

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|---|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-fx-4-5.xsd◦ fpml-ird-4-5.xsd◦ fpml-eqd-4-5.xsd◦ fpml-return-swaps-4-5.xsd◦ fpml-cd-4-5.xsd◦ fpml-bond-option-4-5.xsd◦ fpml-correlation-swaps-4-5.xsd◦ fpml-dividend-swaps-4-5.xsd◦ fpml-variance-swaps-4-5.xsd◦ fpml-loan-4-5.xsd◦ fpml-com-4-5.xsd◦ fpml-pretrade-4-5.xsd◦ fpml-tradeexec-4-5.xsd◦ fpml-posttrade-negotiation-4-5.xsd◦ fpml-posttrade-execution-4-5.xsd◦ fpml-allocation-4-5.xsd◦ fpml-trade-notification-4-5.xsd◦ fpml-contract-notification-4-5.xsd◦ fpml-confirmation-4-5.xsd◦ fpml-posttrade-confirmation-4-5.xsd◦ fpml-credit-event-notification-4-5.xsd |

| | |
|---------------|--|
| | <ul style="list-style-type: none">◦ fpml-reporting-4-5.xsd◦ fpml-reconciliation-4-5.xsd◦ fpml-matching-status-4-5.xsd |
| Documentation | <div>products</div> <div>business process messaging</div> <div>pre-trade</div> <div>negotiation and execution</div> <div>notification</div> <div>confirmation</div> <div>reporting and settlement</div> <div>miscellaneous</div> |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-fx-4-5.xsd" />
  <xsd:include schemaLocation="fpml-ird-4-5.xsd" />
  <xsd:include schemaLocation="fpml-eqd-4-5.xsd" />
  <xsd:include schemaLocation="fpml-return-swaps-4-5.xsd" />
  <xsd:include schemaLocation="fpml-cd-4-5.xsd" />
  <xsd:include schemaLocation="fpml-bond-option-4-5.xsd" />
  <xsd:include schemaLocation="fpml-correlation-swaps-4-5.xsd" />
  <xsd:include schemaLocation="fpml-dividend-swaps-4-5.xsd" />
  <xsd:include schemaLocation="fpml-variance-swaps-4-5.xsd" />
  <xsd:include schemaLocation="fpml-loan-4-5.xsd" />
  <xsd:include schemaLocation="fpml-com-4-5.xsd" />
  <xsd:include schemaLocation="fpml-pretrade-4-5.xsd" />
  <xsd:include schemaLocation="fpml-tradeexec-4-5.xsd" />
  <xsd:include schemaLocation="fpml-posttrade-negotiation-4-5.xsd" />
  <xsd:include schemaLocation="fpml-posttrade-execution-4-5.xsd" />
  <xsd:include schemaLocation="fpml-allocation-4-5.xsd" />
```

```
<xsd:include schemaLocation="fpml-trade-notification-4-5.xsd"/>
<xsd:include schemaLocation="fpml-contract-notification-4-5.xsd"/>
<xsd:include schemaLocation="fpml-confirmation-4-5.xsd"/>
<xsd:include schemaLocation="fpml-posttrade-confirmation-4-5.xsd"/>
<xsd:include schemaLocation="fpml-credit-event-notification-4-5.xsd"/>
<xsd:include schemaLocation="fpml-reporting-4-5.xsd"/>
<xsd:include schemaLocation="fpml-reconciliation-4-5.xsd"/>
<xsd:include schemaLocation="fpml-matching-status-4-5.xsd"/>
...
</xsd:schema>
```

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Global Declarations

Element: FpML

| | |
|---------------|---|
| Name | FpML |
| Type | Document |
| Niltable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram



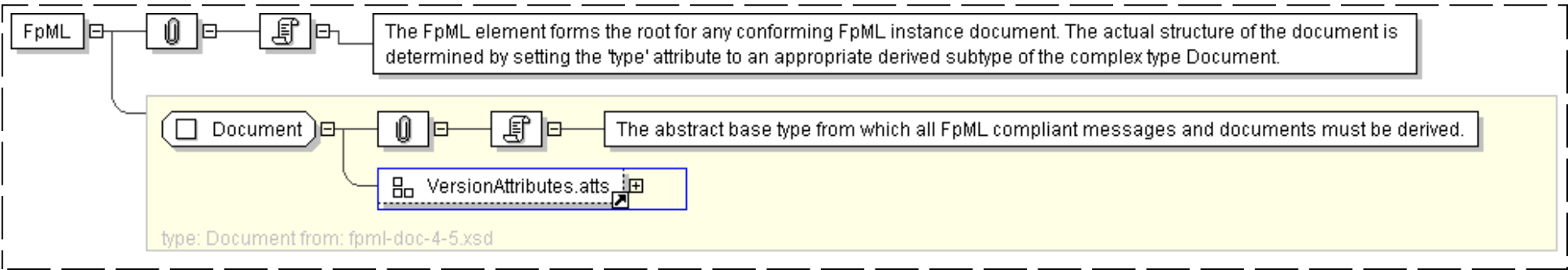
XML Instance Representation

```
<FpML
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
```

```
"
actualBuild="6 [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:element name="FpML" type="Document" />
```

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Global Definitions

Complex Type: ValuationDocument

| | |
|--------------|--|
| Super-types: | DataDocument < ValuationDocument (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ValuationDocument |
| Abstract | no |
| Documentation | A type defining a content model that includes valuation (pricing and risk) data without expressing any processing intention. |

XML Instance Representation

```
<...
version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```


'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]

'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.'

"
actualBuild="**6** [0..1]

'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.'

">
 <validation> Validation </validation> [0..*]

Start Choice [1]

 <trade> Trade </trade> [0..*]

 'The root element in an FpML trade document.'

 <portfolio> Portfolio </portfolio> [0..*]

 'An arbitrary grouping of trade references (and possibly other portfolios).'

 <event> ... </event> [1..*]

 'A business event.'

End Choice

 <party> Party </party> [0..*]

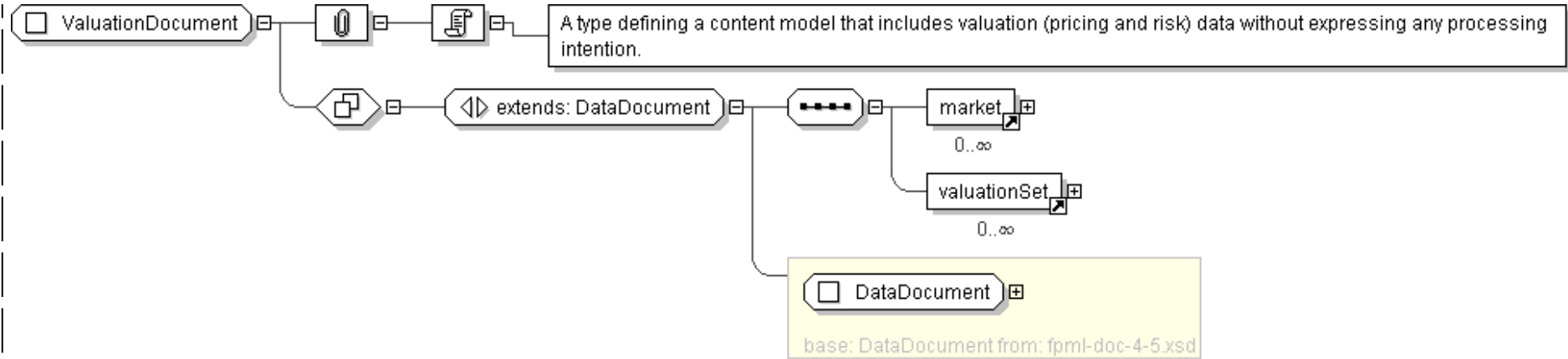
 'A legal entity or a subdivision of a legal entity.', 'Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.'

 <market> ... </market> [0..*]

 <valuationSet> ... </valuationSet> [0..*]

</...>

Diagram



Schema Component Representation

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

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)

Sub-types: • [QLDAddress](#) (by restriction)

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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Generated by [<oxygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-posttrade-4-5.xsd"/>
  ...
</xsd:schema>
```

Global Definitions

Complex Type: AllocationAmended

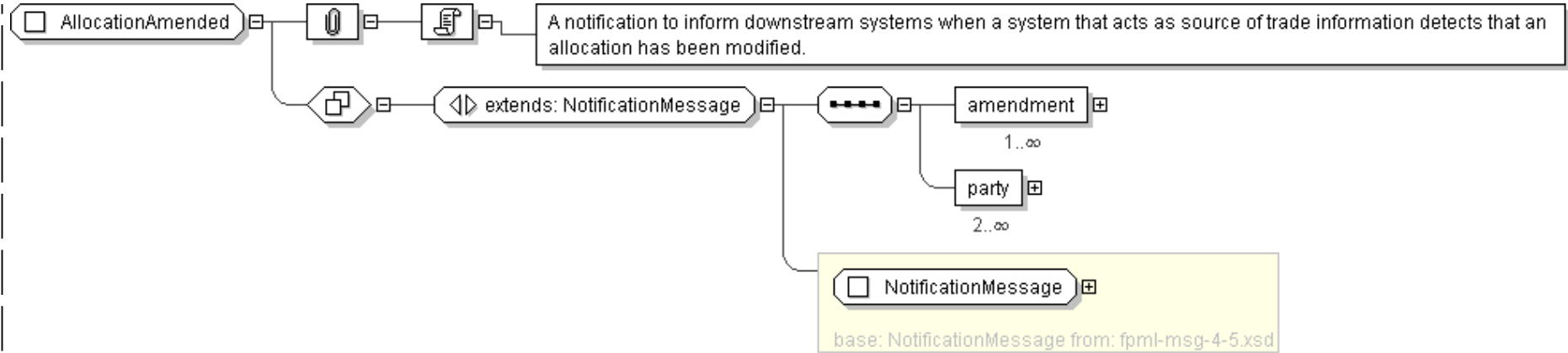
| | |
|--------------|---|
| Super-types: | NotificationMessage < AllocationAmended (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | AllocationAmended |
| Abstract | no |
| Documentation | A notification to inform downstream systems when a system that acts as source of trade information detects that an allocation has been modified. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
  '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.'
  ">
    <header> NotificationMessageHeader </header> [1]
    <validation> Validation </validation> [0..*]
    <amendment> TradeAmendment </amendment> [1..*]
    <party> Party </party> [2..*]
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AllocationAmended">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="amendment" type=" TradeAmendment " maxOccurs="unbounded" />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: AllocationCancelled

| | |
|--------------|---|
| Super-types: | NotificationMessage < AllocationCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | AllocationCancelled |
| Abstract | no |
| Documentation | A notification to inform downstream systems when a system that acts as source of trade information detects that an allocation has been cancelled. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
```



```
|expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

"

```
actualBuild="6 [0..1]
```

'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.'

">

```
<header> NotificationMessageHeader </header> [1]
```

```
<validation> Validation </validation> [0..*]
```

```
Start Choice [1..*]
```

```
<trade> Trade </trade> [1]
```

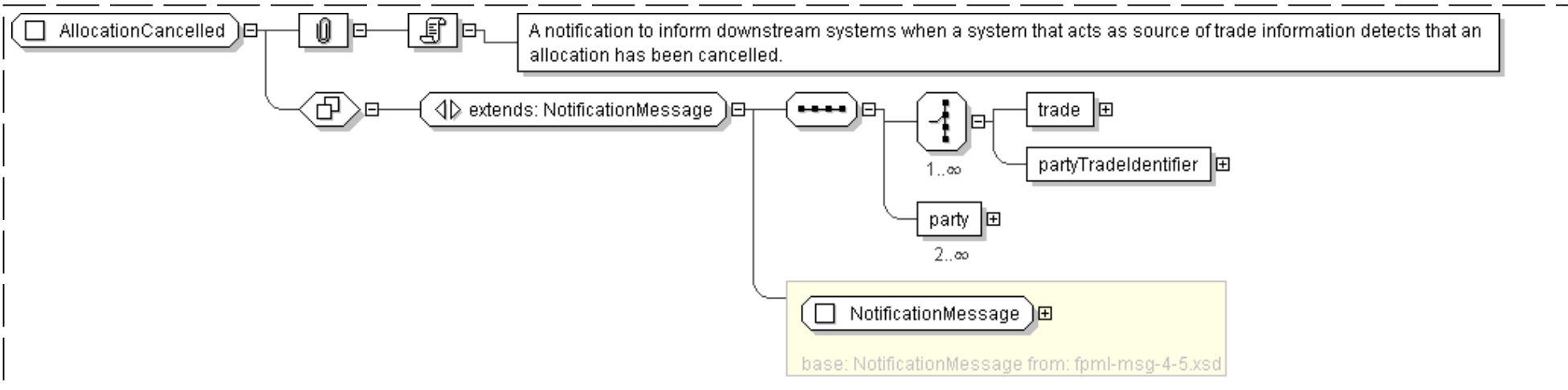
```
<partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1]
```

```
End Choice
```

```
<party> Party </party> [2..*]
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="AllocationCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " >
      <xsd:sequence>
        <xsd:choice maxOccurs="unbounded">
          <xsd:element name="trade" type=" Trade " />

```

```

        <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " />
    </xsd:choice>
    <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

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Complex Type: **AllocationCreated**

| | |
|--------------|---|
| Super-types: | NotificationMessage < AllocationCreated (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | AllocationCreated |
| Abstract | no |
| Documentation | A notification to inform downstream systems when a system that acts as source of trade information detects that a new allocation has been created. |

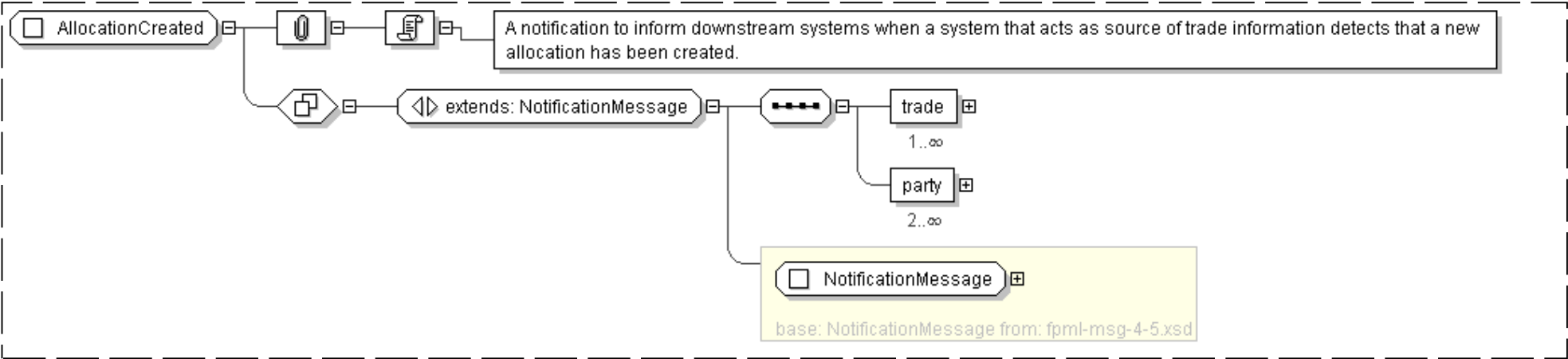
XML Instance Representation

```

<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1..*]
  <party> Party </party> [2..*]
</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="AllocationCreated">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " maxOccurs="unbounded" />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: RequestAllocation

| | |
|--------------|--|
| Super-types: | RequestMessage < RequestAllocation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RequestAllocation |
| Abstract | no |
| Documentation | Message used in order to initiate the allocation process. |

XML Instance Representation

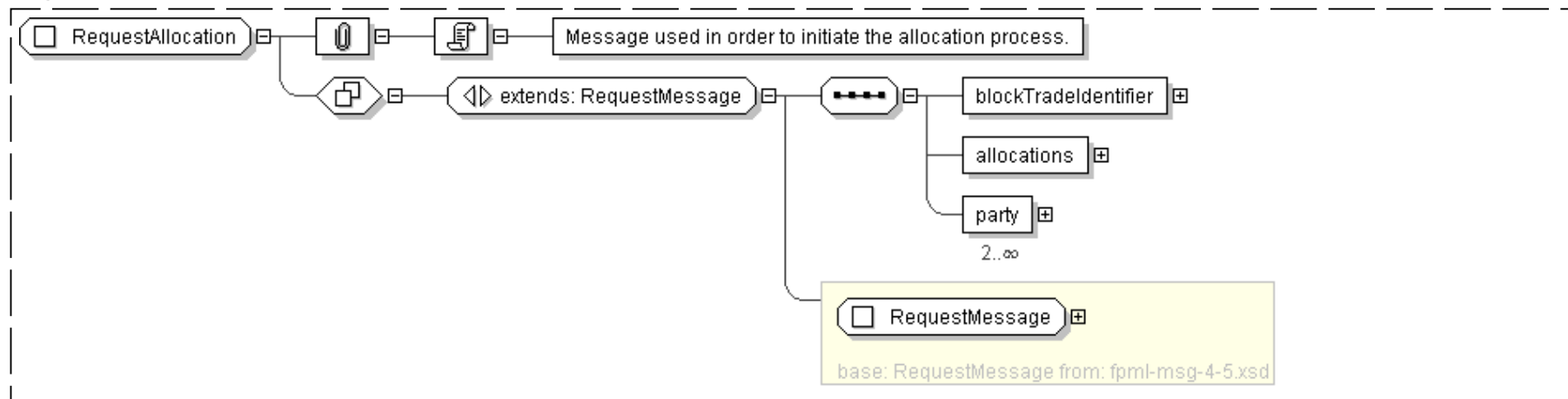
```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <blockTradeIdentifier> BlockTradeIdentifier </blockTradeIdentifier> [1]
  <allocations> Allocations </allocations> [1]
  <party> Party </party> [2..*]
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="RequestAllocation">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="blockTradeIdentifier" type=" BlockTradeIdentifier "/>
        <xsd:element name="allocations" type=" Allocations "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    
```

```
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types:

[Address](#) < AusAddress (by extension)

Sub-types:

- [QLDAddress](#) (by restriction)

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

XML Schema Documentation

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 - [Complex Type: **BasketId**](#)
 - [Complex Type: **BasketName**](#)
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 - [Complex Type: **Cash**](#)
 - [Complex Type: **Commission**](#)
 - [Complex Type: **Commodity**](#)
 - [Complex Type: **CommodityBase**](#)
 - [Complex Type: **CommodityBusinessCalendar**](#)
 - [Complex Type: **CommodityBusinessCalendarTime**](#)
 - [Complex Type: **CommodityDetails**](#)
 - [Complex Type: **ConstituentWeight**](#)
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 - [Complex Type: **CouponType**](#)
 - [Complex Type: **Deposit**](#)
 - [Complex Type: **DividendPayout**](#)
 - [Complex Type: **EquityAsset**](#)
 - [Complex Type: **ExchangeTraded**](#)
 - [Complex Type: **ExchangeTradedCalculatedPrice**](#)
 - [Complex Type: **ExchangeTradedContract**](#)
 - [Complex Type: **ExchangeTradedFund**](#)
 - [Complex Type: **FacilityType**](#)
 - [Complex Type: **Future**](#)
 - [Complex Type: **FutureId**](#)
 - [Complex Type: **FxConversion**](#)
 - [Complex Type: **FxRateAsset**](#)
 - [Complex Type: **IdentifiedAsset**](#)
 - [Complex Type: **Index**](#)
 - [Complex Type: **Lien**](#)
 - [Complex Type: **Loan**](#)
 - [Complex Type: **Mortgage**](#)
 - [Complex Type: **MortgageSector**](#)

Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5660 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5660 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-shared-4-5.xsd" />
  ...
</xsd:schema>
```

Global Declarations

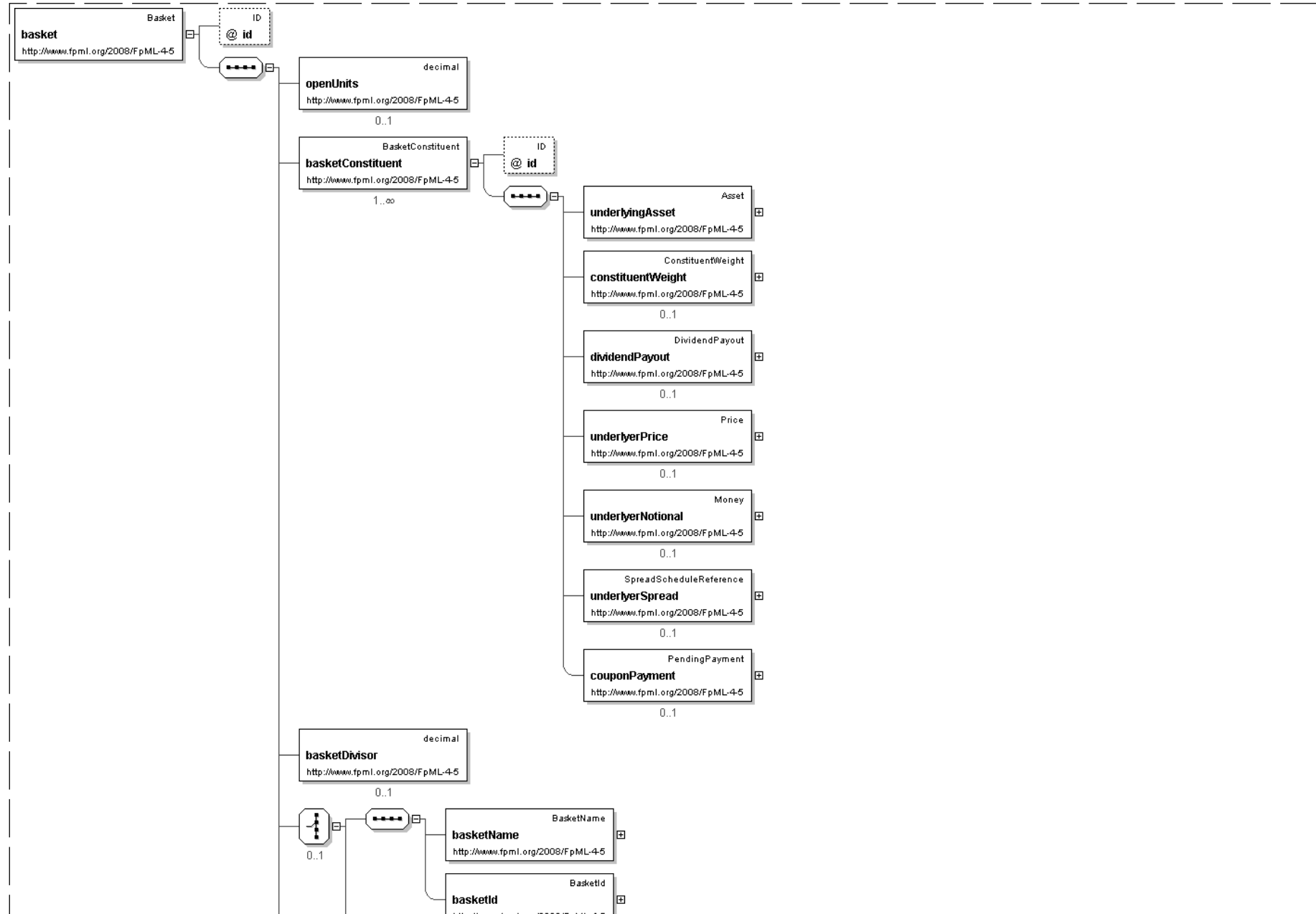
Element: **basket**

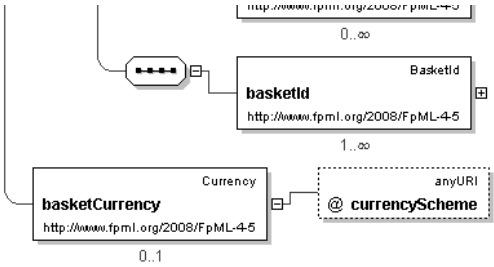
. This element can be used wherever the following element is referenced:

o [underlyingAsset](#)

| | |
|----------------------|---|
| Name | basket |
| Type | Basket |
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a basket. |

Logical Diagram

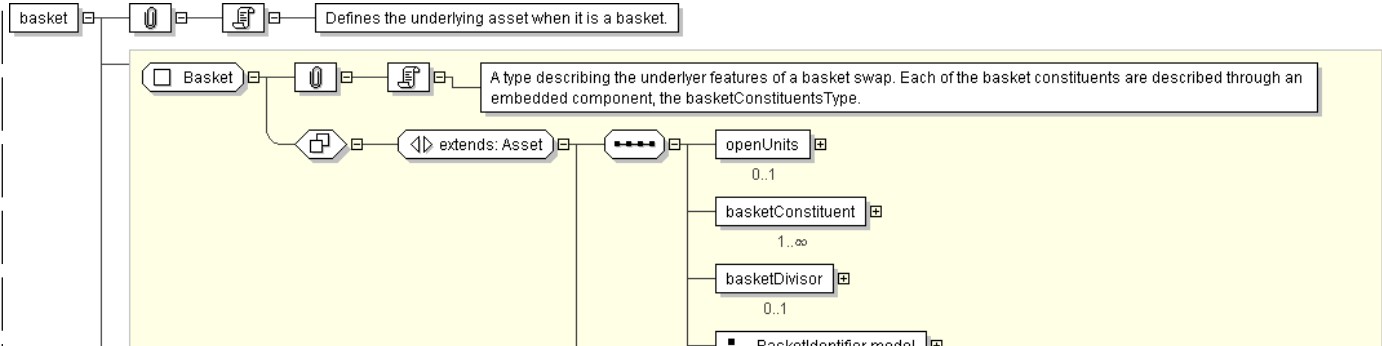


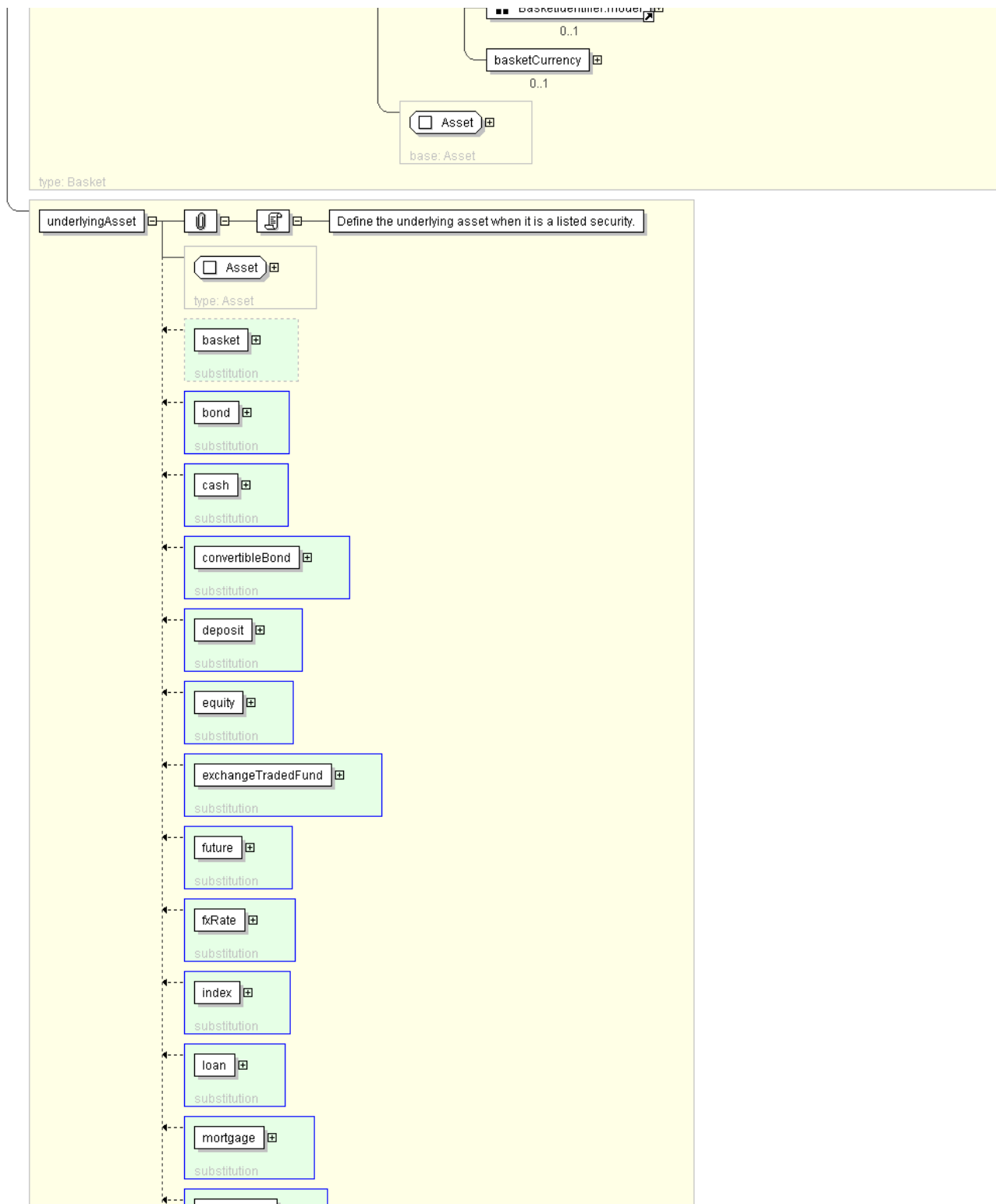


XML Instance Representation

```
<basket
id="xsd:ID [0..1]*"
<openUnits> xsd:decimal </openUnits> [0..1]
'<i>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.</i>'
<basketConstituent> BasketConstituent </basketConstituent> [1..*]
'<i>Describes each of the components of the basket.</i>'
<basketDivisor> xsd:decimal </basketDivisor> [0..1]
'<i>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.</i>'
Start Group: BasketIdentifier.model [0..1]
'<i>Reuses the group that specifies a name and an identifier for a given basket.</i>'
Start Choice [1]
<basketName> BasketName </basketName> [1]
'<i>The name of the basket expressed as a free format string. FpML does not define usage rules for this element.</i>'
<basketId> BasketId </basketId> [0..*]
'<i>A CDS basket identifier</i>'
<basketId> BasketId </basketId> [1..*]
'<i>A CDS basket identifier</i>'
End Choice
End Group: BasketIdentifier.model
<basketCurrency> Currency </basketCurrency> [0..1]
'<i>Specifies the currency for this basket.</i>'
</basket>
```

Diagram







Schema Component Representation

```
<xsd:element name="basket" type="Basket" substitutionGroup="underlyingAsset"/>
```

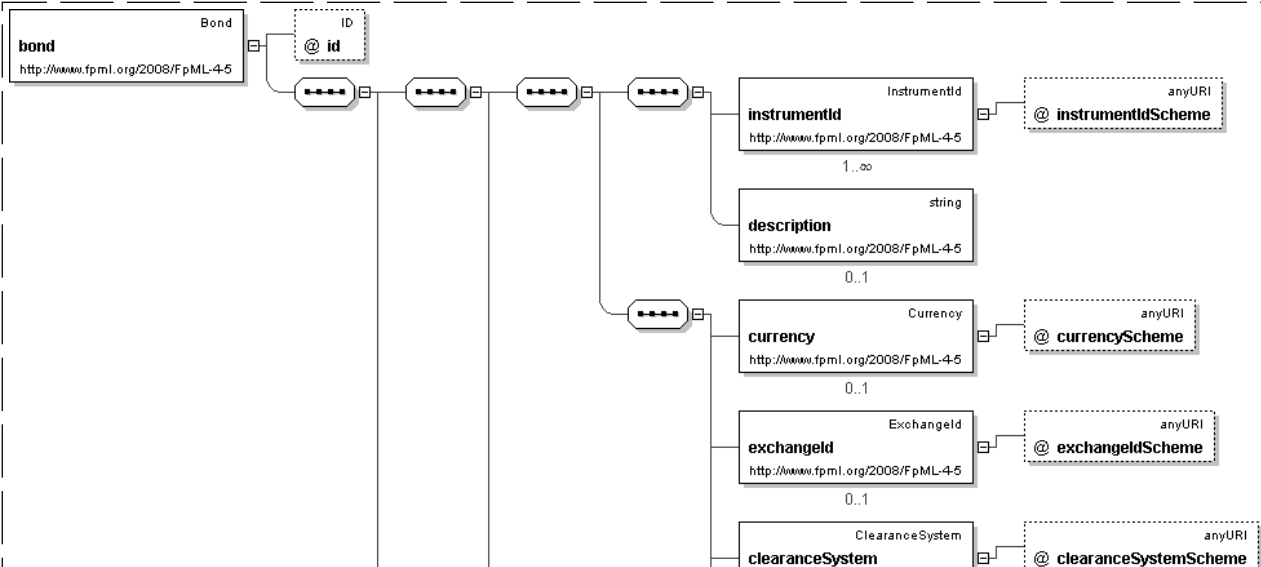
[top](#)

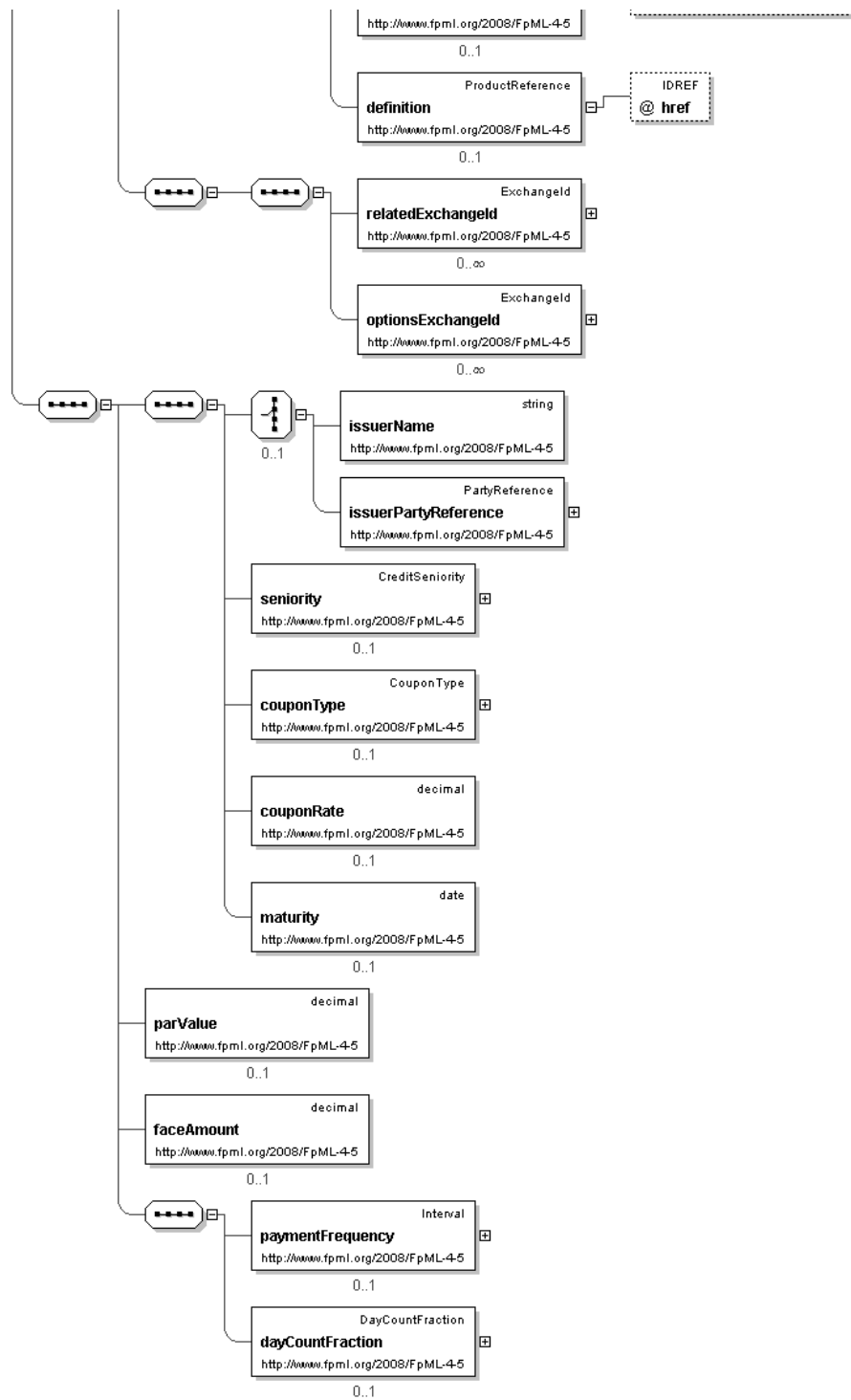
Element: **bond**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---|---|
| Name | bond |
| Used by (from the same schema document) | Model Group BondChoice.model |
| Type | Bond |
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a bond. |

Logical Diagram





XML Instance Representation

```

<bond
  id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
  '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> ExchangeId </optionsExchangeId> [0..*]
  '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.'
```

Start Choice [0..1]

'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'

```

  <issuerName> xsd:string </issuerName> [1]
  <issuerPartyReference> PartyReference </issuerPartyReference> [1]
```

End Choice

```

<seniority> CreditSeniority </seniority> [0..1]
```

'The repayment precedence of a debt instrument.'

```

<couponType> CouponType </couponType> [0..1]
```

'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.'

```

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

'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'

```

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

'The date when the principal amount of a security becomes due and payable.'

```

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

'Specifies the nominal amount of a fixed income security or convertible bond.'

```

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

'Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.'

```

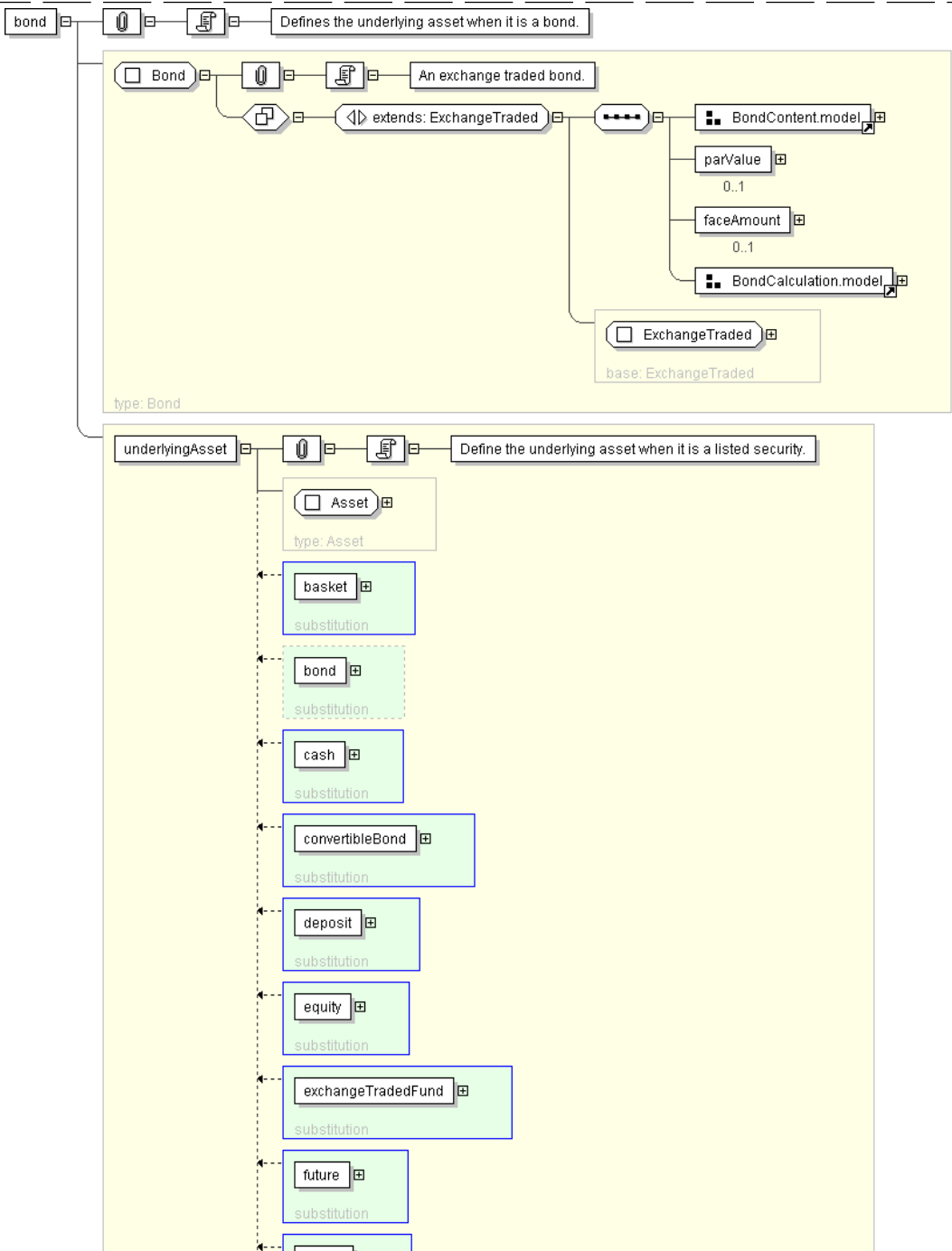
<paymentFrequency> Interval </paymentFrequency> [0..1]
```

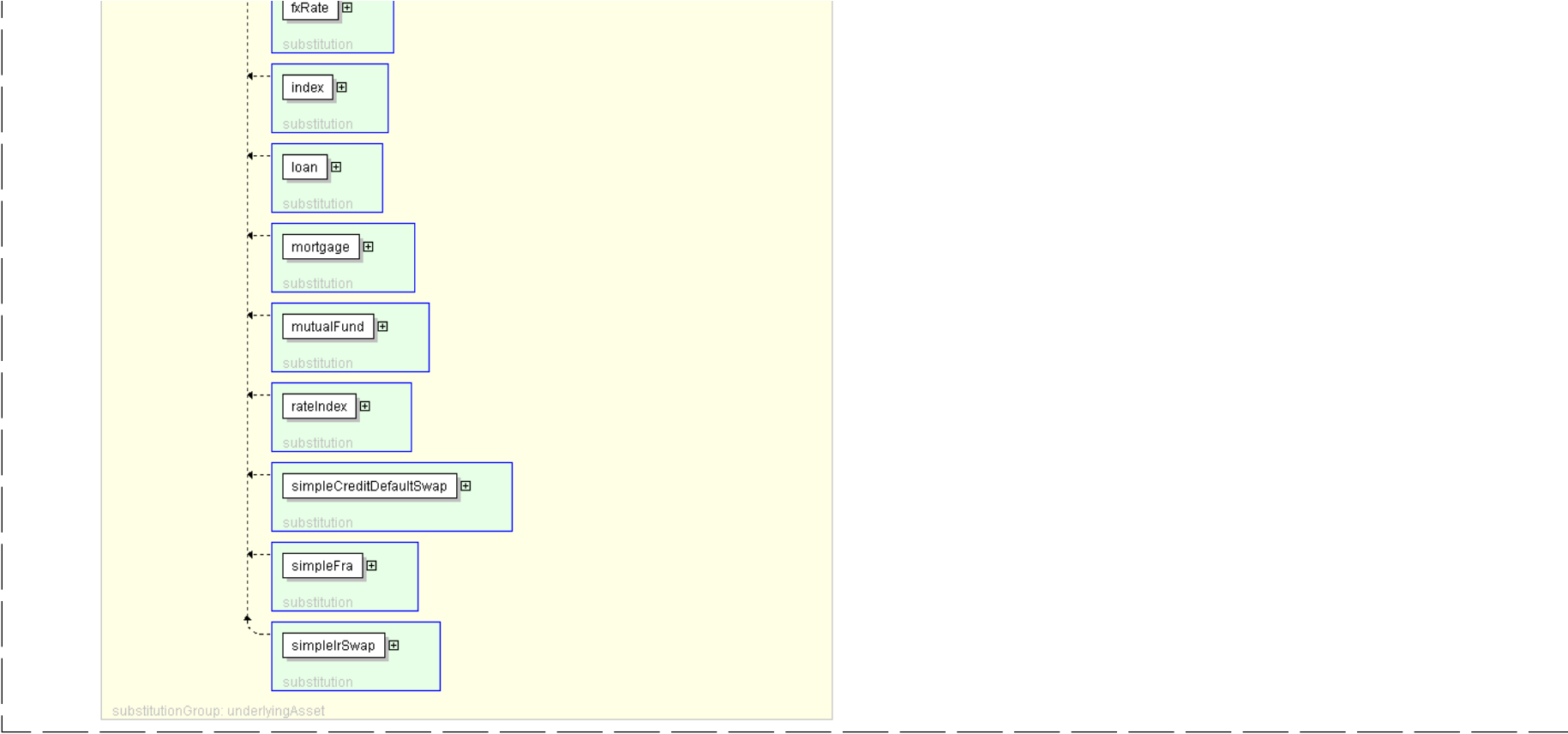
'Specifies the frequency at which the bond pays, e.g. 6M.'

