2.82.2	Contents:	131
2.82.3	Used by:	131
2.82.4	Derived Types:	131
2.82.5	Figure:	131
2.82.6	Schema Fragment:	131
2.83	InterpolationMethod	132
2.83.1	Description:	132
2.83.2	Contents:	132
2.83.3	Used by:	132
2.83.4	Derived Types:	132
2.83.5	Figure:	132
2.83.6	Schema Fragment:	132
2.84	Interval	133
2.84.1	Description:	133
2.84.2	Contents:	133
2.84.3	Used by:	133
2.84.4	Derived Types:	133
2.84.5	Figure:	133
2.84.6	Schema Fragment:	133
2.85	Leg	135
2.85.1	Description:	135
2.85.2	Contents:	135
2.85.3	Used by:	135
2.85.4	Derived Types:	135
2.85.5	Figure:	135
2.85.6	Schema Fragment:	135
2.86	LegalEntity	136
2.86.1	Description:	136
2.86.2	Contents:	136
2.86.3	Used by:	136
2.86.4	Derived Types:	136
2.86.5	Figure:	136
2.86.6	Schema Fragment:	136
2.87	LegalEntityReference	137
2.87.1	Description:	137

2.87.2	Contents:	137
2.87.3	Used by:	137
2.87.4	Derived Types:	137
2.87.5	Figure:	137
2.87.6	Schema Fragment:	137
2.88	MainPublication	138
2.88.1	Description:	138
2.88.2	Contents:	138
2.88.3	Used by:	138
2.88.4	Derived Types:	138
2.88.5	Figure:	138
2.88.6	Schema Fragment:	138
2.89	ManualExercise	139
2.89.1	Description:	139
2.89.2	Contents:	139
2.89.3	Used by:	139
2.89.4	Derived Types:	139
2.89.5	Figure:	139
2.89.6	Schema Fragment:	139
2.90	MasterAgreement	140
2.90.1	Description:	140
2.90.2	Contents:	140
2.90.3	Used by:	140
2.90.4	Derived Types:	140
2.90.5	Figure:	140
2.90.6	Schema Fragment:	140
2.91	MasterAgreementType	141
2.91.1	Description:	141
2.91.2	Contents:	141
2.91.3	Used by:	141
2.91.4	Derived Types:	141
2.91.5	Figure:	141
2.91.6	Schema Fragment:	141
2.92	MasterConfirmation	142
2.92.1	Description:	142
2.92.2	Contents:	142
2.92.3	Used by:	142
2.92.4	Derived Types:	142
2.92.5	Figure:	142
2.92.6	Schema Fragment:	142
2.93	MasterConfirmationType	143
2.93.1	Description:	143
2.93.2	Contents:	143
2.93.3	Used by:	143
2.93.4	Derived Types:	143
2.93.5	Figure:	143
2.93.6	Schema Fragment:	143
2.94	Math	144
2.94.1	Description:	144
2.94.2	Contents:	144
2.94.3	Used by:	144
2.94.4	Derived Types:	144
2.94.5	Figure:	144
2.94.6	Schema Fragment:	144
2.95	MatrixTerm	145
2.95.1	Description:	145
2.95.2	Contents:	145
2.95.3	Used by:	145
2.95.4	Derived Types:	145
2.95.5	Figure:	145
2.95.6	Schema Fragment:	145
2.96	MatrixType	146
2.96.1	Description:	146
2.96.2	Contents:	146

2.96.3	Used by:	146
2.96.4	Derived Types:	146
2.96.5	Figure:	146
2.96.6	Schema Fragment:	146
2.97	MimeType	147
2.97.1	Description:	147
2.97.2	Contents:	147
2.97.3	Used by:	147
2.97.4	Derived Types:	147
2.97.5	Figure:	147
2.97.6	Schema Fragment:	147
2.98	Money	148
2.98.1	Description:	148
2.98.2	Contents:	148
2.98.3	Used by:	148
2.98.4	Derived Types:	149
2.98.5	Figure:	149
2.98.6	Schema Fragment:	149
2.99	MultipleExercise	150
2.99.1	Description:	150
2.99.2	Contents:	150
2.99.3	Used by:	150
2.99.4	Derived Types:	150
2.99.5	Figure:	150
2.99.6	Schema Fragment:	150
2.100	NotionalAmountReference	152
2.100.1	Description:	152
2.100.2	Contents:	152
2.100.3	Used by:	152
2.100.4	Derived Types:	152
2.100.5	Figure:	152
2.100.6	Schema Fragment:	152
2.101	Offset	153
2.101.1	Description:	153
2.101.2	Contents:	153
2.101.3	Used by:	153
2.101.4	Derived Types:	153
2.101.5	Figure:	153
2.101.6	Schema Fragment:	153
2.102	PartialExercise	155
2.102.1	Description:	155
2.102.2	Contents:	155
2.102.3	Used by:	155
2.102.4	Derived Types:	155
2.102.5	Figure:	155
2.102.6	Schema Fragment:	155
2.103	Party	156
2.103.1	Description:	156
2.103.2	Contents:	156
2.103.3	Used by:	156
2.103.4	Derived Types:	157
2.103.5	Figure:	157
2.103.6	Schema Fragment:	157
2.104	PartyId	159
2.104.1	Description:	159
2.104.2	Contents:	159
2.104.3	Used by:	159
2.104.4	Derived Types:	159
2.104.5	Figure:	159
2.104.6	Schema Fragment:	159
2.105	PartyOrAccountReference	160
2.105.1	Description:	160
2.105.2	Contents:	160
2.105.3	Used by:	160

2.105.4	Derived Types:	160
2.105.5	Figure:	160
2.105.6	Schema Fragment:	160
2.106	PartyOrTradeSideReference	161
2.106.1	Description:	161
2.106.2	Contents:	161
2.106.3	Used by:	161
2.106.4	Derived Types:	161
2.106.5	Figure:	161
2.106.6	Schema Fragment:	161
2.107	PartyReference	162
2.107.1	Description:	162
2.107.2	Contents:	162
2.107.3	Used by:	162
2.107.4	Derived Types:	162
2.107.5	Figure:	162
2.107.6	Schema Fragment:	162
2.108	Payment	164
2.108.1	Description:	164
2.108.2	Contents:	164
2.108.3	Used by:	164
2.108.4	Derived Types:	164
2.108.5	Figure:	164
2.108.6	Schema Fragment:	164
2.109	PaymentCurrency	166
2.109.1	Description:	166
2.109.2	Contents:	166
2.109.3	Used by:	166
2.109.4	Derived Types:	166
2.109.5	Figure:	166
2.109.6	Schema Fragment:	166
2.110	PaymentType	167
2.110.1	Description:	167
2.110.2	Contents:	167
2.110.3	Used by:	167
2.110.4	Derived Types:	167
2.110.5	Figure:	167
2.110.6	Schema Fragment:	167
2.111	PeriodicDates	168
2.111.1	Description:	168
2.111.2	Contents:	168
2.111.3	Used by:	168
2.111.4	Derived Types:	168
2.111.5	Figure:	168
2.111.6	Schema Fragment:	168
2.112	PricingStructure	169
2.112.1	Description:	169
2.112.2	Contents:	169
2.112.3	Used by:	169
2.112.4	Derived Types:	169
2.112.5	Figure:	169
2.112.6	Schema Fragment:	169
2.113	PricingStructureReference	170
2.113.1	Description:	170
2.113.2	Contents:	170
2.113.3	Used by:	170
2.113.4	Derived Types:	170
2.113.5	Figure:	170
2.113.6	Schema Fragment:	170
2.114	PrincipalExchanges	171
2.114.1	Description:	171
2.114.2	Contents:	171
2.114.3	Used by:	171
2.114.4	Derived Types:	171

2.114.5	Figure:	171
2.114.6	Schema Fragment:	171
2.115	Product	172
2.115.1	Description:	172
2.115.2	Contents:	172
2.115.3	Used by:	172
2.115.4	Derived Types:	172
2.115.5	Figure:	173
2.115.6	Schema Fragment:	173
2.116	ProductId	174
2.116.1	Description:	174
2.116.2	Contents:	174
2.116.3	Used by:	174
2.116.4	Derived Types:	174
2.116.5	Figure:	174
2.116.6	Schema Fragment:	174
2.117	ProductReference	175
2.117.1	Description:	175
2.117.2	Contents:	175
2.117.3	Used by:	175
2.117.4	Derived Types:	175
2.117.5	Figure:	175
2.117.6	Schema Fragment:	175
2.118	ProductType	176
2.118.1	Description:	176
2.118.2	Contents:	176
2.118.3	Used by:	176
2.118.4	Derived Types:	176
2.118.5	Figure:	176
2.118.6	Schema Fragment:	176
2.119	QuotedCurrencyPair	177
2.119.1	Description:	177
2.119.2	Contents:	177
2.119.3	Used by:	177
2.119.4	Derived Types:	177
2.119.5	Figure:	177
2.119.6	Schema Fragment:	177
2.120	Rate	179
2.120.1	Description:	179
2.120.2	Contents:	179
2.120.3	Used by:	179
2.120.4	Derived Types:	179
2.120.5	Figure:	179
2.120.6	Schema Fragment:	179
2.121	RateObservation	180
2.121.1	Description:	180
2.121.2	Contents:	180
2.121.3	Used by:	180
2.121.4	Derived Types:	180
2.121.5	Figure:	180
2.121.6	Schema Fragment:	180
2.122	RateReference	182
2.122.1	Description:	182
2.122.2	Contents:	182
2.122.3	Used by:	182
2.122.4	Derived Types:	182
2.122.5	Figure:	182
2.122.6	Schema Fragment:	182
2.123	RateSourcePage	183
2.123.1	Description:	183
2.123.2	Contents:	183
2.123.3	Used by:	183
2.123.4	Derived Types:	183
2.123.5	Figure:	183

2.123.6	Schema Fragment:	183
2.124	Reference	184
2.124.1	Description:	184
2.124.2	Contents:	184
2.124.3	Used by:	184
2.124.4	Derived Types:	184
2.124.5	Figure:	185
2.124.6	Schema Fragment:	185
2.125	ReferenceAmount	186
2.125.1	Description:	186
2.125.2	Contents:	186
2.125.3	Used by:	186
2.125.4	Derived Types:	186
2.125.5	Figure:	186
2.125.6	Schema Fragment:	186
2.126	ReferenceBank	187
2.126.1	Description:	187
2.126.2	Contents:	187
2.126.3	Used by:	187
2.126.4	Derived Types:	187
2.126.5	Figure:	187
2.126.6	Schema Fragment:	187
2.127	ReferenceBankId	188
2.127.1	Description:	188
2.127.2	Contents:	188
2.127.3	Used by:	188
2.127.4	Derived Types:	188
2.127.5	Figure:	188
2.127.6	Schema Fragment:	188
2.128	RelativeDateOffset	189
2.128.1	Description:	189
2.128.2	Contents:	189
2.128.3	Used by:	189
2.128.4	Derived Types:	189
2.128.5	Figure:	190
2.128.6	Schema Fragment:	190
2.129	RelativeDates	191
2.129.1	Description:	191
2.129.2	Contents:	191
2.129.3	Used by:	191
2.129.4	Derived Types:	191
2.129.5	Figure:	191
2.129.6	Schema Fragment:	191
2.130	RelativeDateSequence	193
2.130.1	Description:	193
2.130.2	Contents:	193
2.130.3	Used by:	193
2.130.4	Derived Types:	193
2.130.5	Figure:	193
2.130.6	Schema Fragment:	193
2.131	RequiredIdentifierDate	194
2.131.1	Description:	194
2.131.2	Contents:	194
2.131.3	Used by:	194
2.131.4	Derived Types:	194
2.131.5	Figure:	194
2.131.6	Schema Fragment:	194
2.132	ResetFrequency	195
2.132.1	Description:	195
2.132.2	Contents:	195
2.132.3	Used by:	195
2.132.4	Derived Types:	195
2.132.5	Figure:	195
2.132.6	Schema Fragment:	195

2.133	Rounding	196
2.133.1	Description:	196
2.133.2	Contents:	196
2.133.3	Used by:	196
2.133.4	Derived Types:	196
2.133.5	Figure:	196
2.133.6	Schema Fragment:	196
2.134	Routing	197
2.134.1	Description:	197
2.134.2	Contents:	197
2.134.3	Used by:	197
2.134.4	Derived Types:	197
2.134.5	Figure:	197
2.134.6	Schema Fragment:	197
2.135	RoutingExplicitDetails	198
2.135.1	Description:	198
2.135.2	Contents:	198
2.135.3	Used by:	198
2.135.4	Derived Types:	198
2.135.5	Figure:	198
2.135.6	Schema Fragment:	198
2.136	RoutingId	199
2.136.1	Description:	199
2.136.2	Contents:	199
2.136.3	Used by:	199
2.136.4	Derived Types:	199
2.136.5	Figure:	199
2.136.6	Schema Fragment:	199
2.137	RoutingIds	200
2.137.1	Description:	200
2.137.2	Contents:	200
2.137.3	Used by:	200
2.137.4	Derived Types:	200
2.137.5	Figure:	200
2.137.6	Schema Fragment:	200
2.138	RoutingIdsAndExplicitDetails	201
2.138.1	Description:	201
2.138.2	Contents:	201
2.138.3	Used by:	201
2.138.4	Derived Types:	201
2.138.5	Figure:	201
2.138.6	Schema Fragment:	201
2.139	Schedule	202
2.139.1	Description:	202
2.139.2	Contents:	202
2.139.3	Used by:	202
2.139.4	Derived Types:	202
2.139.5	Figure:	202
2.139.6	Schema Fragment:	202
2.140	ScheduleReference	204
2.140.1	Description:	204
2.140.2	Contents:	204
2.140.3	Used by:	204
2.140.4	Derived Types:	204
2.140.5	Figure:	204
2.140.6	Schema Fragment:	204
2.141	SettlementInformation	205
2.141.1	Description:	205
2.141.2	Contents:	205
2.141.3	Used by:	205
2.141.4	Derived Types:	205
2.141.5	Figure:	205
2.141.6	Schema Fragment:	205
2.142	SettlementInstruction	

2.142.1	Description:	206
2.142.2	Contents:	206
2.142.3	Used by:	206
2.142.4	Derived Types:	206
2.142.5	Figure:	206
2.142.6	Schema Fragment:	206
2.143	SettlementMethod	208
2.143.1	Description:	208
2.143.2	Contents:	208
2.143.3	Used by:	208
2.143.4	Derived Types:	208
2.143.5	Figure:	208
2.143.6	Schema Fragment:	208
2.144	SettlementPriceSource	209
2.144.1	Description:	209
2.144.2	Contents:	209
2.144.3	Used by:	209
2.144.4	Derived Types:	209
2.144.5	Figure:	209
2.144.6	Schema Fragment:	209
2.145	SettlementRateSource	210
2.145.1	Description:	210
2.145.2	Contents:	210
2.145.3	Used by:	210
2.145.4	Derived Types:	210
2.145.5	Figure:	210
2.145.6	Schema Fragment:	210
2.146	SharedAmericanExercise	211
2.146.1	Description:	211
2.146.2	Contents:	211
2.146.3	Used by:	211
2.146.4	Derived Types:	211
2.146.5	Figure:	211
2.146.6	Schema Fragment:	211
2.147	SimplePayment	213
2.147.1	Description:	213
2.147.2	Contents:	213
2.147.3	Used by:	213
2.147.4	Derived Types:	213
2.147.5	Figure:	213
2.147.6	Schema Fragment:	213
2.148	SplitSettlement	214
2.148.1	Description:	214
2.148.2	Contents:	214
2.148.3	Used by:	214
2.148.4	Derived Types:	214
2.148.5	Figure:	214
2.148.6	Schema Fragment:	214
2.149	SpreadSchedule	215
2.149.1	Description:	215
2.149.2	Contents:	215
2.149.3	Used by:	215
2.149.4	Derived Types:	215
2.149.5	Figure:	215
2.149.6	Schema Fragment:	215
2.150	SpreadScheduleReference	216
2.150.1	Description:	216
2.150.2	Contents:	216
2.150.3	Used by:	216
2.150.4	Derived Types:	216
2.150.5	Figure:	216
2.150.6	Schema Fragment:	216
2.151	SpreadScheduleType	217
2.151.1	Description:	217

2.151.2	Contents:	217
2.151.3	Used by:	217
2.151.4	Derived Types:	217
2.151.5	Figure:	217
2.151.6	Schema Fragment:	217
2.152	Step	218
2.152.1	Description:	218
2.152.2	Contents:	218
2.152.3	Used by:	218
2.152.4	Derived Types:	218
2.152.5	Figure:	218
2.152.6	Schema Fragment:	218
2.153	StreetAddress	219
2.153.1	Description:	219
2.153.2	Contents:	219
2.153.3	Used by:	219
2.153.4	Derived Types:	219
2.153.5	Figure:	219
2.153.6	Schema Fragment:	219
2.154	Strike	220
2.154.1	Description:	220
2.154.2	Contents:	220
2.154.3	Used by:	220
2.154.4	Derived Types:	220
2.154.5	Figure:	220
2.154.6	Schema Fragment:	220
2.155	StrikeSchedule	221
2.155.1	Description:	221
2.155.2	Contents:	221
2.155.3	Used by:	221
2.155.4	Derived Types:	221
2.155.5	Figure:	221
2.155.6	Schema Fragment:	221
2.156	Stub	222
2.156.1	Description:	222
2.156.2	Contents:	222
2.156.3	Used by:	222
2.156.4	Derived Types:	222
2.156.5	Figure:	222
2.156.6	Schema Fragment:	222
2.157	StubValue	224
2.157.1	Description:	224
2.157.2	Contents:	224
2.157.3	Used by:	224
2.157.4	Derived Types:	224
2.157.5	Figure:	224
2.157.6	Schema Fragment:	224
3	Global Elements	226
3.1	americanExercise	227
3.1.1	Description:	227
3.1.2	Contents:	227
3.1.3	Used by:	227
3.1.4	Substituted by:	227
3.1.5	Figure:	227
3.1.6	Schema Fragment:	227
3.2	bermudaExercise	228
3.2.1	Description:	228
3.2.2	Contents:	228
3.2.3	Used by:	228
3.2.4	Substituted by:	228
3.2.5	Figure:	228
3.2.6	Schema Fragment:	228
3.3	europeanExercise	229
3.3.1	Description:	229

3.3.2	Contents:	229
3.3.3	Used by:	229
3.3.4	Substituted by:	229
3.3.5	Figure:	229
3.3.6	Schema Fragment:	229
3.4	exercise	230
3.4.1	Description:	230
3.4.2	Contents:	230
3.4.3	Used by:	230
3.4.4	Substituted by:	230
3.4.5	Figure:	230
3.4.6	Schema Fragment:	230
3.5	product	231
3.5.1	Description:	231
3.5.2	Contents:	231
3.5.3	Used by:	231
3.5.4	Substituted by:	231
3.5.5	Figure:	231
3.5.6	Schema Fragment:	231
4	Groups	233
4.1	BusinessCentersOrReference.model	234
4.1.1	Description:	234
4.1.2	Contents:	234
4.1.3	Used by:	234
4.1.4	Figure:	234
4.1.5	Schema Fragment:	234
4.2	BuyerSeller.model	235
4.2.1	Description:	235
4.2.2	Contents:	235
4.2.3	Used by:	235
4.2.4	Figure:	235
4.2.5	Schema Fragment:	235
4.3	FloatingRateIndex.model	236
4.3.1	Description:	236
4.3.2	Contents:	236
4.3.3	Used by:	236
4.3.4	Figure:	236
4.3.5	Schema Fragment:	236
4.4	PartialExercise.model	237
4.4.1	Description:	237
4.4.2	Contents:	237
4.4.3	Used by:	237
4.4.4	Figure:	237
4.4.5	Schema Fragment:	237
4.5	PayerReceiver.model	239
4.5.1	Description:	239
4.5.2	Contents:	239
4.5.3	Used by:	239
4.5.4	Figure:	239
4.5.5	Schema Fragment:	239
4.6	PaymentDiscounting.model	240
4.6.1	Description:	240
4.6.2	Contents:	240
4.6.3	Used by:	240
4.6.4	Figure:	240
4.6.5	Schema Fragment:	240
4.7	Premium.model	241
4.7.1	Description:	241
4.7.2	Contents:	241
4.7.3	Used by:	241
4.7.4	Figure:	241
4.7.5	Schema Fragment:	241
4.8	Product.model	242
4.8.1	Description:	242

4.8.2	Contents:	242
4.8.3	Used by:	242
4.8.4	Figure:	242
4.8.5	Schema Fragment:	242
4.9	RoutingExplicitDetails.model	243
4.9.1	Description:	243
4.9.2	Contents:	243
4.9.3	Used by:	243
4.9.4	Figure:	243
4.9.5	Schema Fragment:	243
4.10	RoutingIdentification.model	244
4.10.1	Description:	244
4.10.2	Contents:	244
4.10.3	Used by:	244
4.10.4	Figure:	244
4.10.5	Schema Fragment:	244
4.11	SettlementAmountOrCurrency.model	245
4.11.1	Description:	245
4.11.2	Contents:	245
4.11.3	Used by:	245
4.11.4	Figure:	245
4.11.5	Schema Fragment:	245
4.12	VersionHistory.model	246
4.12.1	Description:	246
4.12.2	Contents:	246
4.12.3	Used by:	246
4.12.4	Figure:	246
4.12.5	Schema Fragment:	246
5	Schema listing	247

1 Global Simple Types

1.1 CorrelationValue

1.1.1 Description:

A type defining a number specified as a decimal between -1 and 1 inclusive.

1.1.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:decimal)

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Schema Fragment:

```
<xsd:simpleType name="CorrelationValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a number specified as a decimal between -1 and 1
      inclusive.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:decimal">
    <xsd:minInclusive value="-1"/>
    <xsd:maxInclusive value="1"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.2 HourMinuteTime

1.2.1 Description:

A type defining 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.

1.2.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:time)

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Schema Fragment:

```
<xsd:simpleType name="HourMinuteTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:time">
    <xsd:pattern value="[0-2][0-9]:[0-5][0-9]:00"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.3 NonNegativeDecimal

1.3.1 Description:

A type defining a number specified as non negative decimal greater than 0 inclusive.

1.3.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:decimal)

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Schema Fragment:

```
<xsd:simpleType name="NonNegativeDecimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a number specified as non negative decimal
      greater than 0 inclusive.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:decimal">
    <xsd:minInclusive value="0"/>
  </xsd:restriction>
</xsd:simpleType>
```


1.4 PositiveDecimal

1.4.1 Description:

A type defining a number specified as positive decimal greater than 0 exclusive.

1.4.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:decimal)

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Schema Fragment:

```
<xsd:simpleType name="PositiveDecimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a number specified as positive decimal greater
      than 0 exclusive.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:decimal">
    <xsd:minExclusive value="0"/>
  </xsd:restriction>
</xsd:simpleType>
```

1.5 RestrictedPercentage

1.5.1 Description:

A type defining a percentage specified as decimal from 0 to 1. A percentage of 5% would be represented as 0.05.

1.5.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:decimal)

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Schema Fragment:

```
<xsd:simpleType name="RestrictedPercentage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a percentage specified as decimal from 0 to 1. A
      percentage of 5% would be represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:decimal">
    <xsd:minInclusive value="0"/>
    <xsd:maxInclusive value="1"/>
  </xsd:restriction>
</xsd:simpleType>
```

2 Global Complex Types

2.1 Account

2.1.1 Description:

A generic account that represents any party's account at another party. Parties may be identified by the account at another party.

2.1.2 Contents:

accountBeneficiary (zero or one occurrence; of the type PartyReference) A reference to the party beneficiary of the account.

2.1.3 Used by:

- Complex type: Party

2.1.4 Derived Types:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:complexType name="Account">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic account that represents any party's account at another
      party. Parties may be identified by the account at another party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:sequence maxOccurs="unbounded">
      <xsd:element name="accountId" type="AccountId">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An account identifier. For example an Account number.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="accountName" type="xsd:normalizedString" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name by which the account is known.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="accountBeneficiary" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party beneficiary of the account.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The unique identifier for the account within the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```

2.2 AccountId

2.2.1 Description:

The data type used for party identifiers.

2.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

-

2.2.3 Used by:

- Complex type: Account

2.2.4 Derived Types:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:complexType name="AccountId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="accountIdScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The identifier scheme used with this accountId. A unique
            URI to determine the authoritative issuer of these
            identifiers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.3 AccountReference

2.3.1 Description:

Reference to an account.

2.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.3.3 Used by:

- Complex type: PartyRole

2.3.4 Derived Types:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:complexType name="AccountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an account.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Account" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.4 Address

2.4.1 Description:

A type that represents a physical postal address.

2.4.2 Contents:

streetAddress (zero or one occurrence; of the type `StreetAddress`) The set of street and building number information that identifies a postal address within a city.

city (zero or one occurrence; of the type `xsd:string`) The city component of a postal address.

state (zero or one occurrence; of the type `xsd:string`) A country subdivision used in postal addresses in some countries. For example, US states, Canadian provinces, Swiss cantons.

country (zero or one occurrence; of the type `Country`) The ISO 3166 standard code for the country within which the postal address is located.

postalCode (zero or one occurrence; of the type `xsd:string`) The code, required for computerised mail sorting systems, that is allocated to a physical address by a national postal authority.

2.4.3 Used by:

2.4.4 Derived Types:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:complexType name="Address">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents a physical postal address.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetAddress" type="StreetAddress" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The set of street and building number information that
          identifies a postal address within a city.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="city" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city component of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="state" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A country subdivision used in postal addresses in some
          countries. For example, US states, Canadian provinces, Swiss
          cantons.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="country" type="Country" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISO 3166 standard code for the country within which the
          postal address is located.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="postalCode" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The code, required for computerised mail sorting systems,
          that is allocated to a physical address by a national postal
          authority.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.5 AdjustableDate

2.5.1 Description:

A type for defining 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.

2.5.2 Contents:

unadjustedDate (exactly one occurrence; of the type IdentifiedDate) A date subject to adjustment.

dateAdjustments (exactly one occurrence; of the type 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 date in the specified business centers.

2.5.3 Used by:

- Complex type: AdjustableDateOrRelativeDateSequence
- Complex type: AdjustableOrRelativeDate
- Complex type: CalculationPeriodDates
- Complex type: DividendPaymentDate
- Complex type: EquityOptionTermination
- Complex type: EquityPremium
- Complex type: Fra
- Complex type: MandatoryEarlyTermination
- Complex type: Payment
- Complex type: PrePayment
- Complex type: QuotablePayment
- Complex type: StartingDate

2.5.4 Derived Types:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 date in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.6 AdjustableDate2

2.6.1 Description:

A type that is different from AdjustableDate in two regards. First, date adjustments can be specified with either a dateAdjustments element or a reference to an existing dateAdjustments element. Second, it does not require the specification of date adjustments.

2.6.2 Contents:

unadjustedDate (exactly one occurrence; of the type IdentifiedDate) A date subject to adjustment.

Either

dateAdjustments (exactly one occurrence; of the type 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 dat in the specified business centers.

Or

dateAdjustmentsReference (exactly one occurrence; of the type BusinessDayAdjustmentsReference) A pointer style reference to date adjustments defined elsewhere in the document.

2.6.3 Used by:

- Complex type: DeprecatedScheduledTerminationDate
- Complex type: GeneralTerms
- Complex type: PaymentDetail
- Complex type: ScheduledTerminationDate
- Complex type: TradeDetails

2.6.4 Derived Types:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDate2">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is different from AdjustableDate in two regards.
      First, date adjustments can be specified with either a
      dateAdjustments element or a reference to an existing
      dateAdjustments element. Second, it does not require the
      specification of date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 dat in the specified business
            centers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dateAdjustmentsReference" type="BusinessDayAdjustmentsReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A pointer style reference to date adjustments defined
            elsewhere in the document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
```

2.7 AdjustableDates

2.7.1 Description:

A type for defining 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 dates.

2.7.2 Contents:

unadjustedDate (one or more occurrences; of the type IdentifiedDate) A date subject to adjustment.

dateAdjustments (exactly one occurrence; of the type 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 dat in the specified business centers.

2.7.3 Used by:

- Complex type: AdjustableDatesOrRelativeDateOffset
- Complex type: AdjustableOrRelativeDates
- Complex type: AdjustableRelativeOrPeriodicDates
- Complex type: CashSettlementPaymentDate

2.7.4 Derived Types:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining 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 dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 dat in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.8 AdjustableDatesOrRelativeDateOffset

2.8.1 Description:

A type for defining a series of dates, either as a list of adjustable dates, or a as a repeating sequence from a base date

2.8.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type AdjustableDates) A series of adjustable dates

Or

relativeDate (exactly one occurrence; of the type RelativeDateOffset) A series of dates specified as a repeating sequence from a base date

2.8.3 Used by:

- Complex type: InterestLegResetDates

2.8.4 Derived Types:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDatesOrRelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a series of dates, either as a list of
      adjustable dates, or a as a repeating sequence from a base date
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of adjustable dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as a repeating sequence from a
          base date
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.9 AdjustableOrRelativeAndAdjustedDate

2.9.1 Description:

An adjustable or relative date with the option to provide the adjusted date.

2.9.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type AdjustableOrRelativeDate)

- A type giving the choice between defining a date as an explicit date together with applicable adjustments or as relative to some other (anchor) date.

adjustedDate (zero or one occurrence; of the type IdentifiedDate) The adjusted date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component (all dates the the Cashflows type are adjusted payment dates).

2.9.3 Used by:

- Complex type: SimplePayment

2.9.4 Derived Types:

2.9.5 Figure:

2.9.6 Schema Fragment:

```
<xsd:complexType name="AdjustableOrRelativeAndAdjustedDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An adjustable or relative date with the option to provide the
      adjusted date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="AdjustableOrRelativeDate">
      <xsd:sequence>
        <xsd:element name="adjustedDate" type="IdentifiedDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The adjusted date. This date should already be adjusted
              for any applicable business day convention. This
              component is not intended for use in trade confirmation
              but may be specified to allow the fee structure to also
              serve as a cashflow type component (all dates the the
              Cashflows type are adjusted payment dates).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.10 AdjustableOrRelativeDate

2.10.1 Description:

A type giving the choice between defining a date as an explicit date together with applicable adjustments or as relative to some other (anchor) date.

2.10.2 Contents:

Either

adjustableDate (exactly one occurrence; of the type 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.

Or

relativeDate (exactly one occurrence; of the type RelativeDateOffset) A date specified as some offset to another date (the anchor date).

2.10.3 Used by:

- Complex type: AdjustableOrRelativeAndAdjustedDate
- Complex type: AmericanExercise
- Complex type: CalculatedAmount
- Complex type: CalendarSpread
- Complex type: DeprecatedEquityLeg
- Complex type: DeprecatedEquityPaymentDates
- Complex type: DeprecatedVarianceAmount
- Complex type: DirectionalLeg
- Complex type: DividendPeriodPayment
- Complex type: EquityEuropeanExercise
- Complex type: EquityExerciseValuationSettlement
- Complex type: EquityStrike
- Complex type: EuropeanExercise
- Complex type: ExchangeTradedContract
- Complex type: FeaturePayment
- Complex type: InterestLegCalculationPeriodDates
- Complex type: PaymentDetail
- Complex type: PeriodicDates
- Complex type: PrincipalExchangeDescriptions
- Complex type: ReturnSwapAdditionalPayment
- Complex type: ReturnSwapLegUnderlyer
- Complex type: ReturnSwapPaymentDates
- Complex type: SharedAmericanExercise
- Complex type: Stub

2.10.4 Derived Types:

- Complex type: AdjustableOrRelativeAndAdjustedDate

2.10.5 Figure:

2.10.6 Schema Fragment:

```
<xsd:complexType name="AdjustableOrRelativeDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a date as an explicit
```

```

    date together with applicable adjustments or as relative to some
    other (anchor) date.
  </xsd:documentation>
</xsd:annotation>
</xsd:choice>
<xsd:element name="adjustableDate" type="AdjustableDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="relativeDate" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date specified as some offset to another date (the anchor
      date).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```


2.11 AdjustableOrRelativeDates

2.11.1 Description:

A type giving the choice between defining a series of dates as an explicit list of dates together with applicable adjustments or as relative to some other series of (anchor) dates.

2.11.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type 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.

Or

relativeDates (exactly one occurrence; of the type RelativeDates) A series of dates specified as some offset to another series of dates (the anchor dates).

2.11.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: DeprecatedEquityPaymentDates
- Complex type: EuropeanExercise
- Complex type: InterestLegCalculationPeriodDates
- Complex type: ReturnSwapPaymentDates

2.11.4 Derived Types:

2.11.5 Figure:

2.11.6 Schema Fragment:

```
<xsd:complexType name="AdjustableOrRelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type giving the choice between defining a series of dates as an
      explicit list of dates together with applicable adjustments or as
      relative to some other series of (anchor) dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDates" type="RelativeDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to another series
          of dates (the anchor dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.12 AdjustableRelativeOrPeriodicDates

2.12.1 Description:

2.12.2 Contents:

Either

adjustableDates (exactly one occurrence; of the type 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.