```
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
  'The day count basis for the bond.'
```

```
</bond>
```

Diagram





Schema Component Representation

```
<xsd:element name="bond" type="Bond" substitutionGroup="underlyingAsset"/>
```

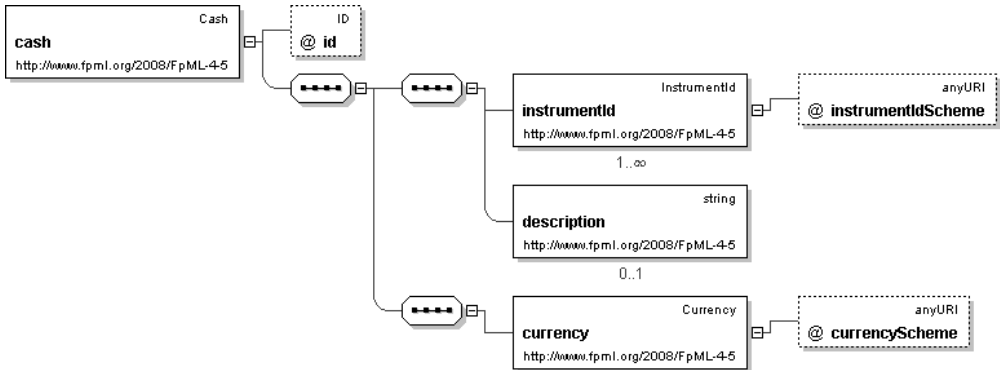
[top](#)

Element: **cash**

- . This element can be used wherever the following element is referenced:
 - o [underlyingAsset](#)

| | |
|---------------|---|
| Name | cash |
| Type | Cash |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

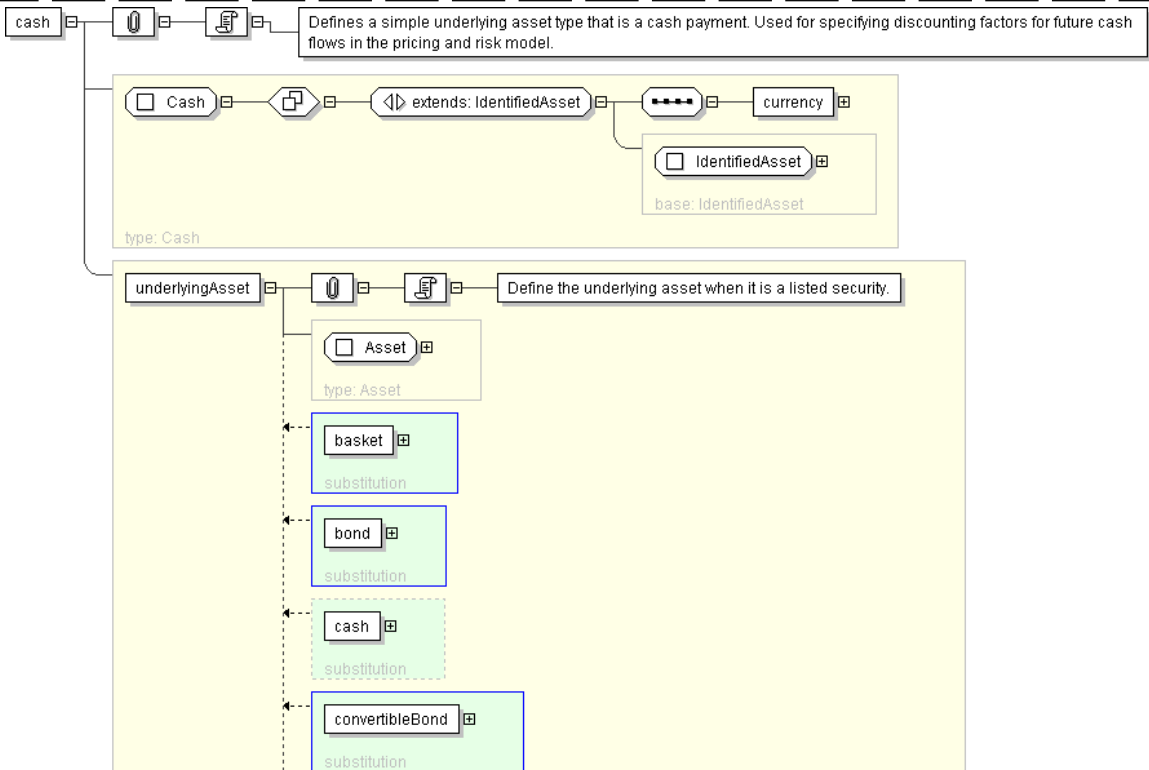
Logical Diagram

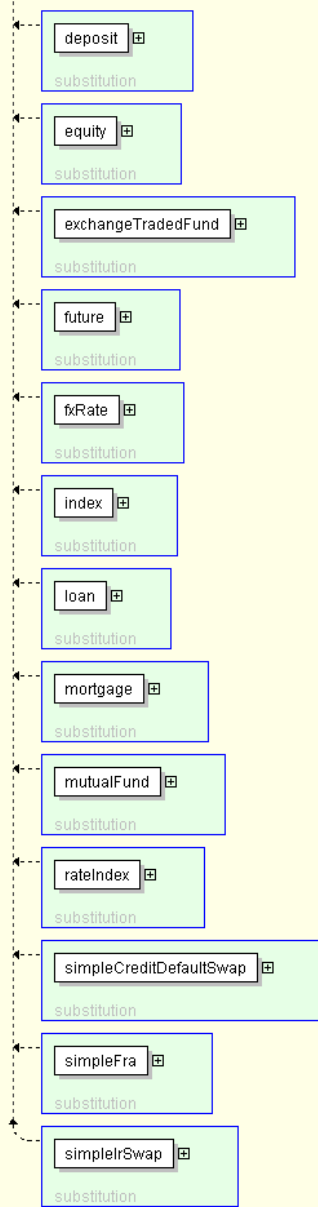


XML Instance Representation

```
<cash
id="xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'
  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'
</cash>
```

Diagram





substitutionGroup: underlyingAsset

Schema Component Representation

```
<xsd:element name="cash" type="Cash" substitutionGroup="underlyingAsset"/>
```

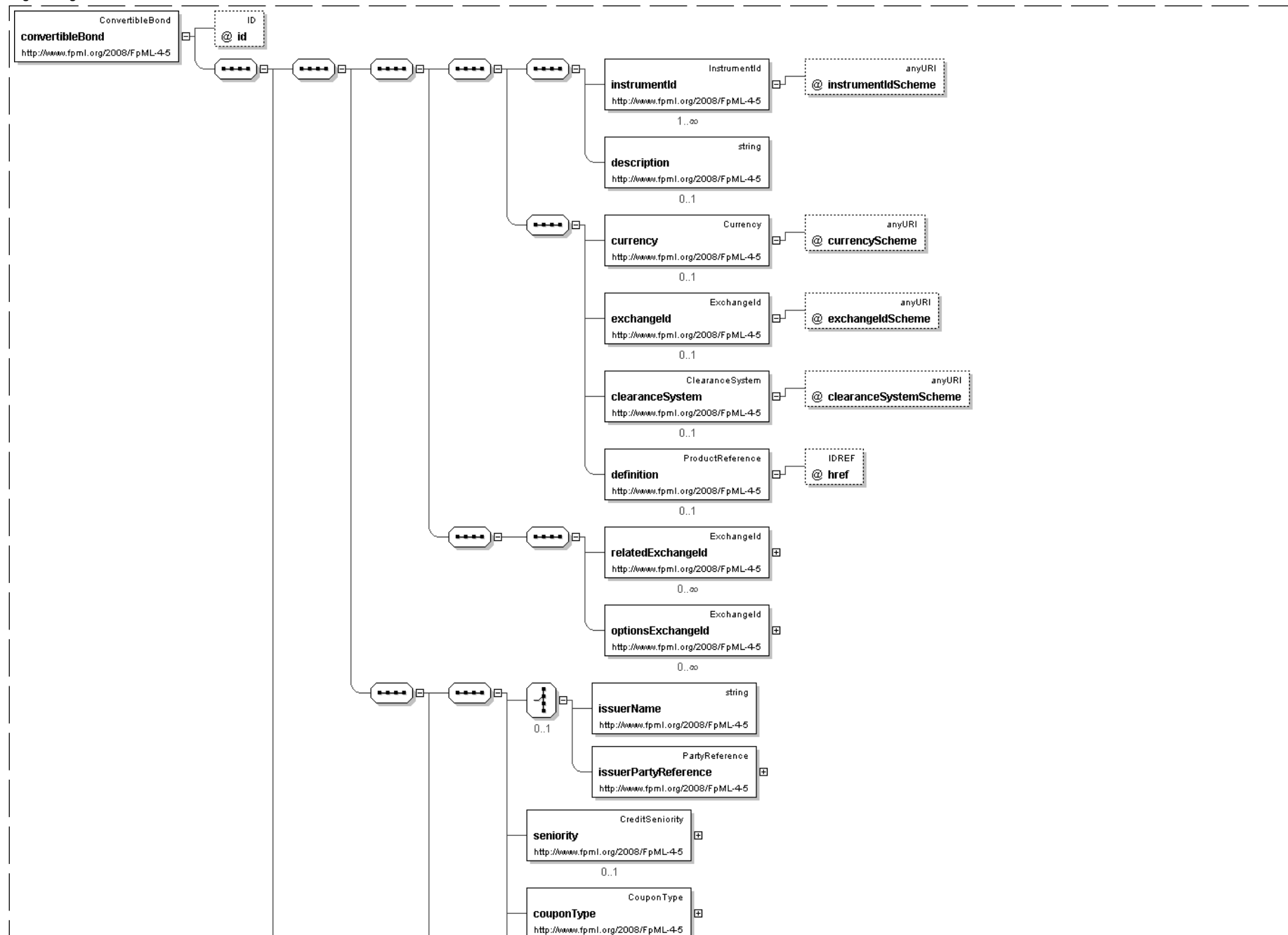
[top](#)

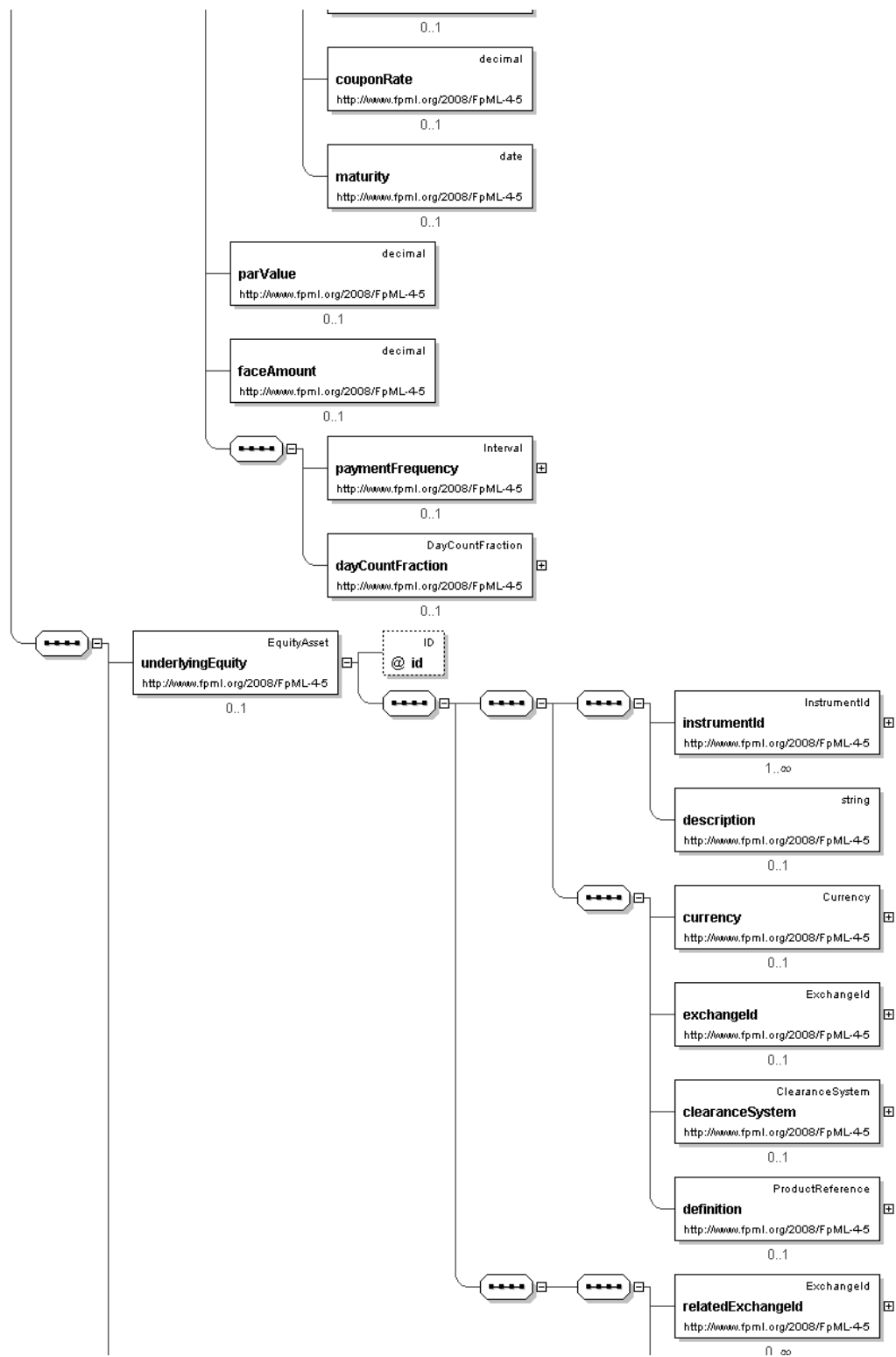
Element: **convertibleBond**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|--|---|
| Name | convertibleBond |
| Used by (from the same schema document) | Model Group BondChoice.model |
| Type | ConvertibleBond |
| Nullable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a convertible bond. |

Logical Diagram







0..1



0..∞

XML Instance Representation

```
<convertibleBond
id="xsd:ID [0..1]*">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
  '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> ExchangeId </optionsExchangeId> [0..*]
  '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.'
```

Start Choice [0..1]

'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'

```
  <issuerName> xsd:string </issuerName> [1]
  <issuerPartyReference> PartyReference </issuerPartyReference> [1]
End Choice

<seniority> CreditSeniority </seniority> [0..1]
'The repayment precedence of a debt instrument.'
```

```
<couponType> CouponType </couponType> [0..1]
'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.'
```

```
<couponRate> xsd:decimal </couponRate> [0..1]
'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'
```

```
<maturity> xsd:date </maturity> [0..1]
'The date when the principal amount of a security becomes due and payable.'
```

```
<parValue> xsd:decimal </parValue> [0..1]
'Specifies the nominal amount of a fixed income security or convertible bond.'
```

```
<faceAmount> xsd:decimal </faceAmount> [0..1]
'Specifies the total amount of the issue. Corresponds to the par value multiplied by the
number of issued security.'
```

```
<paymentFrequency> Interval </paymentFrequency> [0..1]
'Specifies the frequency at which the bond pays, e.g. 6M.'
```

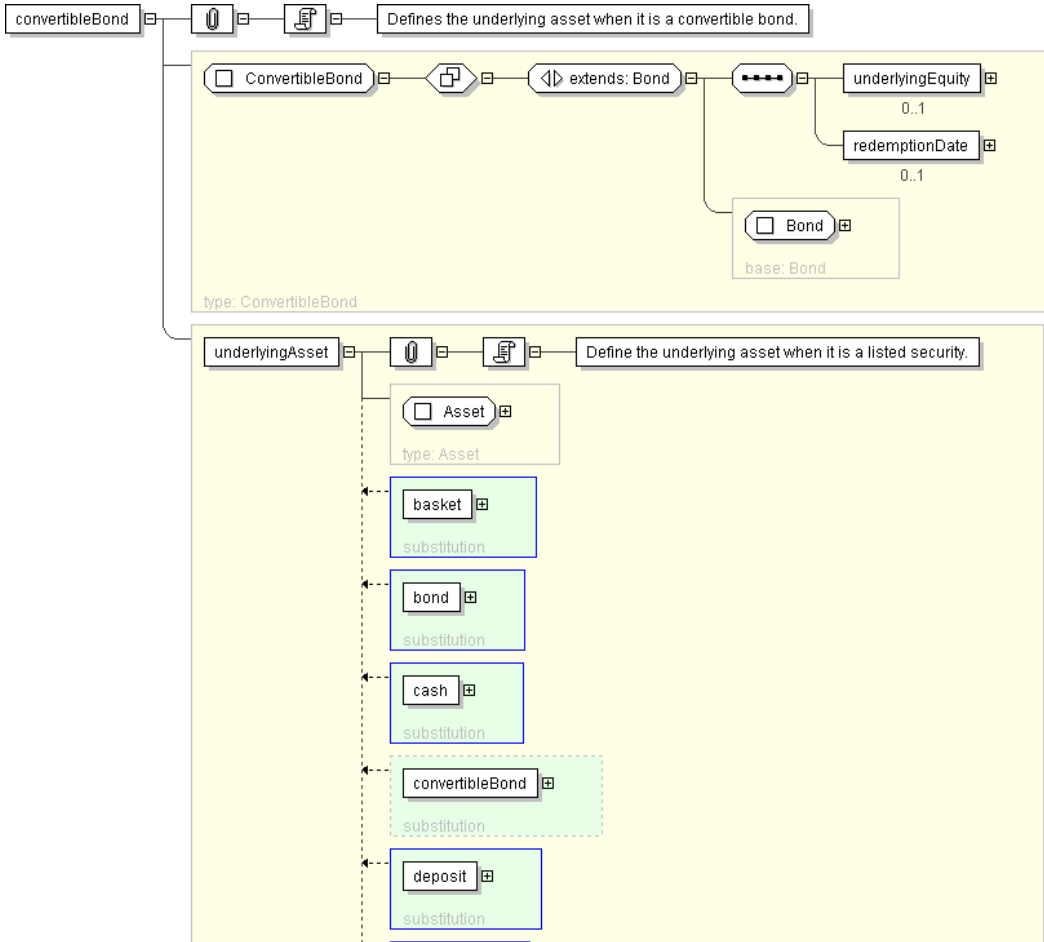
```
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
'The day count basis for the bond.'
```

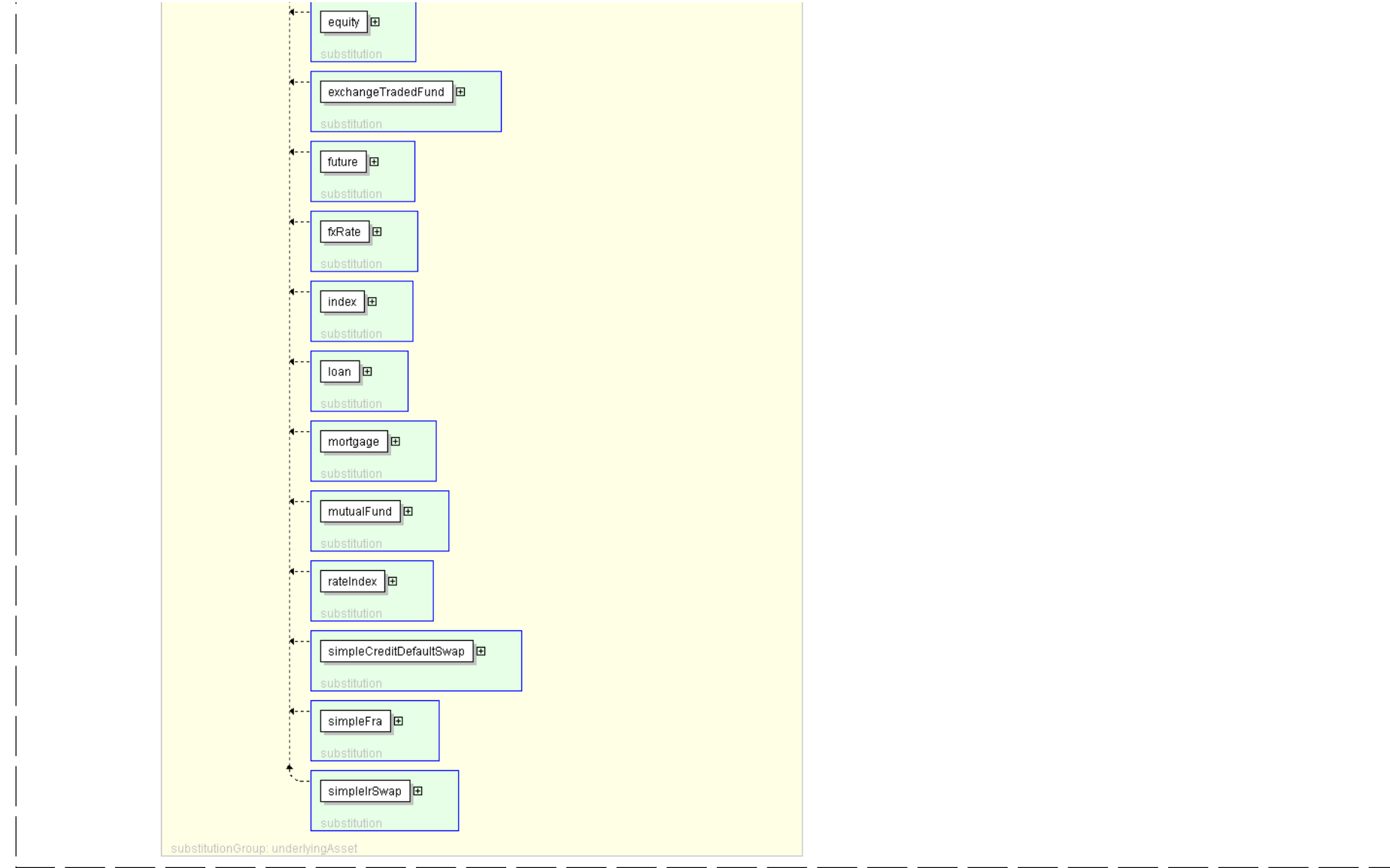
```
<underlyingEquity> EquityAsset </underlyingEquity> [0..1]
'Specifies the equity in which the convertible bond can be converted.'
```

```
<redemptionDate> xsd:date </redemptionDate> [0..1]
'Earlier date between the convertible bond put dates and its maturity date.'
```

```
</convertibleBond>
```

Diagram





Schema Component Representation

```
<xsd:element name="convertibleBond" type="ConvertibleBond"
  * substitutionGroup="underlyingAsset"/>
```

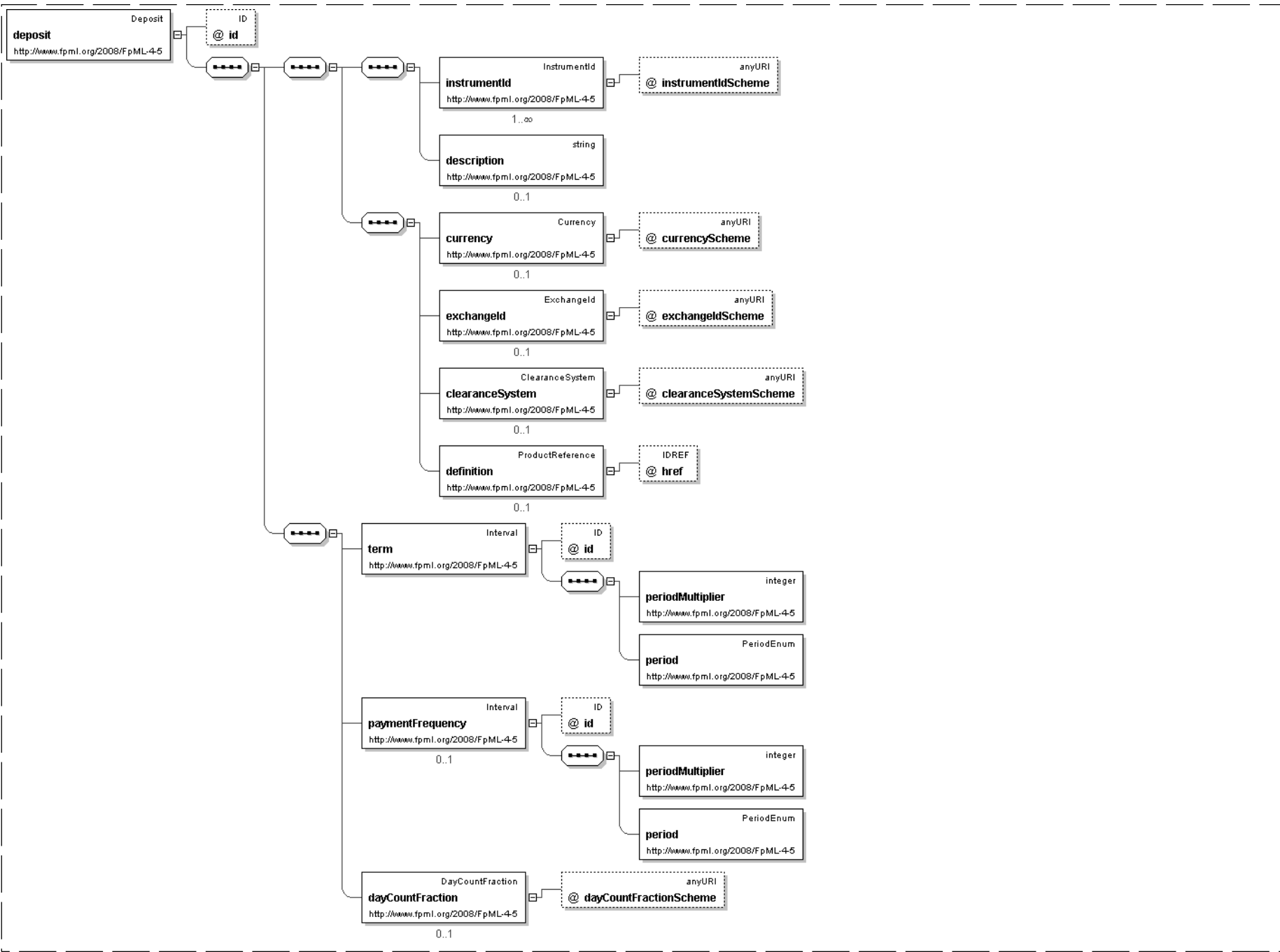
Element: deposit

- . This element can be used wherever the following element is referenced:
 - o [underlyingAsset](#)

| | |
|------|-------------------------|
| Name | deposit |
| Type | Deposit |

| | |
|---------------|---|
| Nilable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset that is a term deposit. |

Logical Diagram



XML Instance Representation

```
<deposit
id=" xsd:ID {0..1}">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

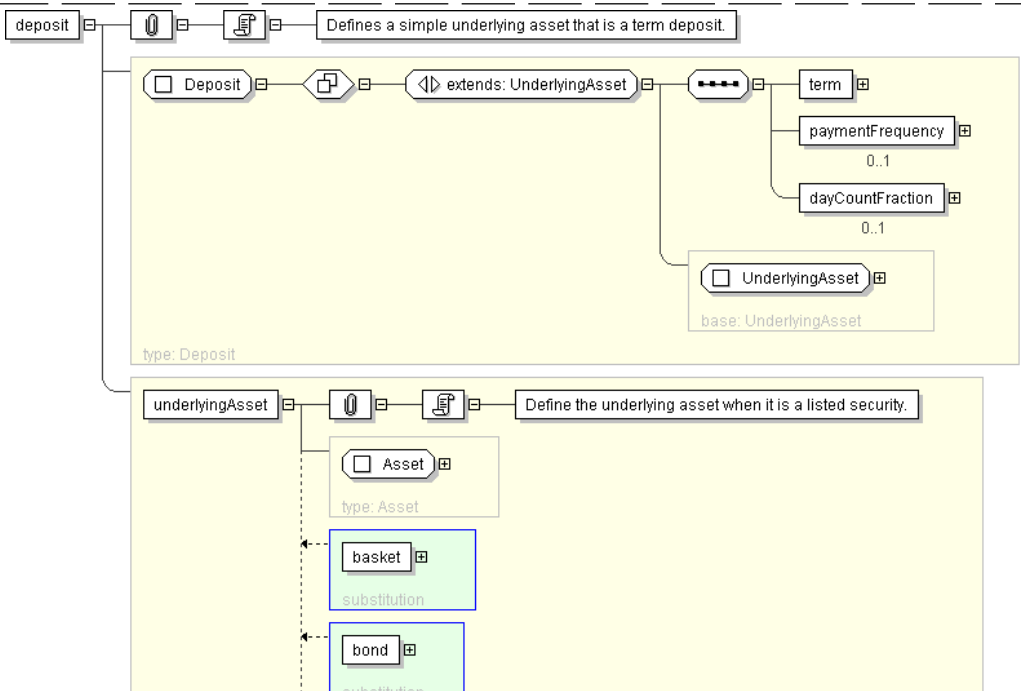
  <term> Interval </term> [1]
  'Specifies the term of the deposit, e.g. 5Y.'

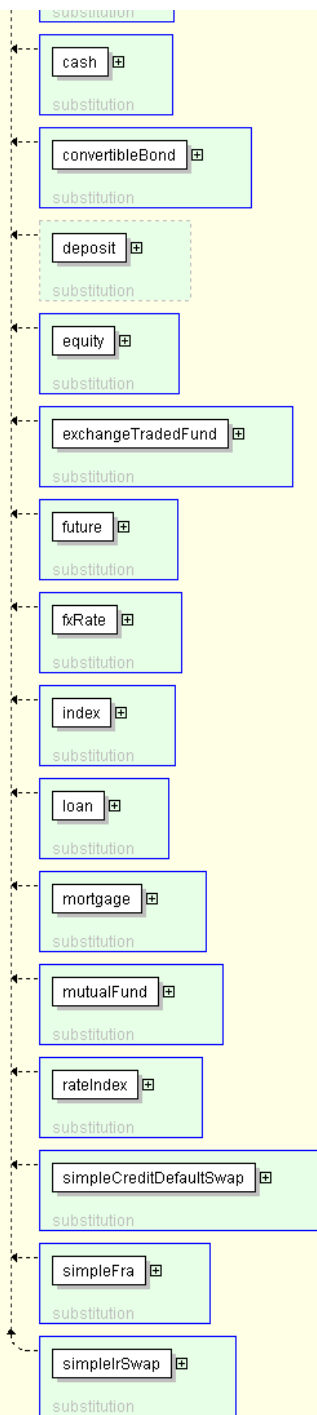
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'Specifies the frequency at which the deposit pays, e.g. 6M.'

  <dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
  'The day count basis for the deposit.'

</deposit>
```

Diagram





substitutionGroup: underlyingAsset

Schema Component Representation

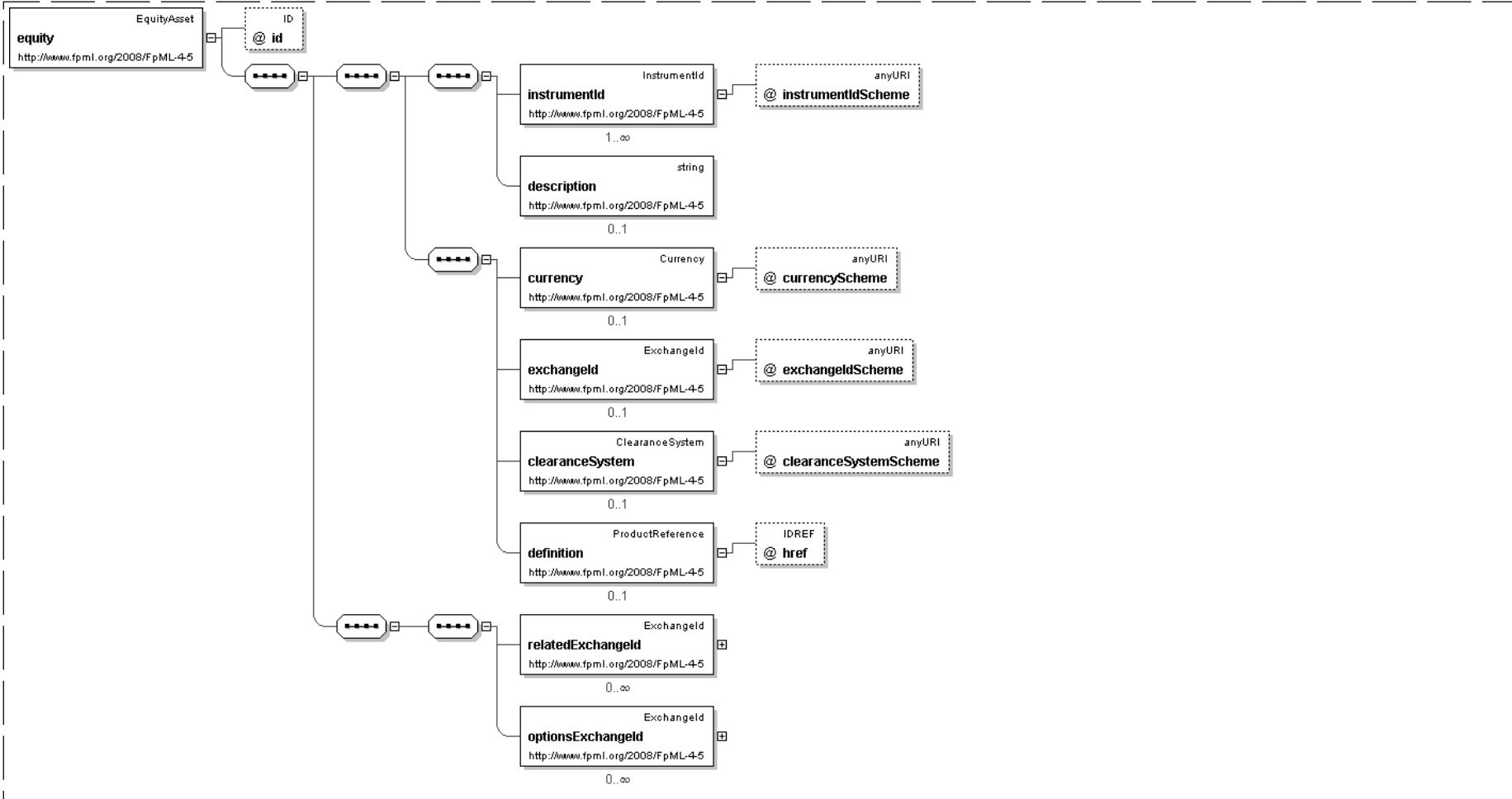
```
<xsd:element name="deposit" type="Deposit" substitutionGroup="underlyingAsset"/>
```

Element: **equity**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|--|
| Name | equity |
| Type | EquityAsset |
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a listed equity. |

Logical Diagram



XML Instance Representation

```
<equity
  id="xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'
  <description> xsd:string </description> [0..1]
```

'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]

'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]

'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]

'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.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]

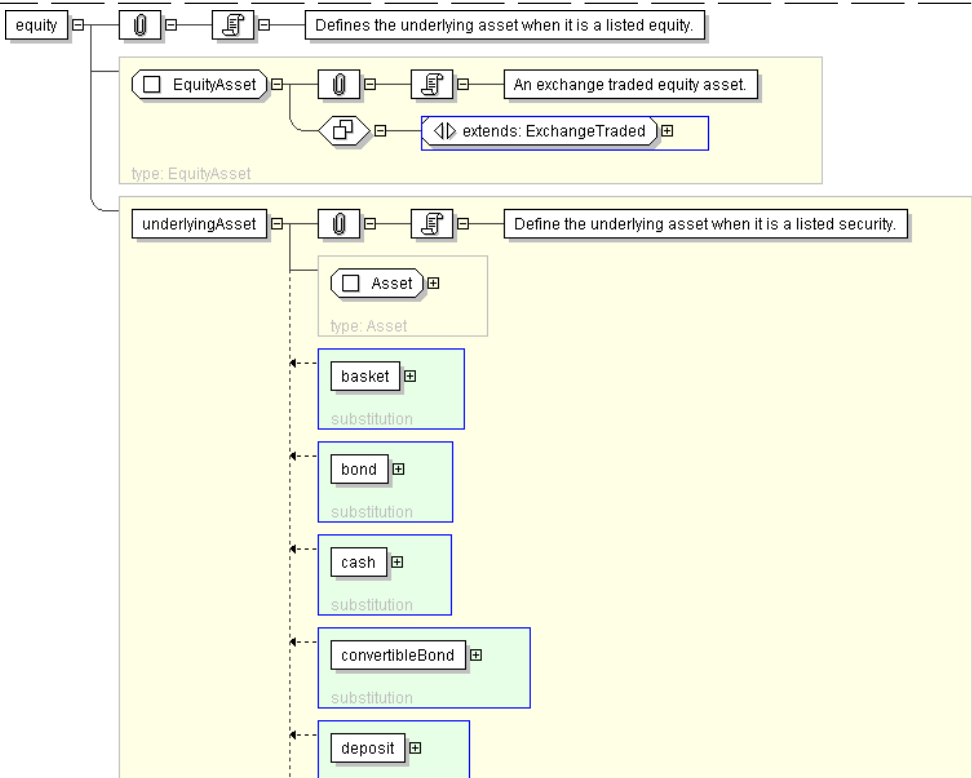
'A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

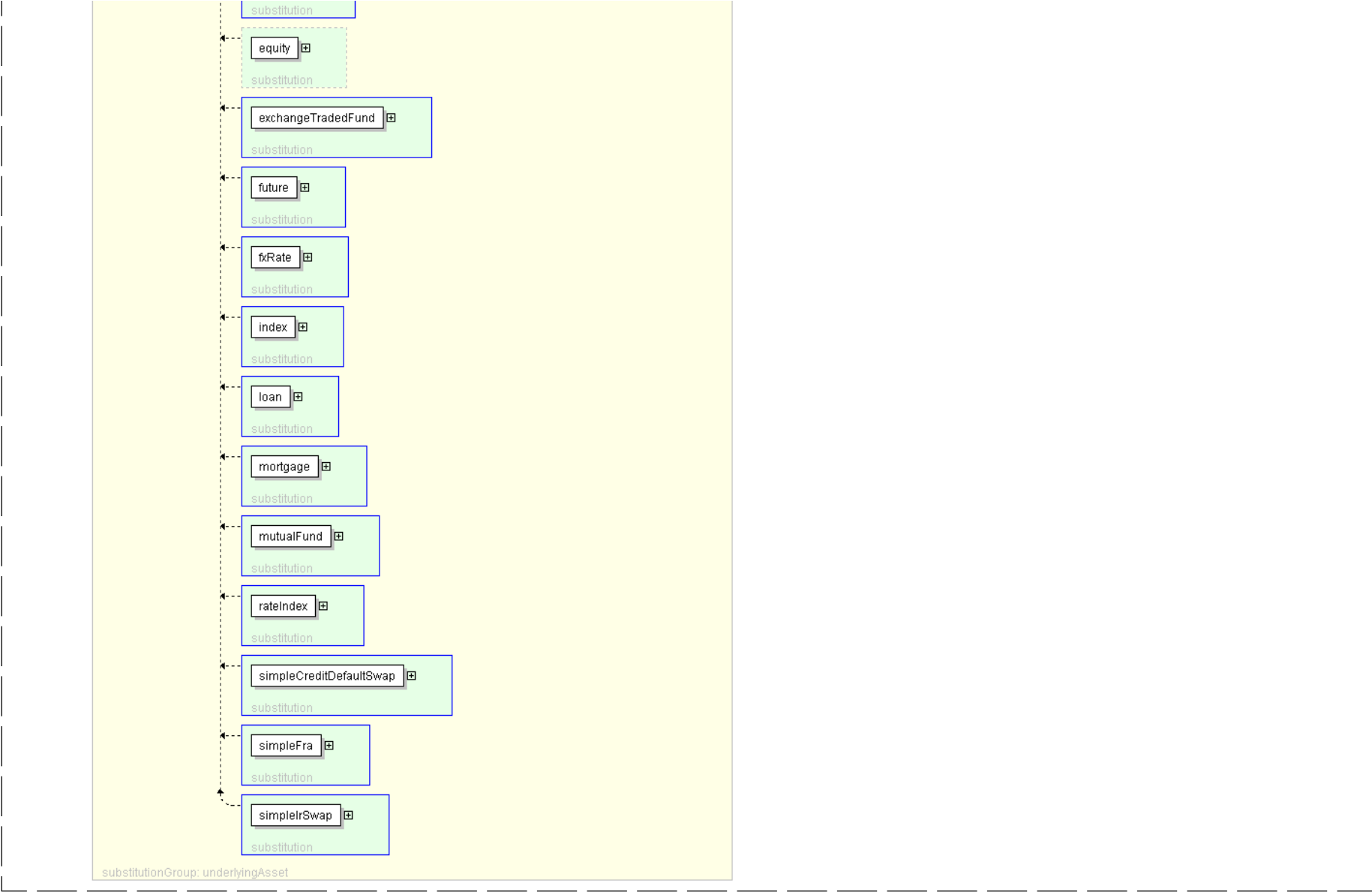
<optionsExchangeId> ExchangeId </optionsExchangeId> [0..*]

'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.'

</equity>

Diagram





Schema Component Representation

```
<xsd:element name="equity" type="EquityAsset" substitutionGroup="underlyingAsset"/>
```

[top](#)

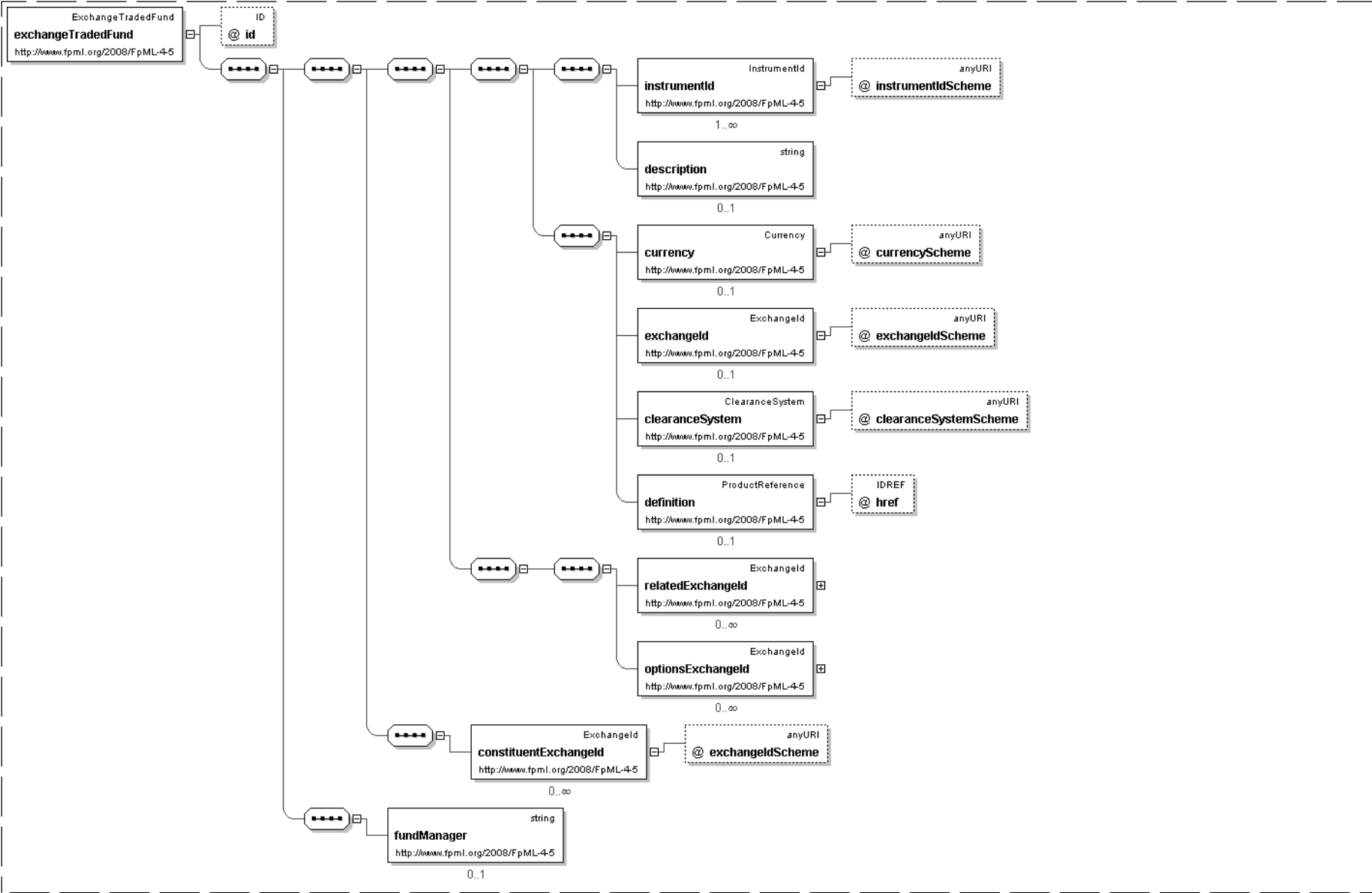
Element: exchangeTradedFund

- . This element can be used wherever the following element is referenced:
 - ↳ [underlyingAsset](#)

| | |
|------|------------------------------------|
| Name | exchangeTradedFund |
| Type | ExchangeTradedFund |

| | |
|---------------|--|
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is an exchange-traded fund. |

Logical Diagram



XML Instance Representation