Or

relativeDateSequence (exactly one occurrence; of the type RelativeDateSequence) A series of dates specified as some offset to other dates (the anchor dates) which can

Or

periodicDates (exactly one occurrence; of the type PeriodicDates)

2.12.3 Used by:

- Complex type: CalculatedAmount
- Complex type: EquityValuation
- Complex type: LegAmount

2.12.4 Derived Types:

2.12.5 Figure:

2.12.6 Schema Fragment:

```
<xsd:complexType name="AdjustableRelativeOrPeriodicDates">
  <xsd:choice>
    <xsd:element name="adjustableDates" type="AdjustableDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A series of dates specified as some offset to other dates
          (the anchor dates) which can
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="periodicDates" type="PeriodicDates"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.13 AdjustedRelativeDateOffset

2.13.1 Description:

A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date) plus optional date adjustments.

2.13.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RelativeDateOffset)

- A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date may simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the businessDayConvention specifies any required adjustment to the unadjusted derived date. A negative or positive value in the periodMultiplier indicates whether the unadjusted derived precedes or follows the anchor date. The businessDayConvention should contain a value NONE if the day type element contains a value of Business (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

relativeDateAdjustments (zero or one occurrence; of the type BusinessDayAdjustments) The business day convention and financial business centers used for adjusting the relative date if it would otherwise fall on a day that is not a business date in the specified business centers.

2.13.3 Used by:

- Complex type: CalculationPeriodDates

2.13.4 Derived Types:

2.13.5 Figure:

2.13.6 Schema Fragment:

```
<xsd:complexType name="AdjustedRelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date) plus optional date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="relativeDateAdjustments" type="BusinessDayAdjustments" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The business day convention and financial business
              centers used for adjusting the relative date if it would
              otherwise fall on a day that is not a business date in
              the specified business centers.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
```

</xsd:complexType>

2.14 AmericanExercise

2.14.1 Description:

A type 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.

2.14.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

commencementDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The first day of the exercise period for an American style option.

expirationDate (exactly one occurrence; of the type 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.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The day on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type 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 the commencement date to, and including, the expiration date, in the case of an American option.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the 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.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

multipleExercise (zero or one occurrence; of the type MultipleExercise) 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.

exerciseFeeSchedule (zero or one occurrence; of the type 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.

2.14.3 Used by:

- Element: americanExercise

2.14.4 Derived Types:

2.14.5 Figure:

2.14.6 Schema Fragment:

```
<xsd:complexType name="AmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
```

```

<xsd:extension base="Exercise">
  <xsd:sequence>
    <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first day of the exercise period for an American
          style option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The day on the underlying set by the exercise of an
          option. What this date is depends on the option (e.g. in
          a swaption it is the effective date, in an
          extendible/cancelable provision it is the termination
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
          the commencement date to, and including, the expiration
          date, in the case of an American option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          For a Bermuda or American style option, the latest time
          on an exercise business day (excluding the expiration
          date) within the exercise period that notice can be given
          by the 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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expirationTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The latest time for exercise on expirationDate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.15 AmountReference

2.15.1 Description:

Specifies a reference to a monetary amount.

2.15.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.15.3 Used by:

- Complex type: FxConversion
- Complex type: Price
- Complex type: PrincipalExchangeAmount
- Complex type: ReturnSwapNotional

2.15.4 Derived Types:

2.15.5 Figure:

2.15.6 Schema Fragment:

```
<xsd:complexType name="AmountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies a reference to a monetary amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.16 AmountSchedule

2.16.1 Description:

A type defining a currency amount or a currency amount schedule.

2.16.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

2.16.3 Used by:

- Complex type: CalculationPeriodAmount
- Complex type: ExerciseFeeSchedule
- Complex type: Notional

2.16.4 Derived Types:

2.16.5 Figure:

2.16.6 Schema Fragment:

```
<xsd:complexType name="AmountSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount or a currency amount schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.17 AutomaticExercise

2.17.1 Description:

A type to define automatic exercise of a swaption. With automatic exercise the option is deemed to have exercised if it is in the money by more than the threshold amount on the exercise date.

2.17.2 Contents:

thresholdRate (exactly one occurrence; of the type xsd:decimal) A threshold rate. The threshold of 0.10% would be represented as 0.001

2.17.3 Used by:

- Complex type: ExerciseProcedure

2.17.4 Derived Types:

2.17.5 Figure:

2.17.6 Schema Fragment:

```
<xsd:complexType name="AutomaticExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define automatic exercise of a swaption. With automatic
      exercise the option is deemed to have exercised if it is in the
      money by more than the threshold amount on the exercise date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="thresholdRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A threshold rate. The threshold of 0.10% would be represented
          as 0.001
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.18 Beneficiary

2.18.1 Description:

A type defining the beneficiary of the funds.

2.18.2 Contents:

Either

routingIds (exactly one occurrence; of the type 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.

Or

routingExplicitDetails (exactly one occurrence; of the type 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.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

beneficiaryPartyReference (zero or one occurrence; of the type PartyReference) Link to the party acting as beneficiary. This element can only appear within the beneficiary container element.

2.18.3 Used by:

- Complex type: SettlementInstruction

2.18.4 Derived Types:

2.18.5 Figure:

2.18.6 Schema Fragment:

```
<xsd:complexType name="Beneficiary">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="beneficiaryPartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Link to the party acting as beneficiary. This element can
          only appear within the beneficiary container element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.19 BermudaExercise

2.19.1 Description:

A type defining the Bermuda option exercise dates and the expiration date together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fee.

2.19.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

bermudaExerciseDates (exactly one occurrence; of the type AdjustableOrRelativeDates) The dates the define the Bermuda option exercise dates and the expiration date. The last specified 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.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The day on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type 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 the commencement date to, and including, the expiration date, in the case of an American option.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the 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.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

multipleExercise (zero or one occurrence; of the type MultipleExercise) 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.

exerciseFeeSchedule (zero or one occurrence; of the type 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.

2.19.3 Used by:

- Element: bermudaExercise

2.19.4 Derived Types:

2.19.5 Figure:

2.19.6 Schema Fragment:

```
<xsd:complexType name="BermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the Bermuda option exercise dates and the
      expiration date together with any rules governing the notional
      amount of the underlying which can be exercised on any given
      exercise date and any associated exercise fee.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

<xsd:complexContent>
  <xsd:extension base="Exercise">
    <xsd:sequence>
      <xsd:element name="bermudaExerciseDates" type="AdjustableOrRelativeDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The dates that define the Bermuda option exercise dates
            and the expiration date. The last specified 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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="1">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date on the underlying set by the exercise of an
            option. What this date is depends on the option (e.g. in
            a swaption it is the effective date, in an
            extendible/cancelable provision it is the termination
            date).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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
            the commencement date to, and including, the expiration
            date, in the case of an American option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            For a Bermuda or American style option, the latest time
            on an exercise business day (excluding the expiration
            date) within the exercise period that notice can be given
            by the 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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="expirationTime" type="BusinessCenterTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The latest time for exercise on expirationDate.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:extension>  
</xsd:complexContent>  
</xsd:complexType>
```

2.20 BrokerConfirmation

2.20.1 Description:

Identifies the market sector in which the trade has been arranged.

2.20.2 Contents:

brokerConfirmationType (exactly one occurrence; of the type BrokerConfirmationType) The type of broker confirmation executed between the parties.

2.20.3 Used by:

- Complex type: Documentation

2.20.4 Derived Types:

2.20.5 Figure:

2.20.6 Schema Fragment:

```
<xsd:complexType name="BrokerConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Identifies the market sector in which the trade has been
      arranged.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="brokerConfirmationType" type="BrokerConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of broker confirmation executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.21 BrokerConfirmationType

2.21.1 Description:

Identifies the market sector in which the trade has been arranged.

2.21.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.21.3 Used by:

- Complex type: BrokerConfirmation

2.21.4 Derived Types:

2.21.5 Figure:

2.21.6 Schema Fragment:

```
<xsd:complexType name="BrokerConfirmationType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Identifies the market sector in which the trade has been
      arranged.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="brokerConfirmationTypeScheme" type="xsd:anyURI" default="http://www
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
```


2.22 BusinessCenter

2.22.1 Description:

A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.

2.22.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

•

2.22.3 Used by:

- Complex type: BusinessCenters
- Complex type: BusinessCenterTime
- Complex type: CreditEventNotice
- Complex type: ExerciseNotice

2.22.4 Derived Types:

2.22.5 Figure:

2.22.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A code identifying a financial business center location. A
      business center is drawn from the list identified by the business
      center scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="businessCenterScheme" type="xsd:anyURI" default="http://www.fpml.org" />
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.23 BusinessCenters

2.23.1 Description:

A type for defining financial business centers used in determining whether a day is a business day or not. 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.

2.23.2 Contents:

businessCenter (one or more occurrences; of the type BusinessCenter)

2.23.3 Used by:

2.23.4 Derived Types:

2.23.5 Figure:

2.23.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenters">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining financial business centers used in
      determining whether a day is a business day or not. 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessCenter" type="BusinessCenter" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.24 BusinessCentersReference

2.24.1 Description:

A pointer style reference to a set of financial business centers defined elsewhere in the document.

2.24.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.24.3 Used by:

2.24.4 Derived Types:

2.24.5 Figure:

2.24.6 Schema Fragment:

```
<xsd:complexType name="BusinessCentersReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A pointer style reference to a set of financial business centers
      defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="BusinessCentersReference"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.25 BusinessCenterTime

2.25.1 Description:

A type for defining a time with respect to a business center location. For example, 11:00am London time.

2.25.2 Contents:

hourMinuteTime (exactly one occurrence; of the type HourMinuteTime) 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.

businessCenter (exactly one occurrence; of the type BusinessCenter)

2.25.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: CashSettlement
- Complex type: CashSettlementTerms
- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EquityValuation
- Complex type: EuropeanExercise
- Complex type: ExpiryDateTime
- Complex type: FxAverageRateOption
- Complex type: FxSpotRateSource
- Complex type: SharedAmericanExercise

2.25.4 Derived Types:

2.25.5 Figure:

2.25.6 Schema Fragment:

```
<xsd:complexType name="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a time with respect to a business center
      location. For example, 11:00am London time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="hourMinuteTime" type="HourMinuteTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
```

2.26 BusinessDateRange

2.26.1 Description:

A type defining a range of contiguous business days by defining an unadjusted first date, an unadjusted last date and a business day convention and business centers for adjusting the first and last dates if they would otherwise fall on a non business day in the specified business centers. The days between the first and last date must also be good business days in the specified centers to be counted in the range.

2.26.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type DateRange)

- A type defining a contiguous series of calendar dates. The date range is defined as all the dates between and including the first and the last date. The first date must fall before the last date.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

2.26.3 Used by:

- Complex type: CashSettlementPaymentDate

2.26.4 Derived Types:

2.26.5 Figure:

2.26.6 Schema Fragment:

```
<xsd:complexType name="BusinessDateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a range of contiguous business days by defining
      an unadjusted first date, an unadjusted last date and a business
      day convention and business centers for adjusting the first and
      last dates if they would otherwise fall on a non business day in
      the specified business centers. The days between the first and
      last date must also be good business days in the specified
      centers to be counted in the range.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DateRange">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.27 BusinessDayAdjustments

2.27.1 Description:

A type defining the business day convention and financial business centers used for adjusting any relevant date if it would otherwise fall on a day that is not a business day in the specified business centers.

2.27.2 Contents:

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

2.27.3 Used by:

- Complex type: AdjustableDate
- Complex type: AdjustableDate2
- Complex type: AdjustableDates
- Complex type: AdjustedRelativeDateOffset
- Complex type: CalculationPeriodDates
- Complex type: DividendPeriod
- Complex type: GeneralTerms
- Complex type: PaymentDates
- Complex type: PeriodicDates
- Complex type: ResetDates

2.27.4 Derived Types:

2.27.5 Figure:

2.27.6 Schema Fragment:

```
<xsd:complexType name="BusinessDayAdjustments">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the business day convention and financial
      business centers used for adjusting any relevant date if it would
      otherwise fall on a day that is not a business day in the
      specified business centers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The convention for adjusting a date if it would otherwise
          fall on a day that is not a business day.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.28 BusinessDayAdjustmentsReference

2.28.1 Description:

Reference to a business day adjustments structure.

2.28.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.28.3 Used by:

- Complex type: AdjustableDate2

2.28.4 Derived Types:

2.28.5 Figure:

2.28.6 Schema Fragment:

```
<xsd:complexType name="BusinessDayAdjustmentsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a business day adjustments structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="BusinessDayAd
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.29 CalculationAgent

2.29.1 Description:

A type defining the ISDA calculation agent responsible for performing duties as defined in the applicable product definitions.

2.29.2 Contents:

Either

calculationAgentPartyReference (one or more occurrences; of the type PartyReference) 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.

Or

calculationAgentParty (exactly one occurrence; of the type CalculationAgentPartyEnum) The ISDA Calculation Agent where the actual party responsible for performing the duties associated with an optional early termination provision will be determined at exercise. For example, the Calculation Agent may be defined as being the Non-exercising Party.

2.29.3 Used by:

- Complex type: FallbackReferencePrice
- Complex type: MandatoryEarlyTermination
- Complex type: OptionalEarlyTermination
- Complex type: Swaption

2.29.4 Derived Types:

2.29.5 Figure:

2.29.6 Schema Fragment:

```
<xsd:complexType name="CalculationAgent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the ISDA calculation agent responsible for
      performing duties as defined in the applicable product
      definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="calculationAgentPartyReference" type="PartyReference" maxOccurs="unbound">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentParty" type="CalculationAgentPartyEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent where the actual party responsible
          for performing the duties associated with an optional early
          termination provision will be determined at exercise. For
          example, the Calculation Agent may be defined as being the
          Non-exercising Party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```


2.30 CalculationPeriodFrequency

2.30.1 Description:

A type defining the frequency at which calculation period end dates occur within the regular part of the calculation period schedule and thier roll date convention.

2.30.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

rollConvention (exactly one occurrence; of the type RollConventionEnum) 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.

2.30.3 Used by:

- Complex type: CalculationPeriodDates
- Complex type: FxAverageRateObservationSchedule
- Complex type: PeriodicDates

2.30.4 Derived Types:

2.30.5 Figure:

2.30.6 Schema Fragment:

```
<xsd:complexType name="CalculationPeriodFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the frequency at which calculation period end
      dates occur within the regular part of the calculation period
      schedule and thier roll date convention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="rollConvention" type="RollConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.31 CashflowType

2.31.1 Description:

A coding scheme used to describe the type or purpose of a cash flow or cash flow component.

2.31.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

-

2.31.3 Used by:

- Complex type: GrossCashflow

2.31.4 Derived Types:

2.31.5 Figure:

2.31.6 Schema Fragment:

```
<xsd:complexType name="CashflowType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A coding scheme used to describe the type or purpose of a cash
      flow or cash flow component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="cashflowTypeScheme" default="http://www.fpml.org/coding-scheme/cashf
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.32 CashSettlementReferenceBanks

2.32.1 Description:

A type defining the list of reference institutions polled for relevant rates or prices when determining the cash settlement amount for a product where cash settlement is applicable.

2.32.2 Contents:

referenceBank (one or more occurrences; of the type ReferenceBank) An institution (party) identified by means of a coding scheme and an optional name.

2.32.3 Used by:

- Complex type: CashPriceMethod
- Complex type: SettlementRateSource

2.32.4 Derived Types:

2.32.5 Figure:

2.32.6 Schema Fragment:

```
<xsd:complexType name="CashSettlementReferenceBanks">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the list of reference institutions polled for
      relevant rates or prices when determining the cash settlement
      amount for a product where cash settlement is applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBank" type="ReferenceBank" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identified by means of a coding scheme
          and an optional name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.33 ClearanceSystem

2.33.1 Description:

Unless otherwise specified, the principal clearance system customarily used for settling trades in the relevant underlying.

2.33.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.33.3 Used by:

- Complex type: UnderlyingAsset

2.33.4 Derived Types:

2.33.5 Figure:

2.33.6 Schema Fragment:

```
<xsd:complexType name="ClearanceSystem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Unless otherwise specified, the principal clearance system
      customarily used for settling trades in the relevant underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="clearanceSystemScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.34 ContractualDefinitions

2.34.1 Description:

The definitions, such as those published by ISDA, that will define the terms of the trade.

2.34.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

-

2.34.3 Used by:

- Complex type: Documentation

2.34.4 Derived Types:

2.34.5 Figure:

2.34.6 Schema Fragment:

```
<xsd:complexType name="ContractualDefinitions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The definitions, such as those published by ISDA, that will
      define the terms of the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualDefinitionsScheme" type="xsd:anyURI" default="http://www
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
```

2.35 ContractualMatrix

2.35.1 Description:

2.35.2 Contents:

matrixType (exactly one occurrence; of the type MatrixType) Identifies the form of applicable matrix.

publicationDate (zero or one occurrence; of the type xsd:date) Specifies the publication date of the applicable version of the matrix. When this element is omitted, the ISDA supplemental language for incorporation of the relevant matrix will generally define rules for which version of the matrix is applicable.

matrixTerm (zero or one occurrence; of the type MatrixTerm) Defines any applicable key into the relevant matrix. For example, the Transaction Type would be the single term required for the Credit Derivatives Physical Settlement Matrix. This element should be omitted in the case of the 2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions.

2.35.3 Used by:

- Complex type: Documentation

2.35.4 Derived Types:

2.35.5 Figure:

2.35.6 Schema Fragment:

```
<xsd:complexType name="ContractualMatrix">
  <xsd:sequence>
    <xsd:element name="matrixType" type="MatrixType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable matrix.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the matrix. When this element is omitted, the ISDA
          supplemental language for incorporation of the relevant
          matrix will generally define rules for which version of the
          matrix is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="matrixTerm" type="MatrixTerm" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines any applicable key into the relevant matrix. For
          example, the Transaction Type would be the single term
          required for the Credit Derivatives Physical Settlement
          Matrix. This element should be omitted in the case of the
          2000 ISDA Definitions Settlement Matrix for Early Termination
          and Swaptions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.36 ContractualSupplement

2.36.1 Description:

A contractual supplement (such as those published by ISDA) that will apply to the trade.

2.36.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.36.3 Used by:

- Complex type: ContractualTermsSupplement
- Complex type: Documentation

2.36.4 Derived Types:

2.36.5 Figure:

2.36.6 Schema Fragment:

```
<xsd:complexType name="ContractualSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contractual supplement (such as those published by ISDA) that
      will apply to the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualSupplementScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.37 ContractualTermsSupplement

2.37.1 Description:

A contractual supplement (such as those published by ISDA) and its publication date that will apply to the trade.

2.37.2 Contents:

type (exactly one occurrence; of the type ContractualSupplement) Identifies the form of applicable contractual supplement.

publicationDate (zero or one occurrence; of the type xsd:date) Specifies the publication date of the applicable version of the contractual supplement.

2.37.3 Used by:

- Complex type: Documentation

2.37.4 Derived Types:

2.37.5 Figure:

2.37.6 Schema Fragment:

```
<xsd:complexType name="ContractualTermsSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contractual supplement (such as those published by ISDA) and
      its publication date that will apply to the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="ContractualSupplement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.38 CorrespondentInformation

2.38.1 Description:

A type that describes the information to identify a 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.

2.38.2 Contents:

Either

routingIds (exactly one occurrence; of the type 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.

Or

routingExplicitDetails (exactly one occurrence; of the type 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.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

correspondentPartyReference (zero or one occurrence; of the type PartyReference) Link to the party acting as correspondent. This element can only appear within the correspondentInformation container element.

2.38.3 Used by:

- Complex type: SettlementInstruction

2.38.4 Derived Types:

2.38.5 Figure:

2.38.6 Schema Fragment:

```
<xsd:complexType name="CorrespondentInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify a 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="correspondentPartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Link to the party acting as correspondent. This element can
          only appear within the correspondentInformation container
          element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.39 Country

2.39.1 Description:

2.39.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.39.3 Used by:

- Complex type: Address
- Complex type: EquityOptionTransactionSupplement
- Complex type: EquitySwapTransactionSupplement

2.39.4 Derived Types:

2.39.5 Figure:

2.39.6 Schema Fragment:

```
<xsd:complexType name="Country">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="countryScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/is
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.40 CreditSeniority

2.40.1 Description:

The repayment precedence of a debt instrument.

2.40.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

•

2.40.3 Used by:

2.40.4 Derived Types:

2.40.5 Figure:

2.40.6 Schema Fragment:

```
<xsd:complexType name="CreditSeniority">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The repayment precedence of a debt instrument.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="creditSeniorityScheme" type="xsd:anyURI" default="http://www.fpml.org/creditSeniorityScheme">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            creditSeniorityTradingScheme overrides
            creditSeniorityScheme when the underlyer defines the
            reference obligation used in a single name credit default
            swap trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.41 Currency

2.41.1 Description:

2.41.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.41.3 Used by:

- Complex type: IdentifiedCurrency
- Complex type: ActualPrice
- Complex type: AmountSchedule
- Complex type: Basket
- Complex type: Cash
- Complex type: CashflowNotional
- Complex type: CashPriceMethod
- Complex type: Commission
- Complex type: DividendConditions
- Complex type: EquityExerciseValuationSettlement
- Complex type: EquityStrike
- Complex type: FacilityIdentifier
- Complex type: FeaturePayment
- Complex type: FxAverageRateOption
- Complex type: FxCashSettlement
- Complex type: FxLinkedNotionalSchedule
- Complex type: LegAmount
- Complex type: Money
- Complex type: NonDeliverableSettlement
- Complex type: NotDomesticCurrency
- Complex type: OptionStrike
- Complex type: PaymentCurrency
- Complex type: PricingStructure
- Complex type: QuotedAs
- Complex type: QuotedCurrencyPair
- Complex type: SettlementProvision
- Complex type: SettlementTerms
- Complex type: SideRate
- Complex type: SideRates
- Complex type: SpecifiedCurrency
- Complex type: UnderlyingAsset

2.41.4 Derived Types:

- Complex type: IdentifiedCurrency

2.41.5 Figure:

2.41.6 Schema Fragment:

```
<xsd:complexType name="Currency">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="currencyScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/1.0" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

```
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.42 DateList

2.42.1 Description:

List of Dates

2.42.2 Contents:

date (one or more occurrences; of the type xsd:date)

2.42.3 Used by:

- Complex type: EquityBermudaExercise
- Complex type: TriggerEvent

2.42.4 Derived Types:

2.42.5 Figure:

2.42.6 Schema Fragment:

```
<xsd:complexType name="DateList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of Dates
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="date" type="xsd:date" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.43 DateOffset

2.43.1 Description:

A type defining an offset used in calculating a date when this date is defined in reference to another date through a date offset. The type includes the convention for adjusting the date and an optional sequence element to indicate the order in a sequence of multiple date offsets.

2.43.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Offset)

- A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

sequence (zero or one occurrence; of the type xsd:positiveInteger) Sequence in which the reference to the time period multiplier should be applied.

2.43.3 Used by:

- Complex type: RelativeDateSequence

2.43.4 Derived Types:

2.43.5 Figure:

2.43.6 Schema Fragment:

```
<xsd:complexType name="DateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a date when this
      date is defined in reference to another date through a date
      offset. The type includes the convention for adjusting the date
      and an optional sequence element to indicate the order in a
      sequence of multiple date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sequence" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Sequence in which the reference to the time period
              multiplier should be applied.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.44 DateRange

2.44.1 Description:

A type defining a contiguous series of calendar dates. The date range is defined as all the dates between and including the first and the last date. The first date must fall before the last date.

2.44.2 Contents:

unadjustedFirstDate (exactly one occurrence; of the type xsd:date) The first date of a date range.

unadjustedLastDate (exactly one occurrence; of the type xsd:date) The last date of a date range.

2.44.3 Used by:

- Complex type: BusinessDateRange
- Complex type: RelativeDates

2.44.4 Derived Types:

- Complex type: BusinessDateRange

2.44.5 Figure:

2.44.6 Schema Fragment:

```
<xsd:complexType name="DateRange">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contiguous series of calendar dates. The date
      range is defined as all the dates between and including the first
      and the last date. The first date must fall before the last date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedFirstDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="unadjustedLastDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The last date of a date range.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.45 DateReference

2.45.1 Description:

Reference to an identified date or a complex date structure.

2.45.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.45.3 Used by:

- Complex type: DividendConditions
- Complex type: RelativeDateOffset
- Complex type: RelativeDateSequence
- Complex type: StartingDate

2.45.4 Derived Types:

2.45.5 Figure:

2.45.6 Schema Fragment:

```
<xsd:complexType name="DateReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an identified date or a complex date structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.46 DateTimeList

2.46.1 Description:

List of DateTimes

2.46.2 Contents:

dateTime (one or more occurrences; of the type xsd:dateTime)

2.46.3 Used by:

- Complex type: AveragingPeriod

2.46.4 Derived Types:

2.46.5 Figure:

2.46.6 Schema Fragment:

```
<xsd:complexType name="DateTimeList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of DateTimes
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateTime" type="xsd:dateTime" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.47 DayCountFraction

2.47.1 Description:

The specification for how the number of days between two dates is calculated for purposes of calculation of a fixed or floating payment amount and the basis for how many days are assumed to be in a year. Day Count Fraction is an ISDA term. The equivalent AFB (Association Francaise de Banques) term is Calculation Basis.

2.47.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.47.3 Used by:

- Complex type: Calculation
- Complex type: CashflowCalculationPeriod
- Complex type: Deposit
- Complex type: Discounting
- Complex type: FixedAmountCalculation
- Complex type: Fra
- Complex type: InterestCalculation
- Complex type: InterestRatePeriod
- Complex type: OnGoingFeePayment
- Complex type: RateIndex
- Complex type: SimpleFra
- Complex type: SimpleIRSwap
- Complex type: TermDeposit

2.47.4 Derived Types:

2.47.5 Figure:

2.47.6 Schema Fragment:

```
<xsd:complexType name="DayCountFraction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specification for how the number of days between two dates is
      calculated for purposes of calculation of a fixed or floating
      payment amount and the basis for how many days are assumed to be
      in a year. Day Count Fraction is an ISDA term. The equivalent AFB
      (Association Francaise de Banques) term is Calculation Basis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="dayCountFractionScheme" type="xsd:anyURI" default="http://www.fpml.org/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.48 DeterminationMethod

2.48.1 Description:

Coding scheme that specifies the method according to which an amount or a date is determined.

2.48.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.48.3 Used by:

- Complex type: Composite
- Complex type: DividendConditions
- Complex type: LegAmount
- Complex type: PaymentCurrency
- Complex type: Price
- Complex type: PrincipalExchangeAmount
- Complex type: ReturnSwapNotional

2.48.4 Derived Types:

2.48.5 Figure:

2.48.6 Schema Fragment:

```
<xsd:complexType name="DeterminationMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Coding scheme that specifies the method according to which an
      amount or a date is determined.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="determinationMethodScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.49 DividendConditions

2.49.1 Description:

A type describing the conditions governing the payment of dividends to the receiver of the equity return. With the exception of the dividend payout ratio, which is defined for each of the underlying components.

2.49.2 Contents:

dividendReinvestment (zero or one occurrence; of the type xsd:boolean) Boolean element that defines whether the dividend will be reinvested or not.

dividendEntitlement (zero or one occurrence; of the type DividendEntitlementEnum) Defines the date on which the receiver on the equity return is entitled to the dividend.

dividendAmount (zero or one occurrence; of the type DividendAmountTypeEnum)

dividendPaymentDate (zero or one occurrence; of the type DividendPaymentDate) Specifies when the dividend will be paid to the receiver of the equity return. Has the meaning as defined in the ISDA 2002 Equity Derivatives Definitions. Is not applicable in the case of a dividend reinvestment election.

Either

dividendPeriod (exactly one occurrence; of the type DividendPeriodEnum) Defines the First Period or the Second Period, as defined in the 2002 ISDA Equity Derivatives Definitions.

extraOrdinaryDividends (zero or one occurrence; of the type PartyReference) Reference to the party which determines if dividends are extraordinary in relation to normal levels.

excessDividendAmount (zero or one occurrence; of the type DividendAmountTypeEnum) Determination of Gross Cash Dividend per Share

Either

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

Or

determinationMethod (exactly one occurrence; of the type DeterminationMethod) Specifies the method according to which an amount or a date is determined.

Or

currencyReference (exactly one occurrence; of the type IdentifiedCurrencyReference) The currency in which an amount is denominated.

paymentCurrency (zero or one occurrence; of the type PaymentCurrency) Currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

dividendFxTriggerDate (zero or one occurrence; of the type DividendPaymentDate) Specifies the date on which the FX rate will be considered in the case of a Composite FX swap.

interestAccrualsMethod (zero or one occurrence; of the type InterestAccrualsCompoundingMethod) Defines the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method.

2.49.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: Return

2.49.4 Derived Types:

2.49.5 Figure:

2.49.6 Schema Fragment:

```
<xsd:complexType name="DividendConditions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the conditions governing the payment of
      dividends to the receiver of the equity return. With the
      exception of the dividend payout ratio, which is defined for each
```

```

    of the underlying components.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="dividendReinvestment" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Boolean element that defines whether the dividend will be
        reinvested or not.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dividendEntitlement" type="DividendEntitlementEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines the date on which the receiver on the equity return
        is entitled to the dividend.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
  <xsd:element name="dividendPaymentDate" type="DividendPaymentDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies when the dividend will be paid to the receiver of
        the equity return. Has the meaning as defined in the ISDA
        2002 Equity Derivatives Definitions. Is not applicable in the
        case of a dividend reinvestment election.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="dividendPeriodEffectiveDate" type="DateReference" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Dividend period has the meaning as defined in the ISDA
            2002 Equity Derivatives Definitions. This element
            specifies the date on which the dividend period will
            commence.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dividendPeriodEndDate" type="DateReference" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Dividend period has the meaning as defined in the ISDA
            2002 Equity Derivatives Definitions. This element
            specifies the date on which the dividend period will end.
            It includes a boolean attribute for defining whether this
            end date is included or excluded from the dividend
            period.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="dividendPeriod" type="DividendPeriodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the First Period or the Second Period, as defined
          in the 2002 ISDA Equity Derivatives Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="extraOrdinaryDividends" type="PartyReference" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Reference to the party which determines if dividends are
        extraordinary in relation to normal levels.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="excessDividendAmount" type="DividendAmountTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Determination of Gross Cash Dividend per Share
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            The currency in which an amount is denominated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="determinationMethod" type="DeterminationMethod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the method according to which an amount or a date
            is determined.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="currencyReference" type="IdentifiedCurrencyReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The currency in which an amount is denominated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0" fpml-annotation:de
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Currency in which the payment relating to the leg amount
            (equity amount or interest amount) or the dividend will be
            denominated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dividendFxTriggerDate" type="DividendPaymentDate" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the date on which the FX rate will be considered in
            the case of a Composite FX swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="interestAccrualsMethod" type="InterestAccrualsCompoundingMethod" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines the way in which interests are accrued: the
            applicable rate (fixed or floating reference) and the
            compounding method.
        </xsd:documentation>
        <xsd:documentation xml:lang="en">
            FpML entity
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

2.50 DividendPaymentDate

2.50.1 Description:

A type describing the date on which the dividend will be paid/received. This type is also used to specify the date on which the FX rate will be determined, when applicable.

2.50.2 Contents:

Either

adjustableDate (exactly one occurrence; of the type 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.