```
<exchangeTradedFund
id="xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'
```

<currency> Currency </currency> [0..1]

'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]

'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]

'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.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]

'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> ExchangeId </optionsExchangeId> [0..*]

'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.'

<constituentExchangeId> ExchangeId </constituentExchangeId> [0..*]

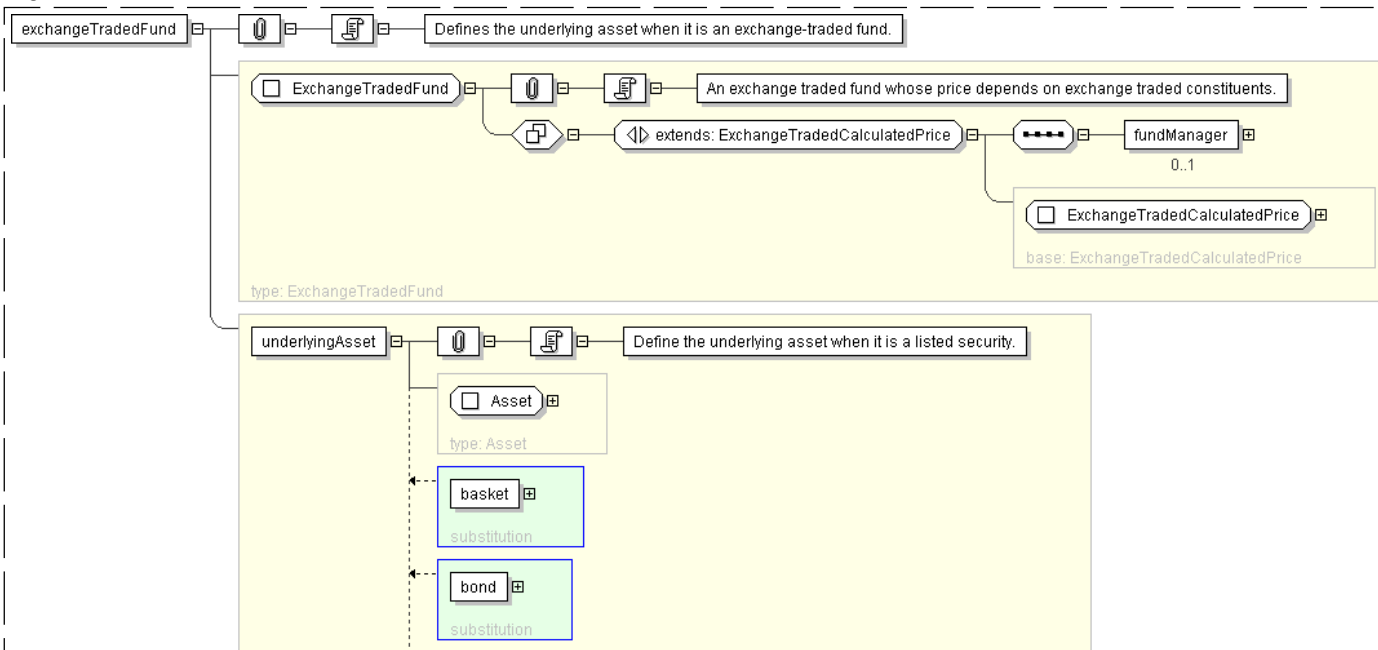
'Identification of all the exchanges where constituents are traded. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

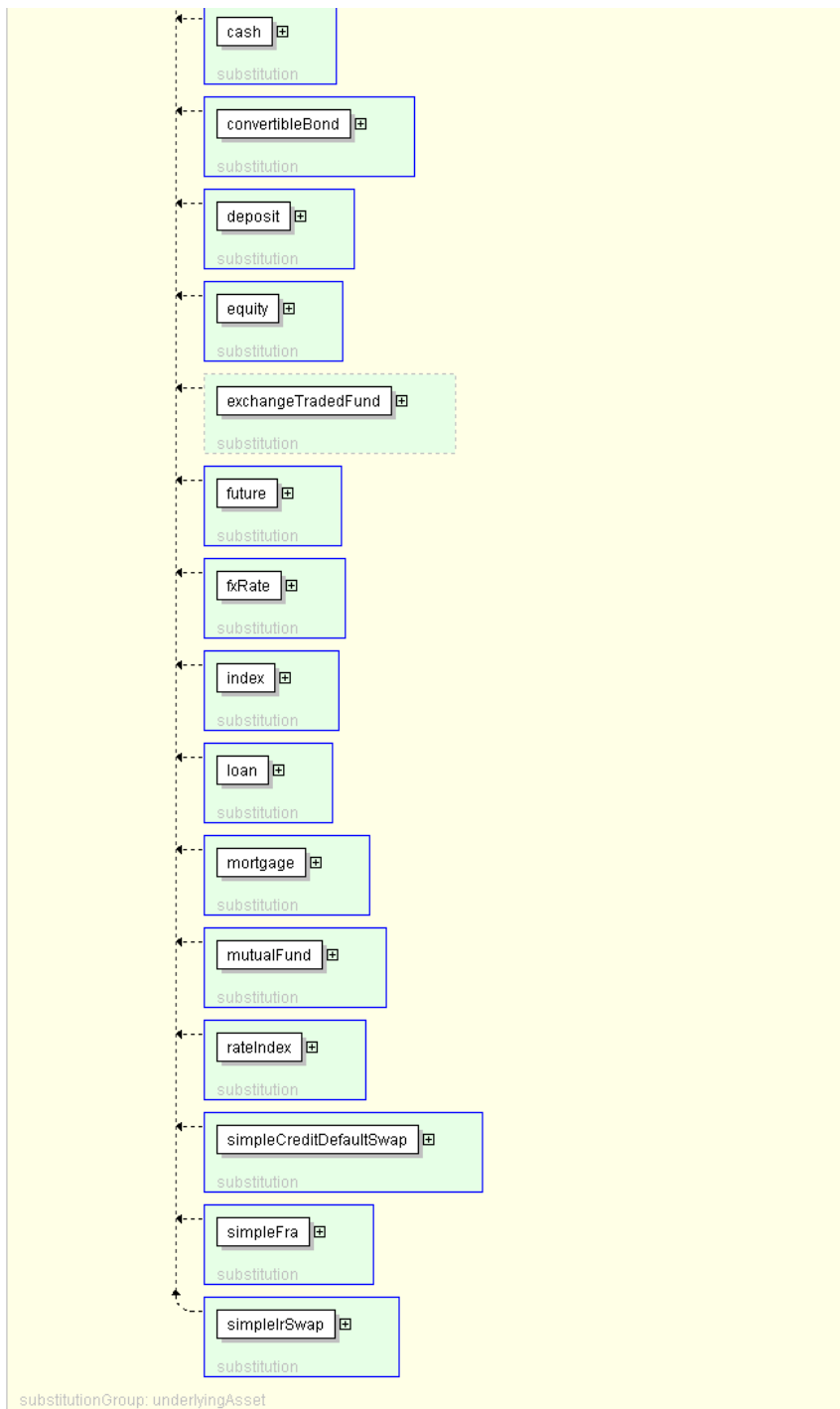
<fundManager> xsd:string </fundManager> [0..1]

'Specifies the fund manager that is in charge of the fund.'

</exchangeTradedFund>

Diagram





Schema Component Representation

```
<xsd:element name="exchangeTradedFund" type="ExchangeTradedFund"
  * substitutionGroup="underlyingAsset"/>
```

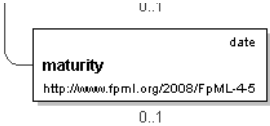
Element: **future**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|---|
| Name | future |
| Type | Future |
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a listed future contract. |

Logical Diagram





XML Instance Representation

```
<future
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
  '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> ExchangeId </optionsExchangeId> [0..*]
  '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.'

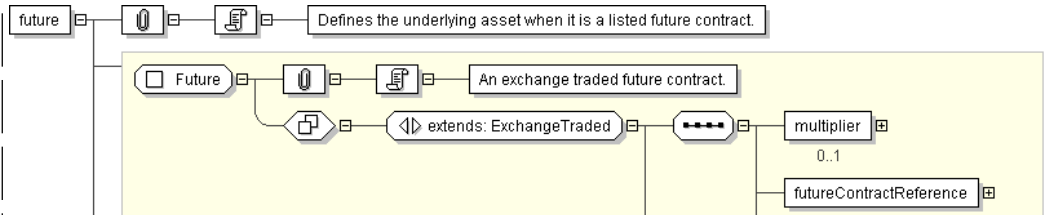
  <multiplier> xsd:positiveInteger </multiplier> [0..1]
  'Specifies the contract multiplier that can be associated with the number of units.'

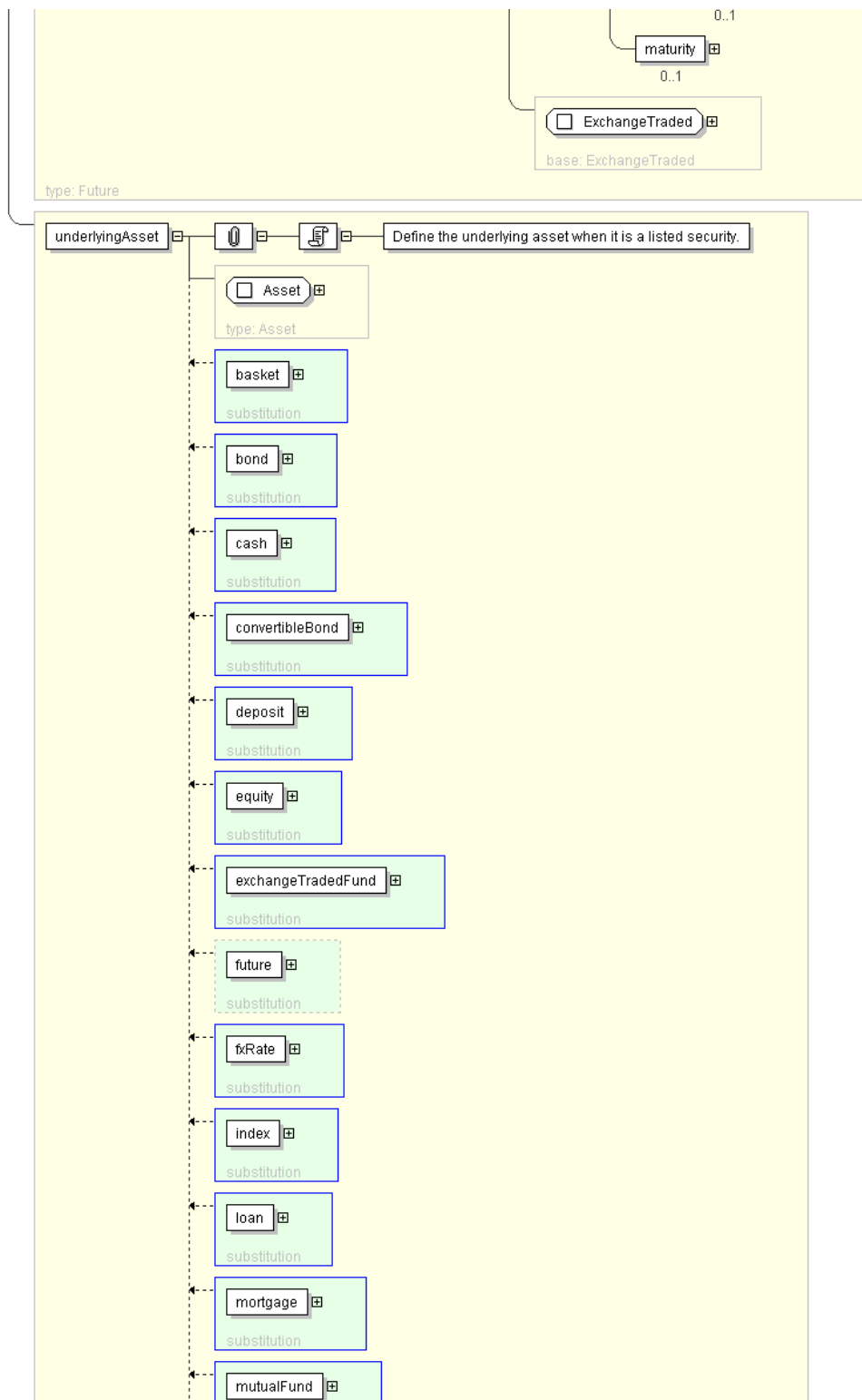
  <futureContractReference> xsd:string </futureContractReference> [0..1]
  'Specifies the future contract that can be referenced, besides the equity or index
reference defined as part of the UnderlyerAsset type.'

  <maturity> xsd:date </maturity> [0..1]
  'The date when the future contract expires.'

</future>
```

Diagram







Schema Component Representation

```
<xsd:element name="future" type="Future" substitutionGroup="underlyingAsset"/>
```

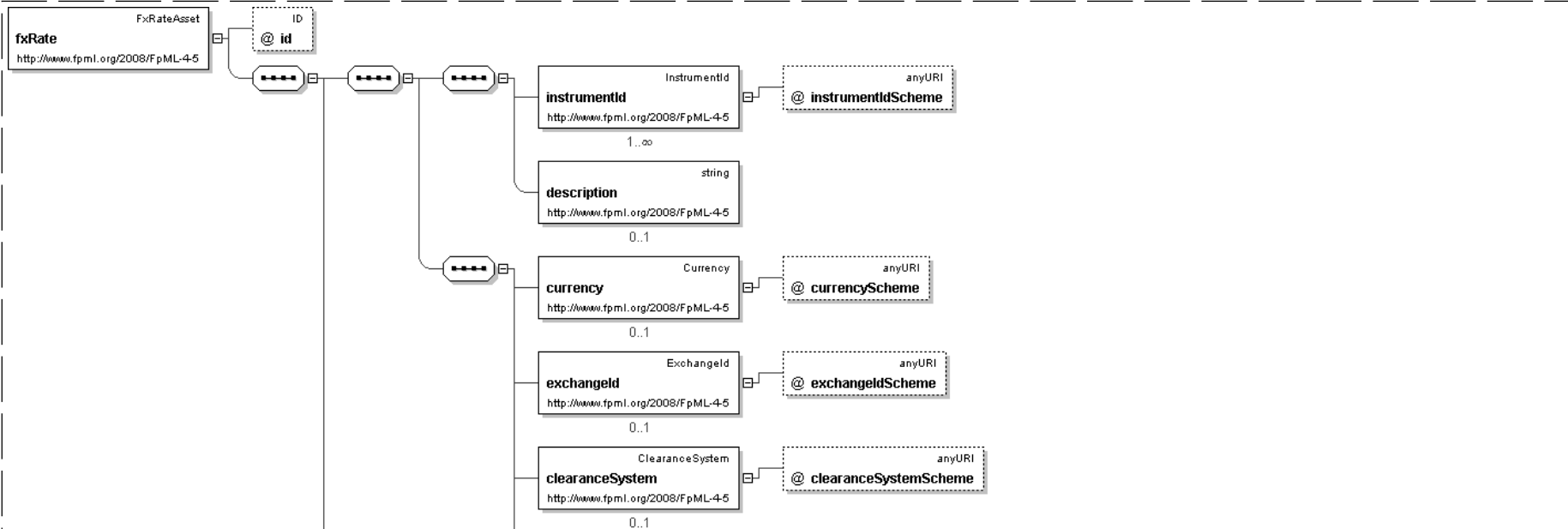
[top](#)

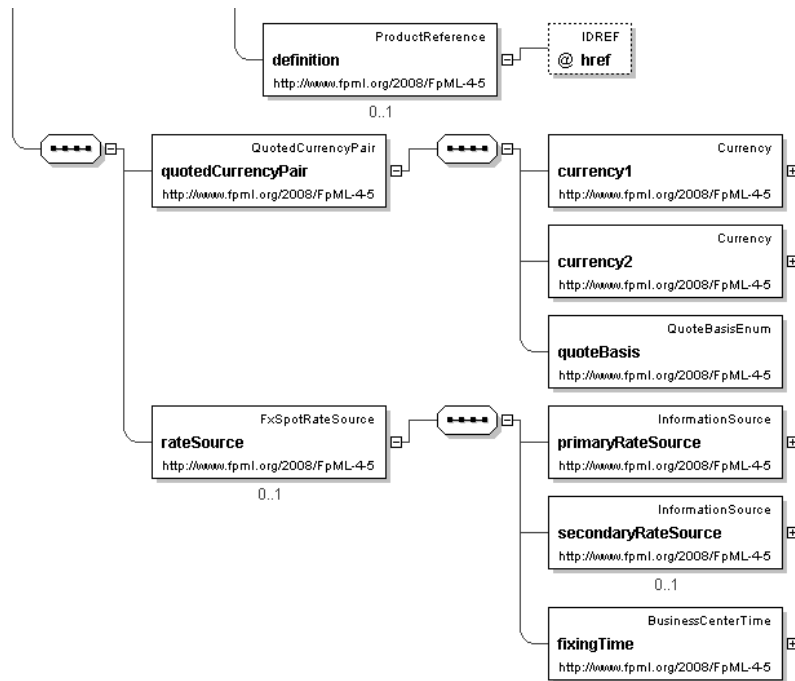
Element: fxRate

- . This element can be used wherever the following element is referenced:
 - ↳ [underlyingAsset](#)

| | |
|---------------|--|
| Name | fxRate |
| Type | FxRateAsset |
| Nilable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset type that is an FX rate. Used for specifying FX rates in the pricing and risk model. |

Logical Diagram





XML Instance Representation

```

<fxRate
  id=" xsd:ID [0..1]*"
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

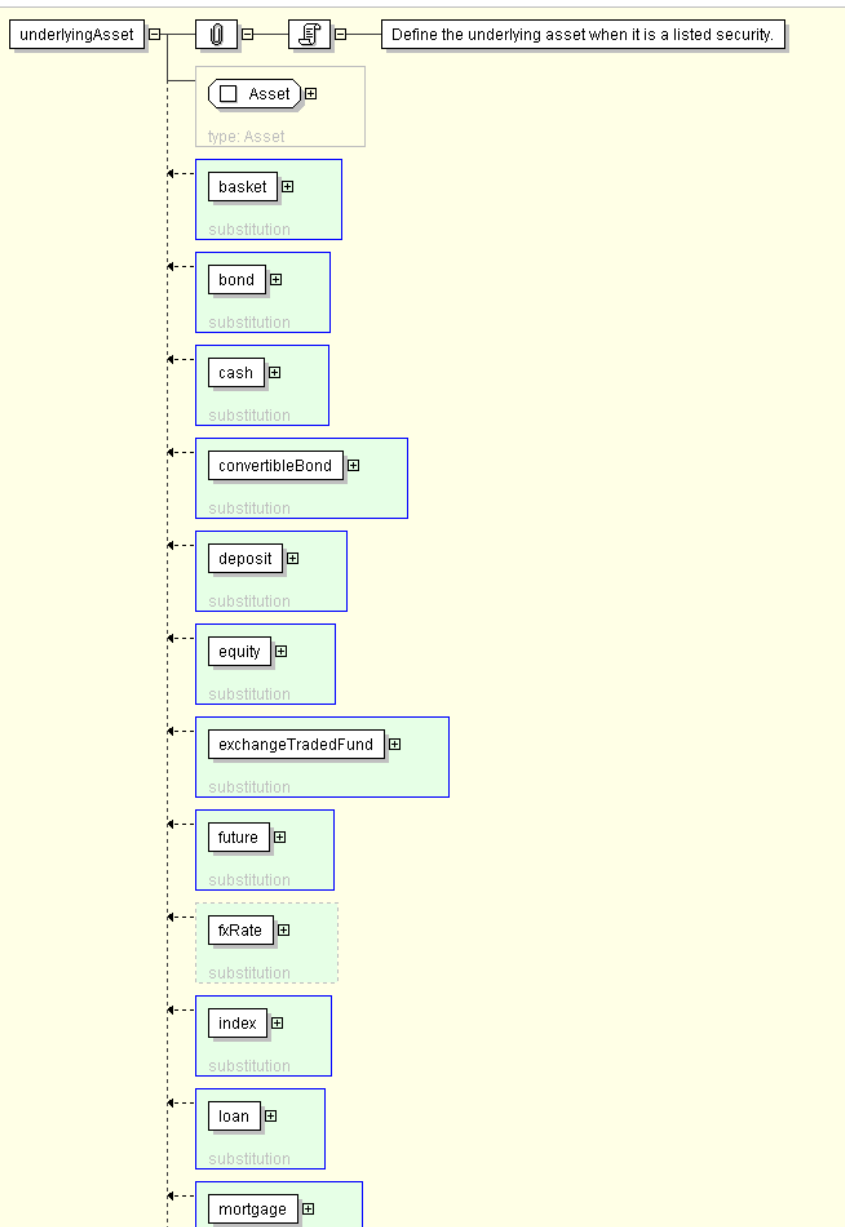
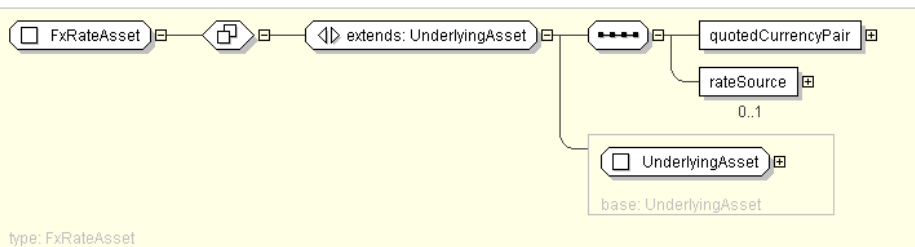
  <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
  'Defines the two currencies for an FX trade and the quotation relationship between the
  two currencies.'

  <rateSource> FxSpotRateSource </rateSource> [0..1]
  'Defines the source of the FX rate.'