2.50.3 Used by:

- Complex type: DividendConditions

2.50.4 Derived Types:

2.50.5 Figure:

2.50.6 Schema Fragment:

```
<xsd:complexType name="DividendPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date on which the dividend will be
      paid/received. This type is also used to specify the date on
      which the FX rate will be determined, when applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendDateReference" type="DividendDateReferenceEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specification of the dividend date using an enumeration,
              with values such as the pay date, the ex date or the
              record date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDateOffset" type="Offset" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Only to be used when SharePayment has been specified in
              the dividendDateReference element. The number of Currency
              Business Days following the day on which the Issuer of
              the Shares pays the relevant dividend to holders of
              record of the Shares.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:element name="adjustableDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```


2.51 Documentation

2.51.1 Description:

An entity for defining 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.

2.51.2 Contents:

masterAgreement (zero or one occurrence; of the type MasterAgreement) The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

Either

masterConfirmation (exactly one occurrence; of the type MasterConfirmation) The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

Or

brokerConfirmation (exactly one occurrence; of the type BrokerConfirmation) Specifies the details for a broker confirm.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions such as those published by ISDA that will define the terms of the trade.

Either

contractualSupplement (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

Or

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

contractualMatrix (zero or more occurrences; of the type ContractualMatrix) A reference to a contractual matrix of elected terms/values (such as those published by ISDA) that shall be deemed to apply to the trade. The applicable matrix is identified by reference to a name and optionally a publication date. Depending on the structure of the matrix, an additional term (specified in the matrixTerm element) may be required to further identify a subset of applicable terms/values within the matrix.

creditSupportDocument (zero or one occurrence; of the type xsd:normalizedString) The agreement executed between the parties and intended to govern collateral arrangement for all OTC derivatives transactions between those parties.

2.51.3 Used by:

- Complex type: Contract
- Complex type: Trade

2.51.4 Derived Types:

2.51.5 Figure:

2.51.6 Schema Fragment:

```
<xsd:complexType name="Documentation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreement" type="MasterAgreement" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```

        The agreement executed between the parties and intended to
        govern all OTC derivatives transactions between those
        parties.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
    <xsd:element name="masterConfirmation" type="MasterConfirmation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The agreement executed between the parties and intended to
                govern all OTC derivatives transactions between those
                parties.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerConfirmation" type="BrokerConfirmation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the details for a broker confirm.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The definitions such as those published by ISDA that will
            define the terms of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:choice>
    <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                DEPRECATED - This element will be removed in the next major
                version of FpML. The element contractualTermsSupplement
                should be used instead. Definition: A contractual
                supplement (such as those published by ISDA) that will
                apply to the trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A contractual supplement (such as those published by ISDA)
                that will apply to the trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="contractualMatrix" type="ContractualMatrix" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference to a contractual matrix of elected terms/values
            (such as those published by ISDA) that shall be deemed to
            apply to the trade. The applicable matrix is identified by
            reference to a name and optionally a publication date.
            Depending on the structure of the matrix, an additional term
            (specified in the matrixTerm element) may be required to
            further identify a subset of applicable terms/values within
            the matrix.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="creditSupportDocument" type="xsd:normalizedString" minOccurs="0" maxOccurs="1">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The agreement executed between the parties and intended to
            govern collateral arrangement for all OTC derivatives
            transactions between those parties.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

2.52 Empty

2.52.1 Description:

A special type meant to be used for elements with no content and no attributes.

2.52.2 Contents:

2.52.3 Used by:

- Complex type: AdditionalFixedPayments
- Complex type: CreditEvents
- Complex type: DeliverableObligations
- Complex type: FallbackReferencePrice
- Complex type: FloatingAmountEvents
- Complex type: FloatingAmountProvisions
- Complex type: GeneralTerms
- Complex type: Obligations
- Complex type: PCDeliverableObligationCharac
- Complex type: PhysicalSettlementPeriod
- Complex type: PositionsAsserted
- Complex type: PubliclyAvailableInformation
- Complex type: ReferenceInformation
- Complex type: ReferencePair
- Complex type: Restructuring

2.52.4 Derived Types:

2.52.5 Figure:

2.52.6 Schema Fragment:

```
<xsd:complexType name="Empty">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A special type meant to be used for elements with no content and
      no attributes.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.53 EntityId

2.53.1 Description:

A legal entity identifier (e.g. RED entity code).

2.53.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

-

2.53.3 Used by:

- Complex type: LegalEntity

2.53.4 Derived Types:

2.53.5 Figure:

2.53.6 Schema Fragment:

```
<xsd:complexType name="EntityId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A legal entity identifier (e.g. RED entity code).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.54 EntityName

2.54.1 Description:

The name of the reference entity. A free format string. FpML does not define usage rules for this element.

2.54.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

-

2.54.3 Used by:

- Complex type: LegalEntity

2.54.4 Derived Types:

2.54.5 Figure:

2.54.6 Schema Fragment:

```
<xsd:complexType name="EntityName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The name of the reference entity. A free format string. FpML does
      not define usage rules for this element.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityNameScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/fpml-5.0.xsd#http://www.fpml.org/ontology/fpml-5.0.xsd#EntityNameScheme"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.55 EuropeanExercise

2.55.1 Description:

A type 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.

2.55.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type 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.

relevantUnderlyingDate (zero or one occurrence; of the type AdjustableOrRelativeDates) The day on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the effective date, in an extendible/cancelable provision it is the termination date).

earliestExerciseTime (exactly one occurrence; of the type 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 the commencement date to, and including, the expiration date, in the case of an American option.

expirationTime (exactly one occurrence; of the type BusinessCenterTime) The latest time for exercise on expirationDate.

partialExercise (zero or one occurrence; of the type PartialExercise) 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.

exerciseFee (zero or one occurrence; of the type 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.

2.55.3 Used by:

- Element: europeanExercise

2.55.4 Derived Types:

2.55.5 Figure:

2.55.6 Schema Fragment:

```
<xsd:complexType name="EuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

<xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The day on the underlying set by the exercise of an
      option. What this date is depends on the option (e.g. in
      a swaption it is the effective date, in an
      extendible/cancelable provision it is the termination
      date).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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
      the commencement date to, and including, the expiration
      date, in the case of an American option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="expirationTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The latest time for exercise on expirationDate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="partialExercise" type="PartialExercise" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exerciseFee" type="ExerciseFee" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

2.56 Exchangeld

2.56.1 Description:

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 2002 Equity Derivatives Definitions.

2.56.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.56.3 Used by:

- Complex type: UnderlyingAsset

2.56.4 Derived Types:

2.56.5 Figure:

2.56.6 Schema Fragment:

```
<xsd:complexType name="ExchangeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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 2002 Equity Derivatives
      Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="exchangeIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


2.57 Exercise

2.57.1 Description:

The abstract base class for all types which define way in which options may be exercised.

2.57.2 Contents:

2.57.3 Used by:

- Element: exercise
- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EuropeanExercise
- Complex type: SharedAmericanExercise

2.57.4 Derived Types:

- Complex type: AmericanExercise
- Complex type: BermudaExercise
- Complex type: EquityEuropeanExercise
- Complex type: EuropeanExercise
- Complex type: SharedAmericanExercise

2.57.5 Figure:

2.57.6 Schema Fragment:

```
<xsd:complexType name="Exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define way in which
      options may be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.58 ExerciseFee

2.58.1 Description:

A type defining the fee payable on exercise of an option. This fee may be defined as an amount or a percentage of the notional exercised.

2.58.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

notionalReference (exactly one occurrence; of the type ScheduleReference) A pointer style reference to the associated notional schedule defined elsewhere in the document.

Either

feeAmount (exactly one occurrence; of the type xsd:decimal) The amount of fee to be paid on exercise. The fee currency is that of the referenced notional.

Or

feeRate (exactly one occurrence; of the type xsd:decimal) A fee represented as a percentage of some referenced notional. A percentage of 5% would be represented as 0.05.

feePaymentDate (exactly one occurrence; of the type RelativeDateOffset) The date on which exercise fee(s) will be paid. It is specified as a relative date.

2.58.3 Used by:

- Complex type: EuropeanExercise

2.58.4 Derived Types:

2.58.5 Figure:

2.58.6 Schema Fragment:

```
<xsd:complexType name="ExerciseFee">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the fee payable on exercise of an option. This
      fee may be defined as an amount or a percentage of the notional
      exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="ScheduleReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The amount of fee to be paid on exercise. The fee currency
            is that of the referenced notional.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRate" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fee represented as a percentage of some referenced
            notional. A percentage of 5% would be represented as 0.05.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:element>
</xsd:choice>
<xsd:element name="feePaymentDate" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which exercise fee(s) will be paid. It is
      specified as a relative date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

2.59 ExerciseFeeSchedule

2.59.1 Description:

A type to define a fee or schedule of fees to be payable on the exercise of an option. This fee may be defined as an amount or a percentage of the notional exercised.

2.59.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

notionalReference (exactly one occurrence; of the type ScheduleReference) A pointer style reference to the associated notional schedule defined elsewhere in the document.

Either

feeAmountSchedule (exactly one occurrence; of the type AmountSchedule) The exercise fee amount schedule. The fees are expressed as currency amounts. The currency of the fee is assumed to be that of the notional schedule referenced.

Or

feeRateSchedule (exactly one occurrence; of the type Schedule) The exercise free rate schedule. The fees are expressed as percentage rates of the notional being exercised. The currency of the fee is assumed to be that of the notional schedule referenced.

feePaymentDate (exactly one occurrence; of the type RelativeDateOffset) The date on which exercise fee(s) will be paid. It is specified as a relative date.

2.59.3 Used by:

- Complex type: AmericanExercise
- Complex type: BermudaExercise

2.59.4 Derived Types:

2.59.5 Figure:

2.59.6 Schema Fragment:

```
<xsd:complexType name="ExerciseFeeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define a fee or schedule of fees to be payable on the
      exercise of an option. This fee may be defined as an amount or a
      percentage of the notional exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="ScheduleReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmountSchedule" type="AmountSchedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise fee amount schedule. The fees are expressed as
            currency amounts. The currency of the fee is assumed to be
            that of the notional schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRateSchedule" type="Schedule">
        <xsd:annotation>
```

```

    <xsd:documentation xml:lang="en">
      The exercise free rate schedule. The fees are expressed as
      percentage rates of the notional being exercised. The
      currency of the fee is assumed to be that of the notional
      schedule referenced.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="feePaymentDate" type="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The date on which exercise fee(s) will be paid. It is
      specified as a relative date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

2.60 ExerciseNotice

2.60.1 Description:

A type defining to whom and where notice of execution should be given. The partyReference refers to one of the principal parties of the trade. If present the exerciseNoticePartyReference refers to a party, other than the principal party, to whom notice should be given.

2.60.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference) The party referenced has allocated the trade identifier.

exerciseNoticePartyReference (zero or one occurrence; of the type PartyReference) The party referenced is the party to which notice of exercise should be given by the buyer.

businessCenter (exactly one occurrence; of the type BusinessCenter)

2.60.3 Used by:

- Complex type: CancelableProvision
- Complex type: ExtendibleProvision
- Complex type: ManualExercise
- Complex type: OptionalEarlyTermination

2.60.4 Derived Types:

2.60.5 Figure:

2.60.6 Schema Fragment:

```
<xsd:complexType name="ExerciseNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining to whom and where notice of execution should be
      given. The partyReference refers to one of the principal parties
      of the trade. If present the exerciseNoticePartyReference refers
      to a party, other than the principal party, to whom notice
      should be given.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party referenced has allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseNoticePartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party referenced is the party to which notice of exercise
          should be given by the buyer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
```

2.61 ExerciseProcedure

2.61.1 Description:

A type describing how notice of exercise should be given. This can be either manual or automatic.

2.61.2 Contents:

Either

manualExercise (exactly one occurrence; of the type ManualExercise) Specifies that the notice of exercise must be given by the buyer to the seller or seller's agent.

Or

automaticExercise (exactly one occurrence; of the type AutomaticExercise) If automatic 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 the specified threshold rate. The term in-the-money is assumed to have the meaning defining in the 2000 ISDA Definitions, Section 17.4 In-the-money.

followUpConfirmation (exactly one occurrence; of the type xsd:boolean) 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.

limitedRightToConfirm (zero or one occurrence; of the type xsd:boolean) Has the meaning defined as part of the 1997 ISDA Government Bond Option Definitions, section 4.5 Limited Right to Confirm Exercise. If present, (i) the Seller may request the Buyer to confirm its intent if not done on or before the expiration time on the Expiration date (ii) specific rules will apply in relation to the settlement mode.

splitTicket (zero or one occurrence; of the type xsd:boolean) Typically applicable to the physical settlement of bond and convertible bond options. If present, means that the Party required to deliver the bonds will divide those to be delivered as notifying party desires to facilitate delivery obligations.

2.61.3 Used by:

- Complex type: OptionBaseExtended
- Complex type: Swaption

2.61.4 Derived Types:

2.61.5 Figure:

2.61.6 Schema Fragment:

```
<xsd:complexType name="ExerciseProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing how notice of exercise should be given. This
      can be either manual or automatic.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="manualExercise" type="ManualExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies that the notice of exercise must be given by the
            buyer to the seller or seller's agent.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="automaticExercise" type="AutomaticExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If automatic 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 the specified threshold
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```

        rate. The term in-the-money is assumed to have the meaning
        defining in the 2000 ISDA Definitions, Section 17.4
        In-the-money.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="followUpConfirmation" type="xsd:boolean">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="limitedRightToConfirm" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Has the meaning defined as part of the 1997 ISDA Government
            Bond Option Definitions, section 4.5 Limited Right to Confirm
            Exercise. If present, (i) the Seller may request the Buyer to
            confirm its intent if not done on or before the expiration
            time on the Expiration date (ii) specific rules will apply in
            relation to the settlement mode.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="splitTicket" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Typically applicable to the physical settlement of bond and
            convertible bond options. If present, means that the Party
            required to deliver the bonds will divide those to be
            delivered as notifying party desires to facilitate delivery
            obligations.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```


2.62 FloatingRate

2.62.1 Description:

A type defining a floating rate.

2.62.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Rate)

- The abstract base class for all types which define interest rate streams.

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (zero or one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

floatingRateMultiplierSchedule (zero or one occurrence; of the type Schedule) 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.

spreadSchedule (zero or more occurrences; of the type SpreadSchedule) The ISDA Spread or a Spread schedule expressed as explicit spreads and dates. In the case of a 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.

rateTreatment (zero or one occurrence; of the type RateTreatmentEnum) 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.

capRateSchedule (zero or more occurrences; of the type 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 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.

floorRateSchedule (zero or more occurrences; of the type StrikeSchedule) 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.

2.62.3 Used by:

- Complex type: FloatingRateCalculation
- Complex type: StubValue
- Complex type: TradeUnderlyer

2.62.4 Derived Types:

- Complex type: FloatingRateCalculation

2.62.5 Figure:

2.62.6 Schema Fragment:

```
<xsd:complexType name="FloatingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
```

```

    A type defining a floating rate.
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Rate">
    <xsd:sequence>
      <xsd:group ref="FloatingRateIndex.model"/>
      <xsd:element name="floatingRateMultiplierSchedule" type="Schedule" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="spreadSchedule" type="SpreadSchedule" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The ISDA Spread or a Spread schedule expressed as
            explicit spreads and dates. In the case of a 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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="rateTreatment" type="RateTreatmentEnum" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="capRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="floorRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.63 FloatingRateCalculation

2.63.1 Description:

A type defining the floating rate and definitions relating to the calculation of floating rate amounts.

2.63.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type FloatingRate)

- A type defining a floating rate.

initialRate (zero or one occurrence; of the type xsd:decimal) 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.

finalRateRounding (zero or one occurrence; of the type Rounding) The rounding convention to apply to the final rate used in determination of a calculation period amount.

averagingMethod (zero or one occurrence; of the type AveragingMethodEnum) If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies.

negativeInterestRateTreatment (zero or one occurrence; of the type NegativeInterestRateTreatmentEnum) 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).

2.63.3 Used by:

- Element: floatingRateCalculation
- Complex type: InflationRateCalculation
- Complex type: InterestAccrualsMethod

2.63.4 Derived Types:

- Complex type: InflationRateCalculation

2.63.5 Figure:

2.63.6 Schema Fragment:

```
<xsd:complexType name="FloatingRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the floating rate and definitions relating to the
      calculation of floating rate amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FloatingRate">
      <xsd:sequence>
        <xsd:element name="initialRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="finalRateRounding" type="Rounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The rounding convention to apply to the final rate used
              in determination of a calculation period amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

</xsd:element>
<xsd:element name="averagingMethod" type="AveragingMethodEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If averaging is applicable, this component specifies
      whether a weighted or unweighted average method of
      calculation is to be used. The component must only be
      included when averaging applies.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="negativeInterestRateTreatment" type="NegativeInterestRateTreatmentEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

2.64 FloatingRateIndex

2.64.1 Description:

The ISDA Floating Rate Option, i.e. the floating rate index.

2.64.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.64.3 Used by:

- Complex type: ForecastRateIndex
- Complex type: Fra
- Complex type: InterestShortFall
- Complex type: RateIndex

2.64.4 Derived Types:

2.64.5 Figure:

2.64.6 Schema Fragment:

```
<xsd:complexType name="FloatingRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The ISDA Floating Rate Option, i.e. the floating rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="floatingRateIndexScheme" type="xsd:anyURI" default="http://www.fpml.org/extension/v1.0" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.65 ForecastRateIndex

2.65.1 Description:

A type defining a rate index.

2.65.2 Contents:

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex) The ISDA Floating Rate Option, i.e. the floating rate index.

indexTenor (exactly one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

2.65.3 Used by:

2.65.4 Derived Types:

2.65.5 Figure:

2.65.6 Schema Fragment:

```
<xsd:complexType name="ForecastRateIndex">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rate index.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Floating Rate Option, i.e. the floating rate index.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="indexTenor" type="Interval">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the floating
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.66 Formula

2.66.1 Description:

A type describing a financial formula, with its description and components.

2.66.2 Contents:

formulaDescription (zero or one occurrence; of the type xsd:string) Text description of the formula

math (zero or one occurrence; of the type Math) An element for containing an XML representation of the formula. Defined using xsd:any currently for flexibility in choice of language (MathML, OpenMath)

formulaComponent (zero or more occurrences; of the type FormulaComponent) Elements describing the components of the formula. The name attribute points to a value used in the math element. The href attribute points to a value elsewhere in the document

2.66.3 Used by:

- Complex type: AdditionalPaymentAmount
- Complex type: FormulaComponent
- Complex type: InterestRateStream
- Complex type: LegAmount

2.66.4 Derived Types:

2.66.5 Figure:

2.66.6 Schema Fragment:

```
<xsd:complexType name="Formula">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a financial formula, with its description and
      components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="formulaDescription" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the formula
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="math" type="Math" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element for containing an XML representation of the
          formula. Defined using xsd:any currently for flexibility in
          choice of language (MathML, OpenMath)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formulaComponent" type="FormulaComponent" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Elements describing the components of the formula. The name
          attribute points to a value used in the math element. The
          href attribute points to a value elsewhere in the document
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.67 FormulaComponent

2.67.1 Description:

Elements describing the components of the formula. The name attribute points to a value used in the math element. The href attribute points to a numeric value defined elsewhere in the document that is used by the formula component.

2.67.2 Contents:

componentDescription (exactly one occurrence; of the type xsd:string) Text description of the component

formula (zero or one occurrence; of the type Formula) Additional formulas required to describe this component

2.67.3 Used by:

- Complex type: Formula

2.67.4 Derived Types:

2.67.5 Figure:

2.67.6 Schema Fragment:

```
<xsd:complexType name="FormulaComponent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Elements describing the components of the formula. The name
      attribute points to a value used in the math element. The href
      attribute points to a numeric value defined elsewhere in the
      document that is used by the formula component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="componentDescription" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional formulas required to describe this component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="name" type="xsd:normalizedString"/>
  <xsd:attribute name="href" type="xsd:IDREF" fpml-annotation:deprecated="true" fpml-annotation:
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This attribute has been DEPRECATED. It will be removed in the
        next FpML major version. Pointer to a numeric value defined
        elsewhere in the document that is used by the formula
        component.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```

2.68 FxCashSettlement

2.68.1 Description:

A type that is used for describing cash settlement of an option / non deliverable forward. It includes the currency to settle into together with the fixings required to calculate the currency amount.

2.68.2 Contents:

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

fixing (one or more occurrences; of the type FxFixing) 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.

2.68.3 Used by:

- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: QuotableFxLeg

2.68.4 Derived Types:

2.68.5 Figure:

2.68.6 Schema Fragment:

```
<xsd:complexType name="FxCashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing cash settlement of an option /
      non deliverable forward. It includes the currency to settle into
      together with the fixings required to calculate the currency
      amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which a cash settlement for non-deliverable
          forward and non-deliverable options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixing" type="FxFixing" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.69 FxFixing

2.69.1 Description:

A type that 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.

2.69.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type FxSpotRateSource)

- A type defining the source and time for an fx rate.

quotedCurrencyPair (exactly one occurrence; of the type QuotedCurrencyPair) Defines the two currencies for an FX trade and the quotation relationship between the two currencies.

fixingDate (exactly one occurrence; of the type xsd:date) 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.

2.69.3 Used by:

- Complex type: FxCashSettlement

2.69.4 Derived Types:

2.69.5 Figure:

2.69.6 Schema Fragment:

```
<xsd:complexType name="FxFixing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxSpotRateSource">
      <xsd:sequence>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines the two currencies for an FX trade and the
              quotation relationship between the two currencies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixingDate" type="xsd:date">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.70 FxRate

2.70.1 Description:

A type describing the rate of a currency conversion: pair of currency, quotation mode and exchange rate.

2.70.2 Contents:

quotedCurrencyPair (exactly one occurrence; of the type QuotedCurrencyPair) Defines the two currencies for an FX trade and the quotation relationship between the two currencies.

rate (exactly one occurrence; of the type xsd:decimal) The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.

2.70.3 Used by:

- Complex type: ExchangeRate
- Complex type: AssetValuation
- Complex type: Commission
- Complex type: FxConversion
- Complex type: FxTerms
- Complex type: Quanto

2.70.4 Derived Types:

- Complex type: ExchangeRate

2.70.5 Figure:

2.70.6 Schema Fragment:

```
<xsd:complexType name="FxRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the rate of a currency conversion: pair of
      currency, quotation mode and exchange rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the quotation
          relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg of
          a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.71 FxSpotRateSource

2.71.1 Description:

A type defining the source and time for an fx rate.

2.71.2 Contents:

primaryRateSource (exactly one occurrence; of the type InformationSource) The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.

secondaryRateSource (zero or one occurrence; of the type 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.

fixingTime (exactly one occurrence; of the type BusinessCenterTime) The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.

2.71.3 Used by:

- Complex type: FxFixing
- Complex type: Composite
- Complex type: FxLinkedNotionalSchedule
- Complex type: FxRateAsset
- Complex type: Quanto

2.71.4 Derived Types:

- Complex type: FxFixing

2.71.5 Figure:

2.71.6 Schema Fragment:

```
<xsd:complexType name="FxSpotRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source and time for an fx rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="primaryRateSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The primary source for where the rate observation will occur.
          Will typically be either a page or a reference bank published
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An alternative, or secondary, source for where the rate
          observation will occur. Will typically be either a page or a
          reference bank published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixingTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time at which the spot currency exchange rate will be
          observed. It is specified as a time in a specific business
          center, e.g. 11:00am London time.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.72 GoverningLaw

2.72.1 Description:

Identification of the law governing the transaction.

2.72.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.72.3 Used by:

- Complex type: Contract
- Complex type: Trade

2.72.4 Derived Types:

2.72.5 Figure:

2.72.6 Schema Fragment:

```
<xsd:complexType name="GoverningLaw">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Identification of the law governing the transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="governingLawScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.73 IdentifiedCurrency

2.73.1 Description:

Specifies Currency with ID attribute.

2.73.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Currency)

-

2.73.3 Used by:

- Complex type: FxFeature

2.73.4 Derived Types:

2.73.5 Figure:

2.73.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies Currency with ID attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="Currency">
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.74 IdentifiedCurrencyReference

2.74.1 Description:

Reference to a currency with ID attribute

2.74.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.74.3 Used by:

- Complex type: DividendConditions
- Complex type: LegAmount

2.74.4 Derived Types:

2.74.5 Figure:

2.74.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedCurrencyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a currency with ID attribute
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="IdentifiedCur
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.75 IdentifiedDate

2.75.1 Description:

A date which can be referenced elsewhere.

2.75.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:date)

•

2.75.3 Used by:

- Complex type: AdjustableDate
- Complex type: AdjustableDate2
- Complex type: AdjustableDates
- Complex type: AdjustableOrRelativeAndAdjustedDate
- Complex type: ContractHeader
- Complex type: DerivedValuationScenario
- Complex type: DividendPeriod
- Complex type: MakeWholeAmount
- Complex type: Payment
- Complex type: PositionReport
- Complex type: TradeDetails
- Complex type: TradeHeader
- Complex type: ValuationScenario

2.75.4 Derived Types:

2.75.5 Figure:

2.75.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date which can be referenced elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.76 IdentifiedPayerReceiver

2.76.1 Description:

A type extending the PayerReceiverEnum type with an id attribute.

2.76.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PayerReceiverEnum)

•

2.76.3 Used by:

- Complex type: Strike
- Complex type: StrikeSchedule

2.76.4 Derived Types:

2.76.5 Figure:

2.76.6 Schema Fragment:

```
<xsd:complexType name="IdentifiedPayerReceiver">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type extending the PayerReceiverEnum type with an id attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="PayerReceiverEnum">
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.77 InformationProvider

2.77.1 Description:

2.77.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.77.3 Used by:

- Complex type: InformationSource

2.77.4 Derived Types:

2.77.5 Figure:

2.77.6 Schema Fragment:

```
<xsd:complexType name="InformationProvider">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="informationProviderScheme" type="xsd:anyURI" default="http://www.fpr
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.78 InformationSource

2.78.1 Description:

A type defining the source for a piece of information (e.g. a rate refix or an fx fixing).

2.78.2 Contents:

rateSource (exactly one occurrence; of the type InformationProvider) An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.

rateSourcePage (zero or one occurrence; of the type RateSourcePage) A specific page for the rate source for obtaining a market rate.

rateSourcePageHeading (zero or one occurrence; of the type xsd:string) The heading for the rate source on a given rate source page.

2.78.3 Used by:

- Complex type: FxAmericanTrigger
- Complex type: FxAverageRateOption
- Complex type: FxBarrier
- Complex type: FxEuropeanTrigger
- Complex type: FxSpotRateSource
- Complex type: SettlementRateSource

2.78.4 Derived Types:

2.78.5 Figure:

2.78.6 Schema Fragment:

```
<xsd:complexType name="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source for a piece of information (e.g. a
      rate refix or an fx fixing).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateSource" type="InformationProvider">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An information source for obtaining a market rate. For
          example Bloomberg, Reuters, Telerate etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePage" type="RateSourcePage" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specific page for the rate source for obtaining a market
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rateSourcePageHeading" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The heading for the rate source on a given rate source page.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.79 InstrumentId

2.79.1 Description:

A short form unique identifier for a security.

2.79.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.79.3 Used by:

- Complex type: Asset

2.79.4 Derived Types:

2.79.5 Figure:

2.79.6 Schema Fragment:

```
<xsd:complexType name="InstrumentId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for a security.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="instrumentIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.80 InterestAccrualsCompoundingMethod

2.80.1 Description:

A type defining the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method.

2.80.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type InterestAccrualsMethod)

- A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

compoundingMethod (exactly one occurrence; of the type CompoundingMethodEnum) 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.

2.80.3 Used by:

- Complex type: DividendConditions

2.80.4 Derived Types:

2.80.5 Figure:

2.80.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualsCompoundingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the compounding
      method.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence minOccurs="0">
        <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.81 InterestAccrualsMethod

2.81.1 Description:

A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

2.81.2 Contents:

Either

floatingRateCalculation (exactly one occurrence; of the type FloatingRateCalculation) The floating rate calculation definitions

Or

fixedRate (exactly one occurrence; of the type xsd:decimal) The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.

2.81.3 Used by:

- Complex type: InterestAccrualsCompoundingMethod
- Complex type: InterestCalculation
- Complex type: CompoundingRate

2.81.4 Derived Types:

- Complex type: InterestAccrualsCompoundingMethod
- Complex type: InterestCalculation

2.81.5 Figure:

2.81.6 Schema Fragment:

```
<xsd:complexType name="InterestAccrualsMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for accruing interests on dividends.
      Can be either a fixed rate reference or a floating rate
      reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="floatingRateCalculation" type="FloatingRateCalculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floating rate calculation definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.82 IntermediaryInformation

2.82.1 Description:

A type that describes the information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.

2.82.2 Contents:

Either

routingIds (exactly one occurrence; of the type 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.

Or

routingExplicitDetails (exactly one occurrence; of the type 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.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

intermediarySequenceNumber (exactly one occurrence; of the type xsd:positiveInteger) 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.

intermediaryPartyReference (zero or one occurrence; of the type PartyReference) Reference to the party acting as intermediary.

2.82.3 Used by:

- Complex type: SettlementInstruction

2.82.4 Derived Types:

2.82.5 Figure:

2.82.6 Schema Fragment:

```
<xsd:complexType name="IntermediaryInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify an intermediary
      through which payment will be made by the correspondent bank to
      the ultimate beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="intermediarySequenceNumber" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediaryPartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party acting as intermediary.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.83 InterpolationMethod

2.83.1 Description:

The type of interpolation used.

2.83.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.83.3 Used by:

- Complex type: InflationRateCalculation
- Complex type: MakeWholeAmount
- Complex type: TermCurve

2.83.4 Derived Types:

2.83.5 Figure:

2.83.6 Schema Fragment:

```
<xsd:complexType name="InterpolationMethod">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of interpolation used.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="interpolationMethodScheme" type="xsd:anyURI" default="http://www.fpr
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.84 Interval

2.84.1 Description:

A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

2.84.2 Contents:

periodMultiplier (exactly one occurrence; of the type xsd:integer) 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.

period (exactly one occurrence; of the type PeriodEnum) 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).

2.84.3 Used by:

- Complex type: CalculationPeriodFrequency
- Complex type: Offset
- Complex type: ResetFrequency
- Complex type: DeliverableObligations
- Complex type: Deposit
- Complex type: ExercisePeriod
- Complex type: ForecastRateIndex
- Complex type: Fra
- Complex type: InterestRatePeriod
- Complex type: LoanContract
- Complex type: NotionalStepRule
- Complex type: PaymentDates
- Complex type: PeriodicPayment
- Complex type: QuotedAs
- Complex type: RateIndex
- Complex type: ReturnSwapLeg
- Complex type: ScheduledTerminationDate
- Complex type: SimpleCreditDefaultSwap
- Complex type: SimpleFra
- Complex type: SimpleIRSwap
- Complex type: TimeDimension

2.84.4 Derived Types:

- Complex type: CalculationPeriodFrequency
- Complex type: Offset
- Complex type: ResetFrequency

2.84.5 Figure:

2.84.6 Schema Fragment:

```
<xsd:complexType name="Interval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a time interval or offset, e.g. one day, three
      months. Used for specifying frequencies at which events occur,
      the tenor of a floating rate or an offset relative to another
      date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

<xsd:element name="periodMultiplier" type="xsd:integer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="period" type="PeriodEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

2.85 Leg

2.85.1 Description:

A supertype of leg. All swap legs extend this type.

2.85.2 Contents:

2.85.3 Used by:

- Complex type: DirectionalLeg
- Complex type: FeeLeg
- Complex type: InterestRateStream
- Complex type: ReturnSwapLeg

2.85.4 Derived Types:

- Complex type: DirectionalLeg
- Complex type: FeeLeg
- Complex type: InterestRateStream
- Complex type: ReturnSwapLeg

2.85.5 Figure:

2.85.6 Schema Fragment:

```
<xsd:complexType name="Leg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A supertype of leg. All swap legs extend this type.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.86 LegalEntity

2.86.1 Description:

A type defining a legal entity.

2.86.2 Contents:

Either

entityId (one or more occurrences; of the type EntityId) A legal entity identifier (e.g. RED entity code)..

2.86.3 Used by:

- Complex type: CreditEventNoticeDocument
- Complex type: IndexReferenceInformation
- Complex type: Loan
- Complex type: Mortgage
- Complex type: ReferenceInformation
- Complex type: ReferenceObligation
- Complex type: ReferencePair
- Complex type: TradeUnderlyer

2.86.4 Derived Types:

2.86.5 Figure:

2.86.6 Schema Fragment:

```
<xsd:complexType name="LegalEntity">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a legal entity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="entityName" type="EntityName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the reference entity. A free format string.
            FpML does not define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="entityId" type="EntityId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A legal entity identifier (e.g. RED entity code).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="entityId" type="EntityId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A legal entity identifier (e.g. RED entity code)..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.87 LegalEntityReference

2.87.1 Description:

References a credit entity defined elsewhere in the document.

2.87.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.87.3 Used by:

- Complex type: Loan
- Complex type: Mortgage
- Complex type: ReferenceObligation

2.87.4 Derived Types:

2.87.5 Figure:

2.87.6 Schema Fragment:

```
<xsd:complexType name="LegalEntityReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      References a credit entity defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="LegalEntity"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.88 MainPublication

2.88.1 Description:

A type to define the main publication source.

2.88.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

-

2.88.3 Used by:

- Complex type: InflationRateCalculation

2.88.4 Derived Types:

2.88.5 Figure:

2.88.6 Schema Fragment:

```
<xsd:complexType name="MainPublication">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the main publication source.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mainPublicationScheme" type="xsd:anyURI" default="http://www.fpml.or
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.89 ManualExercise

2.89.1 Description:

A type defining manual exercise, i.e. that the option buyer counterparty must give notice to the option seller of exercise.

2.89.2 Contents:

exerciseNotice (zero or one occurrence; of the type ExerciseNotice) Definition of the party to whom notice of exercise should be given.

fallbackExercise (zero or one occurrence; of the type xsd:boolean) 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.

2.89.3 Used by:

- Complex type: ExerciseProcedure

2.89.4 Derived Types:

2.89.5 Figure:

2.89.6 Schema Fragment:

```
<xsd:complexType name="ManualExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining manual exercise, i.e. that the option buyer
      counterparty must give notice to the option seller of exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should be
          given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackExercise" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.90 MasterAgreement

2.90.1 Description:

An entity for defining the agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.

2.90.2 Contents:

masterAgreementType (exactly one occurrence; of the type MasterAgreementType) The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties.

masterAgreementDate (zero or one occurrence; of the type xsd:date) The date on which the master agreement was signed.

2.90.3 Used by:

- Complex type: Documentation

2.90.4 Derived Types:

2.90.5 Figure:

2.90.6 Schema Fragment:

```
<xsd:complexType name="MasterAgreement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the agreement executed between the parties
      and intended to govern all OTC derivatives transactions between
      those parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterAgreementType" type="MasterAgreementType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The agreement executed between the parties and intended to
          govern product-specific derivatives transactions between
          those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterAgreementDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the master agreement was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.91 MasterAgreementType

2.91.1 Description:

2.91.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.91.3 Used by:

- Complex type: MasterAgreement

2.91.4 Derived Types:

2.91.5 Figure:

2.91.6 Schema Fragment:

```
<xsd:complexType name="MasterAgreementType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterAgreementTypeScheme" type="xsd:anyURI" default="http://www.fpr
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.92 MasterConfirmation

2.92.1 Description:

An entity for defining the master confirmation agreement executed between the parties.

2.92.2 Contents:

masterConfirmationType (exactly one occurrence; of the type MasterConfirmationType) The type of master confirmation executed between the parties.

masterConfirmationDate (exactly one occurrence; of the type xsd:date) The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties.

masterConfirmationAnnexDate (zero or one occurrence; of the type xsd:date) The date that an annex to the master confirmation was executed between the parties.

2.92.3 Used by:

- Complex type: Documentation

2.92.4 Derived Types:

2.92.5 Figure:

2.92.6 Schema Fragment:

```
<xsd:complexType name="MasterConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An entity for defining the master confirmation agreement executed
      between the parties.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="masterConfirmationType" type="MasterConfirmationType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of master confirmation executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties and
          intended to govern all relevant transactions between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationAnnexDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date that an annex to the master confirmation was
          executed between the parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.93 MasterConfirmationType

2.93.1 Description:

2.93.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.93.3 Used by:

- Complex type: MasterConfirmation

2.93.4 Derived Types:

2.93.5 Figure:

2.93.6 Schema Fragment:

```
<xsd:complexType name="MasterConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="masterConfirmationTypeScheme" type="xsd:anyURI" default="http://www.
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.94 Math

2.94.1 Description:

A type defining a mathematical expression.

2.94.2 Contents:

2.94.3 Used by:

- Complex type: Formula

2.94.4 Derived Types:

2.94.5 Figure:

2.94.6 Schema Fragment:

```
<xsd:complexType name="Math" mixed="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a mathematical expression.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:any namespace="##any" processContents="skip" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.95 MatrixTerm

2.95.1 Description:

2.95.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.95.3 Used by:

- Complex type: ContractualMatrix

2.95.4 Derived Types:

2.95.5 Figure:

2.95.6 Schema Fragment:

```
<xsd:complexType name="MatrixTerm">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTermScheme" type="xsd:anyURI" default="http://www.fpml.org/cod" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.96 MatrixType

2.96.1 Description:

2.96.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.96.3 Used by:

- Complex type: ContractualMatrix

2.96.4 Derived Types:

2.96.5 Figure:

2.96.6 Schema Fragment:

```
<xsd:complexType name="MatrixType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/coc
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
```

2.97 MimeType

2.97.1 Description:

The type that indicates the type of media used to store the content. MimeType is used to determine the software product(s) that can read the content. MIME types are described in RFC 2046.

2.97.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.97.3 Used by:

- Complex type: Resource

2.97.4 Derived Types:

2.97.5 Figure:

2.97.6 Schema Fragment:

```
<xsd:complexType name="MimeType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type that indicates the type of media used to store the
      content. MimeType is used to determine the software product(s)
      that can read the content. MIME types are described in RFC 2046.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mimeTypeScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


2.98 Money

2.98.1 Description:

A type defining a currency amount.

2.98.2 Contents:

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

amount (exactly one occurrence; of the type xsd:decimal) The monetary quantity in currency units.

2.98.3 Used by:

- Complex type: CalculationAmount
- Complex type: FxOptionPayout
- Complex type: AdditionalPaymentAmount
- Complex type: AdjustedPaymentDates
- Complex type: Allocation
- Complex type: BasketConstituent
- Complex type: BrokerEquityOption
- Complex type: CalculationPeriod
- Complex type: CashSettlementTerms
- Complex type: ChangeContractSize
- Complex type: ConstituentWeight
- Complex type: Correlation
- Complex type: CreditEvents
- Complex type: DeprecatedVariance
- Complex type: DividendPeriodDividend
- Complex type: DrawdownPayment
- Complex type: EquityDerivativeBase
- Complex type: EquityForward
- Complex type: EquityOptionTermination
- Complex type: EquityPremium
- Complex type: FailureToPay
- Complex type: FixedPaymentAmount
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxOptionLeg
- Complex type: FxOptionPremium
- Complex type: GrossCashflow
- Complex type: InitialPayment
- Complex type: InterestAccrualPeriod
- Complex type: InterestRatePeriod
- Complex type: LenderLoanContractPeriod
- Complex type: LoanContract
- Complex type: LoanContractIdentifier
- Complex type: OptionBaseExtended
- Complex type: PartialTerminationAmount
- Complex type: ParticipationAmount
- Complex type: Payment
- Complex type: PaymentCalculationPeriod
- Complex type: PaymentDetail

- Complex type: PaymentMatching
- Complex type: PendingPayment
- Complex type: PeriodicPayment
- Complex type: PrePayment
- Complex type: PrincipalExchange
- Complex type: PrincipalExchangeAmount
- Complex type: ProtectionTerms
- Complex type: QuotablePayment
- Complex type: RepaymentConfirmationNotice
- Complex type: RestructuringEvent
- Complex type: ReturnSwapNotional
- Complex type: SimplePayment
- Complex type: SinglePayment
- Complex type: SplitSettlement
- Complex type: StubValue
- Complex type: TermDeposit
- Complex type: Variance

2.98.4 Derived Types:

- Complex type: CalculationAmount
- Complex type: FxOptionPayout

2.98.5 Figure:

2.98.6 Schema Fragment:

```
<xsd:complexType name="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.99 MultipleExercise

2.99.1 Description:

A type defining multiple exercises. As defining 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 exercised must be equal to or, be an integral multiple of, the integral multiple amount.

2.99.2 Contents:

notionalReference (zero or more occurrences; of the type `ScheduleReference`) A pointer style reference to the associated notional schedule defined elsewhere in the document. This element has been made optional as part of its integration in the `OptionBaseExtended`, because not required for the options on securities.

integralMultipleAmount (zero or one occurrence; of the type `xsd:decimal`) A notional amount which restricts the amount of 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.

Either

minimumNotionalAmount (exactly one occurrence; of the type `xsd:decimal`) The minimum notional amount that can be exercised on a given exercise date. See `multipleExercise`.

Or

minimumNumberOfOptions (exactly one occurrence; of the type `xsd:nonNegativeInteger`)

Either

maximumNotionalAmount (exactly one occurrence; of the type `xsd:decimal`) The maximum notional amount that can be exercised on a given exercise date.

Or

maximumNumberOfOptions (exactly one occurrence; of the type `xsd:nonNegativeInteger`)

2.99.3 Used by:

- Complex type: `AmericanExercise`
- Complex type: `BermudaExercise`

2.99.4 Derived Types:

2.99.5 Figure:

2.99.6 Schema Fragment:

```
<xsd:complexType name="MultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining multiple exercises. As defining 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 exercised must be equal to or, be an integral
      multiple of, the integral multiple amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PartialExercise.model"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="maximumNotionalAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The maximum notional amount that can be exercised on a
            given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="maximumNumberOfOptions" type="xsd:nonNegativeInteger">
    <xsd:annotation>
      <xsd:documentation>
        The maximum number of options that can be exercised on a
        given exercise date. If the number is not specified, it
        means that the maximum number of options corresponds to the
        remaining unexercised options.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

2.100 NotionalAmountReference

2.100.1 Description:

A reference to the notional amount.

2.100.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.100.3 Used by:

- Complex type: OptionBaseExtended
- Complex type: PercentageRule

2.100.4 Derived Types:

2.100.5 Figure:

2.100.6 Schema Fragment:

```
<xsd:complexType name="NotionalAmountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.101 Offset

2.101.1 Description:

A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

2.101.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

dayType (zero or one occurrence; of the type DayTypeEnum) 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 the dayType element should not be included.

2.101.3 Used by:

- Complex type: DateOffset
- Complex type: FxFixingDate
- Complex type: RelativeDateOffset
- Complex type: DividendPaymentDate
- Complex type: GracePeriodExtension
- Complex type: InflationRateCalculation
- Complex type: PaymentDates
- Complex type: ResetDates

2.101.4 Derived Types:

- Complex type: DateOffset
- Complex type: FxFixingDate
- Complex type: RelativeDateOffset

2.101.5 Figure:

2.101.6 Schema Fragment:

```
<xsd:complexType name="Offset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a new date relative
      to a reference date. Currently, the only offsets defined are
      expected to be expressed as either calendar or business day
      offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="dayType" type="DayTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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 the dayType element should not be included.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.102 PartialExercise

2.102.1 Description:

A type defining partial exercise. As defined in the 2000 ISDA Definitions, Section 12.3 Partial Exercise, the buyer of the option may exercise all or less than all the notional amount of the underlying swap but may not be less than the minimum notional amount (if specified) and must be an integral multiple of the integral multiple amount if specified.

2.102.2 Contents:

notionalReference (zero or more occurrences; of the type ScheduleReference) A pointer style reference to the associated notional schedule defined elsewhere in the document. This element has been made optional as part of its integration in the OptionBaseExtended, because not required for the options on securities.

integralMultipleAmount (zero or one occurrence; of the type xsd:decimal) A notional amount which restricts the amount of 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.

Either

minimumNotionalAmount (exactly one occurrence; of the type xsd:decimal) The minimum notional amount that can be exercised on a given exercise date. See multipleExercise.

Or

minimumNumberOfOptions (exactly one occurrence; of the type xsd:nonNegativeInteger)

2.102.3 Used by:

- Complex type: EuropeanExercise

2.102.4 Derived Types:

2.102.5 Figure:

2.102.6 Schema Fragment:

```
<xsd:complexType name="PartialExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining partial exercise. As defined in the 2000 ISDA
      Definitions, Section 12.3 Partial Exercise, the buyer of the
      option may exercise all or less than all the notional amount of
      the underlying swap but may not be less than the minimum notional
      amount (if specified) and must be an integral multiple of the
      integral multiple amount if specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PartialExercise.model"/>
  </xsd:sequence>
</xsd:complexType>
```


2.103 Party

2.103.1 Description:

A type defining a legal entity or a subdivision of a legal entity.

2.103.2 Contents:

partyId (one or more occurrences; of the type PartyId) A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC).

partyName (zero or one occurrence; of the type xsd:normalizedString) The name of the party. A free format string. FpML does not define usage rules for this element.

account (zero or more occurrences; of the type Account) Accounts serviced by this party. These are not accounts where this party is beneficiary, but instead where services are provided by this party to the beneficiary party.

2.103.3 Used by:

- Complex type: AcceptQuote
- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmationCancelled
- Complex type: ConfirmTrade
- Complex type: ContractCreated
- Complex type: ContractFullTermination
- Complex type: ContractFullTerminationCancelled
- Complex type: ContractIncreased
- Complex type: ContractIncreasedCancelled
- Complex type: ContractNovated
- Complex type: ContractNovatedCancelled
- Complex type: ContractPartialTermination
- Complex type: ContractPartialTerminationCancelled
- Complex type: ContractReferenceMessage
- Complex type: CreditEventNotification
- Complex type: DataDocument
- Complex type: DrawdownNotice
- Complex type: IncreaseConfirmed
- Complex type: InterestPaymentNotice
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: OneOffFeeNotice
- Complex type: OnGoingFeeNotice
- Complex type: PositionReport
- Complex type: PositionsAcknowledged
- Complex type: PositionsAsserted
- Complex type: PositionsMatchResults
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteUpdated

- Complex type: RepaymentConfirmationNotice
- Complex type: RepaymentNotice
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestPortfolio
- Complex type: RequestPositionReport
- Complex type: RequestQuote
- Complex type: RequestQuoteResponse
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TerminationConfirmed
- Complex type: TradeAffirmation
- Complex type: TradeAffirmed
- Complex type: TradeAlleged
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmended
- Complex type: TradeAmendmentRequest
- Complex type: TradeAmendmentResponse
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeErrorResponse
- Complex type: TradeIncreaseRequest
- Complex type: TradeIncreaseResponse
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNotFound
- Complex type: TradeStatus
- Complex type: TradeTerminationRequest
- Complex type: TradeTerminationResponse
- Complex type: TradeUnmatched
- Complex type: ValuationReport

2.103.4 Derived Types:

2.103.5 Figure:

2.103.6 Schema Fragment:

```
<xsd:complexType name="Party">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a legal entity or a subdivision of a legal
      entity.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.

```
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="partyId" type="PartyId" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="partyName" type="xsd:normalizedString" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The name of the party. A free format string. FpML does not define usage rules for this element.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="account" type="Account" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Accounts serviced by this party. These are not accounts where this party is beneficiary, but instead where services are provided by this party to the beneficiary party.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The id uniquely identifying the Party within the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:attribute>
</xsd:complexType>
```

2.104 PartyId

2.104.1 Description:

The data type used for party identifiers.

2.104.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

•

2.104.3 Used by:

- Complex type: Party

2.104.4 Derived Types:

2.104.5 Figure:

2.104.6 Schema Fragment:

```
<xsd:complexType name="PartyId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/is
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.105 PartyOrAccountReference

2.105.1 Description:

A reference to a party or an account.

2.105.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.105.3 Used by:

2.105.4 Derived Types:

2.105.5 Figure:

2.105.6 Schema Fragment:

```
<xsd:complexType name="PartyOrAccountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to a party or an account.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.106 PartyOrTradeSideReference

2.106.1 Description:

A reference to a party or tradeSide.

2.106.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.106.3 Used by:

- Complex type: GeneralTerms

2.106.4 Derived Types:

2.106.5 Figure:

2.106.6 Schema Fragment:

```
<xsd:complexType name="PartyOrTradeSideReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to a party or tradeSide.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.107 PartyReference

2.107.1 Description:

Reference to a party.

2.107.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.107.3 Used by:

- Complex type: Account
- Complex type: AdditionalDisruptionEvents
- Complex type: Beneficiary
- Complex type: CalculationAgent
- Complex type: ContractIdentifier
- Complex type: ContractInformation
- Complex type: CorrespondentInformation
- Complex type: CreditEventNoticeDocument
- Complex type: DividendConditions
- Complex type: EquityExerciseValuationSettlement
- Complex type: ExerciseNotice
- Complex type: FxLeg
- Complex type: IntermediaryInformation
- Complex type: LoanContract
- Complex type: NotifyingParty
- Complex type: PartyMessageInformation
- Complex type: PartyPortfolioName
- Complex type: PartyRole
- Complex type: PartyTradeInformation
- Complex type: PortfolioDefinition
- Complex type: ReportingRoles
- Complex type: ReturnSwapEarlyTermination
- Complex type: SettlementInstruction
- Complex type: TermDeposit
- Complex type: Trade
- Complex type: TradeIdentifier
- Complex type: ValuationSet

2.107.4 Derived Types:

2.107.5 Figure:

2.107.6 Schema Fragment:

```
<xsd:complexType name="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.108 Payment

2.108.1 Description:

A type for defining payments

2.108.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

paymentAmount (exactly one occurrence; of the type Money) The currency amount of the payment.

paymentDate (zero or one occurrence; of the type AdjustableDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

adjustedPaymentDate (zero or one occurrence; of the type IdentifiedDate) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component (all dates the the Cashflows type are adjusted payment dates).

paymentType (zero or one occurrence; of the type PaymentType) 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.

settlementInformation (zero or one occurrence; of the type SettlementInformation) The information required to settle a currency payment that results from a trade.

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the cash flow.

presentValueAmount (zero or one occurrence; of the type Money) The amount representing the present value of the forecast payment.

2.108.3 Used by:

- Complex type: Amendment
- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: ChangeContract
- Complex type: Contract
- Complex type: ContractNovation
- Complex type: FxLeg
- Complex type: Increase
- Complex type: Novation
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit
- Complex type: Termination
- Complex type: Trade

2.108.4 Derived Types:

2.108.5 Figure:

2.108.6 Schema Fragment:

```
<xsd:complexType name="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining payments
    </xsd:documentation>
  </xsd:annotation>
```

```

<xsd:sequence>
  <xsd:group ref="PayerReceiver.model"/>
  <xsd:element name="paymentAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency amount of the payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The payment date. This date is subject to adjustment in
        accordance with any applicable business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustedPaymentDate" type="IdentifiedDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The adjusted payment date. This date should already be
        adjusted for any applicable business day convention. This
        component is not intended for use in trade confirmation but
        may be specified to allow the fee structure to also serve as a
        cashflow type component (all dates the the Cashflows type are
        adjusted payment dates).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The information required to settle a currency payment that
        results from a trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The value representing the discount factor used to calculate
        the present value of the cash flow.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount representing the present value of the forecast
        payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="href" type="xsd:IDREF" ecore:reference="PricingStructure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Can be used to reference the yield curve used to estimate the
      discount factor
    </xsd:documentation>
  </xsd:annotation>
</xsd:attribute>
</xsd:complexType>

```

2.109 PaymentCurrency

2.109.1 Description:

A type describing the currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

2.109.2 Contents:

Either

currency (exactly one occurrence; of the type Currency) The currency in which an amount is denominated.

Or

determinationMethod (exactly one occurrence; of the type DeterminationMethod) Specifies the method according to which an amount or a date is determined.

2.109.3 Used by:

- Complex type: DividendConditions
- Complex type: LegAmount

2.109.4 Derived Types:

2.109.5 Figure:

2.109.6 Schema Fragment:

```
<xsd:complexType name="PaymentCurrency" fpml-annotation:deprecated="true" fpml-annotation:depre
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the currency in which the payment relating to
      the leg amount (equity amount or interest amount) or the dividend
      will be denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
```

2.110 PaymentType

2.110.1 Description:

2.110.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.110.3 Used by:

- Complex type: ClassifiedPayment
- Complex type: Payment
- Complex type: ReturnSwapAdditionalPayment

2.110.4 Derived Types:

2.110.5 Figure:

2.110.6 Schema Fragment:

```
<xsd:complexType name="PaymentType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="paymentTypeScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.111 PeriodicDates

2.111.1 Description:

2.111.2 Contents:

calculationStartDate (exactly one occurrence; of the type AdjustableOrRelativeDate)

calculationEndDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

calculationPeriodFrequency (exactly one occurrence; of the type CalculationPeriodFrequency) The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.

calculationPeriodDatesAdjustments (exactly one occurrence; of the type BusinessDayAdjustments) The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers.

2.111.3 Used by:

- Complex type: AdjustableRelativeOrPeriodicDates

2.111.4 Derived Types:

2.111.5 Figure:

2.111.6 Schema Fragment:

```
<xsd:complexType name="PeriodicDates">
  <xsd:sequence>
    <xsd:element name="calculationStartDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="calculationEndDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which calculation period end dates occur
          with the regular part of the calculation period schedule and
          their roll date convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention to apply to each calculation
          period end date if it would otherwise fall on a day that is
          not a business day in the specified financial business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.112 PricingStructure

2.112.1 Description:

An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices..

2.112.2 Contents:

name (zero or one occurrence; of the type xsd:normalizedString) The name of the structure, e.g "USDLIBOR-3M EOD Curve".

currency (zero or one occurrence; of the type Currency) The currency that the structure is expressed in (this is relevant mostly for the Interes Rates asset class).

2.112.3 Used by:

- Element: pricingStructure
- Complex type: CreditCurve
- Complex type: FxCurve
- Complex type: VolatilityRepresentation
- Complex type: YieldCurve

2.112.4 Derived Types:

- Complex type: CreditCurve
- Complex type: FxCurve
- Complex type: VolatilityRepresentation
- Complex type: YieldCurve

2.112.5 Figure:

2.112.6 Schema Fragment:

```
<xsd:complexType name="PricingStructure" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract pricing structure base type. Used as a base for
      structures such as yield curves and volatility matrices..
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the structure, e.g "USDLIBOR-3M EOD Curve".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency that the structure is expressed in (this is
          relevant mostly for the Interes Rates asset class).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.113 PricingStructureReference

2.113.1 Description:

Reference to a pricing structure or any derived components (i.e. yield curve).

2.113.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.113.3 Used by:

- Complex type: DefaultProbabilityCurve
- Complex type: FxCurveValuation
- Complex type: PricingInputReplacement
- Complex type: PricingMethod
- Complex type: SensitivitySetDefinition
- Complex type: WeightedPartialDerivative

2.113.4 Derived Types:

2.113.5 Figure:

2.113.6 Schema Fragment:

```
<xsd:complexType name="PricingStructureReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a pricing structure or any derived components (i.e.
      yield curve).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingStruct
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.114 PrincipalExchanges

2.114.1 Description:

A type defining which principal exchanges occur for the stream.

2.114.2 Contents:

initialExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there is an initial exchange of principal on the effective date.

finalExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there is a final exchange of principal on the termination date.

intermediateExchange (exactly one occurrence; of the type xsd:boolean) A true/false flag to indicate whether there are intermediate or interim exchanges of principal during the term of the swap.

2.114.3 Used by:

- Complex type: InterestRateStream
- Complex type: PrincipalExchangeFeatures

2.114.4 Derived Types:

2.114.5 Figure:

2.114.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchanges">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining which principal exchanges occur for the stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is an initial
          exchange of principal on the effective date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="finalExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is a final
          exchange of principal on the termination date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediateExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there are intermediate
          or interim exchanges of principal during the term of the
          swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```


2.115 Product

2.115.1 Description:

The base type which all FpML products extend.

2.115.2 Contents:

productType (zero or more occurrences; of the type ProductType) A classification of the type of product. FpML defines a simple product categorization using a coding scheme.

productId (zero or more occurrences; of the type ProductId) 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.

2.115.3 Used by:

- Element: product
- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: CreditDefaultSwap
- Complex type: DealIdentifier
- Complex type: DividendSwapTransactionSupplement
- Complex type: EquityDerivativeBase
- Complex type: FacilityIdentifier
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: FxSwap
- Complex type: NettedSwapBase
- Complex type: OptionBase
- Complex type: ReturnSwapBase
- Complex type: Strategy
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit

2.115.4 Derived Types:

- Complex type: BulletPayment
- Complex type: CapFloor
- Complex type: CreditDefaultSwap
- Complex type: DealIdentifier
- Complex type: DividendSwapTransactionSupplement
- Complex type: EquityDerivativeBase
- Complex type: FacilityIdentifier
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxLeg
- Complex type: FxOptionLeg
- Complex type: FxSwap
- Complex type: NettedSwapBase

- Complex type: OptionBase
- Complex type: ReturnSwapBase
- Complex type: Strategy
- Complex type: Swap
- Complex type: Swaption
- Complex type: TermDeposit

2.115.5 Figure:

2.115.6 Schema Fragment:

```
<xsd:complexType name="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base type which all FpML products extend.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="Product.model"/>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.116 ProductId

2.116.1 Description:

2.116.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.116.3 Used by:

2.116.4 Derived Types:

2.116.5 Figure:

2.116.6 Schema Fragment:

```
<xsd:complexType name="ProductId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.117 ProductReference

2.117.1 Description:

Reference to a full FpML product.

2.117.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.117.3 Used by:

- Complex type: Strategy
- Complex type: UnderlyingAsset

2.117.4 Derived Types:

2.117.5 Figure:

2.117.6 Schema Fragment:

```
<xsd:complexType name="ProductReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a full FpML product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Product"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.118 ProductType

2.118.1 Description:

2.118.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.118.3 Used by:

- Complex type: TradeDetails

2.118.4 Derived Types:

2.118.5 Figure:

2.118.6 Schema Fragment:

```
<xsd:complexType name="ProductType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/co
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.119 QuotedCurrencyPair

2.119.1 Description:

A type that describes the composition of a rate that has been quoted or is to be quoted. This includes the two currencies and the quotation relationship between the two currencies and is used as a building block throughout the FX specification.

2.119.2 Contents:

currency1 (exactly one occurrence; of the type Currency) The first currency specified when a pair of currencies is to be evaluated.

currency2 (exactly one occurrence; of the type Currency) The second currency specified when a pair of currencies is to be evaluated.

quoteBasis (exactly one occurrence; of the type QuoteBasisEnum) The method by which the exchange rate is quoted.

2.119.3 Used by:

- Complex type: FxAmericanTrigger
- Complex type: FxBarrier
- Complex type: FxDigitalOption
- Complex type: FxEuropeanTrigger
- Complex type: FxFixing
- Complex type: FxRate
- Complex type: FxRateAsset
- Complex type: QuotableFxRate

2.119.4 Derived Types:

2.119.5 Figure:

2.119.6 Schema Fragment:

```
<xsd:complexType name="QuotedCurrencyPair">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the composition of a rate that has been
      quoted or is to be quoted. This includes the two currencies and
      the quotation relationship between the two currencies and is used
      as a building block throughout the FX specification.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency1" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The first currency specified when a pair of currencies is to
          be evaluated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency2" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The second currency specified when a pair of currencies is to
          be evaluated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quoteBasis" type="QuoteBasisEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The method by which the exchange rate is quoted.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

</xsd:complexType>

2.120 Rate

2.120.1 Description:

The abstract base class for all types which define interest rate streams.

2.120.2 Contents:

2.120.3 Used by:

- Element: rateCalculation
- Complex type: FloatingRate

2.120.4 Derived Types:

- Complex type: FloatingRate

2.120.5 Figure:

2.120.6 Schema Fragment:

```
<xsd:complexType name="Rate" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define interest rate
      streams.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


2.121 RateObservation

2.121.1 Description:

A type defining parameters associated with an individual observation or fixing. This type forms part of the cashflow representation of a stream.

2.121.2 Contents:

resetDate (zero or one occurrence; of the type xsd:date) The reset date.

adjustedFixingDate (zero or one occurrence; of the type xsd:date) The adjusted fixing date, i.e. the actual date the rate is observed. The date should already be adjusted for any applicable business day convention.

observedRate (zero or one occurrence; of the type xsd:decimal) 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.

treatedRate (zero or one occurrence; of the type xsd:decimal) The observed rate after any required rate treatment is applied. A treated rate of 5% would be represented as 0.05.

observationWeight (exactly one occurrence; of the type xsd:positiveInteger) 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.

rateReference (zero or one occurrence; of the type RateReference) 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.

forecastRate (zero or one occurrence; of the type xsd:decimal) The value representing the forecast rate used to calculate the forecast future value of the accrual period. A value of 1% should be represented as 0.01

treatedForecastRate (zero or one occurrence; of the type xsd:decimal) The value representing the forecast rate after applying rate treatment rules. A value of 1% should be represented as 0.01

2.121.3 Used by:

- Complex type: FloatingRateDefinition

2.121.4 Derived Types:

2.121.5 Figure:

2.121.6 Schema Fragment:

```
<xsd:complexType name="RateObservation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining parameters associated with an individual
      observation or fixing. This type forms part of the cashflow
      representation of a stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The reset date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedFixingDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted fixing date, i.e. the actual date the rate is
          observed. The date should already be adjusted for any
          applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="observedRate" type="xsd:decimal" minOccurs="0">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    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.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="treatedRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The observed rate after any required rate treatment is
      applied. A treated rate of 5% would be represented as 0.05.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="observationWeight" type="xsd:positiveInteger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="rateReference" type="RateReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The value representing the forecast rate used to calculate
      the forecast future value of the accrual period. A value of 1%
      should be represented as 0.01
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="treatedForecastRate" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The value representing the forecast rate after applying rate
      treatment rules. A value of 1% should be represented as 0.01
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

2.122 RateReference

2.122.1 Description:

Reference to any rate (floating, inflation) derived from the abstract Rate component.

2.122.2 Contents:

2.122.3 Used by:

- Complex type: RateObservation

2.122.4 Derived Types:

2.122.5 Figure:

2.122.6 Schema Fragment:

```
<xsd:complexType name="RateReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to any rate (floating, inflation) derived from the
      abstract Rate component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Rate"/>
</xsd:complexType>
```

2.123 RateSourcePage

2.123.1 Description:

2.123.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.123.3 Used by:

- Complex type: InflationRateCalculation
- Complex type: InformationSource

2.123.4 Derived Types:

2.123.5 Figure:

2.123.6 Schema Fragment:

```
<xsd:complexType name="RateSourcePage">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="rateSourcePageScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.124 Reference

2.124.1 Description:

The abstract base class for all types which define intra-document pointers.

2.124.2 Contents:

2.124.3 Used by:

- Complex type: AccountReference
- Complex type: AmountReference
- Complex type: AnyAssetReference
- Complex type: AssetOrTermPointOrPricingStructureReference
- Complex type: AssetReference
- Complex type: BusinessCentersReference
- Complex type: BusinessDayAdjustmentsReference
- Complex type: CalculationPeriodDatesReference
- Complex type: CashflowFixingReference
- Complex type: CashflowObservationReference
- Complex type: CreditEventsReference
- Complex type: DateReference
- Complex type: FixedRateReference
- Complex type: IdentifiedCurrencyReference
- Complex type: InterestCalculationReference
- Complex type: InterestLegCalculationPeriodDatesReference
- Complex type: InterestRateStreamReference
- Complex type: LegalEntityReference
- Complex type: MarketReference
- Complex type: NotionalAmountReference
- Complex type: PartyOrAccountReference
- Complex type: PartyOrTradeSideReference
- Complex type: PartyReference
- Complex type: PaymentDatesReference
- Complex type: PricingDataPointCoordinateReference
- Complex type: PricingParameterDerivativeReference
- Complex type: PricingStructureReference
- Complex type: ProductReference
- Complex type: ProtectionTermsReference
- Complex type: RelevantUnderlyingDateReference
- Complex type: ResetDatesReference
- Complex type: ScheduleReference
- Complex type: SensitivitySetReference
- Complex type: SettlementTermsReference
- Complex type: SpreadScheduleReference
- Complex type: StepReference
- Complex type: TradeUnderlyerReference
- Complex type: ValuationReference
- Complex type: ValuationScenarioReference

2.124.4 Derived Types:

- Complex type: AccountReference
- Complex type: AmountReference
- Complex type: AnyAssetReference
- Complex type: AssetOrTermPointOrPricingStructureReference
- Complex type: AssetReference
- Complex type: BusinessCentersReference
- Complex type: BusinessDayAdjustmentsReference
- Complex type: CalculationPeriodDatesReference
- Complex type: CashflowFixingReference
- Complex type: CashflowObservationReference
- Complex type: CreditEventsReference
- Complex type: DateReference
- Complex type: FixedRateReference
- Complex type: IdentifiedCurrencyReference
- Complex type: InterestCalculationReference
- Complex type: InterestLegCalculationPeriodDatesReference
- Complex type: InterestRateStreamReference
- Complex type: LegalEntityReference
- Complex type: MarketReference
- Complex type: NotionalAmountReference
- Complex type: PartyOrAccountReference
- Complex type: PartyOrTradeSideReference
- Complex type: PartyReference
- Complex type: PaymentDatesReference
- Complex type: PricingDataPointCoordinateReference
- Complex type: PricingParameterDerivativeReference
- Complex type: PricingStructureReference
- Complex type: ProductReference
- Complex type: ProtectionTermsReference
- Complex type: RelevantUnderlyingDateReference
- Complex type: ResetDatesReference
- Complex type: ScheduleReference
- Complex type: SensitivitySetReference
- Complex type: SettlementTermsReference
- Complex type: SpreadScheduleReference
- Complex type: StepReference
- Complex type: TradeUnderlyerReference
- Complex type: ValuationReference
- Complex type: ValuationScenarioReference

2.124.5 Figure:

2.124.6 Schema Fragment:

```
<xsd:complexType name="Reference" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define intra-document
      pointers.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.125 ReferenceAmount

2.125.1 Description:

Specifies the reference amount using a scheme.