</fxRate>
  
```

Diagram

fxRate Defines a simple underlying asset type that is an FX rate. Used for specifying FX rates in the pricing and risk model.





Schema Component Representation

```
<xsd:element name="fxRate" type=" FxRateAsset " substitutionGroup="underlyingAsset"/>
```

[top](#)

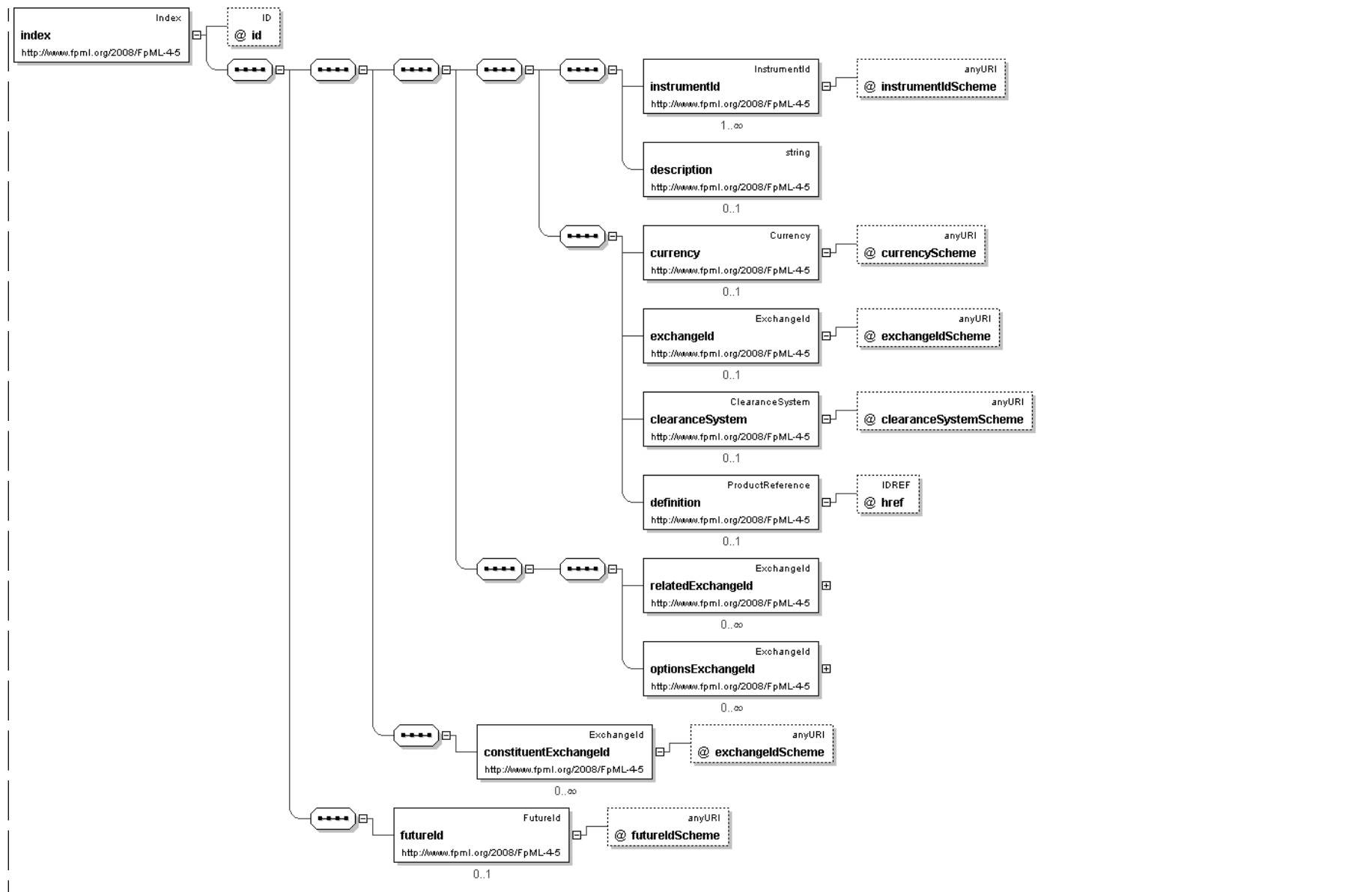
Element: **index**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|--|
| Name | index |
| Type | Index |
| Nillable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a financial index. |

Logical Diagram





XML Instance Representation

```

<index
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes

```

of calculating a contractual payoff. The term `"Exchange"` is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

```
<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
```

'Identification of the clearance system associated with the transaction exchange.'

```
<definition> ProductReference </definition> [0..1]
```

'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.'

```
<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
```

'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> ExchangeId </optionsExchangeId> [0..*]
```

'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.'

```
<constituentExchangeId> ExchangeId </constituentExchangeId> [0..*]
```

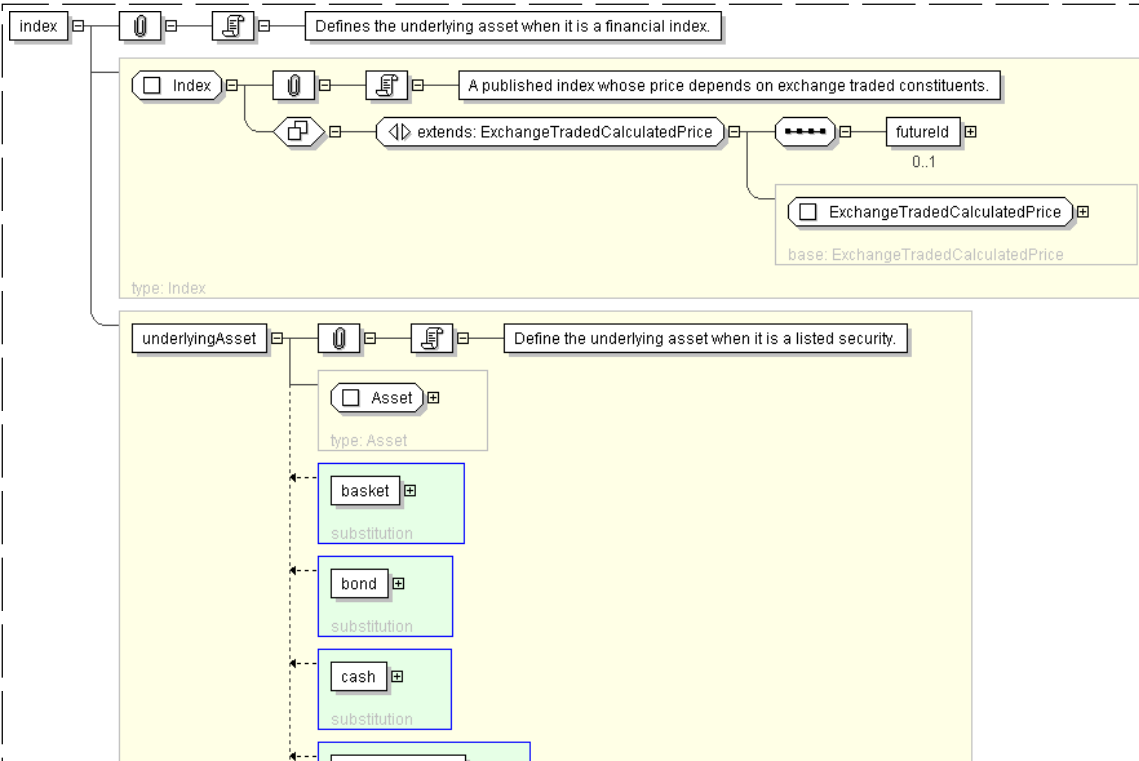
'Identification of all the exchanges where constituents are traded. The term `"Exchange"` is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

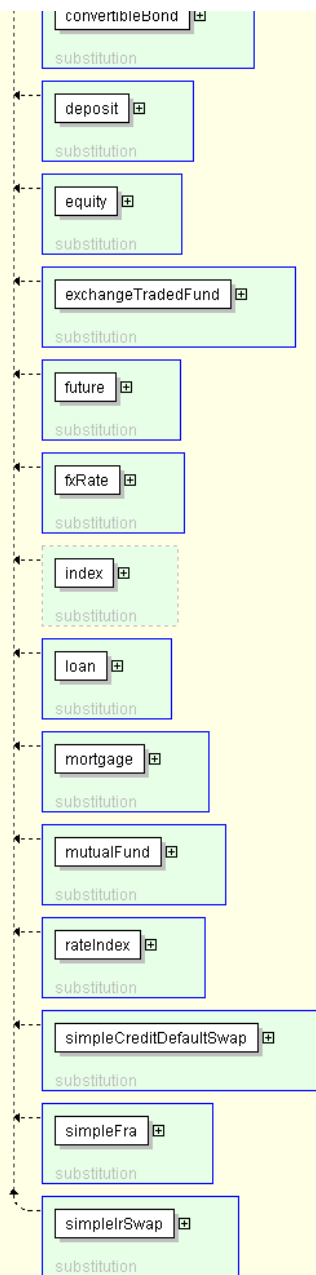
```
<futureId> FutureId </futureId> [0..1]
```

'A short form unique identifier for the reference future contract in the case of an index underlyer.'

```
</index>
```

Diagram





substitutionGroup: underlyingAsset

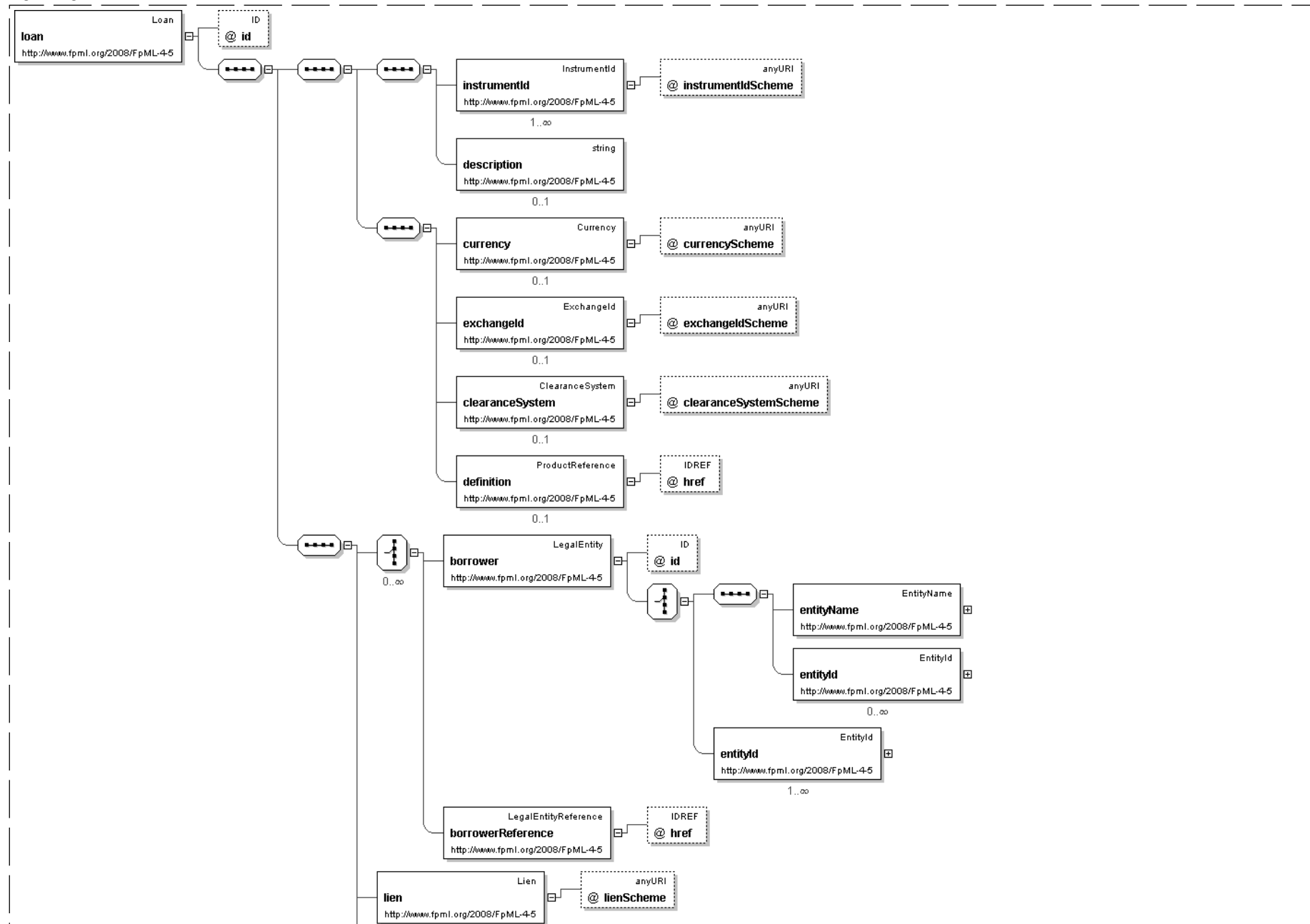
Schema Component Representation

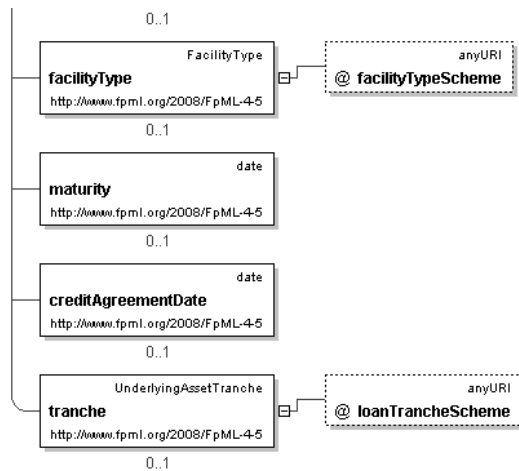
```
<xsd:element name="index" type="Index" substitutionGroup="underlyingAsset"/>
```

- This element can be used wherever the following element is referenced:
 ↳ [underlyingAsset](#)

| | |
|----------------------|---|
| Name | loan |
| Type | Loan |
| Nilable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset that is a loan. |

Logical Diagram





XML Instance Representation

```

<loan
  id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  Start Choice [0..*]
  '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.'

    <borrower> LegalEntity </borrower> [1]
    <borrowerReference> LegalEntityReference </borrowerReference> [1]
  End Choice

  <lien> Lien </lien> [0..1]
  'Specifies the seniority level of the lien.'

  <facilityType> FacilityType </facilityType> [0..1]
  'The type of loan facility (letter of credit, revolving, ...).'

  <maturity> xsd:date </maturity> [0..1]
  'The date when the principal amount of the loan becomes due and payable.'

  <creditAgreementDate> xsd:date </creditAgreementDate> [0..1]
  'The credit agreement date is the closing date (the date where the agreement has been

```

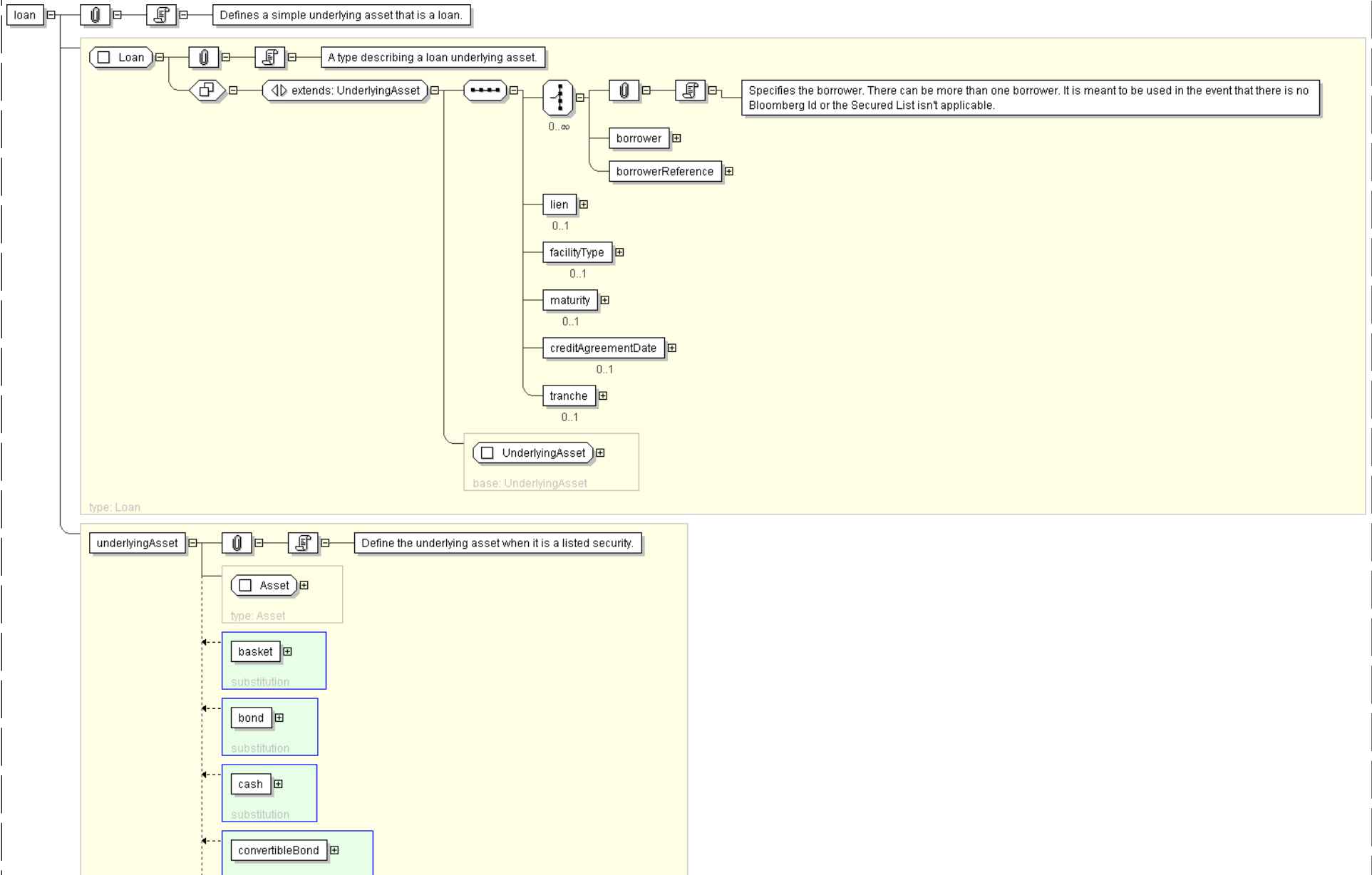
signed) for the loans in the credit agreement. Funding of the facilities occurs on (or sometimes a little after) the Credit Agreement date. This underlying attribute is used to help identify which of the company's outstanding loans are being referenced by knowing to which credit agreement it belongs. ISDA Standards Terms Supplement term: Date of Original Credit Agreement.'

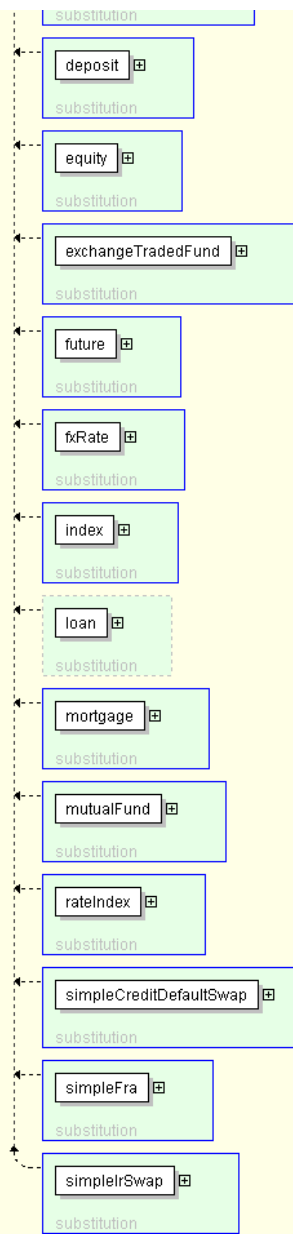
```
<tranche> UnderlyingAssetTranche </tranche> [0..1]
```