2.125.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.125.3 Used by:

- Complex type: LegAmount

2.125.4 Derived Types:

2.125.5 Figure:

2.125.6 Schema Fragment:

```
<xsd:complexType name="ReferenceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the reference amount using a scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceAmountScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.126 ReferenceBank

2.126.1 Description:

A type to describe an institution (party) identified by means of a coding scheme and an optional name.

2.126.2 Contents:

referenceBankId (exactly one occurrence; of the type ReferenceBankId) An institution (party) identifier, e.g. a bank identifier code (BIC).

referenceBankName (zero or one occurrence; of the type xsd:string) The name of the institution (party). A free format string. FpML does not define usage rules for the element.

2.126.3 Used by:

- Complex type: CashSettlementReferenceBanks

2.126.4 Derived Types:

2.126.5 Figure:

2.126.6 Schema Fragment:

```
<xsd:complexType name="ReferenceBank">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe an institution (party) identified by means of
      a coding scheme and an optional name.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBankId" type="ReferenceBankId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identifier, e.g. a bank identifier
          code (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referenceBankName" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the institution (party). A free format string.
          FpML does not define usage rules for the element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.127 ReferenceBankId

2.127.1 Description:

2.127.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.127.3 Used by:

- Complex type: ReferenceBank

2.127.4 Derived Types:

2.127.5 Figure:

2.127.6 Schema Fragment:

```
<xsd:complexType name="ReferenceBankId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceBankIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.128 RelativeDateOffset

2.128.1 Description:

A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date may simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the businessDayConvention specifies any required adjustment to the unadjusted derived date. A negative or positive value in the periodMultiplier indicates whether the unadjusted derived precedes or follows the anchor date. The businessDayConvention should contain a value NONE if the day type element contains a value of Business (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

2.128.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Offset)

- A type defining an offset used in calculating a new date relative to a reference date. Currently, the only offsets defined are expected to be expressed as either calendar or business day offsets.

businessDayConvention (exactly one occurrence; of the type BusinessDayConventionEnum) The convention for adjusting a date if it would otherwise fall on a day that is not a business day.

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

dateRelativeTo (exactly one occurrence; of the type DateReference) Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.

2.128.3 Used by:

- Complex type: AdjustedRelativeDateOffset
- Complex type: RelativeDates
- Complex type: AdjustableDatesOrRelativeDateOffset
- Complex type: AdjustableOrRelativeDate
- Complex type: CalculationPeriodDates
- Complex type: CashSettlement
- Complex type: CashSettlementPaymentDate
- Complex type: Composite
- Complex type: ExerciseFee
- Complex type: ExerciseFeeSchedule
- Complex type: FixedPaymentAmount
- Complex type: Fra
- Complex type: FxLinkedNotionalSchedule
- Complex type: InterestLegResetDates
- Complex type: ResetDates

2.128.4 Derived Types:

- Complex type: AdjustedRelativeDateOffset

- Complex type: RelativeDates

2.128.5 Figure:

2.128.6 Schema Fragment:

```
<xsd:complexType name="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date). If the anchor date is itself an adjustable date then the
      offset is assumed to be calculated from the adjusted anchor date.
      A number of different scenarios can be supported, namely; 1) the
      derived date may simply be a number of calendar periods (days,
      weeks, months or years) preceding or following the anchor date;
      2) the unadjusted derived date may be a number of calendar
      periods(days, weeks, months or years) preceding or following the
      anchor date with the resulting unadjusted derived date subject to
      adjustment in accordance with a specified business day
      convention, i.e. the derived date must fall on a good business
      day; 3) the derived date may be a number of business days
      preceding or following the anchor date. Note that the
      businessDayConvention specifies any required adjustment to the
      unadjusted derived date. A negative or positive value in the
      periodMultiplier indicates whether the unadjusted derived
      precedes or follows the anchor date. The businessDayConvention
      should contain a value NONE if the day type element contains a
      value of Business (since specifying a negative or positive
      business days offset would already guarantee that the derived
      date would fall on a good business day in the specified business
      centers).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would otherwise
              fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
        <xsd:element name="dateRelativeTo" type="DateReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the anchor as an href attribute. The href
              attribute value is a pointer style reference to the
              element or component elsewhere in the document where the
              anchor date is defined.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.129 RelativeDates

2.129.1 Description:

A type describing a set of dates defined as relative to another set of dates.

2.129.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `RelativeDateOffset`)

- A type defining a date (referred to as the derived date) as a relative offset from another date (referred to as the anchor date). If the anchor date is itself an adjustable date then the offset is assumed to be calculated from the adjusted anchor date. A number of different scenarios can be supported, namely; 1) the derived date may simply be a number of calendar periods (days, weeks, months or years) preceding or following the anchor date; 2) the unadjusted derived date may be a number of calendar periods(days, weeks, months or years) preceding or following the anchor date with the resulting unadjusted derived date subject to adjustment in accordance with a specified business day convention, i.e. the derived date must fall on a good business day; 3) the derived date may be a number of business days preceding or following the anchor date. Note that the `businessDayConvention` specifies any required adjustment to the unadjusted derived date. A negative or positive value in the `periodMultiplier` indicates whether the unadjusted derived precedes or follows the anchor date. The `businessDayConvention` should contain a value `NONE` if the day type element contains a value of `Business` (since specifying a negative or positive business days offset would already guarantee that the derived date would fall on a good business day in the specified business centers).

periodSkip (zero or one occurrence; of the type `xsd:positiveInteger`) 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.

scheduleBounds (zero or one occurrence; of the type `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.

2.129.3 Used by:

- Complex type: `AdjustableOrRelativeDates`

2.129.4 Derived Types:

2.129.5 Figure:

2.129.6 Schema Fragment:

```
<xsd:complexType name="RelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a set of dates defined as relative to another
      set of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="periodSkip" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:element name="scheduleBounds" type="DateRange" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The first and last dates of a schedule. This can be used
      to restrict the range of values in a reference series of
      dates.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.130 RelativeDateSequence

2.130.1 Description:

A type describing a date when this date is defined in reference to another date through one or several date offsets.

2.130.2 Contents:

dateRelativeTo (exactly one occurrence; of the type DateReference) Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.

dateOffset (one or more occurrences; of the type DateOffset)

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

2.130.3 Used by:

- Complex type: AdjustableDateOrRelativeDateSequence
- Complex type: AdjustableRelativeOrPeriodicDates

2.130.4 Derived Types:

2.130.5 Figure:

2.130.6 Schema Fragment:

```
<xsd:complexType name="RelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date when this date is defined in reference
      to another date through one or several date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateRelativeTo" type="DateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the anchor as an href attribute. The href attribute
          value is a pointer style reference to the element or
          component elsewhere in the document where the anchor date is
          defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateOffset" type="DateOffset" maxOccurs="unbounded"/>
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

2.131 RequiredIdentifierDate

2.131.1 Description:

A date with a required identifier which can be referenced elsewhere.

2.131.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:date)

•

2.131.3 Used by:

- Complex type: Fra

2.131.4 Derived Types:

2.131.5 Figure:

2.131.6 Schema Fragment:

```
<xsd:complexType name="RequiredIdentifierDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date with a required identifier which can be referenced
      elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.132 ResetFrequency

2.132.1 Description:

A type defining the reset frequency. In the case of a weekly reset, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency this implies that more or more reset dates is established for each calculation period and some form of rate averaging is applicable. The specific averaging method of calculation is specified in FloatingRateCalculation.

2.132.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Interval)

- A type defining a time interval or offset, e.g. one day, three months. Used for specifying frequencies at which events occur, the tenor of a floating rate or an offset relative to another date.

weeklyRollConvention (zero or one occurrence; of the type WeeklyRollConventionEnum) 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.

2.132.3 Used by:

- Complex type: InterestLegResetDates
- Complex type: ResetDates

2.132.4 Derived Types:

2.132.5 Figure:

2.132.6 Schema Fragment:

```
<xsd:complexType name="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the reset frequency. In the case of a weekly
      reset, also specifies the day of the week that the reset occurs.
      If the reset frequency is greater than the calculation period
      frequency the this implies that more or more reset dates is
      established for each calculation period and some form of rate
      averaging is applicable. The specific averaging method of
      calculation is specified in FloatingRateCalculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="weeklyRollConvention" type="WeeklyRollConventionEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2.133 Rounding

2.133.1 Description:

A type defining a rounding direction and precision to be used in the rounding of a rate.

2.133.2 Contents:

roundingDirection (exactly one occurrence; of the type RoundingDirectionEnum) Specifies the rounding direction.

precision (exactly one occurrence; of the type xsd:nonNegativeInteger) Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).

2.133.3 Used by:

- Complex type: FloatingRateCalculation

2.133.4 Derived Types:

2.133.5 Figure:

2.133.6 Schema Fragment:

```
<xsd:complexType name="Rounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rounding direction and precision to be used in
      the rounding of a rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="roundingDirection" type="RoundingDirectionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding direction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="precision" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding precision in terms of a number of
          decimal places. Note how a percentage rate rounding of 5
          decimal places is expressed as a rounding precision of 7 in
          the FpML document since the percentage is expressed as a
          decimal, e.g. 9.876543% (or 0.09876543) being rounded to the
          nearest 5 decimal places is 9.87654% (or 0.0987654).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.134 Routing

2.134.1 Description:

A type that provides three alternative ways of identifying a party involved in the routing of a payment. The identification may use payment system identifiers only; actual name, address and other reference information; or a combination of both.

2.134.2 Contents:

Either

routingIds (exactly one occurrence; of the type 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.

Or

routingExplicitDetails (exactly one occurrence; of the type 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.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

2.134.3 Used by:

- Complex type: SplitSettlement

2.134.4 Derived Types:

2.134.5 Figure:

2.134.6 Schema Fragment:

```
<xsd:complexType name="Routing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides three alternative ways of identifying a
      party involved in the routing of a payment. The identification
      may use payment system identifiers only; actual name, address and
      other reference information; or a combination of both.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="RoutingIdentification.model"/>
</xsd:complexType>
```

2.135 RoutingExplicitDetails

2.135.1 Description:

A type that models name, address and supplementary textual information for the purposes of identifying a party involved in the routing of a payment.

2.135.2 Contents:

routingName (exactly one occurrence; of the type xsd:string) A real name that is used to identify a party involved in the routing of a payment.

routingAddress (zero or one occurrence; of the type Address) A physical postal address via which a payment can be routed.

routingAccountNumber (zero or one occurrence; of the type xsd:string) An account number via which a payment can be routed.

routingReferenceText (zero or more occurrences; of the type xsd:string) A piece of free-format text used to assist the identification of a party involved in the routing of a payment.

2.135.3 Used by:

2.135.4 Derived Types:

2.135.5 Figure:

2.135.6 Schema Fragment:

```
<xsd:complexType name="RoutingExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models name, address and supplementary textual
      information for the purposes of identifying a party involved in
      the routing of a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="RoutingExplicitDetails.model"/>
</xsd:complexType>
```

2.136 RoutingId

2.136.1 Description:

2.136.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.136.3 Used by:

- Complex type: RoutingIds

2.136.4 Derived Types:

2.136.5 Figure:

2.136.6 Schema Fragment:

```
<xsd:complexType name="RoutingId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="routingIdCodeScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.137 RoutingIds

2.137.1 Description:

A type that provides for identifying a party involved in the routing of a payment by means of one or more standard identification codes. For example, both a SWIFT BIC code and a national bank identifier may be required.

2.137.2 Contents:

routingId (one or more occurrences; of the type RoutingId) A unique identifier for party that is a participant in a recognized payment system.

2.137.3 Used by:

- Complex type: RoutingIdsAndExplicitDetails

2.137.4 Derived Types:

2.137.5 Figure:

2.137.6 Schema Fragment:

```
<xsd:complexType name="RoutingIds">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides for identifying a party involved in the
      routing of a payment by means of one or more standard
      identification codes. For example, both a SWIFT BIC code and a
      national bank identifier may be required.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingId" type="RoutingId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier for party that is a participant in a
          recognized payment system.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.138 RoutingIdsAndExplicitDetails

2.138.1 Description:

A type that provides a combination of payment system identification codes with physical postal address details, for the purposes of identifying a party involved in the routing of a payment.

2.138.2 Contents:

routingIds (one or more occurrences; of the type RoutingIds) A set of unique identifiers for a party, eachone 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.

routingName (exactly one occurrence; of the type xsd:string) A real name that is used to identify a party involved in the routing of a payment.

routingAddress (zero or one occurrence; of the type Address) A physical postal address via which a payment can be routed.

routingAccountNumber (zero or one occurrence; of the type xsd:string) An account number via which a payment can be routed.

routingReferenceText (zero or more occurrences; of the type xsd:string) A piece of free-format text used to assist the identification of a party involved in the routing of a payment.

2.138.3 Used by:

2.138.4 Derived Types:

2.138.5 Figure:

2.138.6 Schema Fragment:

```
<xsd:complexType name="RoutingIdsAndExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides a combination of payment system
      identification codes with physical postal address details, for
      the purposes of identifying a party involved in the routing of a
      payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="routingIds" type="RoutingIds" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone 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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="RoutingExplicitDetails.model"/>
  </xsd:sequence>
</xsd:complexType>
```

2.139 Schedule

2.139.1 Description:

A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

2.139.2 Contents:

initialValue (exactly one occurrence; of the type xsd:decimal) The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.

step (zero or more occurrences; of the type Step) 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.

2.139.3 Used by:

- Complex type: AmountSchedule
- Complex type: SpreadSchedule
- Complex type: StrikeSchedule
- Complex type: Calculation
- Complex type: ExerciseFeeSchedule
- Complex type: FloatingRate
- Complex type: TradeUnderlyer

2.139.4 Derived Types:

- Complex type: AmountSchedule
- Complex type: SpreadSchedule
- Complex type: StrikeSchedule

2.139.5 Figure:

2.139.6 Schema Fragment:

```
<xsd:complexType name="Schedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a schedule of rates or amounts in terms of an
      initial value and then a series of step date and value pairs. On
      each step date the rate or amount changes to the new step value.
      The series of step date and value pairs are optional. If not
      specified, this implies that the initial value remains unchanged
      over time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The initial rate or amount, as the case may be. An initial
          rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```


2.140 ScheduleReference

2.140.1 Description:

Reference to a schedule of rates or amounts.

2.140.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.140.3 Used by:

- Complex type: ExerciseFee
- Complex type: ExerciseFeeSchedule
- Complex type: FxLinkedNotionalSchedule

2.140.4 Derived Types:

2.140.5 Figure:

2.140.6 Schema Fragment:

```
<xsd:complexType name="ScheduleReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a schedule of rates or amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Schedule"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.141 SettlementInformation

2.141.1 Description:

A type that represents the choice of methods for settling a potential currency payment resulting from a trade: by means of a standard settlement instruction, by netting it out with other payments, or with an explicit settlement instruction.

2.141.2 Contents:

Either

standardSettlementStyle (exactly one occurrence; of the type `StandardSettlementStyleEnum`) 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.

Or

settlementInstruction (exactly one occurrence; of the type `SettlementInstruction`) 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.

2.141.3 Used by:

- Complex type: `FxOptionPayout`
- Complex type: `FxOptionPremium`
- Complex type: `Payment`

2.141.4 Derived Types:

2.141.5 Figure:

2.141.6 Schema Fragment:

```
<xsd:complexType name="SettlementInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents the choice of methods for settling a
      potential currency payment resulting from a trade: by means of a
      standard settlement instruction, by netting it out with other
      payments, or with an explicit settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="standardSettlementStyle" type="StandardSettlementStyleEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInstruction" type="SettlementInstruction">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.142 SettlementInstruction

2.142.1 Description:

A type that models a complete instruction for settling a currency payment, including the settlement method to be used, the correspondent bank, any intermediary banks and the ultimate beneficiary.

2.142.2 Contents:

settlementMethod (zero or one occurrence; of the type SettlementMethod) 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.

correspondentInformation (zero or one occurrence; of the type CorrespondentInformation) 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

intermediaryInformation (zero or more occurrences; of the type IntermediaryInformation) Information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.

beneficiaryBank (zero or one occurrence; of the type Beneficiary) The bank that acts for the ultimate beneficiary of the funds in receiving payments.

beneficiary (exactly one occurrence; of the type Beneficiary) 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.

depositoryPartyReference (zero or one occurrence; of the type PartyReference) Reference to the depository of the settlement.

splitSettlement (zero or more occurrences; of the type SplitSettlement) 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.

2.142.3 Used by:

- Complex type: SettlementInformation

2.142.4 Derived Types:

2.142.5 Figure:

2.142.6 Schema Fragment:

```
<xsd:complexType name="SettlementInstruction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models a complete instruction for settling a currency
      payment, including the settlement method to be used, the
      correspondent bank, any intermediary banks and the ultimate
      beneficiary.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementMethod" type="SettlementMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="correspondentInformation" type="CorrespondentInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

<xsd:element name="intermediaryInformation" type="IntermediaryInformation" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Information to identify an intermediary through which payment
      will be made by the correspondent bank to the ultimate
      beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiaryBank" type="Beneficiary" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The bank that acts for the ultimate beneficiary of the funds
      in receiving payments.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="Beneficiary">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="depositoryPartyReference" type="PartyReference" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the depository of the settlement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="splitSettlement" type="SplitSettlement" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

2.143 SettlementMethod

2.143.1 Description:

2.143.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.143.3 Used by:

- Complex type: SettlementInstruction

2.143.4 Derived Types:

2.143.5 Figure:

2.143.6 Schema Fragment:

```
<xsd:complexType name="SettlementMethod">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementMethodScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.144 SettlementPriceSource

2.144.1 Description:

The source from which the settlement price is to be obtained, e.g. a Reuters page, Prezzo di Riferimento, etc.

2.144.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.144.3 Used by:

- Complex type: EquityExerciseValuationSettlement

2.144.4 Derived Types:

2.144.5 Figure:

2.144.6 Schema Fragment:

```
<xsd:complexType name="SettlementPriceSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The source from which the settlement price is to be obtained,
      e.g. a Reuters page, Prezzo di Riferimento, etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementPriceSourceScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.145 SettlementRateSource

2.145.1 Description:

A type describing the method for obtaining a settlement rate.

2.145.2 Contents:

Either

informationSource (exactly one occurrence; of the type InformationSource) The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.

Or

cashSettlementReferenceBanks (exactly one occurrence; of the type CashSettlementReferenceBanks) 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.

2.145.3 Used by:

- Complex type: YieldCurveMethod

2.145.4 Derived Types:

2.145.5 Figure:

2.145.6 Schema Fragment:

```
<xsd:complexType name="SettlementRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for obtaining a settlement rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="informationSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source where a published or displayed market
          rate will be obtained, e.g. Telerate Page 3750.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cashSettlementReferenceBanks" type="CashSettlementReferenceBanks">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.146 SharedAmericanExercise

2.146.1 Description:

TBA

2.146.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

commencementDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The first day of the exercise period for an American style option.

expirationDate (exactly one occurrence; of the type 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.

latestExerciseTime (zero or one occurrence; of the type BusinessCenterTime) For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the 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.

2.146.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

2.146.4 Derived Types:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

2.146.5 Figure:

2.146.6 Schema Fragment:

```
<xsd:complexType name="SharedAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be given
              by the 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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

2.147 SimplePayment

2.147.1 Description:

A complex type to specified payments in a simpler fashion than the Payment type. This construct should be used from the version 4.3 onwards.

2.147.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

paymentAmount (exactly one occurrence; of the type Money)

paymentDate (exactly one occurrence; of the type AdjustableOrRelativeAndAdjustedDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

2.147.3 Used by:

- Complex type: ClassifiedPayment
- Complex type: Premium
- Complex type: CancelableProvision

2.147.4 Derived Types:

- Complex type: ClassifiedPayment
- Complex type: Premium

2.147.5 Figure:

2.147.6 Schema Fragment:

```
<xsd:complexType name="SimplePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specified payments in a simpler fashion than
      the Payment type. This construct should be used from the version
      4.3 onwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money"/>
    <xsd:element name="paymentDate" type="AdjustableOrRelativeAndAdjustedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.148 SplitSettlement

2.148.1 Description:

A type that supports the division of a gross settlement amount into a number of split settlements, each requiring its own settlement instruction.

2.148.2 Contents:

splitSettlementAmount (exactly one occurrence; of the type Money) One of the monetary amounts in a split settlement payment.

beneficiaryBank (zero or one occurrence; of the type Routing) The bank that acts for the ultimate beneficiary of the funds in receiving payments.

beneficiary (exactly one occurrence; of the type Routing) 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.

2.148.3 Used by:

- Complex type: SettlementInstruction

2.148.4 Derived Types:

2.148.5 Figure:

2.148.6 Schema Fragment:

```
<xsd:complexType name="SplitSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that supports the division of a gross settlement amount
      into a number of split settlements, each requiring its own
      settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="splitSettlementAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One of the monetary amounts in a split settlement payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the funds
          in receiving payments.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="Routing">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.149 SpreadSchedule

2.149.1 Description:

Adds an optional spread type element to the Schedule to identify a long or short spread value.

2.149.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

type (zero or one occurrence; of the type SpreadScheduleType)

2.149.3 Used by:

- Complex type: FloatingRate

2.149.4 Derived Types:

2.149.5 Figure:

2.149.6 Schema Fragment:

```
<xsd:complexType name="SpreadSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Adds an optional spread type element to the Schedule to identify
      a long or short spread value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="type" type="SpreadScheduleType" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.150 SpreadScheduleReference

2.150.1 Description:

Provides a reference to a spread schedule.

2.150.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

2.150.3 Used by:

- Complex type: BasketConstituent

2.150.4 Derived Types:

2.150.5 Figure:

2.150.6 Schema Fragment:

```
<xsd:complexType name="SpreadScheduleReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provides a reference to a spread schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="SpreadSchedule" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.151 SpreadScheduleType

2.151.1 Description:

Defines a Spread Type Scheme to identify a long or short spread value.

2.151.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

2.151.3 Used by:

- Complex type: SpreadSchedule

2.151.4 Derived Types:

2.151.5 Figure:

2.151.6 Schema Fragment:

```
<xsd:complexType name="SpreadScheduleType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a Spread Type Scheme to identify a long or short spread
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="spreadScheduleTypeScheme" type="xsd:anyURI" default="http://www.fpm1
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.152 Step

2.152.1 Description:

A type defining a step date and step value pair. This step definitions are used to define varying rate or amount schedules, e.g. a notional amortization or a step-up coupon schedule.

2.152.2 Contents:

stepDate (exactly one occurrence; of the type xsd:date) The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention.

stepValue (exactly one occurrence; of the type xsd:decimal) The rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05.

2.152.3 Used by:

- Complex type: CalculationAmount
- Complex type: Schedule

2.152.4 Derived Types:

2.152.5 Figure:

2.152.6 Schema Fragment:

```
<xsd:complexType name="Step">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a step date and step value pair. This step
      definitions are used to define varying rate or amount schedules,
      e.g. a notional amortization or a step-up coupon schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="stepDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the associated stepValue becomes effective.
          This day may be subject to adjustment in accordance with a
          business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="stepValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate or amount which becomes effective on the associated
          stepDate. A rate of 5% would be represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.153 StreetAddress

2.153.1 Description:

A type that describes the set of street and building number information that identifies a postal address within a city.

2.153.2 Contents:

streetLine (one or more occurrences; of the type xsd:string) An individual line of street and building number information, forming part of a postal address.

2.153.3 Used by:

- Complex type: Address

2.153.4 Derived Types:

2.153.5 Figure:

2.153.6 Schema Fragment:

```
<xsd:complexType name="StreetAddress">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the set of street and building number
      information that identifies a postal address within a city.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetLine" type="xsd:string" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An individual line of street and building number information,
          forming part of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


2.154 Strike

2.154.1 Description:

A type describing a single cap or floor rate.

2.154.2 Contents:

strikeRate (exactly one occurrence; of the type `xsd:decimal`) The rate for a cap or floor.

buyer (zero or one occurrence; of the type `IdentifiedPayerReceiver`) The buyer of the option

seller (zero or one occurrence; of the type `IdentifiedPayerReceiver`) The party that has sold.

2.154.3 Used by:

- Complex type: `CashflowFixing`
- Complex type: `FloatingRateDefinition`

2.154.4 Derived Types:

2.154.5 Figure:

2.154.6 Schema Fragment:

```
<xsd:complexType name="Strike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a single cap or floor rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="strikeRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate for a cap or floor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The buyer of the option
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that has sold.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.155 StrikeSchedule

2.155.1 Description:

A type describing a schedule of cap or floor rates.

2.155.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Schedule)

- A type defining a schedule of rates or amounts in terms of an initial value and then a series of step date and value pairs. On each step date the rate or amount changes to the new step value. The series of step date and value pairs are optional. If not specified, this implies that the initial value remains unchanged over time.

buyer (zero or one occurrence; of the type IdentifiedPayerReceiver) The buyer of the option

seller (zero or one occurrence; of the type IdentifiedPayerReceiver) The party that has sold.

2.155.3 Used by:

- Complex type: FloatingRate

2.155.4 Derived Types:

2.155.5 Figure:

2.155.6 Schema Fragment:

```
<xsd:complexType name="StrikeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a schedule of cap or floor rates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The buyer of the option
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The party that has sold.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.156 Stub

2.156.1 Description:

A type defining how a stub calculation period amount is calculated and the start and end date of the stub. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating rate 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.

2.156.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type StubValue)

- A type defining how a stub calculation period 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 rate 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.

stubStartDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Start date of stub period. This was created to support use of the InterestRateStream within the Equity Derivative sphere, and this element is not expected to be produced in the representation of Interest Rate products.

stubEndDate (zero or one occurrence; of the type AdjustableOrRelativeDate) End date of stub period. This was created to support use of the InterestRateStream within the Equity Derivative sphere, and this element is not expected to be produced in the representation of Interest Rate products.

2.156.3 Used by:

- Complex type: StubCalculationPeriod

2.156.4 Derived Types:

2.156.5 Figure:

2.156.6 Schema Fragment:

```
<xsd:complexType name="Stub">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining how a stub calculation period amount is
      calculated and the start and end date of the stub. A single
      floating rate tenor different to that used for the regular part
      of the calculation periods schedule may be specified, or two
      floating rate 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="StubValue">
      <xsd:sequence>
        <xsd:element name="stubStartDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Start date of stub period. This was created to support
              use of the InterestRateStream within the Equity
              Derivative sphere, and this element is not expected to be
              produced in the representation of Interest Rate products.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="stubEndDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              End date of stub period. This was created to support use
              of the InterestRateStream within the Equity Derivative
              sphere, and this element is not expected to be produced
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        in the representation of Interest Rate products.  
    </xsd:documentation>  
  </xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:extension>  
</xsd:complexContent>  
</xsd:complexType>
```

2.157 StubValue

2.157.1 Description:

A type defining how a stub calculation period 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 rate 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.

2.157.2 Contents:

Either

floatingRate (exactly one occurrence; of the type FloatingRate) 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.

Or

stubRate (exactly one occurrence; of the type xsd:decimal) 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.

Or

stubAmount (exactly one occurrence; of the type 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.

2.157.3 Used by:

- Complex type: Stub
- Complex type: StubCalculationPeriodAmount

2.157.4 Derived Types:

- Complex type: Stub

2.157.5 Figure:

2.157.6 Schema Fragment:

```
<xsd:complexType name="StubValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining how a stub calculation period 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 rate 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="floatingRate" type="FloatingRate" maxOccurs="2">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.

```

</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="stubRate" type="xsd:decimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="stubAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:complexType>

```

3 *Global Elements*

3.1 americanExercise

3.1.1 Description:

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.

3.1.2 Contents:

Element americanExercise is defined by the complex type AmericanExercise

3.1.3 Used by:

3.1.4 Substituted by:

3.1.5 Figure:

3.1.6 Schema Fragment:

```
<xsd:element name="americanExercise" type="AmericanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


3.2 bermudaExercise

3.2.1 Description:

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.

3.2.2 Contents:

Element bermudaExercise is defined by the complex type BermudaExercise

3.2.3 Used by:

3.2.4 Substituted by:

3.2.5 Figure:

3.2.6 Schema Fragment:

```
<xsd:element name="bermudaExercise" type="BermudaExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3.3 europeanExercise

3.3.1 Description:

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.

3.3.2 Contents:

Element europeanExercise is defined by the complex type EuropeanExercise

3.3.3 Used by:

3.3.4 Substituted by:

3.3.5 Figure:

3.3.6 Schema Fragment:

```
<xsd:element name="europeanExercise" type="EuropeanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3.4 exercise

3.4.1 Description:

An placeholder for the actual option exercise definitions.