'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.'

```
</loan>
```

Diagram





substitutionGroup: underlyingAsset

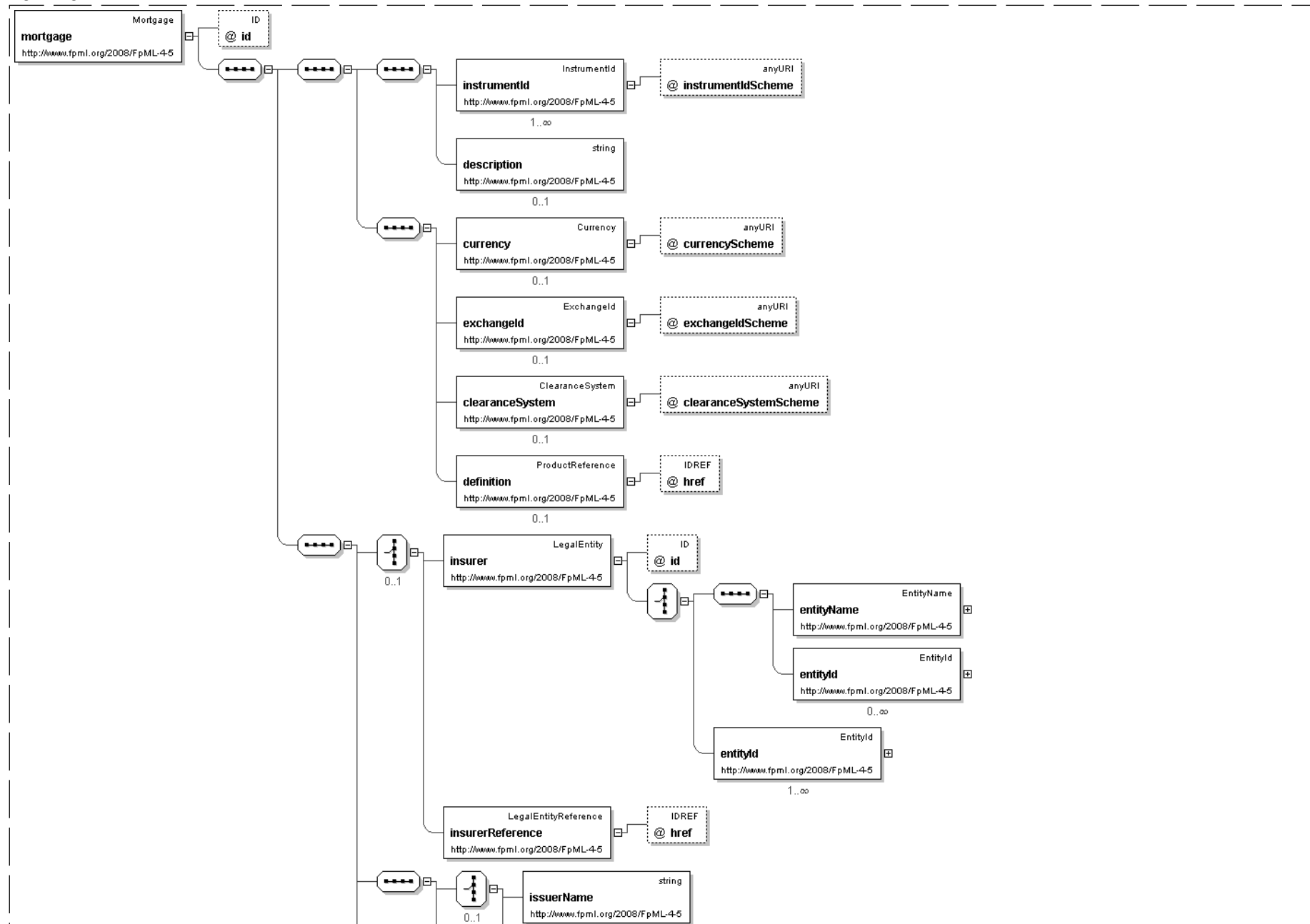
Schema Component Representation

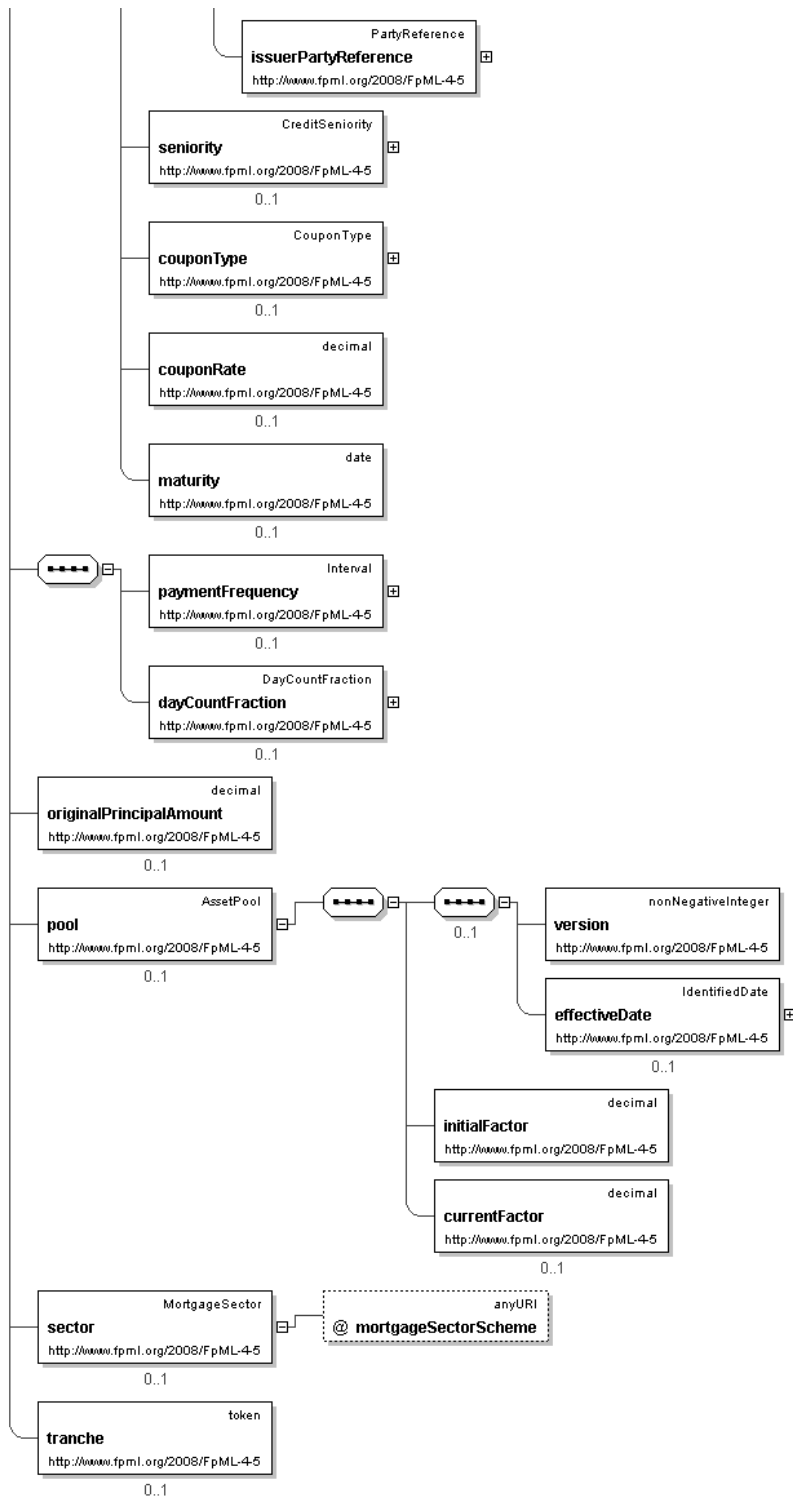
```
<xsd:element name="loan" type="Loan" substitutionGroup="underlyingAsset"/>
```

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|----------------------|---|
| Name | mortgage |
| Type | Mortgage |
| Nilable | no |
| Abstract | no |
| Documentation | Defines an underlying asset that is a mortgage. |

Logical Diagram





XML Instance Representation

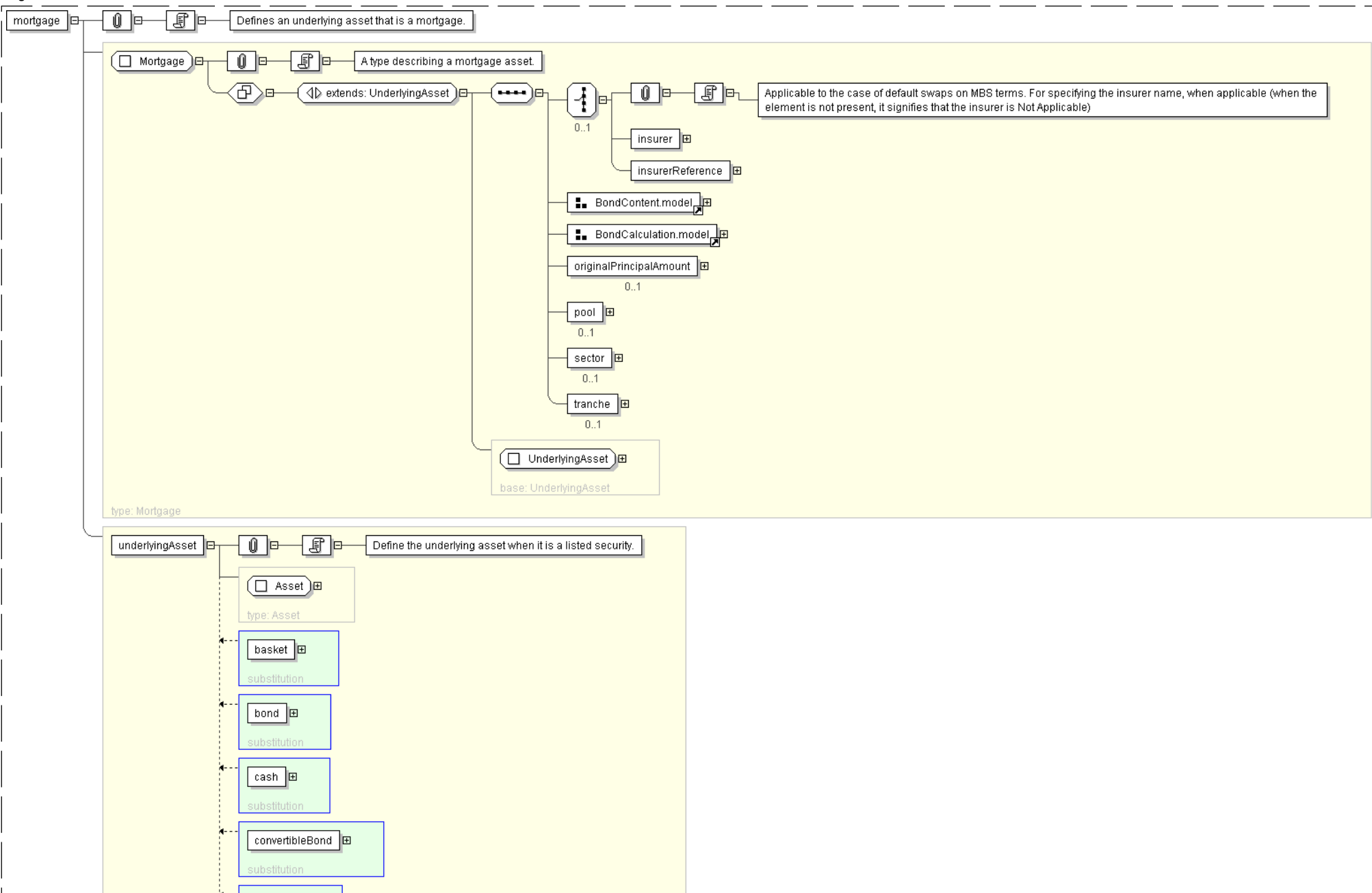
| | |
|--|---|
| <div><mortgage</div> <div>id=" xsd:ID [0..1]"></div> <div><instrumentId> InstrumentId </instrumentId> [1..*]</div> <div>'Identification of the underlying asset, using public and/or private identifiers.'</div> <div><description> xsd:string </description> [0..1]</div> <div>'Long name of the underlying asset.'</div> <div><currency> Currency </currency> [0..1]</div> <div>'Currency in which the underlying asset is denominated.'</div> <div><exchangeId> ExchangeId </exchangeId> [0..1]</div> <div>'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'</div> <div><clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]</div> <div>'Identification of the clearance system associated with the transaction exchange.'</div> <div><definition> ProductReference </definition> [0..1]</div> <div>'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.'</div> | |
| <div>Start Choice [0..1]</div> <div>'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)'</div> <div><insurer> LegalEntity </insurer> [1]</div> <div><insurerReference> LegalEntityReference </insurerReference> [1]</div> <div>End Choice</div> | |
| <div>Start Choice [0..1]</div> <div>'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'</div> <div><issuerName> xsd:string </issuerName> [1]</div> <div><issuerPartyReference> PartyReference </issuerPartyReference> [1]</div> <div>End Choice</div> | |
| <seniority> CreditSeniority </seniority> [0..1] | 'The repayment precedence of a debt instrument.' |
| <couponType> CouponType </couponType> [0..1] | 'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.' |
| <couponRate> xsd:decimal </couponRate> [0..1] | 'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.' |
| <maturity> xsd:date </maturity> [0..1] | 'The date when the principal amount of a security becomes due and payable.' |
| <paymentFrequency> Interval </paymentFrequency> [0..1] | 'Specifies the frequency at which the bond pays, e.g. 6M.' |
| <dayCountFraction> DayCountFraction </dayCountFraction> [0..1] | 'The day count basis for the bond.' |
| <originalPrincipalAmount> xsd:decimal </originalPrincipalAmount> [0..1] | 'The initial issued amount of the mortgage obligation.' |
| <pool> AssetPool </pool> [0..1] | 'The morgage pool that is underneath the mortgage obligation.' |

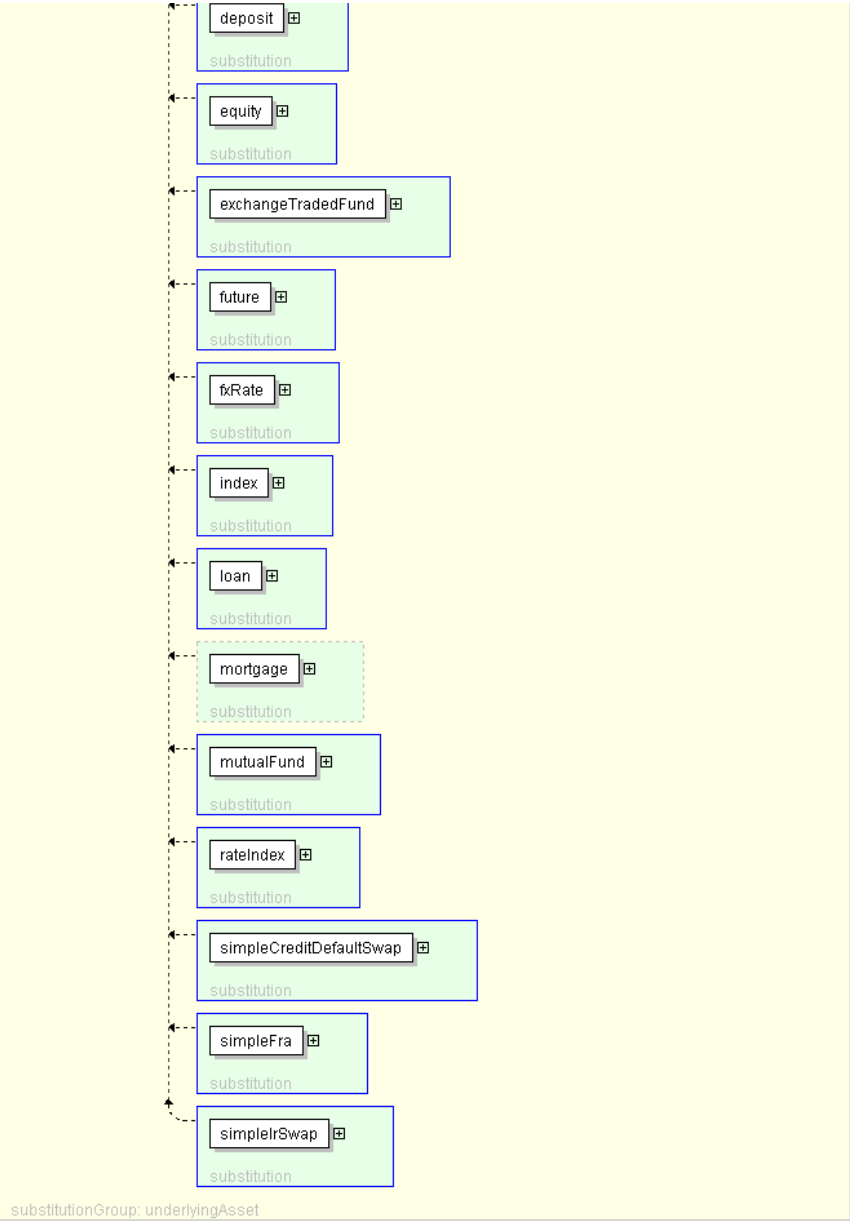
```
<sector> MortgageSector </sector> [0..1]
'The sector classification of the mortgage obligation.'
```

```
<tranche> xsd:token </tranche> [0..1]
'The mortgage obligation tranche that is subject to the derivative transaction.'
```

```
</mortgage>
```

Diagram





Schema Component Representation

```
<xsd:element name="mortgage" type=" Mortgage " substitutionGroup="underlyingAsset"/>
```

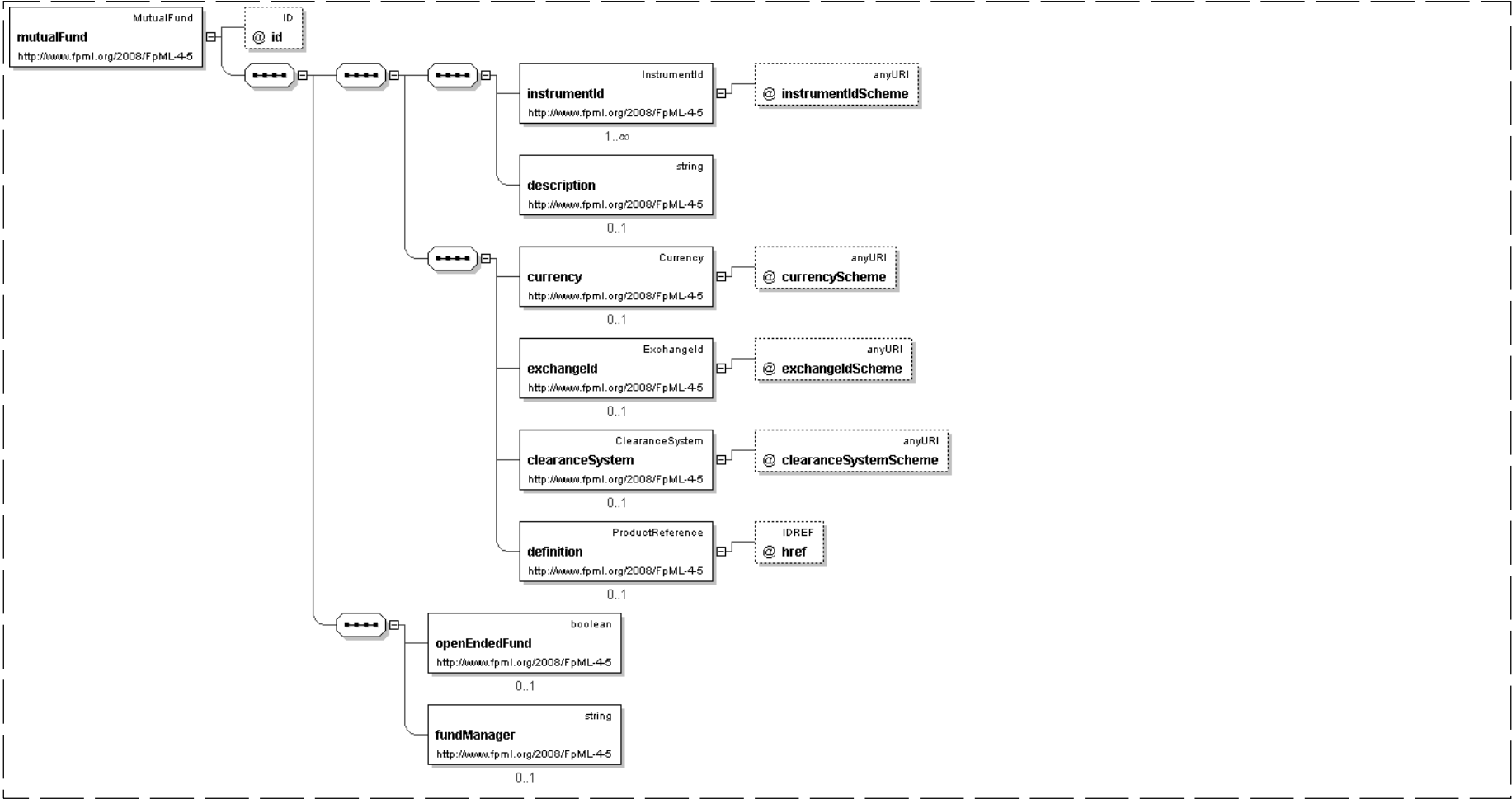
[top](#)

Element: **mutualFund**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|--|
| Name | mutualFund |
| Type | MutualFund |
| Nilable | no |
| Abstract | no |
| Documentation | Defines the underlying asset when it is a mutual fund. |

Logical Diagram



XML Instance Representation

```
<mutualFund
  id="xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'
```

```
<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
```

'Identification of the clearance system associated with the transaction exchange.'

```
<definition> ProductReference </definition> [0..1]
```

'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.'

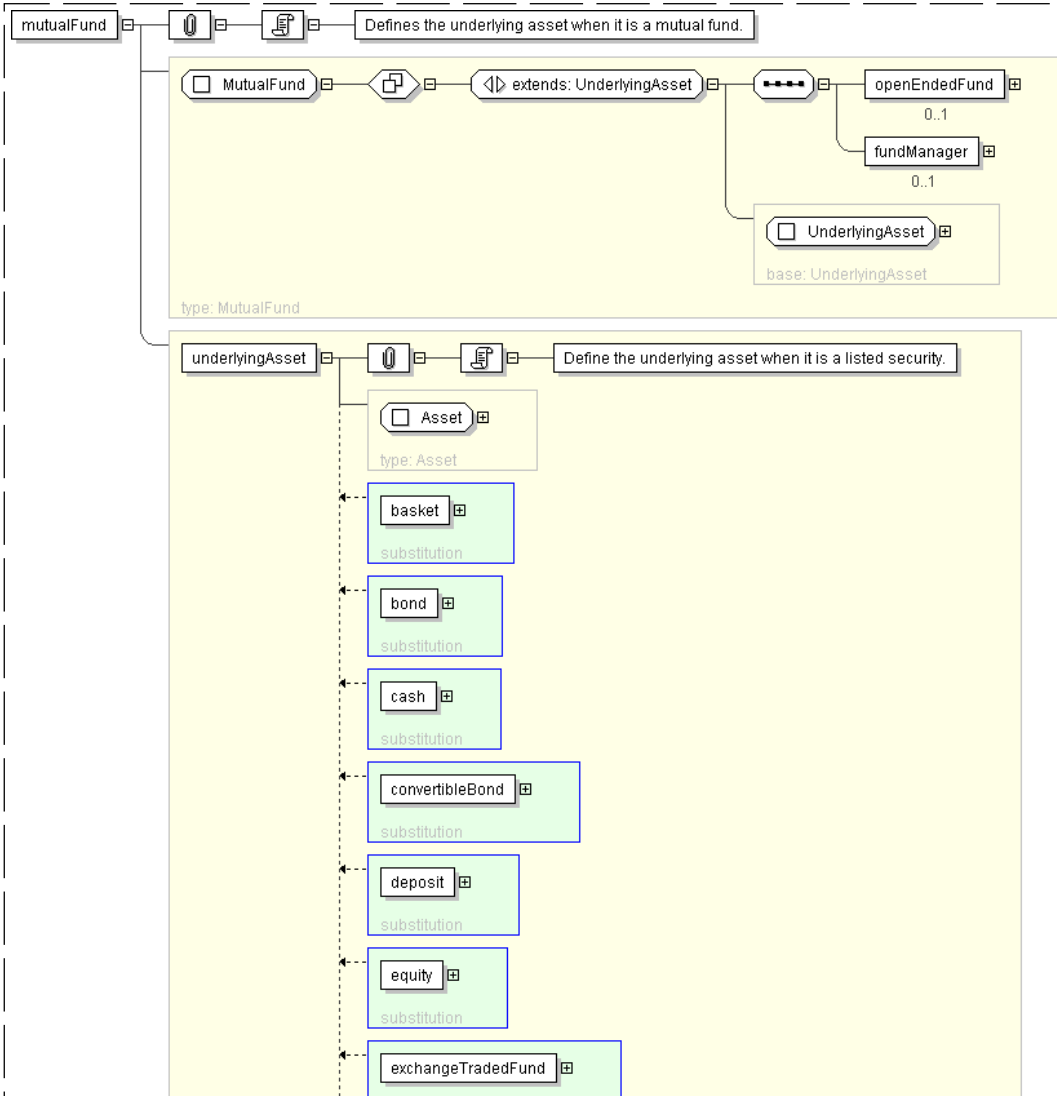
```
<openEndedFund> xsd:boolean </openEndedFund> [0..1]
```

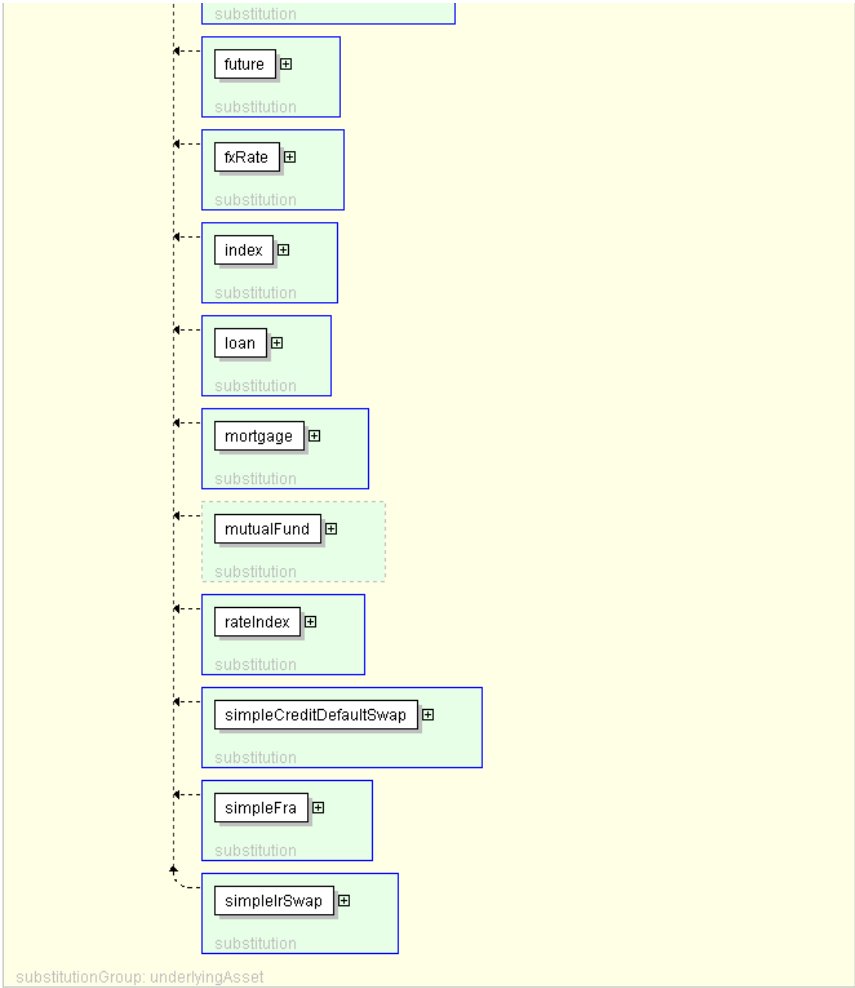
'Boolean indicator to specify whether the mutual fund is an open-ended mutual fund.'