3.4.2 Contents:

Element exercise is defined by the complex type Exercise

3.4.3 Used by:

- Complex type: CancelableProvision
- Complex type: ExtendibleProvision
- Complex type: OptionalEarlyTermination
- Complex type: OptionBaseExtended
- Complex type: Swaption

3.4.4 Substituted by:

- Element: americanExercise
- Element: bermudaExercise
- Element: europeanExercise

3.4.5 Figure:

3.4.6 Schema Fragment:

```
<xsd:element name="exercise" type="Exercise" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual option exercise definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3.5 product

3.5.1 Description:

An abstract element used as a place holder for the substituting product elements.

3.5.2 Contents:

Element product is defined by the complex type Product

3.5.3 Used by:

- Complex type: Contract
- Complex type: RequestQuoteResponse
- Complex type: Strategy
- Complex type: Trade

3.5.4 Substituted by:

- Element: bondOption
- Element: brokerEquityOption
- Element: bulletPayment
- Element: capFloor
- Element: correlationSwap
- Element: correlationSwapOption
- Element: creditDefaultSwap
- Element: creditDefaultSwapOption
- Element: dividendSwapTransactionSupplement
- Element: dividendSwapTransactionSupplementOption
- Element: equityForward
- Element: equityOption
- Element: equityOptionTransactionSupplement
- Element: equitySwap
- Element: equitySwapTransactionSupplement
- Element: fra
- Element: fxAverageRateOption
- Element: fxBarrierOption
- Element: fxDigitalOption
- Element: fxSimpleOption
- Element: fxSingleLeg
- Element: fxSwap
- Element: returnSwap
- Element: strategy
- Element: swap
- Element: swaption
- Element: termDeposit
- Element: varianceSwap
- Element: varianceSwapOption

3.5.5 Figure:

3.5.6 Schema Fragment:

```
<xsd:element name="product" type="Product" abstract="true">  
  <xsd:annotation>
```

```
<xsd:documentation xml:lang="en">
  An abstract element used as a place holder for the substituting
  product elements.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
```

4 Groups

4.1 BusinessCentersOrReference.model

4.1.1 Description:

4.1.2 Contents:

Either

businessCentersReference (exactly one occurrence; of the type BusinessCentersReference) 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.

Or

businessCenters (exactly one occurrence; of the type BusinessCenters)

4.1.3 Used by:

- Complex type: BusinessDateRange
- Complex type: BusinessDayAdjustments
- Complex type: FxFixingDate
- Complex type: RelativeDateOffset
- Complex type: RelativeDateSequence

4.1.4 Figure:

4.1.5 Schema Fragment:

```
<xsd:group name="BusinessCentersOrReference.model">
  <xsd:choice>
    <xsd:element name="businessCentersReference" type="BusinessCentersReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenters" type="BusinessCenters"/>
  </xsd:choice>
</xsd:group>
```

4.2 BuyerSeller.model

4.2.1 Description:

4.2.2 Contents:

buyerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.

sellerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.

4.2.3 Used by:

- Complex type: CancelableProvision
- Complex type: EquityDerivativeBase
- Complex type: ExtendibleProvision
- Complex type: Fra
- Complex type: FxAverageRateOption
- Complex type: FxDigitalOption
- Complex type: FxOptionLeg
- Complex type: OptionBase
- Complex type: ReturnSwapBase
- Complex type: SinglePartyOption
- Complex type: Swaption

4.2.4 Figure:

4.2.5 Schema Fragment:

```
<xsd:group name="BuyerSeller.model">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyOrTradeSideReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that buys this instrument, ie. pays
          for this instrument and receives the rights defined by it.
          See 2000 ISDA definitions Article 11.1 (b). In the case of
          FRAs this the fixed rate payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sellerPartyReference" type="PartyOrTradeSideReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that sells ("writes") this
          instrument, i.e. that grants the rights defined by this
          instrument and in return receives a payment for it. See 2000
          ISDA definitions Article 11.1 (a). In the case of FRAs this
          is the floating rate payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


4.3 FloatingRateIndex.model

4.3.1 Description:

4.3.2 Contents:

floatingRateIndex (exactly one occurrence; of the type FloatingRateIndex)

indexTenor (zero or one occurrence; of the type Interval) The ISDA Designated Maturity, i.e. the tenor of the floating rate.

4.3.3 Used by:

- Complex type: FloatingRate
- Complex type: InterestRatePeriod
- Complex type: SwapCurveValuation

4.3.4 Figure:

4.3.5 Schema Fragment:

```
<xsd:group name="FloatingRateIndex.model">
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
    <xsd:element name="indexTenor" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the floating
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.4 PartialExercise.model

4.4.1 Description:

4.4.2 Contents:

notionalReference (zero or more occurrences; of the type `ScheduleReference`) A pointer style reference to the associated notional schedule defined elsewhere in the document. This element has been made optional as part of its integration in the `OptionBaseExtended`, because not required for the options on securities.

integralMultipleAmount (zero or one occurrence; of the type `xsd:decimal`) A notional amount which restricts the amount of 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.

Either

minimumNotionalAmount (exactly one occurrence; of the type `xsd:decimal`) The minimum notional amount that can be exercised on a given exercise date. See `multipleExercise`.

Or

minimumNumberOfOptions (exactly one occurrence; of the type `xsd:nonNegativeInteger`)

4.4.3 Used by:

- Complex type: `MultipleExercise`
- Complex type: `PartialExercise`

4.4.4 Figure:

4.4.5 Schema Fragment:

```
<xsd:group name="PartialExercise.model">
  <xsd:sequence>
    <xsd:element name="notionalReference" type="ScheduleReference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional schedule
          defined elsewhere in the document. This element has been made
          optional as part of its integration in the
          OptionBaseExtended, because not required for the options on
          securities.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="integralMultipleAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A notional amount which restricts the amount of 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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="minimumNotionalAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimum notional amount that can be exercised on a
            given exercise date. See multipleExercise.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="minimumNumberOfOptions" type="xsd:nonNegativeInteger">
        <xsd:annotation>
          <xsd:documentation>
            The minimum number of options that can be exercised on a
            given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

```
</xsd:sequence>  
</xsd:group>
```

4.5 PayerReceiver.model

4.5.1 Description:

4.5.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

4.5.3 Used by:

- Complex type: DirectionalLeg
- Complex type: EquityPremium
- Complex type: ExerciseFee
- Complex type: ExerciseFeeSchedule
- Complex type: FeaturePayment
- Complex type: FxOptionPremium
- Complex type: GrossCashflow
- Complex type: IndependentAmount
- Complex type: InitialPayment
- Complex type: InterestRateStream
- Complex type: PassThroughItem
- Complex type: Payment
- Complex type: PaymentMatching
- Complex type: PrePayment
- Complex type: PrincipalExchangeDescriptions
- Complex type: QuotablePayment
- Complex type: ReturnSwapAdditionalPayment
- Complex type: ReturnSwapLeg
- Complex type: SimplePayment

4.5.4 Figure:

4.5.5 Schema Fragment:

```
<xsd:group name="PayerReceiver.model">
  <xsd:sequence>
    <xsd:element name="payerPartyReference" type="PartyOrAccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party responsible for making the payments
          defined by this structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="receiverPartyReference" type="PartyOrAccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that receives the payments
          corresponding to this structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.6 PaymentDiscounting.model

4.6.1 Description:

4.6.2 Contents:

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the cash flow.

presentValueAmount (zero or one occurrence; of the type Money) The amount representing the present value of the forecast payment.

4.6.3 Used by:

- Complex type: Premium

4.6.4 Figure:

4.6.5 Schema Fragment:

```
<xsd:group name="PaymentDiscounting.model">
  <xsd:annotation>
    <xsd:documentation>
      A model group for representing the discounting elements that can
      be associated with a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to calculate
          the present value of the cash flow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the forecast
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.7 Premium.model

4.7.1 Description:

4.7.2 Contents:

premiumType (zero or one occurrence; of the type PremiumTypeEnum) Forward start Premium type

pricePerOption (zero or one occurrence; of the type Money) The amount of premium to be paid expressed as a function of the number of options.

percentageOfNotional (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

4.7.3 Used by:

- Complex type: Premium

4.7.4 Figure:

4.7.5 Schema Fragment:

```
<xsd:group name="Premium.model">
  <xsd:annotation>
    <xsd:documentation>
      A model group for representing the option premium when expressed
      in a way other than an amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a function of
          the number of options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a percentage of
          the notional value of the transaction. A percentage of 5%
          would be expressed as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.8 Product.model

4.8.1 Description:

4.8.2 Contents:

productType (zero or more occurrences; of the type ProductType) A classification of the type of product. FpML defines a simple product categorization using a coding scheme.

productId (zero or more occurrences; of the type ProductId) 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.

4.8.3 Used by:

- Complex type: Product
- Complex type: QuotableProduct

4.8.4 Figure:

4.8.5 Schema Fragment:

```
<xsd:group name="Product.model">
  <xsd:sequence>
    <xsd:element name="productType" type="ProductType" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A classification of the type of product. FpML defines a
          simple product categorization using a coding scheme.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="productId" type="ProductId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.9 RoutingExplicitDetails.model

4.9.1 Description:

4.9.2 Contents:

routingName (exactly one occurrence; of the type xsd:string) A real name that is used to identify a party involved in the routing of a payment.

routingAddress (zero or one occurrence; of the type Address) A physical postal address via which a payment can be routed.

routingAccountNumber (zero or one occurrence; of the type xsd:string) An account number via which a payment can be routed.

routingReferenceText (zero or more occurrences; of the type xsd:string) A piece of free-format text used to assist the identification of a party involved in the routing of a payment.

4.9.3 Used by:

- Complex type: RoutingExplicitDetails
- Complex type: RoutingIdsAndExplicitDetails

4.9.4 Figure:

4.9.5 Schema Fragment:

```
<xsd:group name="RoutingExplicitDetails.model">
  <xsd:sequence>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in the
          routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the identification
          of a party involved in the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```


4.10 RoutingIdentification.model

4.10.1 Description:

4.10.2 Contents:

Either

routingIds (exactly one occurrence; of the type RoutingIds) A set of unique identifiers for a party, eachone 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.

Or

routingExplicitDetails (exactly one occurrence; of the type 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.

Or

routingIdsAndExplicitDetails (exactly one occurrence; of the type RoutingIdsAndExplicitDetails) A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.

4.10.3 Used by:

- Complex type: Beneficiary
- Complex type: CorrespondentInformation
- Complex type: IntermediaryInformation
- Complex type: Routing

4.10.4 Figure:

4.10.5 Schema Fragment:

```
<xsd:group name="RoutingIdentification.model">
  <xsd:choice>
    <xsd:element name="routingIds" type="RoutingIds">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A set of unique identifiers for a party, eachone 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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A combination of coded payment system identifiers and details
          for physical addressing for a party involved in the routing
          of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.11 SettlementAmountOrCurrency.model

4.11.1 Description:

4.11.2 Contents:

Either

settlementAmount (exactly one occurrence; of the type Money) Settlement Amount

Or

settlementCurrency (exactly one occurrence; of the type Currency) Settlement Currency for use where the Settlement Amount cannot be known in advance

4.11.3 Used by:

4.11.4 Figure:

4.11.5 Schema Fragment:

```
<xsd:group name="SettlementAmountOrCurrency.model">
  <xsd:choice>
    <xsd:element name="settlementAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Settlement Amount
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Settlement Currency for use where the Settlement Amount
          cannot be known in advance
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.12 VersionHistory.model

4.12.1 Description:

4.12.2 Contents:

version (exactly one occurrence; of the type xsd:nonNegativeInteger) The version number

effectiveDate (zero or one occurrence; of the type IdentifiedDate) Optionally it is possible to specify a version effective date when a versionId is supplied.

4.12.3 Used by:

- Complex type: AssetPool
- Complex type: VersionedContractId
- Complex type: VersionedTradeId

4.12.4 Figure:

4.12.5 Schema Fragment:

```
<xsd:group name="VersionHistory.model">
  <xsd:sequence>
    <xsd:element name="version" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version number
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Optionally it is possible to specify a version effective date
          when a versionId is supplied.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

5 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-1" >
  <xsd:include schemaLocation="fpml-enum-4-4.xsd"/>
  <xsd:simpleType name="CorrelationValue">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a number specified as a decimal between -1 and 1 inclusive.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:decimal">
      <xsd:minInclusive value="-1"/>
      <xsd:maxInclusive value="1"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="HourMinuteTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining 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.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:time">
      <xsd:pattern value="[0-2][0-9]:[0-5][0-9]:00"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="RestrictedPercentage">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a percentage specified as decimal from 0 to 1. A percentage of 5% would be represented as 0.05.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:decimal">
      <xsd:minInclusive value="0"/>
      <xsd:maxInclusive value="1"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:complexType name="AccountReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Reference to an account.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Account"/>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:simpleType name="PositiveDecimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a number specified as positive decimal greater than 0 exclusive.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:decimal">
      <xsd:minExclusive value="0"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:simpleType name="NonNegativeDecimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a number specified as non negative decimal greater than 0 inclusive.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:decimal">
      <xsd:minInclusive value="0"/>
    </xsd:restriction>
  </xsd:simpleType>
  <xsd:complexType name="Account">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A generic account that represents any party's account at another party. Parties may be identified by the account at another party.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
</xsd:schema>
```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:sequence maxOccurs="unbounded">
    <xsd:element name="accountId" type="AccountId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account identifier. For example an Account number.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accountName" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name by which the account is known.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="accountBeneficiary" type="PartyReference" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A reference to the party beneficiary of the account.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The unique identifier for the account within the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:attribute>
</xsd:complexType>
<xsd:complexType name="AccountId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="accountIdScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The identifier scheme used with this accountId. A unique
            URI to determine the authoritative issuer of these
            identifiers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Address">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents a physical postal address.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="streetAddress" type="StreetAddress" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The set of street and building number information that
          identifies a postal address within a city.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="city" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city component of a postal address.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="state" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A country subdivision used in postal addresses in some
          countries. For example, US states, Canadian provinces,
          Swiss cantons.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="country" type="Country" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The ISO 3166 standard code for the country within which the
        postal address is located.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="postalCode" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The code, required for computerised mail sorting systems,
        that is allocated to a physical address by a national
        postal authority.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AdjustableDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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 date in the specified business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableDate2">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is different from AdjustableDate in two regards.
      First, date adjustments can be specified with either a
      dateAdjustments element or a reference to an existing
      dateAdjustments element. Second, it does not require the
      specification of date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date subject to adjustment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
      <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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 dat in the specified
            business centers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="dateAdjustmentsReference" type="BusinessDayAdjustmentsReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">

```

```

        A pointer style reference to date adjustments defined
        elsewhere in the document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining 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 dates.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="unadjustedDate" type="IdentifiedDate" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A date subject to adjustment.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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 dat in the specified business
                    centers.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AdjustableDatesOrRelativeDateOffset">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining a series of dates, either as a list of
            adjustable dates, or a as a repeating sequence from a base date
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="adjustableDates" type="AdjustableDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A series of adjustable dates
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDate" type="RelativeDateOffset">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A series of dates specified as a repeating sequence from a
                    base date
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:complexType name="AdjustableOrRelativeAndAdjustedDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An adjustable or relative date with the option to provide the
            adjusted date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="AdjustableOrRelativeDate">
            <xsd:sequence>
                <xsd:element name="adjustedDate" type="IdentifiedDate" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The adjusted date. This date should already be adjusted
                            for any applicable business day convention. This
                            component is not intended for use in trade confirmation
                            but my be specified to allow the fee structure to also
                            serve as a cashflow type component (all dates the the
                            Cashflows type are adjusted payment dates).
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

```

```

        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AdjustableOrRelativeDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type giving the choice between defining a date as an explicit
            date together with applicable adjustments or as relative to
            some other (anchor) date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="adjustableDate" type="AdjustableDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDate" type="RelativeDateOffset">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A date specified as some offset to another date (the anchor
                    date).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableOrRelativeDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type giving the choice between defining a series of dates as
            an explicit list of dates together with applicable adjustments
            or as relative to some other series of (anchor) dates.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="adjustableDates" type="AdjustableDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDates" type="RelativeDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A series of dates specified as some offset to another
                    series of dates (the anchor dates).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustableRelativeOrPeriodicDates">
    <xsd:choice>
        <xsd:element name="adjustableDates" type="AdjustableDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A series of dates specified as some offset to other dates
                    (the anchor dates) which can

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        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="periodicDates" type="PeriodicDates"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="AdjustedRelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date) plus optional date adjustments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="relativeDateAdjustments" type="BusinessDayAdjustments" minOccurs="1" maxOccurs="1"/>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The business day convention and financial business
            centers used for adjusting the relative date if it
            would otherwise fall on a day that is not a business
            date in the specified business centers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="1" maxOccurs="1"/>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The day on the underlying set by the exercise of an
            option. What this date is depends on the option (e.g.
            in a swaption it is the effective date, in an
            extendible/cancelable provision it is the termination
            date).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
  <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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 the commencement date to, and including, the
        expiration date, in the case of an American option.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        For a Bermuda or American style option, the latest time
        on an exercise business day (excluding the expiration
        date) within the exercise period that notice can be
        given by the 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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="expirationTime" type="BusinessCenterTime">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The latest time for exercise on expirationDate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AmountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies a reference to a monetary amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="AmountSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount or a currency amount
      schedule.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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</xsd:complexType>
<xsd:complexType name="AutomaticExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define automatic exercise of a swaption. With
      automatic exercise the option is deemed to have exercised if it
      is in the money by more than the threshold amount on the
      exercise date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="thresholdRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A threshold rate. The threshold of 0.10% would be
          represented as 0.001
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Beneficiary">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="beneficiaryPartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Link to the party acting as beneficiary. This element can
          only appear within the beneficiary container element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the Bermuda option exercise dates and the
      expiration date together with any rules governing the
      notional amount of the underlying which can be exercised on any
      given exercise date and any associated exercise fee.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="AdjustableOrRelativeDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The dates the define the Bermuda option exercise dates
              and the expiration date. The last specified 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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day on the underlying set by the exercise of an
              option. What this date is depends on the option (e.g.
              in a swaption it is the effective date, in an
              extendible/cancelable provision it is the termination
              date).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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        option, (ii) on each bermuda option exercise date and
        the expiration date, in the case of a Bermuda style
        option the commencement date to, and including, the
        expiration date, in the case of an American option.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For a Bermuda or American style option, the latest time
            on an exercise business day (excluding the expiration
            date) within the exercise period that notice can be
            given by the 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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="expirationTime" type="BusinessCenterTime">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The latest time for exercise on expirationDate.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="multipleExercise" type="MultipleExercise" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exerciseFeeSchedule" type="ExerciseFeeSchedule" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BrokerConfirmation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Identifies the market sector in which the trade has been
            arranged.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="brokerConfirmationType" type="BrokerConfirmationType">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The type of broker confirmation executed between the
                    parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BrokerConfirmationType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Identifies the market sector in which the trade has been
            arranged.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">

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        <xsd:attribute name="brokerConfirmationTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/schemas/5-2/brokerConfirmationTypeScheme"/>
    </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BusinessCenter">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A code identifying a financial business center location. A
            business center is drawn from the list identified by the
            business center scheme.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="businessCenterScheme" type="xsd:anyURI" default="http://www.fpml.org/schemas/5-2/businessCenterScheme"/>
            <xsd:attribute name="id" type="xsd:ID"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="BusinessCenters">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining financial business centers used in
            determining whether a day is a business day or not. 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.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="businessCenter" type="BusinessCenter" maxOccurs="unbounded"/>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="BusinessCentersReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A pointer style reference to a set of financial business
            centers defined elsewhere in the document.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="BusinessCenters"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BusinessCenterTime">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining a time with respect to a business center
            location. For example, 11:00am London time.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="hourMinuteTime" type="HourMinuteTime">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="businessCenter" type="BusinessCenter"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BusinessDateRange">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a range of contiguous business days by defining
            an unadjusted first date, an unadjusted last date and a
            business day convention and business centers for adjusting the
            first and last dates if they would otherwise fall on a non
            business day in the specified business centers. The days
            between the first and last date must also be good business days
            in the specified centers to be counted in the range.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="DateRange">
            <xsd:sequence>

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        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The convention for adjusting a date if it would
                    otherwise fall on a day that is not a business day.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BusinessDayAdjustments">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the business day convention and financial
            business centers used for adjusting any relevant date if it
            would otherwise fall on a day that is not a business day in the
            specified business centers.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The convention for adjusting a date if it would otherwise
                    fall on a day that is not a business day.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="BusinessDayAdjustmentsReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to a business day adjustments structure.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="BusinessDayAdjustmentsReference"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CalculationAgent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining the ISDA calculation agent responsible for
            performing duties as defined in the applicable product
            definitions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="calculationAgentPartyReference" type="PartyReference" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="calculationAgentParty" type="CalculationAgentPartyEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The ISDA Calculation Agent where the actual party
                    responsible for performing the duties associated with an
                    optional early termination provision will be determined at
                    exercise. For example, the Calculation Agent may be defined
                    as being the Non-exercising Party.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:complexType name="CalculationPeriodFrequency">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

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    A type defining the frequency at which calculation period end
    dates occur within the regular part of the calculation period
    schedule and thier roll date convention.
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Interval">
    <xsd:sequence>
      <xsd:element name="rollConvention" type="RollConventionEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CashflowType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A coding scheme used to describe the type or purpose of a cash
      flow or cash flow component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="cashflowTypeScheme" default="http://www.fpml.org/coding-scheme/cas
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="CashSettlementReferenceBanks">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the list of reference institutions polled for
      relevant rates or prices when determining the cash settlement
      amount for a product where cash settlement is applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBank" type="ReferenceBank" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identified by means of a coding
          scheme and an optional name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ClearanceSystem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Unless otherwise specified, the principal clearance system
      customarily used for settling trades in the relevant
      underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="clearanceSystemScheme" type="xsd:anyURI" default="http://www.fpml
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="ContractualDefinitions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The definitions, such as those published by ISDA, that will
      define the terms of the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualDefinitionsScheme" type="xsd:anyURI" default="http://w
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="ContractualMatrix">

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<xsd:sequence>
  <xsd:element name="matrixType" type="MatrixType">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Identifies the form of applicable matrix.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the publication date of the applicable version of
        the matrix. When this element is omitted, the ISDA
        supplemental language for incorporation of the relevant
        matrix will generally define rules for which version of the
        matrix is applicable.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="matrixTerm" type="MatrixTerm" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines any applicable key into the relevant matrix. For
        example, the Transaction Type would be the single term
        required for the Credit Derivatives Physical Settlement
        Matrix. This element should be omitted in the case of the
        2000 ISDA Definitions Settlement Matrix for Early
        Termination and Swaptions.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractualSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contractual supplement (such as those published by ISDA) that
      will apply to the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractualSupplementScheme" type="xsd:anyURI" default="http://www
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="ContractualTermsSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contractual supplement (such as those published by ISDA) and
      its publication date that will apply to the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="ContractualSupplement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the form of applicable contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the publication date of the applicable version of
          the contractual supplement.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CorrespondentInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify a
      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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="correspondentPartyReference" type="PartyReference" minOccurs="0">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Link to the party acting as correspondent. This element can
    only appear within the correspondentInformation container
    element.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Country">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="countryScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="CreditSeniority">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The repayment precedence of a debt instrument.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="creditSeniorityScheme" type="xsd:anyURI" default="http://www.fpml.
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        creditSeniorityTradingScheme overrides
        creditSeniorityScheme when the underlyer defines the
        reference obligation used in a single name credit default
        swap trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Currency">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="currencyScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="DateList">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      List of Dates
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="date" type="xsd:date" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a date when this
      date is defined in reference to another date through a date
      offset. The type includes the convention for adjusting the date
      and an optional sequence element to indicate the order in a
      sequence of multiple date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would
              otherwise fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sequence" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Sequence in which the reference to the time period
              multiplier should be applied.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:annotation>

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        </xsd:element>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DateRange">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a contiguous series of calendar dates. The date
            range is defined as all the dates between and including the
            first and the last date. The first date must fall before the
            last date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="unadjustedFirstDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The first date of a date range.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="unadjustedLastDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The last date of a date range.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DateReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to an identified date or a complex date structure.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DateTimeList">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            List of DateTimes
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="dateTime" type="xsd:dateTime" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DayCountFraction">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The specification for how the number of days between two dates
            is calculated for purposes of calculation of a fixed or
            floating payment amount and the basis for how many days are
            assumed to be in a year. Day Count Fraction is an ISDA term.
            The equivalent AFB (Association Francaise de Banques) term is
            Calculation Basis.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="dayCountFractionScheme" type="xsd:anyURI" default="http://www.fpm1
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="DeterminationMethod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Coding scheme that specifies the method according to which an
            amount or a date is determined.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="determinationMethodScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>

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<xsd:complexType name="DividendConditions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the conditions governing the payment of
      dividends to the receiver of the equity return. With the
      exception of the dividend payout ratio, which is defined for
      each of the underlying components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dividendReinvestment" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Boolean element that defines whether the dividend will be
          reinvested or not.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendEntitlement" type="DividendEntitlementEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the date on which the receiver on the equity return
          is entitled to the dividend.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
    <xsd:element name="dividendPaymentDate" type="DividendPaymentDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies when the dividend will be paid to the receiver of
          the equity return. Has the meaning as defined in the ISDA
          2002 Equity Derivatives Definitions. Is not applicable in
          the case of a dividend reinvestment election.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendPeriodEffectiveDate" type="DateReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period has the meaning as defined in the ISDA
              2002 Equity Derivatives Definitions. This element
              specifies the date on which the dividend period will
              commence.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPeriodEndDate" type="DateReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period has the meaning as defined in the ISDA
              2002 Equity Derivatives Definitions. This element
              specifies the date on which the dividend period will
              end. It includes a boolean attribute for defining
              whether this end date is included or excluded from the
              dividend period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:element name="dividendPeriod" type="DividendPeriodEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines the First Period or the Second Period, as defined
            in the 2002 ISDA Equity Derivatives Definitions.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="extraOrdinaryDividends" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party which determines if dividends are
          extraordinary in relation to normal levels.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="excessDividendAmount" type="DividendAmountTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Determination of Gross Cash Dividend per Share
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:element name="currency" type="Currency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="determinationMethod" type="DeterminationMethod">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the method according to which an amount or a
        date is determined.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currencyReference" type="IdentifiedCurrencyReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Currency in which the payment relating to the leg amount
      (equity amount or interest amount) or the dividend will be
      denominated.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dividendFxTriggerDate" type="DividendPaymentDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date on which the FX rate will be considered
      in the case of a Composite FX swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="interestAccrualsMethod" type="InterestAccrualsCompoundingMethod" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the
      compounding method.
    </xsd:documentation>
    <xsd:documentation xml:lang="en">
      FpML entity
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DividendPaymentDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date on which the dividend will be
      paid/received. This type is also used to specify the date on
      which the FX rate will be determined, when applicable.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendDateReference" type="DividendDateReferenceEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specification of the dividend date using an
              enumeration, with values such as the pay date, the ex
              date or the record date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDateOffset" type="Offset" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Only to be used when SharePayment has been specified in
              the dividendDateReference element. The number of

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        Currency Business Days following the day on which the
        Issuer of the Shares pays the relevant dividend to
        holders of record of the Shares.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="adjustableDate" type="AdjustableDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Documentation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An entity for defining 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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="masterAgreement" type="MasterAgreement" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The agreement executed between the parties and intended to
                govern all OTC derivatives transactions between those
                parties.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:choice minOccurs="0">
        <xsd:element name="masterConfirmation" type="MasterConfirmation">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The agreement executed between the parties and intended
                    to govern all OTC derivatives transactions between those
                    parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="brokerConfirmation" type="BrokerConfirmation">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the details for a broker confirm.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
    <xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" maxOccurs="1">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The definitions such as those published by ISDA that will
                define the terms of the trade.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:choice>
        <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    DEPRECATED - This element will be removed in the next
                    major version of FpML. The element
                    contractualTermsSupplement should be used instead.
                    Definition: A contractual supplement (such as those
                    published by ISDA) that will apply to the trade.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A contractual supplement (such as those published by
                    ISDA) that will apply to the trade.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>

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    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="contractualMatrix" type="ContractualMatrix" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to a contractual matrix of elected terms/values
      (such as those published by ISDA) that shall be deemed to
      apply to the trade. The applicable matrix is identified by
      reference to a name and optionally a publication date.
      Depending on the structure of the matrix, an additional
      term (specified in the matrixTerm element) may be required
      to further identify a subset of applicable terms/values
      within the matrix.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditSupportDocument" type="xsd:normalizedString" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The agreement executed between the parties and intended to
      govern collateral arrangement for all OTC derivatives
      transactions between those parties.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Empty">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A special type meant to be used for elements with no content
      and no attributes.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="EntityId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A legal entity identifier (e.g. RED entity code).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityIdScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/fpml-5-2-00-1/entityIdScheme" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="EntityName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The name of the reference entity. A free format string. FpML
      does not define usage rules for this element.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="entityNameScheme" type="xsd:anyURI" default="http://www.fpml.org/spec/fpml-5-2-00-1/entityNameScheme" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="EuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="relevantUnderlyingDate" type="AdjustableOrRelativeDates" minOccurs="1" maxOccurs="1"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The daye on the underlying set by the exercise of an
    option. What this date is depends on the option (e.g.
    in a swaption it is the effective date, in an
    extendible/cancelable provision it is the termination
    date).
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="earliestExerciseTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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 the commencement date to, and including, the
      expiration date , in the case of an American option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="expirationTime" type="BusinessCenterTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The latest time for exercise on expirationDate.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="partialExercise" type="PartialExercise" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exerciseFee" type="ExerciseFee" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ExchangeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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 2002 Equity
      Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="exchangeIdScheme" type="xsd:anyURI" default="http://www.fpml.org/s
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="Exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types which define way in which
      options may be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExerciseFee">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type defining the fee payable on exercise of an option. This
    fee may be defined as an amount or a percentage of the notional
    exercised.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:group ref="PayerReceiver.model"/>
  <xsd:element name="notionalReference" type="ScheduleReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A pointer style reference to the associated notional
        schedule defined elsewhere in the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="feeAmount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of fee to be paid on exercise. The fee
          currency is that of the referenced notional.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="feeRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A fee represented as a percentage of some referenced
          notional. A percentage of 5% would be represented as
          0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="feePaymentDate" type="RelativeDateOffset">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which exercise fee(s) will be paid. It is
        specified as a relative date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseFeeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define a fee or schedule of fees to be payable on the
      exercise of an option. This fee may be defined as an amount or
      a percentage of the notional exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="notionalReference" type="ScheduleReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional
          schedule defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="feeAmountSchedule" type="AmountSchedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise fee amount schedule. The fees are expressed
            as currency amounts. The currency of the fee is assumed
            to be that of the notional schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="feeRateSchedule" type="Schedule">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The exercise free rate schedule. The fees are expressed
            as percentage rates of the notional being exercised. The
            currency of the fee is assumed to be that of the notional
            schedule referenced.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>

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    </xsd:element>
  </xsd:choice>
  <xsd:element name="feePaymentDate" type="RelativeDateOffset">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The date on which exercise fee(s) will be paid. It is
        specified as a relative date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseNotice">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining to whom and where notice of execution should be
      given. The partyReference refers to one of the principal
      parties of the trade. If present the
      exerciseNoticePartyReference refers to a party, other than the
      principal party, to whome notice should be given.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party referenced has allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="exerciseNoticePartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party referenced is the party to which notice of
          exercise should be given by the buyer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ExerciseProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing how notice of exercise should be given. This
      can be either manual or automatic.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="manualExercise" type="ManualExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies that the notice of exercise must be given by
            the buyer to the seller or seller's agent.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="automaticExercise" type="AutomaticExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If automatic is specified then the notional amount of the
            underlying swap, not previously exercised under 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
            threshold rate. The term in-the-money is assumed to have
            the meaning defining in the 2000 ISDA Definitions,
            Section 17.4 In-the-money.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:element name="followUpConfirmation" type="xsd:boolean">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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</xsd:annotation>
</xsd:element>
<xsd:element name="limitedRightToConfirm" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Has the meaning defined as part of the 1997 ISDA Government
      Bond Option Definitions, section 4.5 Limited Right to
      Confirm Exercise. If present, (i) the Seller may request
      the Buyer to confirm its intent if not done on or before
      the expiration time on the Expiration date (ii) specific
      rules will apply in relation to the settlement mode.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="splitTicket" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Typically applicable to the physical settlement of bond and
      convertible bond options. If present, means that the Party
      required to deliver the bonds will divide those to be
      delivered as notifying party desires to facilitate delivery
      obligations.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FloatingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a floating rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Rate">
      <xsd:sequence>
        <xsd:group ref="FloatingRateIndex.model"/>
        <xsd:element name="floatingRateMultiplierSchedule" type="Schedule" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="spreadSchedule" type="SpreadSchedule" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The ISDA Spread or a Spread schedule expressed as
              explicit spreads and dates. In the case of a 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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="rateTreatment" type="RateTreatmentEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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</xsd:element>
<xsd:element name="capRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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 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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="floorRateSchedule" type="StrikeSchedule" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FloatingRateCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the floating rate and definitions relating to the calculation of floating rate amounts.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FloatingRate">
      <xsd:sequence>
        <xsd:element name="initialRate" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="finalRateRounding" type="Rounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The rounding convention to apply to the final rate used in determination of a calculation period amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="averagingMethod" type="AveragingMethodEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="negativeInterestRateTreatment" type="NegativeInterestRateTreatmentEnum" minOccurs="0">
          <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            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).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FloatingRateIndex">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The ISDA Floating Rate Option, i.e. the floating rate index.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="floatingRateIndexScheme" type="xsd:anyURI" default="http://www.fpr
        </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="ForecastRateIndex">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a rate index.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="floatingRateIndex" type="FloatingRateIndex">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The ISDA Floating Rate Option, i.e. the floating rate
                    index.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="indexTenor" type="Interval">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The ISDA Designated Maturity, i.e. the tenor of the
                    floating rate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Formula">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing a financial formula, with its description and
            components.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="formulaDescription" type="xsd:string" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Text description of the formula
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="math" type="Math" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An element for containing an XML representation of the
                    formula. Defined using xsd:any currently for flexibility in
                    choice of language (MathML, OpenMath)
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="formulaComponent" type="FormulaComponent" minOccurs="0" maxOccurs="unk
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Elements describing the components of the formula. The name
                    attribute points to a value used in the math element. The
                    href attribute points to a value elsewhere in the document
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FormulaComponent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Elements describing the components of the formula. The name
      attribute points to a value used in the math element. The href
      attribute points to a numeric value defined elsewhere in the
      document that is used by the formula component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="componentDescription" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Text description of the component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional formulas required to describe this component
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="name" type="xsd:normalizedString"/>
  <xsd:attribute name="href" type="xsd:IDREF" fpml-annotation:deprecated="true" fpml-annotation:documentation="This attribute has been DEPRECATED. It will be removed in the next FpML major version. Pointer to a numeric value defined elsewhere in the document that is used by the formula component."/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This attribute has been DEPRECATED. It will be removed in the next FpML major version. Pointer to a numeric value defined elsewhere in the document that is used by the formula component.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="FxCashSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that is used for describing cash settlement of an option / non deliverable forward. It includes the currency to settle into together with the fixings required to calculate the currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which a cash settlement for non-deliverable forward and non-deliverable options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixing" type="FxFixing" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxFixing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that 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.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="FxSpotRateSource">
      <xsd:sequence>

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<xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the two currencies for an FX trade and the
      quotation relationship between the two currencies.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fixingDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FxRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the rate of a currency conversion: pair of
      currency, quotation mode and exchange rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the two currencies for an FX trade and the
          quotation relationship between the two currencies.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="rate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate of exchange between the two currencies of the leg
          of a deal. Must be specified with a quote basis.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxSpotRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source and time for an fx rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="primaryRateSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The primary source for where the rate observation will
          occur. Will typically be either a page or a reference bank
          published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="secondaryRateSource" type="InformationSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An alternative, or secondary, source for where the rate
          observation will occur. Will typically be either a page or
          a reference bank published rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixingTime" type="BusinessCenterTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time at which the spot currency exchange rate will be
          observed. It is specified as a time in a specific business
          center, e.g. 11:00am London time.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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</xsd:complexType>
<xsd:complexType name="GoverningLaw">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Identification of the law governing the transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="governingLawScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedCurrency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies Currency with ID attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="Currency">
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedCurrencyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a currency with ID attribute
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="IdentifiedCurrency" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date which can be referenced elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IdentifiedPayerReceiver">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type extending the PayerReceiverEnum type with an id attribute.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="PayerReceiverEnum">
      <xsd:attribute name="id" type="xsd:ID" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InformationProvider">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="informationProviderScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InformationSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the source for a piece of information (e.g. a rate refix or an fx fixing).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="rateSource" type="InformationProvider">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="rateSourcePage" type="RateSourcePage" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A specific page for the rate source for obtaining a market
        rate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="rateSourcePageHeading" type="xsd:string" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The heading for the rate source on a given rate source
        page.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InstrumentId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A short form unique identifier for a security.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="instrumentIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="InterestAccrualsCompoundingMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the way in which interests are accrued: the
      applicable rate (fixed or floating reference) and the
      compounding method.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence minOccurs="0">
        <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestAccrualsMethod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for accruing interests on
      dividends. Can be either a fixed rate reference or a floating
      rate reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="floatingRateCalculation" type="FloatingRateCalculation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The floating rate calculation definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculation period fixed rate. A per annum rate,
          expressed as a decimal. A fixed rate of 5% would be
          represented as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>

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    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="IntermediaryInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that describes the information to identify an
      intermediary through which payment will be made by the
      correspondent bank to the ultimate beneficiary of the funds.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model"/>
    <xsd:element name="intermediarySequenceNumber" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediaryPartyReference" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party acting as intermediary.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterpolationMethod">
  <xsd:annotation>
    <xsd:documentation source="http://www.FpML.org" xml:lang="en">
      The type of interpolation used.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="interpolationMethodScheme" type="xsd:anyURI" default="http://www.f
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Interval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a time interval or offset, e.g. one day, three
      months. Used for specifying frequencies at which events occur,
      the tenor of a floating rate or an offset relative to another
      date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="periodMultiplier" type="xsd:integer">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="period" type="PeriodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Leg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A supertype of leg. All swap legs extend this type.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>

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```

<xsd:complexType name="LegalEntity">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a legal entity.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="entityName" type="EntityName">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the reference entity. A free format string.
            FpML does not define usage rules for this element.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="entityId" type="EntityId" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A legal entity identifier (e.g. RED entity code).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="entityId" type="EntityId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A legal entity identifier (e.g. RED entity code)..
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="LegalEntityReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      References a credit entity defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="LegalEntity">
      </xsd:attribute>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="MainPublication">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to define the main publication source.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mainPublicationScheme" type="xsd:anyURI" default="http://www.fpml">
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ManualExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining manual exercise, i.e. that the option buyer
      counterparty must give notice to the option seller of exercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Definition of the party to whom notice of exercise should
          be given.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fallbackExercise" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterAgreement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An entity for defining the agreement executed between the
            parties and intended to govern all OTC derivatives transactions
            between those parties.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="masterAgreementType" type="MasterAgreementType">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The agreement executed between the parties and intended to
                    govern product-specific derivatives transactions between
                    those parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="masterAgreementDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the master agreement was signed.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterAgreementType">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="masterAgreementTypeScheme" type="xsd:anyURI" default="http://www.f
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MasterConfirmation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An entity for defining the master confirmation agreement
            executed between the parties.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="masterConfirmationType" type="MasterConfirmationType">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The type of master confirmation executed between the
                    parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="masterConfirmationDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date of the confirmation executed between the parties
                    and intended to govern all relevant transactions between
                    those parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="masterConfirmationAnnexDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date that an annex to the master confirmation was
                    executed between the parties.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MasterConfirmationType">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="masterConfirmationTypeScheme" type="xsd:anyURI" default="http://ww
        </xsd:extension>
    </xsd:simpleContent>

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</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Math" mixed="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a mathematical expression.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:any namespace="##any" processContents="skip" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MatrixType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTypeScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="MatrixTerm">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="matrixTermScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="MimeType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type that indicates the type of media used to store the
      content. MimeType is used to determine the software product(s)
      that can read the content. MIME types are described in RFC
      2046.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mimeTypeScheme" type="xsd:anyURI"/>
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a currency amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="MultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining multiple exercises. As defining 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 exercised must be equal to or, be an
      integral multiple of, the integral multiple amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PartialExercise.model"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="maximumNotionalAmount" type="xsd:decimal">

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```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The maximum notional amount that can be exercised on a
        given exercise date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="maximumNumberOfOptions" type="xsd:nonNegativeInteger">
    <xsd:annotation>
      <xsd:documentation>
        The maximum number of options that can be exercised on a
        given exercise date. If the number is not specified, it
        means that the maximum number of options corresponds to
        the remaining unexercised options.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="NotionalAmountReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Offset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an offset used in calculating a new date
      relative to a reference date. Currently, the only offsets
      defined are expected to be expressed as either calendar or
      business day offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="dayType" type="DayTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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 the
              dayType element should not be included.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartialExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining partial exercise. As defined in the 2000 ISDA
      Definitions, Section 12.3 Partial Exercise, the buyer of the
      option may exercise all or less than all the notional amount of
      the underlying swap but may not be less than the minimum
      notional amount (if specified) and must be an integral multiple
      of the integral multiple amount if specified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PartialExercise.model"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Party">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

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    A type defining a legal entity or a subdivision of a legal
    entity.
  </xsd:documentation>
  <xsd:documentation xml:lang="en">
    Parties can perform multiple roles in a trade lifecycle. For
    example, the principal parties obligated to make payments from
    time to time during the term of the trade, but may include
    other parties involved in, or incidental to, the trade, such as
    parties acting in the role of novation transferor/transferee,
    broker, calculation agent, etc. In FpML roles are defined in
    multiple places within a document.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="partyId" type="PartyId" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A party identifier, e.g. a S.W.I.F.T. bank identifier code
        (BIC).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="partyName" type="xsd:normalizedString" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The name of the party. A free format string. FpML does not
        define usage rules for this element.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="account" type="Account" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Accounts serviced by this party. These are not accounts
        where this party is beneficiary, but instead where services
        are provided by this party to the beneficiary party.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The id uniquely identifying the Party within the document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:attribute>
</xsd:complexType>
<xsd:complexType name="PartyId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="PartyOrAccountReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A reference to a party or an account.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PartyOrTradeSideReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A reference to a party or tradeSide.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Reference">
        <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>

```

```

</xsd:complexType>
<xsd:complexType name="PartyReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Payment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining payments
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustedPaymentDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The adjusted payment date. This date should already be
          adjusted for any applicable business day convention. This
          component is not intended for use in trade confirmation but
          may be specified to allow the fee structure to also serve as
          a cashflow type component (all dates the the Cashflows type
          are adjusted payment dates).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information required to settle a currency payment that
          results from a trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to
          calculate the present value of the cash flow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the forecast
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="href" type="xsd:IDREF" ecore:reference="PricingStructure">

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```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Can be used to reference the yield curve used to estimate the
    discount factor
  </xsd:documentation>
</xsd:annotation>
</xsd:attribute>
</xsd:complexType>
<xsd:complexType name="PaymentCurrency" fpml-annotation:deprecated="true" fpml-annotation:dep
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the currency in which the payment relating to
      the leg amount (equity amount or interest amount) or the
      dividend will be denominated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
  <xsd:attribute name="href" type="xsd:IDREF"/>
</xsd:complexType>
<xsd:complexType name="PaymentType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="paymentTypeScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PeriodicDates">
  <xsd:sequence>
    <xsd:element name="calculationStartDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="calculationEndDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The frequency at which calculation period end dates occur
          with the regular part of the calculation period schedule
          and their roll date convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationPeriodDatesAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The business day convention to apply to each calculation
          period end date if it would otherwise fall on a day that is
          not a business day in the specified financial business
          centers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PricingStructure" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract pricing structure base type. Used as a base for
      structures such as yield curves and volatility matrices..
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the structure, e.g "USDLIBOR-3M EOD Curve".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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<xsd:element name="currency" type="Currency" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency that the structure is expressed in (this is
      relevant mostly for the Interest Rates asset class).
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PricingStructureReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a pricing structure or any derived components
      (i.e. yield curve).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="PricingStru
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PrincipalExchanges">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining which principal exchanges occur for the stream.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is an initial
          exchange of principal on the effective date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="finalExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there is a final
          exchange of principal on the termination date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediateExchange" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A true/false flag to indicate whether there are
          intermediate or interim exchanges of principal during the
          term of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The base type which all FpML products extend.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="Product.model"/>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ProductId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="productIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ProductReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a full FpML product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">

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```

        <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Product"/>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ProductType">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="productTypeScheme" type="xsd:anyURI" default="http://www.fpml.org"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QuotedCurrencyPair">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that describes the composition of a rate that has been
            quoted or is to be quoted. This includes the two currencies and
            the quotation relationship between the two currencies and is
            used as a building block throughout the FX specification.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="currency1" type="Currency">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The first currency specified when a pair of currencies is
                    to be evaluated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="currency2" type="Currency">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The second currency specified when a pair of currencies is
                    to be evaluated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="quoteBasis" type="QuoteBasisEnum">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The method by which the exchange rate is quoted.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Rate" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The abstract base class for all types which define interest
            rate streams.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="RateReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to any rate (floating, inflation) derived from the
            abstract Rate component.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Rate"/>
</xsd:complexType>
<xsd:complexType name="RateObservation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining parameters associated with an individual
            observation or fixing. This type forms part of the cashflow
            representation of a stream.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="resetDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The reset date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="adjustedFixingDate" type="xsd:date" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">

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        The adjusted fixing date, i.e. the actual date the rate is
        observed. The date should already be adjusted for any
        applicable business day convention.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="observedRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="treatedRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The observed rate after any required rate treatment is
            applied. A treated rate of 5% would be represented as 0.05.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="observationWeight" type="xsd:positiveInteger">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="rateReference" type="RateReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The value representing the forecast rate used to calculate
            the forecast future value of the accrual period. A value of
            1% should be represented as 0.01
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="treatedForecastRate" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The value representing the forecast rate after applying
            rate treatment rules. A value of 1% should be represented
            as 0.01
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="RateSourcePage">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="rateSourcePageScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Reference" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The abstract base class for all types which define
            intra-document pointers.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexType>

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<xsd:complexType name="ReferenceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the reference amount using a scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceAmountScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ReferenceBank">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to describe an institution (party) identified by means
      of a coding scheme and an optional name.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceBankId" type="ReferenceBankId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An institution (party) identifier, e.g. a bank identifier
          code (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="referenceBankName" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the institution (party). A free format string.
          FpML does not define usage rules for the element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReferenceBankId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="referenceBankIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RelativeDateOffset">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a date (referred to as the derived date) as a
      relative offset from another date (referred to as the anchor
      date). If the anchor date is itself an adjustable date then the
      offset is assumed to be calculated from the adjusted anchor
      date. A number of different scenarios can be supported, namely;
      1) the derived date may simply be a number of calendar periods
      (days, weeks, months or years) preceding or following the
      anchor date; 2) the unadjusted derived date may be a number of
      calendar periods(days, weeks, months or years) preceding or
      following the anchor date with the resulting unadjusted derived
      date subject to adjustment in accordance with a specified
      business day convention, i.e. the derived date must fall on a
      good business day; 3) the derived date may be a number of
      business days preceding or following the anchor date. Note that
      the businessDayConvention specifies any required adjustment to
      the unadjusted derived date. A negative or positive value in
      the periodMultiplier indicates whether the unadjusted derived
      precedes or follows the anchor date. The businessDayConvention
      should contain a value NONE if the day type element contains a
      value of Business (since specifying a negative or positive
      business days offset would already guarantee that the derived
      date would fall on a good business day in the specified
      business centers).
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Offset">
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The convention for adjusting a date if it would
              otherwise fall on a day that is not a business day.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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</xsd:element>
<xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
<xsd:element name="dateRelativeTo" type="DateReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the anchor as an href attribute. The href
      attribute value is a pointer style reference to the
      element or component elsewhere in the document where
      the anchor date is defined.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexType>
</xsd:complexType>
<xsd:complexType name="RelativeDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a set of dates defined as relative to another
      set of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="periodSkip" type="xsd:positiveInteger" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="scheduleBounds" type="DateRange" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first and last dates of a schedule. This can be
              used to restrict the range of values in a reference
              series of dates.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date when this date is defined in reference
      to another date through one or several date offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="dateRelativeTo" type="DateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the anchor as an href attribute. The href
          attribute value is a pointer style reference to the element
          or component elsewhere in the document where the anchor
          date is defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateOffset" type="DateOffset" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RequiredIdentifierDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A date with a required identifier which can be referenced
      elsewhere.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="id" type="xsd:ID" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>

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    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the reset frequency. In the case of a weekly
      reset, also specifies the day of the week that the reset
      occurs. If the reset frequency is greater than the calculation
      period frequency this implies that more or more reset dates
      is established for each calculation period and some form of
      rate averaging is applicable. The specific averaging method of
      calculation is specified in FloatingRateCalculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="weeklyRollConvention" type="WeeklyRollConventionEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Rounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a rounding direction and precision to be used
      in the rounding of a rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="roundingDirection" type="RoundingDirectionEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding direction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="precision" type="xsd:nonNegativeInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the rounding precision in terms of a number of
          decimal places. Note how a percentage rate rounding of 5
          decimal places is expressed as a rounding precision of 7 in
          the FpML document since the percentage is expressed as a
          decimal, e.g. 9.876543% (or 0.09876543) being rounded to
          the nearest 5 decimal places is 9.87654% (or 0.0987654).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Routing">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that provides three alternative ways of identifying a
      party involved in the routing of a payment. The identification
      may use payment system identifiers only; actual name, address
      and other reference information; or a combination of both.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="RoutingIdentification.model"/>
</xsd:complexType>
<xsd:complexType name="RoutingExplicitDetails">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models name, address and supplementary textual
      information for the purposes of identifying a party involved in
      the routing of a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:group ref="RoutingExplicitDetails.model"/>
</xsd:complexType>
<xsd:complexType name="RoutingId">
  <xsd:simpleContent>

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        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="routingIdCodeScheme" type="xsd:anyURI" default="http://www.fpml.org" />
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RoutingIds">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that provides for identifying a party involved in the
            routing of a payment by means of one or more standard
            identification codes. For example, both a SWIFT BIC code and a
            national bank identifier may be required.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="routingId" type="RoutingId" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A unique identifier for party that is a participant in a
                    recognized payment system.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RoutingIdsAndExplicitDetails">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that provides a combination of payment system
            identification codes with physical postal address details, for
            the purposes of identifying a party involved in the routing of
            a payment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="routingIds" type="RoutingIds" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:group ref="RoutingExplicitDetails.model" />
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Schedule">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a schedule of rates or amounts in terms of an
            initial value and then a series of step date and value pairs.
            On each step date the rate or amount changes to the new step
            value. The series of step date and value pairs are optional. If
            not specified, this implies that the initial value remains
            unchanged over time.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="initialValue" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The initial rate or amount, as the case may be. An initial
                    rate of 5% would be represented as 0.05.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="step" type="Step" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    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.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
<xsd:complexType name="ScheduleReference">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Reference to a schedule of rates or amounts.
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Reference">
    <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Schedule"/>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SettlementInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that represents the choice of methods for settling a
      potential currency payment resulting from a trade: by means of
      a standard settlement instruction, by netting it out with other
      payments, or with an explicit settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="standardSettlementStyle" type="StandardSettlementStyleEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementInstruction" type="SettlementInstruction">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="SettlementInstruction">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that models a complete instruction for settling a
      currency payment, including the settlement method to be used,
      the correspondent bank, any intermediary banks and the ultimate
      beneficiary.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementMethod" type="SettlementMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="correspondentInformation" type="CorrespondentInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="intermediaryInformation" type="IntermediaryInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information to identify an intermediary through which
          payment will be made by the correspondent bank to the
          ultimate beneficiary of the funds.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Beneficiary" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The bank that acts for the ultimate beneficiary of the

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funds in receiving payments.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="Beneficiary">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="depositoryPartyReference" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the depository of the settlement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="splitSettlement" type="SplitSettlement" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SettlementMethod">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementMethodScheme" type="xsd:anyURI" default="http://www.fpmi.org/settlementMethodScheme" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="SettlementPriceSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The source from which the settlement price is to be obtained,
      e.g. a Reuters page, Prezzo di Riferimento, etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="settlementPriceSourceScheme" type="xsd:anyURI" default="http://www.fpmi.org/settlementPriceSourceScheme" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="SettlementRateSource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the method for obtaining a settlement rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="informationSource" type="InformationSource">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information source where a published or displayed
          market rate will be obtained, e.g. Telerate Page 3750.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="cashSettlementReferenceBanks" type="CashSettlementReferenceBanks">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>

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</xsd:choice>
</xsd:complexType>
<xsd:complexType name="SharedAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      TBA
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The first day of the exercise period for an American
              style option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a Bermuda or American style option, the latest time
              on an exercise business day (excluding the expiration
              date) within the exercise period that notice can be
              given by the 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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SimplePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A complex type to specified payments in a simpler fashion than
      the Payment type. This construct should be used from the
      version 4.3 onwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money"/>
    <xsd:element name="paymentDate" type="AdjustableOrRelativeAndAdjustedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SplitSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that supports the division of a gross settlement amount
      into a number of split settlements, each requiring its own
      settlement instruction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="splitSettlementAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One of the monetary amounts in a split settlement payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiaryBank" type="Routing" minOccurs="0">
      <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            The bank that acts for the ultimate beneficiary of the
            funds in receiving payments.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="Routing">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="SpreadSchedule">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Adds an optional spread type element to the Schedule to
            identify a long or short spread value.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Schedule">
            <xsd:sequence>
                <xsd:element name="type" type="SpreadScheduleType" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SpreadScheduleReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Provides a reference to a spread schedule.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="SpreadSchedule"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="SpreadScheduleType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Defines a Spread Type Scheme to identify a long or short spread
            value.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="spreadScheduleTypeScheme" type="xsd:anyURI" default="http://www.fpi.com/SpreadScheduleTypeScheme"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Step">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining a step date and step value pair. This step
            definitions are used to define varying rate or amount
            schedules, e.g. a notional amortization or a step-up coupon
            schedule.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="stepDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the associated stepValue becomes
                    effective. This day may be subject to adjustment in
                    accordance with a business day convention.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="stepValue" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The rate or amount which becomes effective on the
                    associated stepDate. A rate of 5% would be represented as
                    0.05.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StreetAddress">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type that describes the set of street and building number
            information that identifies a postal address within a city.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="streetLine" type="xsd:string" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An individual line of street and building number
                    information, forming part of a postal address.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Stub">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining how a stub calculation period amount is
            calculated and the start and end date of the stub. A single
            floating rate tenor different to that used for the regular part
            of the calculation periods schedule may be specified, or two
            floating rate 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.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="StubValue">
            <xsd:sequence>
                <xsd:element name="stubStartDate" type="AdjustableOrRelativeDate" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Start date of stub period. This was created to support
                            use of the InterestRateStream within the Equity
                            Derivative sphere, and this element is not expected to
                            be produced in the representation of Interest Rate
                            products.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="stubEndDate" type="AdjustableOrRelativeDate" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            End date of stub period. This was created to support
                            use of the InterestRateStream within the Equity
                            Derivative sphere, and this element is not expected to
                            be produced in the representation of Interest Rate
                            products.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="StubValue">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type defining how a stub calculation period 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 rate 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.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="floatingRate" type="FloatingRate" maxOccurs="2">
            <xsd:annotation>

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<xsd:documentation xml:lang="en">
  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.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="stubRate" type="xsd:decimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="stubAmount" type="Money">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="Strike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a single cap or floor rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="strikeRate" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The rate for a cap or floor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The buyer of the option
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that has sold.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StrikeSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a schedule of cap or floor rates.
    </xsd:documentation>
  </xsd:annotation>

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</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Schedule">
    <xsd:sequence>
      <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The buyer of the option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The party that has sold.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="americanExercise" type="AmericanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="bermudaExercise" type="BermudaExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="europeanExercise" type="EuropeanExercise" substitutionGroup="exercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exercise" type="Exercise" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual option exercise definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="product" type="Product" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract element used as a place holder for the substituting
      product elements.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="BusinessCentersOrReference.model">
  <xsd:choice>
    <xsd:element name="businessCentersReference" type="BusinessCentersReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenters" type="BusinessCenters"/>
  </xsd:choice>
</xsd:group>

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<xsd:group name="BuyerSeller.model">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyOrTradeSideReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that buys this instrument, ie.
          pays for this instrument and receives the rights defined by
          it. See 2000 ISDA definitions Article 11.1 (b). In the case
          of FRAs this the fixed rate payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sellerPartyReference" type="PartyOrTradeSideReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that sells ("writes") this
          instrument, i.e. that grants the rights defined by this
          instrument and in return receives a payment for it. See
          2000 ISDA definitions Article 11.1 (a). In the case of FRAs
          this is the floating rate payer.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="FloatingRateIndex.model">
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type="FloatingRateIndex"/>
    <xsd:element name="indexTenor" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Designated Maturity, i.e. the tenor of the
          floating rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="PartialExercise.model">
  <xsd:sequence>
    <xsd:element name="notionalReference" type="ScheduleReference" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated notional
          schedule defined elsewhere in the document. This element
          has been made optional as part of its integration in the
          OptionBaseExtended, because not required for the options on
          securities.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="integralMultipleAmount" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A notional amount which restricts the amount of 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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="minimumNotionalAmount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The minimum notional amount that can be exercised on a
            given exercise date. See multipleExercise.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="minimumNumberOfOptions" type="xsd:nonNegativeInteger">
        <xsd:annotation>
          <xsd:documentation>
            The minimum number of options that can be exercised on a
            given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>

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</xsd:group>
<xsd:group name="PayerReceiver.model">
  <xsd:sequence>
    <xsd:element name="payerPartyReference" type="PartyOrAccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party responsible for making the
          payments defined by this structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="receiverPartyReference" type="PartyOrAccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party that receives the payments
          corresponding to this structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="PaymentDiscounting.model">
  <xsd:annotation>
    <xsd:documentation>
      A model group for representing the discounting elements that
      can be associated with a payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value representing the discount factor used to
          calculate the present value of the cash flow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount representing the present value of the forecast
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="Premium.model">
  <xsd:annotation>
    <xsd:documentation>
      A model group for representing the option premium when
      expressed in a way other than an amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a function of
          the number of options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a percentage
          of the notional value of the transaction. A percentage of
          5% would be expressed as 0.05.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="Product.model">
  <xsd:sequence>

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<xsd:element name="productType" type="ProductType" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A classification of the type of product. FpML defines a
      simple product categorization using a coding scheme.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="productId" type="ProductId" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="RoutingExplicitDetails.model">
  <xsd:sequence>
    <xsd:element name="routingName" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A real name that is used to identify a party involved in
          the routing of a payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAddress" type="Address" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A physical postal address via which a payment can be
          routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An account number via which a payment can be routed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingReferenceText" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A piece of free-format text used to assist the
          identification of a party involved in the routing of a
          payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="RoutingIdentification.model">
  <xsd:choice>
    <xsd:element name="routingIds" type="RoutingIds">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="routingExplicitDetails" type="RoutingExplicitDetails">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="routingIdsAndExplicitDetails" type="RoutingIdsAndExplicitDetails">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A combination of coded payment system identifiers and
        details for physical addressing for a party involved in the
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:group>

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        routing of a payment.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:group>
<xsd:group name="SettlementAmountOrCurrency.model">
    <xsd:choice>
        <xsd:element name="settlementAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Settlement Amount
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="settlementCurrency" type="Currency">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Settlement Currency for use where the Settlement Amount
                    cannot be known in advance
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>
<xsd:group name="VersionHistory.model">
    <xsd:sequence>
        <xsd:element name="version" type="xsd:nonNegativeInteger">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The version number
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="effectiveDate" type="IdentifiedDate" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Optionally it is possible to specify a version effective
                    date when a versionId is supplied.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

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Financial products Markup Language

FpML - Trade Execution Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3/html/fpml-4-4-errata.html>

Document built

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Table Of Contents

1	Global Complex Types	5
1.1	CancelTradeMatch	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	ModifyTradeMatch	7
1.2.1	Description:	7
1.2.2	Contents:	7
1.2.3	Used by:	7
1.2.4	Derived Types:	7
1.2.5	Figure:	7
1.2.6	Schema Fragment:	7
1.3	RequestTradeMatch	8
1.3.1	Description:	8
1.3.2	Contents:	8
1.3.3	Used by:	8
1.3.4	Derived Types:	8
1.3.5	Figure:	8
1.3.6	Schema Fragment:	8
1.4	TradeAlreadyMatched	9
1.4.1	Description:	9
1.4.2	Contents:	9
1.4.3	Used by:	9
1.4.4	Derived Types:	9
1.4.5	Figure:	9
1.4.6	Schema Fragment:	9
2	Schema listing	10

1 Global Complex Types

1.1 CancelTradeMatch

1.1.1 Description:

A type defining the content model for a message requesting that a previously requested TradeMatch process be cancelled.

1.1.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

partyTradeIdentifier (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

party (exactly one occurrence; of the type Party) A legal entity or a subdivision of a legal entity.

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeMatch process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.2 ModifyTradeMatch

1.2.1 Description:

A type defining the content of a message requesting that the details of a trade previously sent for matching be modified.

1.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 RequestTradeMatch

1.3.1 Description:

A type defining the content model for a message requesting that the contained trade be put forward for matching.

1.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 TradeAlreadyMatched

1.4.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has repeated a request to confirm a trade.

1.4.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type ResponseMessage)

- A type refining the generic message content model to make it specific to response messages.

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

party (exactly one occurrence; of the type Party) A legal entity or a subdivision of a legal entity.

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade lifecycle.
              For example, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, etc. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-msg-4-4.xsd"/>
  <xsd:complexType name="CancelTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeMatch process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A legal entity or a subdivision of a legal entity.
              </xsd:documentation>
              <xsd:documentation xml:lang="en">
                Parties can perform multiple roles in a trade
                lifecycle. For example, the principal parties obligated
                to make payments from time to time during the term of
                the trade, but may include other parties involved in,
                or incidental to, the trade, such as parties acting in
                the role of novation transferor/transferee, broker,
                calculation agent, etc. In FpML roles are defined in
                multiple places within a document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="ModifyTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content of a message requesting that the
        details of a trade previously sent for matching be modified.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="trade" type="Trade">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The root element in an FpML trade document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A legal entity or a subdivision of a legal entity.
              </xsd:documentation>
              <xsd:documentation xml:lang="en">
                Parties can perform multiple roles in a trade
                lifecycle. For example, the principal parties obligated
                to make payments from time to time during the term of
                the trade, but may include other parties involved in,
                or incidental to, the trade, such as parties acting in
                the role of novation transferor/transferee, broker,
                calculation agent, etc. In FpML roles are defined in
                multiple places within a document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
```

```

<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade
              lifecycle. For example, the principal parties obligated
              to make payments from time to time during the term of
              the trade, but may include other parties involved in,
              or incidental to, the trade, such as parties acting in
              the role of novation transferor/transferee, broker,
              calculation agent, etc. In FpML roles are defined in
              multiple places within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles in a trade
              lifecycle. For example, the principal parties obligated
              to make payments from time to time during the term of
              the trade, but may include other parties involved in,
              or incidental to, the trade, such as parties acting in
              the role of novation transferor/transferee, broker,
              calculation agent, etc. In FpML roles are defined in
              multiple places within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
</xsd:schema>

```



Financial products Markup Language

FpML - Valuation Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

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Table Of Contents

1	Global Complex Types	7
1.1	AssetValuation	8
1.1.1	Description:	8
1.1.2	Contents:	8
1.1.3	Used by:	8
1.1.4	Derived Types:	8
1.1.5	Figure:	8
1.1.6	Schema Fragment:	8
1.2	DerivedValuationScenario	9
1.2.1	Description:	9
1.2.2	Contents:	9
1.2.3	Used by:	9
1.2.4	Derived Types:	9
1.2.5	Figure:	9
1.2.6	Schema Fragment:	9
1.3	Position	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	PositionConstituent	13
1.4.1	Description:	13
1.4.2	Contents:	13
1.4.3	Used by:	13
1.4.4	Derived Types:	13
1.4.5	Figure:	13
1.4.6	Schema Fragment:	13
1.5	Quotation	14
1.5.1	Description:	14
1.5.2	Contents:	14
1.5.3	Used by:	14
1.5.4	Derived Types:	14
1.5.5	Figure:	14
1.5.6	Schema Fragment:	14
1.6	ReportingRoles	15
1.6.1	Description:	15
1.6.2	Contents:	15
1.6.3	Used by:	15
1.6.4	Derived Types:	15
1.6.5	Figure:	15
1.6.6	Schema Fragment:	15
1.7	ScheduledDate	16
1.7.1	Description:	16
1.7.2	Contents:	16
1.7.3	Used by:	16
1.7.4	Derived Types:	16
1.7.5	Figure:	16
1.7.6	Schema Fragment:	16
1.8	ScheduledDates	17
1.8.1	Description:	17
1.8.2	Contents:	17
1.8.3	Used by:	17
1.8.4	Derived Types:	17
1.8.5	Figure:	17
1.8.6	Schema Fragment:	17
1.9	ScheduledDateType	18
1.9.1	Description:	18
1.9.2	Contents:	18

1.9.3	Used by:	18
1.9.4	Derived Types:	18
1.9.5	Figure:	18
1.9.6	Schema Fragment:	18
1.10	Sensitivity	19
1.10.1	Description:	19
1.10.2	Contents:	19
1.10.3	Used by:	19
1.10.4	Derived Types:	19
1.10.5	Figure:	19
1.10.6	Schema Fragment:	19
1.11	SensitivitySet	20
1.11.1	Description:	20
1.11.2	Contents:	20
1.11.3	Used by:	20
1.11.4	Derived Types:	20
1.11.5	Figure:	20
1.11.6	Schema Fragment:	20
1.12	SensitivitySetReference	21
1.12.1	Description:	21
1.12.2	Contents:	21
1.12.3	Used by:	21
1.12.4	Derived Types:	21
1.12.5	Figure:	21
1.12.6	Schema Fragment:	21
1.13	Valuations	22
1.13.1	Description:	22
1.13.2	Contents:	22
1.13.3	Used by:	22
1.13.4	Derived Types:	22
1.13.5	Figure:	22
1.13.6	Schema Fragment:	22
1.14	ValuationSet	23
1.14.1	Description:	23
1.14.2	Contents:	23
1.14.3	Used by:	23
1.14.4	Derived Types:	23
1.14.5	Figure:	23
1.14.6	Schema Fragment:	23
1.15	ValuationSetDetail	25
1.15.1	Description:	25
1.15.2	Contents:	25
1.15.3	Used by:	25
1.15.4	Derived Types:	25
1.15.5	Figure:	25
1.15.6	Schema Fragment:	25
2	Global Elements	26
2.1	valuationSet	27
2.1.1	Description:	27
2.1.2	Contents:	27
2.1.3	Used by:	27
2.1.4	Substituted by:	27
2.1.5	Figure:	27
2.1.6	Schema Fragment:	27
3	Groups	28
3.1	AdjustedAndOrUnadjustedDate.model	29
3.1.1	Description:	29
3.1.2	Contents:	29
3.1.3	Used by:	29
3.1.4	Figure:	29
3.1.5	Schema Fragment:	29
3.2	AssetValuationOrReference.model	30
3.2.1	Description:	30
3.2.2	Contents:	30

3.2.3	Used by:	30
3.2.4	Figure:	30
3.2.5	Schema Fragment:	30
3.3	AssociatedValue.model	31
3.3.1	Description:	31
3.3.2	Contents:	31
3.3.3	Used by:	31
3.3.4	Figure:	31
3.3.5	Schema Fragment:	31
4	Schema listing	32

1 Global Complex Types

1.1 AssetValuation

1.1.1 Description:

A structure that holds a set of measures about an asset, including possibly their sensitivities.

1.1.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Valuation)

- A valuation of an valuable object - an asset or a pricing input. This is an abstract type, used as a base for values of pricing structures such as yield curves as well as asset values.

quote (zero or more occurrences; of the type Quotation) One or more numerical measures relating to the asset, possibly together with sensitivities of that measure to pricing inputs.

fxRate (zero or one occurrence; of the type FxRate) Indicates the rate of a currency conversion that may have been used to compute valuations.

1.1.3 Used by:

- Complex type: Position
- Complex type: ValuationSet

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="AssetValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A structure that holds a set of measures about an asset,
      including possibly their sensitivities.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Valuation">
      <xsd:sequence>
        <xsd:element name="quote" type="Quotation" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One or more numerical measures relating to the asset,
              possibly together with sensitivities of that measure to
              pricing inputs.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxRate" type="FxRate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the rate of a currency conversion that may have
              been used to compute valuations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 DerivedValuationScenario

1.2.1 Description:

A valuation scenario that is derived from another valuation scenario.

1.2.2 Contents:

name (zero or one occurrence; of the type xsd:string) The (optional) name for this valuation scenario, used for understandability. For example "EOD Valuations".

baseValuationScenario (exactly one occurrence; of the type ValuationScenarioReference) An (optional) reference to a valuation scenario from which this one is derived.

valuationDate (zero or one occurrence; of the type IdentifiedDate) The (optional) date for which the assets are valued. If not present, the valuation date will be that of the base valuation scenario.

marketReference (zero or one occurrence; of the type MarketReference) A reference to the market environment used to price the asset. If not present, the market will be that of the base valuation scenario.

shift (zero or more occurrences; of the type PricingParameterShift) A collection of shifts to be applied to market inputs prior to computation of the derivative.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="DerivedValuationScenario">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A valuation scenario that is derived from another valuation
      scenario.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The (optional) name for this valuation scenario, used for
          understandability. For example "EOD Valuations".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="baseValuationScenario" type="ValuationScenarioReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An (optional) reference to a valuation scenario from which
          this one is derived.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationDate" type="IdentifiedDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The (optional) date for which the assets are valued. If not
          present, the valuation date will be that of the base
          valuation scenario.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketReference" type="MarketReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the market environment used to price the
          asset. If not present, the market will be that of the base
          valuation scenario.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
```

```
<xsd:documentation xml:lang="en">
  A collection of shifts to be applied to market inputs prior
  to computation of the derivative.
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.3 Position

1.3.1 Description:

A collection of related trades or positions and the corresponding aggregate exposures generated by these.

1.3.2 Contents:

positionId (exactly one occurrence; of the type PositionId) A version-independent identifier for the position, possibly based on trade identifier.

version (zero or one occurrence; of the type xsd:positiveInteger) A version identifier. Version identifiers must be ascending, i.e. higher numbers imply newer versions. There is no requirement that version identifiers for a position be sequential or small, so for example timestamp-based version identifiers could be used.

reportingRoles (zero or one occurrence; of the type ReportingRoles) Information about the roles of the parties with respect to reporting the positions.

constituent (exactly one occurrence; of the type PositionConstituent) The components that create this position.

scheduledDate (zero or more occurrences; of the type ScheduledDate) Position level schedule date, such as final payment dates, in a simple and flexible format.

valuation (zero or more occurrences; of the type AssetValuation) Valuation reported for the position, such as NPV or accrued interest. The asset/object references in the valuations should refer to the deal or components of the deal in the position, e.g. legs, streams, or underlyers.

1.3.3 Used by:

- Complex type: DefinePosition
- Complex type: PositionReport

1.3.4 Derived Types:

- Complex type: DefinePosition

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="Position">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of related trades or positions and the corresponding
      aggregate exposures generated by these.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PositionIdAndVersion.model"/>
    <xsd:element name="reportingRoles" type="ReportingRoles" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information about the roles of the parties with respect to
          reporting the positions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="constituent" type="PositionConstituent">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The components that create this position.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="scheduledDate" type="ScheduledDate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Position level schedule date, such as final payment dates, in
          a simple and flexible format.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuation" type="AssetValuation" minOccurs="0" maxOccurs="unbounded">
```



```
<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Valuation reported for the position, such as NPV or accrued
    interest. The asset/object references in the valuations
    should refer to the deal or components of the deal in the
    position, e.g. legs, streams, or underlyers.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.4 PositionConstituent

1.4.1 Description:

The items (trades, trade references, holdings, other positions) that comprise this position. Currently a position may consist only of a single trade, a reference to a previously submitted position, or a reference to the trade. The choice structure is optional to allow extensions to be placed within this container.

1.4.2 Contents:

Either

trade (exactly one occurrence; of the type Trade) An element that allows the full details of the trade to be used as a mechanism for identifying the trade for which the post-trade event pertains.

Or

positionVersionReference (exactly one occurrence; of the type xsd:positiveInteger) A previously submitted version of the position.

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) The trade reference identifier(s) allocated to the trade by the parties involved.

1.4.3 Used by:

- Complex type: Position

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="PositionConstituent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The items (trades, trade references, holdings, other positions)
      that comprise this position. Currently a position may consist
      only of a single trade, a reference to a previously submitted
      position, or a reference to the trade. The choice structure is
      optional to allow extensions to be placed within this container.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice minOccurs="0">
    <xsd:element name="trade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the trade to be
          used as a mechanism for identifying the trade for which the
          post-trade event pertains.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="positionVersionReference" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A previously submitted version of the position.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade reference identifier(s) allocated to the trade by
          the parties involved.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

1.5 Quotation

1.5.1 Description:

Some kind of numerical measure about an asset, eg. its NPV, together with characteristics of that measure, together with optional sensitivities.

1.5.2 Contents:

value (zero or one occurrence; of the type xsd:decimal) The value of the the quotation.

sensitivitySet (zero or more occurrences; of the type SensitivitySet) Zero or more sets of sensitivities of this measure to various input parameters.

1.5.3 Used by:

- Complex type: AssetValuation

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="Quotation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Some kind of numerical measure about an asset, eg. its NPV,
      together with characteristics of that measure, together with
      optional sensitivities.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="Quotation.model"/>
    <xsd:element name="sensitivitySet" type="SensitivitySet" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Zero or more sets of sensitivities of this measure to various
          input parameters.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.6 ReportingRoles

1.6.1 Description:

The roles of the parties in reporting information such as positions.

1.6.2 Contents:

baseParty (exactly one occurrence; of the type PartyReference) A reference to the party from whose perspective the position is valued, ie. the owner or holder of the position.

activityProvider (zero or one occurrence; of the type PartyReference) A reference to the party responsible for reporting trading activities.

positionProvider (zero or one occurrence; of the type PartyReference) A reference to the party responsible for reporting the position itself and its constituents.

valuationProvider (zero or one occurrence; of the type PartyReference) A reference to the party responsible for calculating and reporting the valuations of the positions.

1.6.3 Used by:

- Complex type: Position

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="ReportingRoles">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The roles of the parties in reporting information such as
      positions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="baseParty" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party from whose perspective the position
          is valued, ie. the owner or holder of the position.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="activityProvider" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party responsible for reporting trading
          activities.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="positionProvider" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party responsible for reporting the
          position itself and its constituents.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationProvider" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party responsible for calculating and
          reporting the valuations of the positions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.7 ScheduledDate

1.7.1 Description:

An servicing date relevant for a trade structure, such as a payment or a reset.

1.7.2 Contents:

Either

adjustedDate (exactly one occurrence; of the type xsd:date)

type (exactly one occurrence; of the type ScheduledDateType) The type of the date, e.g. next or previous payment.

assetReference (zero or one occurrence; of the type AnyAssetReference) A reference to the leg (or other product component) for which these dates occur.

Either

associatedValue (exactly one occurrence; of the type AssetValuation) The value that is associated with the scheduled date.

Or

associatedValueReference (exactly one occurrence; of the type ValuationReference) A reference to the value associated with this scheduled date.

1.7.3 Used by:

- Complex type: Position
- Complex type: ScheduledDates

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="ScheduledDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An servicing date relevant for a trade structure, such as a
      payment or a reset.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="AdjustedAndOrUnadjustedDate.model"/>
    <xsd:element name="type" type="ScheduledDateType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of the date, e.g. next or previous payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="assetReference" type="AnyAssetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the leg (or other product component) for which
          these dates occur.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="AssociatedValue.model" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.8 ScheduledDates

1.8.1 Description:

A list of dates (cash flows, resets, etc.) that are relevant for this structure, e.g. next cash flow, last reset, etc. Provides a way to list upcoming or recent servicing dates related to this trade stream in a way that is simpler and more flexible than the FpML "cashflows" structure.

1.8.2 Contents:

scheduledDate (one or more occurrences; of the type ScheduledDate) A single stream level scheduled servicing date.

1.8.3 Used by:

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="ScheduledDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A list of dates (cash flows, resets, etc.) that are relevant for
      this structure, e.g. next cash flow, last reset, etc. Provides a
      way to list upcoming or recent servicing dates related to this
      trade stream in a way that is simpler and more flexible than the
      FpML "cashflows" structure.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="scheduledDate" type="ScheduledDate" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A single stream level scheduled servicing date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.9 ScheduledDateType

1.9.1 Description:

A scheme used to identify the type of a stream scheduled servicing date.

1.9.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

1.9.3 Used by:

- Complex type: ScheduledDate

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="ScheduledDateType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A scheme used to identify the type of a stream scheduled
      servicing date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="scheduledDateTypeScheme" type="xsd:anyURI" default="http://www.fpm1
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
```

1.10 Sensitivity

1.10.1 Description:

The sensitivity of a value to a defined change in input parameters.

1.10.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:decimal)

•

1.10.3 Used by:

- Complex type: SensitivitySet

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="Sensitivity">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The sensitivity of a value to a defined change in input
      parameters.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:decimal">
      <xsd:attribute name="name" type="xsd:normalizedString">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A optional name for this sensitivity. This is primarily
            intended for display purposes.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
      <xsd:attribute name="definitionRef" type="xsd:IDREF">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A optional (but normally supplied) reference to the
            definition of this sensitivity.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.11 SensitivitySet

1.11.1 Description:

A collection of sensitivities. References a definition that explains the meaning/type of the sensitivities.

1.11.2 Contents:

name (zero or one occurrence; of the type xsd:string)

definitionReference (zero or one occurrence; of the type SensitivitySetReference) A reference to a sensitivity set definition.

sensitivity (zero or more occurrences; of the type Sensitivity)

1.11.3 Used by:

- Complex type: Quotation

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="SensitivitySet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of sensitivities. References a definition that
      explains the meaning/type of the sensitivities.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="definitionReference" type="SensitivitySetReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a sensitivity set definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sensitivity" type="Sensitivity" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.12 SensitivitySetReference

1.12.1 Description:

Reference to a sensitivity set.

1.12.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Reference)

- The abstract base class for all types which define intra-document pointers.

1.12.3 Used by:

- Complex type: SensitivitySet

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="SensitivitySetReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a sensitivity set.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="SensitivitySe
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.13 Valuations

1.13.1 Description:

A set of valuation.

1.13.2 Contents:

Either

valuation (exactly one occurrence; of the type AssetValuation)

Or

valuationReference (exactly one occurrence; of the type ValuationReference) A reference to a quotation

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="Valuations">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of valuation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="AssetValuationOrReference.model" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.14 ValuationSet

1.14.1 Description:

A set of valuation inputs and results. This structure can be used for requesting valuations, or for reporting them. In general, the request fills in fewer elements.

1.14.2 Contents:

name (zero or one occurrence; of the type xsd:string) The name of the valuation set, used to understand what it means. E.g., "EOD Values and Risks for Party A".

valuationScenario (zero or more occurrences; of the type ValuationScenario) Valuation scenarios used (requested/reported) in this valuation set. E.g., the EOD valuation scenario for a particular value date. Used for the first occurrence of a valuation scenario in a document.

valuationScenarioReference (zero or more occurrences; of the type ValuationScenarioReference) References to valuation scenarios used (requested/reported) in this valuation set. E.g., a reference to the EOD valuation scenario for a particular value date. Used for subsequent occurrences of a valuation set in an FpML document.

baseParty (zero or one occurrence; of the type PartyReference) Reference to the party from whose point of view the assets are valued.

quotationCharacteristics (zero or more occurrences; of the type QuotationCharacteristics) Characteristics (measure types, units, sides, etc.) of the quotes used (requested/reported) in the valuation set.

sensitivitySetDefinition (zero or more occurrences; of the type SensitivitySetDefinition) Definition(s) of sensitivity sets used (requested or reported) in this valuation set.

detail (zero or one occurrence; of the type ValuationSetDetail) Does this valuation set include a market environment?

assetValuation (zero or more occurrences; of the type AssetValuation) Valuations reported in this valuation set. These values can be values (NPVs, prices, etc.) or risks (DAR, etc.) and can include sensitivities.

1.14.3 Used by:

- Element: valuationSet

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="ValuationSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of valuation inputs and results. This structure can be used
      for requesting valuations, or for reporting them. In general, the
      request fills in fewer elements.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the valuation set, used to understand what it
          means. E.g., "EOD Values and Risks for Party A".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenario" type="ValuationScenario" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Valuation scenarios used (requested/reported) in this
          valuation set. E.g., the EOD valuation scenario for a
          particular value date. Used for the first occurrence of a
          valuation scenario in a document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          References to valuation scenarios used (requested/reported) in this
          valuation set. E.g., a reference to the EOD valuation scenario for a
          particular value date. Used for subsequent occurrences of a valuation
          set in an FpML document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    References to valuation scenarios used (requested/reported)
    in this valuation set. E.g, a reference to the EOD valuation
    scenario for a particular value date. Used for subsequence
    occurrences of a valuation set in an FpML document.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="baseParty" type="PartyReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the party from whose point of view the assets
      are valued.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Characteristics (measure types, units, sides, etc.) of the
      quotes used (requested/reported) in the valuation set.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="sensitivitySetDefinition" type="SensitivitySetDefinition" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Definition(s) of sensitivity sets used (requested or
      reported) in this valuation set.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="detail" type="ValuationSetDetail" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Does this valuation set include a market environment?
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="assetValuation" type="AssetValuation" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Valuations reported in this valuation set. These values can
      be values (NPVs, prices, etc.) or risks (DAR, etc.) and can
      include sensitivities.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

1.15 ValuationSetDetail

1.15.1 Description:

The amount of detail provided in the valuation set, e.g. is market environment data provided, are risk definitions provided, etc.

1.15.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

•

1.15.3 Used by:

- Complex type: ValuationSet

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="ValuationSetDetail">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of detail provided in the valuation set, e.g. is
      market environment data provided, are risk definitions provided,
      etc.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="valuationSetDetailScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2 Global Elements

2.1 valuationSet

2.1.1 Description:

2.1.2 Contents:

Element valuationSet is defined by the complex type ValuationSet

2.1.3 Used by:

- Complex type: PortfolioValuationItem
- Complex type: TradeValuationItem
- Complex type: ValuationDocument

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="valuationSet" type="ValuationSet"/>
```


3 Groups

3.1 AdjustedAndOrUnadjustedDate.model

3.1.1 Description:

Contains at least one of an adjusted date and and unadjusted date, using the usual meanings of those terms.

3.1.2 Contents:

Either

adjustedDate (exactly one occurrence; of the type xsd:date)

3.1.3 Used by:

- Complex type: ScheduledDate

3.1.4 Figure:

3.1.5 Schema Fragment:

```
<xsd:group name="AdjustedAndOrUnadjustedDate.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contains at least one of an adjusted date and and unadjusted
      date, using the usual meanings of those terms.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="unadjustedDate" type="xsd:date"/>
      <xsd:element name="adjustedDate" type="xsd:date" minOccurs="0"/>
    </xsd:sequence>
    <xsd:element name="adjustedDate" type="xsd:date"/>
  </xsd:choice>
</xsd:group>
```

3.2 AssetValuationOrReference.model

3.2.1 Description:

A quotation or a reference to a quotation.

3.2.2 Contents:

Either

valuation (exactly one occurrence; of the type AssetValuation)

Or

valuationReference (exactly one occurrence; of the type ValuationReference) A reference to a quotation

3.2.3 Used by:

- Complex type: Valuations

3.2.4 Figure:

3.2.5 Schema Fragment:

```
<xsd:group name="AssetValuationOrReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A quotation or a reference to a quotation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="valuation" type="AssetValuation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationReference" type="ValuationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a quotation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

3.3 AssociatedValue.model

3.3.1 Description:

An associated value or reference for a scheduled date.

3.3.2 Contents:

Either

associatedValue (exactly one occurrence; of the type AssetValuation) The value that is associated with the scheduled date.

Or

associatedValueReference (exactly one occurrence; of the type ValuationReference) A reference to the value associated with this scheduled date.

3.3.3 Used by:

- Complex type: ScheduledDate

3.3.4 Figure:

3.3.5 Schema Fragment:

```
<xsd:group name="AssociatedValue.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An associated value or reference for a scheduled date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="associatedValue" type="AssetValuation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value that is associated with the scheduled date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="associatedValueReference" type="ValuationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the value associated with this scheduled date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-riskdef-4-4.xsd"/>
  <xsd:complexType name="AssetValuation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A structure that holds a set of measures about an asset,
        including possibly their sensitivities.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Valuation">
        <xsd:sequence>
          <xsd:element name="quote" type="Quotation" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One or more numerical measures relating to the asset,
                possibly together with sensitivities of that measure to
                pricing inputs.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="fxRate" type="FxRate" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Indicates the rate of a currency conversion that may
                have been used to compute valuations.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DerivedValuationScenario">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A valuation scenario that is derived from another valuation
        scenario.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="name" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The (optional) name for this valuation scenario, used for
            understandability. For example "EOD Valuations".
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="baseValuationScenario" type="ValuationScenarioReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An (optional) reference to a valuation scenario from which
            this one is derived.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDate" type="IdentifiedDate" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The (optional) date for which the assets are valued. If not
            present, the valuation date will be that of the base
            valuation scenario.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="marketReference" type="MarketReference" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the market environment used to price the
            asset. If not present, the market will be that of the base
            valuation scenario.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A collection of shifts to be applied to market inputs prior
```

```

        to computation of the derivative.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Position">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A collection of related trades or positions and the
            corresponding aggregate exposures generated by these.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:group ref="PositionIdAndVersion.model"/>
    <xsd:element name="reportingRoles" type="ReportingRoles" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Information about the roles of the parties with respect to
                reporting the positions.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="constituent" type="PositionConstituent">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The components that create this position.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="scheduledDate" type="ScheduledDate" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Position level schedule date, such as final payment dates,
                in a simple and flexible format.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuation" type="AssetValuation" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Valuation reported for the position, such as NPV or accrued
                interest. The asset/object references in the valuations
                should refer to the deal or components of the deal in the
                position, e.g. legs, streams, or underlyers.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PositionConstituent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The items (trades, trade references, holdings, other positions)
            that comprise this position. Currently a position may consist
            only of a single trade, a reference to a previously submitted
            position, or a reference to the trade. The choice structure is
            optional to allow extensions to be placed within this
            container.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice minOccurs="0">
        <xsd:element name="trade" type="Trade">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An element that allows the full details of the trade to be
                    used as a mechanism for identifying the trade for which the
                    post-trade event pertains.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="positionVersionReference" type="xsd:positiveInteger">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A previously submitted version of the position.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">

```

```

        The trade reference identifier(s) allocated to the trade by
        the parties involved.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="Quotation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Some kind of numerical measure about an asset, eg. its NPV,
            together with characteristics of that measure, together with
            optional sensitivities.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="Quotation.model"/>
        <xsd:element name="sensitivitySet" type="SensitivitySet" minOccurs="0" maxOccurs="unbound">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Zero or more sets of sensitivities of this measure to
                    various input parameters.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReportingRoles">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The roles of the parties in reporting information such as
            positions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="baseParty" type="PartyReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the party from whose perspective the
                    position is valued, ie. the owner or holder of the
                    position.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="activityProvider" type="PartyReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the party responsible for reporting trading
                    activities.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="positionProvider" type="PartyReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the party responsible for reporting the
                    position itself and its constituents.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationProvider" type="PartyReference" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to the party responsible for calculating and
                    reporting the valuations of the positions.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ScheduledDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An servicing date relevant for a trade structure, such as a
            payment or a reset.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="AdjustedAndOrUnadjustedDate.model"/>
        <xsd:element name="type" type="ScheduledDateType">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The type of the date, e.g. next or previous payment.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="assetReference" type="AnyAssetReference" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A reference to the leg (or other product component) for
            which these dates occur.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:group ref="AssociatedValue.model" minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ScheduledDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A list of dates (cash flows, resets, etc.) that are relevant
            for this structure, e.g. next cash flow, last reset, etc.
            Provides a way to list upcoming or recent servicing dates
            related to this trade stream in a way that is simpler and more
            flexible than the FpML "cashflows" structure.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="scheduledDate" type="ScheduledDate" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A single stream level scheduled servicing date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ScheduledDateType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A scheme used to identify the type of a stream scheduled
            servicing date.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="scheduledDateTypeScheme" type="xsd:anyURI" default="http://www.fpr
            </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="Sensitivity">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The sensitivity of a value to a defined change in input
            parameters.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:decimal">
            <xsd:attribute name="name" type="xsd:normalizedString">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        A optional name for this sensitivity. This is primarily
                        intended for display purposes.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:attribute>
            <xsd:attribute name="definitionRef" type="xsd:IDREF">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        A optional (but normally supplied) reference to the
                        definition of this sensitivity.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:attribute>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="SensitivitySet">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A collection of sensitivities. References a definition that
            explains the meaning/type of the sensitivities.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>

```



```

<xsd:element name="name" type="xsd:string" minOccurs="0"/>
<xsd:element name="definitionReference" type="SensitivitySetReference" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference to a sensitivity set definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="sensitivity" type="Sensitivity" minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="SensitivitySetReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to a sensitivity set.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="Sensitivity
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Valuations">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of valuation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="AssetValuationOrReference.model" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ValuationSet">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of valuation inputs and results. This structure can be
      used for requesting valuations, or for reporting them. In
      general, the request fills in fewer elements.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the valuation set, used to understand what it
          means. E.g., "EOD Values and Risks for Party A".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenario" type="ValuationScenario" minOccurs="0" maxOccurs="u
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Valuation scenerios used (requested/reported) in this
          valuation set. E.g., the EOD valuation scenario for a
          particular value date. Used for the first occurrence of a
          valuation scenario in a document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0" maxOccurs="u
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          References to valuation scenarios used (requested/reported)
          in this valuation set. E.g., a reference to the EOD
          valuation scenario for a particular value date. Used for
          subsequence occurrences of a valuation set in an FpML
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="baseParty" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party from whose point of view the assets
          are valued.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0" maxOccurs="u
      <xsd:annotation>
        <xsd:documentation xml:lang="en">

```

```

        Characteristics (measure types, units, sides, etc.) of the
        quotes used (requested/reported) in the valuation set.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="sensitivitySetDefinition" type="SensitivitySetDefinition" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Definition(s) of sensitivity sets used (requested or
            reported) in this valuation set.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="detail" type="ValuationSetDetail" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Does this valuation set include a market environment?
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="assetValuation" type="AssetValuation" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Valuations reported in this valuation set. These values can
            be values (NPVs, prices, etc.) or risks (DAR, etc.) and can
            include sensitivities.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ValuationSetDetail">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The amount of detail provided in the valuation set, e.g. is
            market environment data provided, are risk definitions
            provided, etc.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="valuationSetDetailScheme" type="xsd:anyURI"/>
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:element name="valuationSet" type="ValuationSet"/>
<xsd:group name="AdjustedAndOrUnadjustedDate.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Contains at least one of an adjusted date and and unadjusted
            date, using the usual meanings of those terms.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:sequence>
            <xsd:element name="unadjustedDate" type="xsd:date"/>
            <xsd:element name="adjustedDate" type="xsd:date" minOccurs="0"/>
        </xsd:sequence>
        <xsd:element name="adjustedDate" type="xsd:date"/>
    </xsd:choice>
</xsd:group>
<xsd:group name="AssetValuationOrReference.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quotation or a reference to a quotation.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="valuation" type="AssetValuation">
            <xsd:annotation>
                <xsd:documentation xml:lang="en"/>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationReference" type="ValuationReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A reference to a quotation
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:group>

```

```
<xsd:group name="AssociatedValue.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An associated value or reference for a scheduled date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="associatedValue" type="AssetValuation">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value that is associated with the scheduled date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="associatedValueReference" type="ValuationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the value associated with this scheduled
          date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
</xsd:schema>
```



Financial products Markup Language

FpML - Valuation Shared Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3/html/fpml-4-4-errata.html>

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Table Of Contents

1	Schema listing	5
---	----------------	---

1 Schema listing



Financial products Markup Language

FpML - Variance Swaps Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3>

Previous Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-11-16/>

Errata For This Version:

<http://www.fpml.org/spec/fpml-4-4-4-wd-3/html/fpml-4-4-errata.html>

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Table Of Contents

1	Global Complex Types	5
1.1	VarianceAmount	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	VarianceLeg	7
1.2.1	Description:	7
1.2.2	Contents:	7
1.2.3	Used by:	7
1.2.4	Derived Types:	7
1.2.5	Figure:	7
1.2.6	Schema Fragment:	7
1.3	VarianceSwap	8
1.3.1	Description:	8
1.3.2	Contents:	8
1.3.3	Used by:	8
1.3.4	Derived Types:	8
1.3.5	Figure:	8
1.3.6	Schema Fragment:	8
1.4	VarianceSwapOption	9
1.4.1	Description:	9
1.4.2	Contents:	9
1.4.3	Used by:	9
1.4.4	Derived Types:	9
1.4.5	Figure:	9
1.4.6	Schema Fragment:	9
2	Global Elements	10
2.1	varianceSwap	11
2.1.1	Description:	11
2.1.2	Contents:	11
2.1.3	Used by:	11
2.1.4	Substituted by:	11
2.1.5	Figure:	11
2.1.6	Schema Fragment:	11
2.2	varianceSwapOption	12
2.2.1	Description:	12
2.2.2	Contents:	12
2.2.3	Used by:	12
2.2.4	Substituted by:	12
2.2.5	Figure:	12
2.2.6	Schema Fragment:	12
3	Schema listing	13

1 Global Complex Types

1.1 VarianceAmount

1.1.1 Description:

Calculation of a Variance Amount.

1.1.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type CalculatedAmount)

- An abstract base class for all calculated money amounts, which are in the currency of the cash multiplier of the calculation.

variance (exactly one occurrence; of the type Variance) Specifies Variance.

1.1.3 Used by:

- Complex type: VarianceLeg

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="VarianceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Calculation of a Variance Amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="CalculatedAmount">
      <xsd:sequence>
        <xsd:element name="variance" type="Variance">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies Variance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 VarianceLeg

1.2.1 Description:

A type describing return which is driven by a Variance Calculation.

1.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type DirectionalLegUnderlyerValuation)

- An abstract base class for all directional leg types with effective date, termination date, and underlyer, where a payer makes a stream of payments of greater than zero value to a receiver.

amount (exactly one occurrence; of the type VarianceAmount) Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

1.2.3 Used by:

- Complex type: VarianceSwap

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="VarianceLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing return which is driven by a Variance
      Calculation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyerValuation">
      <xsd:sequence>
        <xsd:element name="amount" type="VarianceAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, in relation to each Equity Payment Date, the
              amount to which the Equity Payment Date relates. Unless
              otherwise specified, this term has the meaning defined in
              the ISDA 2002 Equity Derivatives Definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 VarianceSwap

1.3.1 Description:

A Variance Swap modelled using a single netted leg.

1.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NettedSwapBase)

- An abstract base class for all swap types which have a single netted leg, such as Variance Swaps, and Correlation Swaps.

varianceLeg (exactly one occurrence; of the type VarianceLeg) Variance Leg.

1.3.3 Used by:

- Element: varianceSwap
- Complex type: VarianceSwapOption

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="VarianceSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Variance Swap modelled using a single netted leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NettedSwapBase">
      <xsd:sequence>
        <xsd:element name="varianceLeg" type="VarianceLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Variance Leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.4 VarianceSwapOption

1.4.1 Description:

An Option on a Variance Swap.

1.4.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type OptionBaseExtended)

- Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

strike (exactly one occurrence; of the type OptionNumericStrike) Strike of the Variance Swap Option.

varianceSwap (exactly one occurrence; of the type VarianceSwap) Variance Swap which is the underlyer of this Option.

1.4.3 Used by:

- Element: varianceSwapOption

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="VarianceSwapOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An Option on a Variance Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBaseExtended">
      <xsd:sequence>
        <xsd:element name="strike" type="OptionNumericStrike">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Strike of the Variance Swap Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="varianceSwap" type="VarianceSwap">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Variance Swap which is the underlyer of this Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 varianceSwap

2.1.1 Description:

Specifies the structure of a variance swap.

2.1.2 Contents:

Element varianceSwap is defined by the complex type VarianceSwap

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="varianceSwap" type="VarianceSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a variance swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 varianceSwapOption

2.2.1 Description:

Specifies the structure of a variance swap option.

2.2.2 Contents:

Element varianceSwapOption is defined by the complex type VarianceSwapOption

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="varianceSwapOption" type="VarianceSwapOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a variance swap option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:complexType name="VarianceAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Calculation of a Variance Amount.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="CalculatedAmount">
        <xsd:sequence>
          <xsd:element name="variance" type="Variance">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies Variance.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="VarianceLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type describing return which is driven by a Variance
        Calculation.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DirectionalLegUnderlyerValuation">
        <xsd:sequence>
          <xsd:element name="amount" type="VarianceAmount">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies, in relation to each Equity Payment Date, the
                amount to which the Equity Payment Date relates. Unless
                otherwise specified, this term has the meaning defined
                in the ISDA 2002 Equity Derivatives Definitions.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="VarianceSwap">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Variance Swap modelled using a single netted leg.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NettedSwapBase">
        <xsd:sequence>
          <xsd:element name="varianceLeg" type="VarianceLeg">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Variance Leg.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="VarianceSwapOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An Option on a Variance Swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="OptionBaseExtended">
        <xsd:sequence>
          <xsd:element name="strike" type="OptionNumericStrike">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Strike of the Variance Swap Option.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
</xsd:schema>
```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="varianceSwap" type="VarianceSwap">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Variance Swap which is the underlyer of this Option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="varianceSwap" type="VarianceSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a variance swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="varianceSwapOption" type="VarianceSwapOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a variance swap option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:schema>

```