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

'Specifies the fund manager that is in charge of the fund.'

</mutualFund>





Schema Component Representation

```
<xsd:element name="mutualFund" type="MutualFund" substitutionGroup="underlyingAsset"/>
```

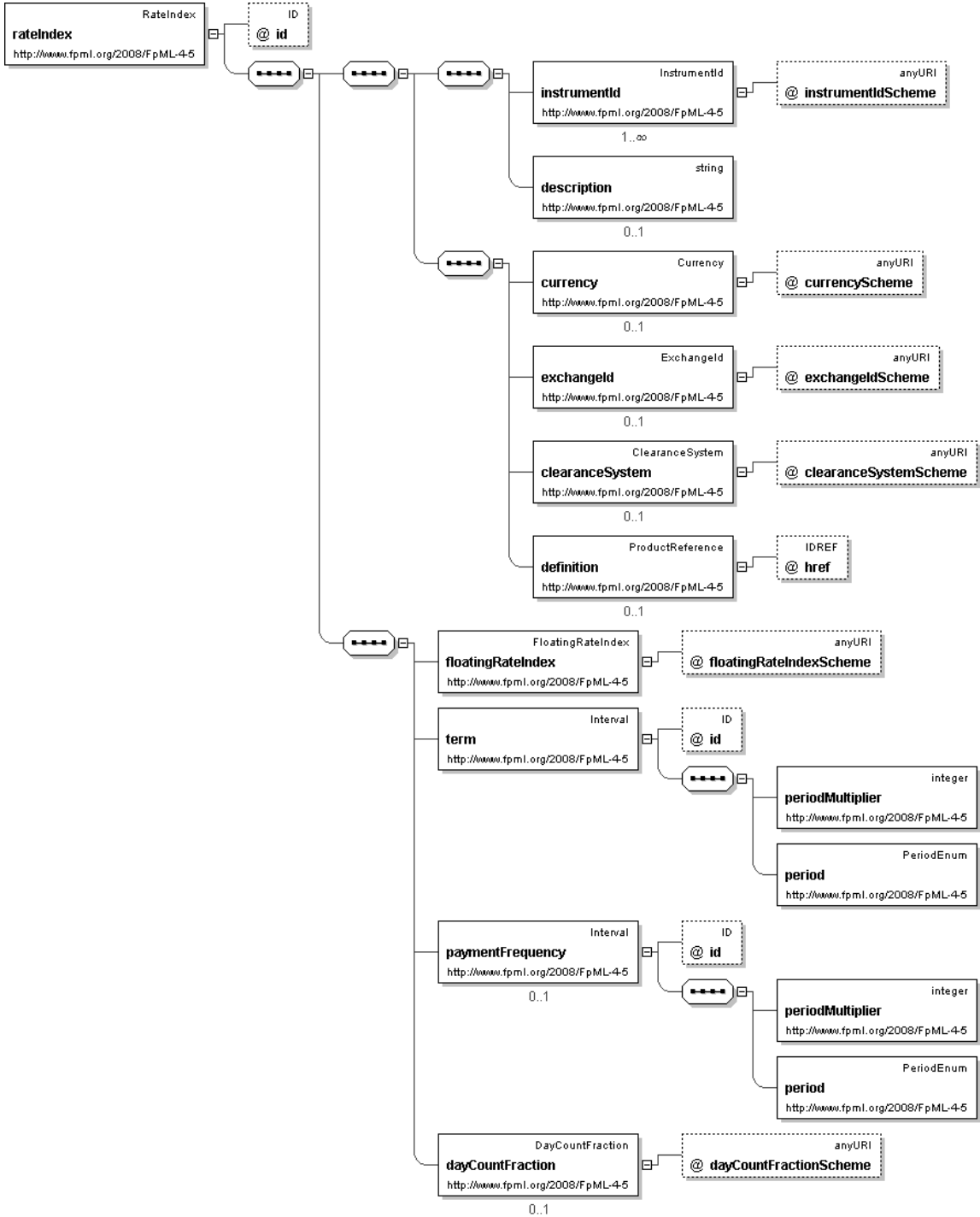
[top](#)

Element: **rateIndex**

- . This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|---|
| Name | rateIndex |
| Type | RateIndex |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram



XML Instance Representation

```
<rateIndex
  id="xsd:ID [0..1]*)>
```



```

<instrumentId> InstrumentId </instrumentId> [1..*]
'Identification of the underlying asset, using public and/or private identifiers.'

<description> xsd:string </description> [0..1]
'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]
'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]
'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]
'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.'

<floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
<term> Interval </term> [1]
'Specifies the term of the simple swap, e.g. 5Y.'

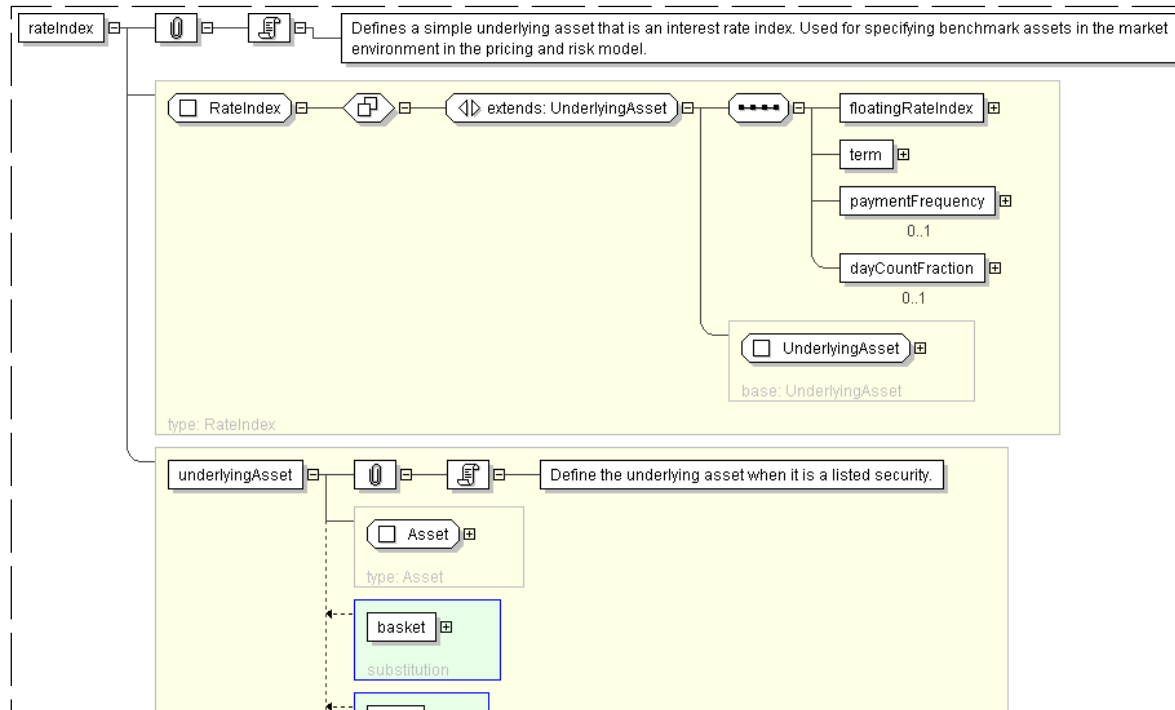
<paymentFrequency> Interval </paymentFrequency> [0..1]
'Specifies the frequency at which the index pays, e.g. 6M.'

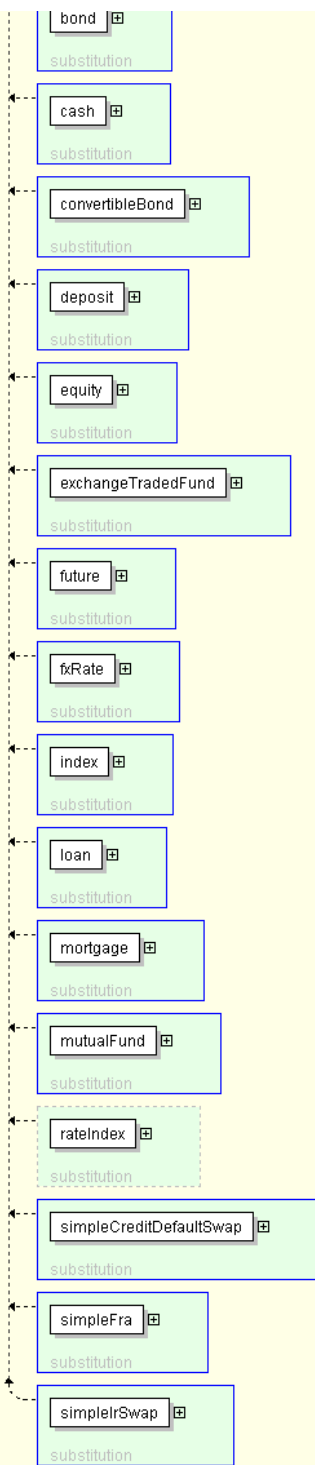
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
'The day count basis for the index.'

</rateIndex>

```

Diagram





substitutionGroup: underlyingAsset

Schema Component Representation

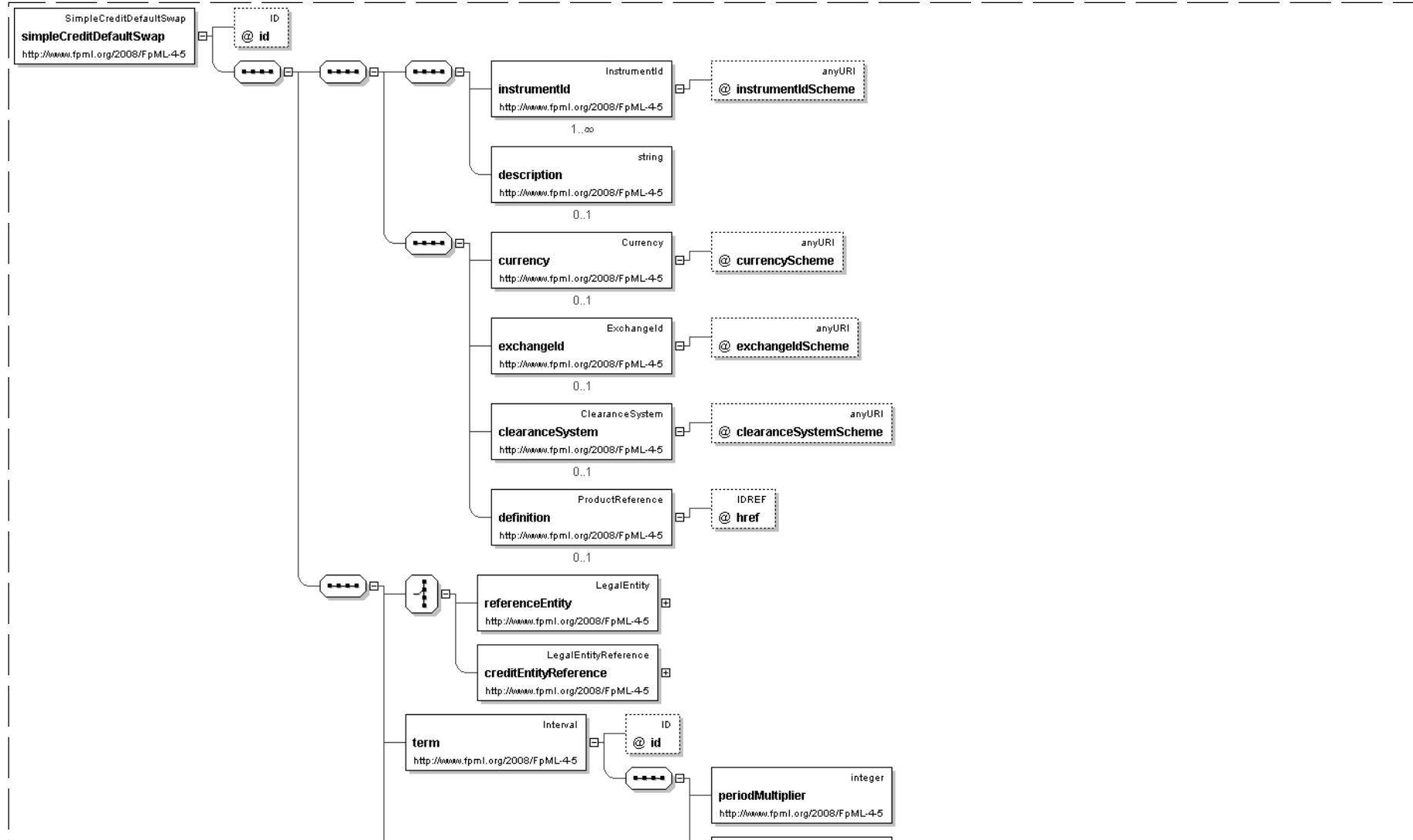
```
<xsd:element name="rateIndex" type="RateIndex" substitutionGroup="underlyingAsset"/>
```

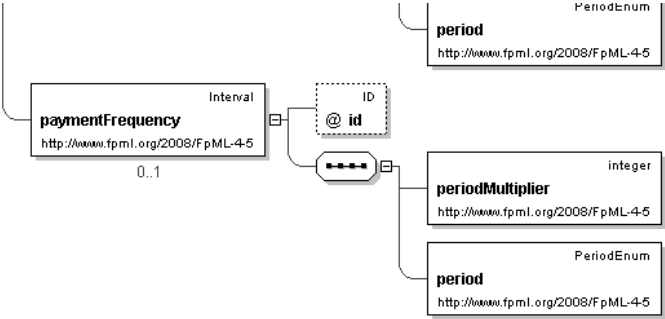
[top](#)Element: **simpleCreditDefaultSwap**

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|----------------------|--|
| Name | simpleCreditDefaultSwap |
| Type | SimpleCreditDefaultSwap |
| Nilable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset that is a credit default swap. |

Logical Diagram





XML Instance Representation

```
<simpleCreditDefaultSwap
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  Start Choice [1]
    <referenceEntity> LegalEntity </referenceEntity> [1]
    'The entity for which this is defined.'

    <creditEntityReference> LegalEntityReference </creditEntityReference> [1]
    'An XML reference a credit entity defined elsewhere in the document.'

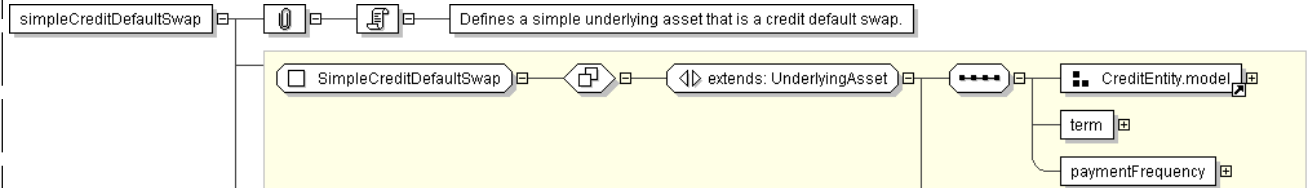
  End Choice

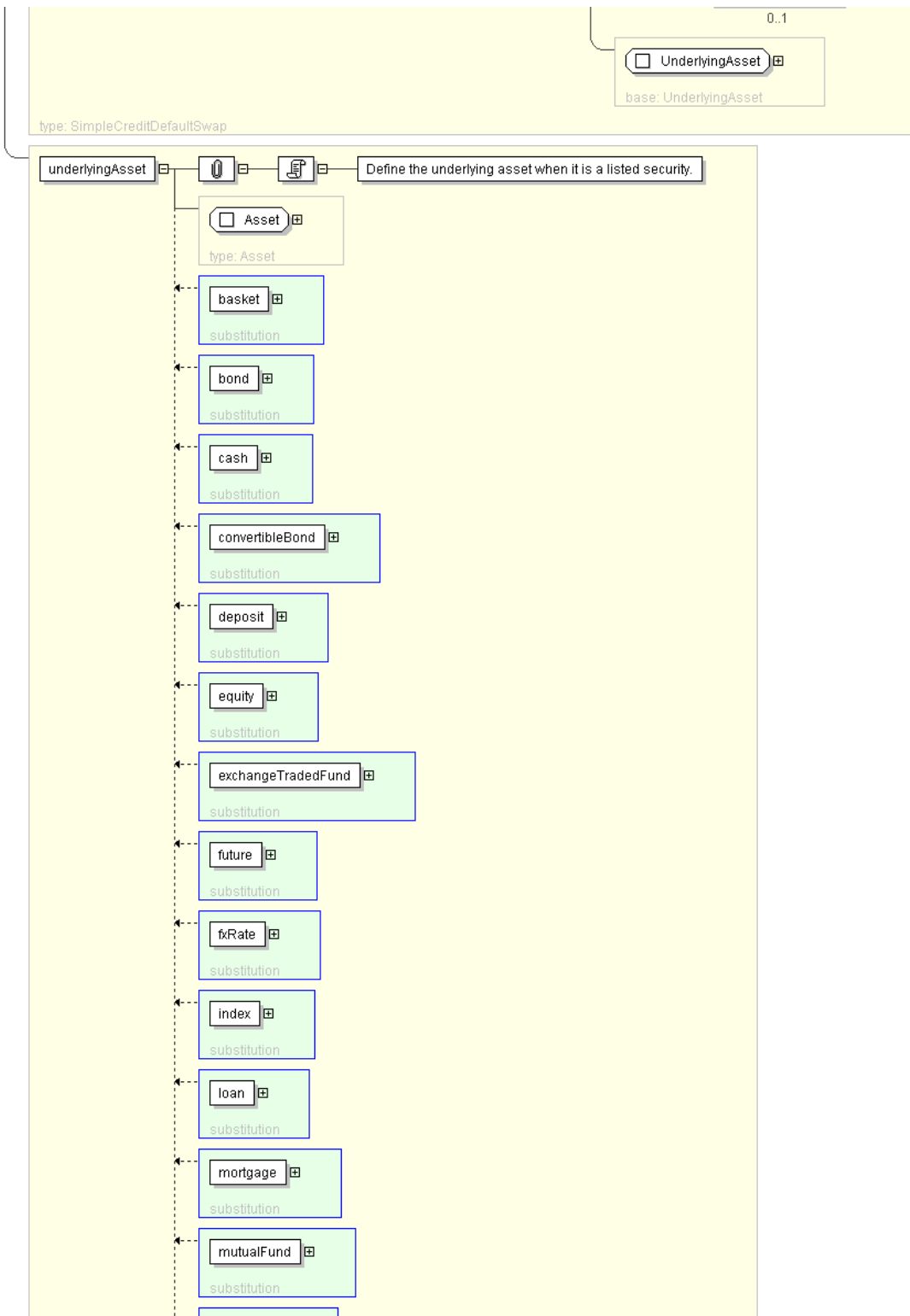
  <term> Interval </term> [1]
  'Specifies the term of the simple CD swap, e.g. 5Y.'

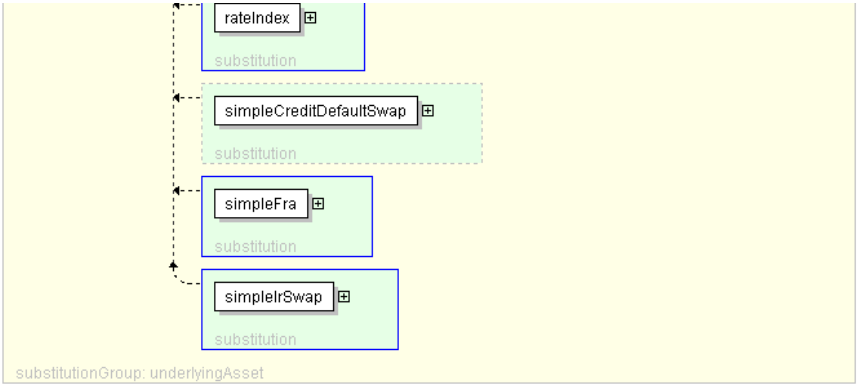
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'Specifies the frequency at which the swap pays, e.g. 6M.'

</simpleCreditDefaultSwap>
```

Diagram







Schema Component Representation

```
<xsd:element name="simpleCreditDefaultSwap" type="SimpleCreditDefaultSwap"
  substitutionGroup="underlyingAsset"/>
```

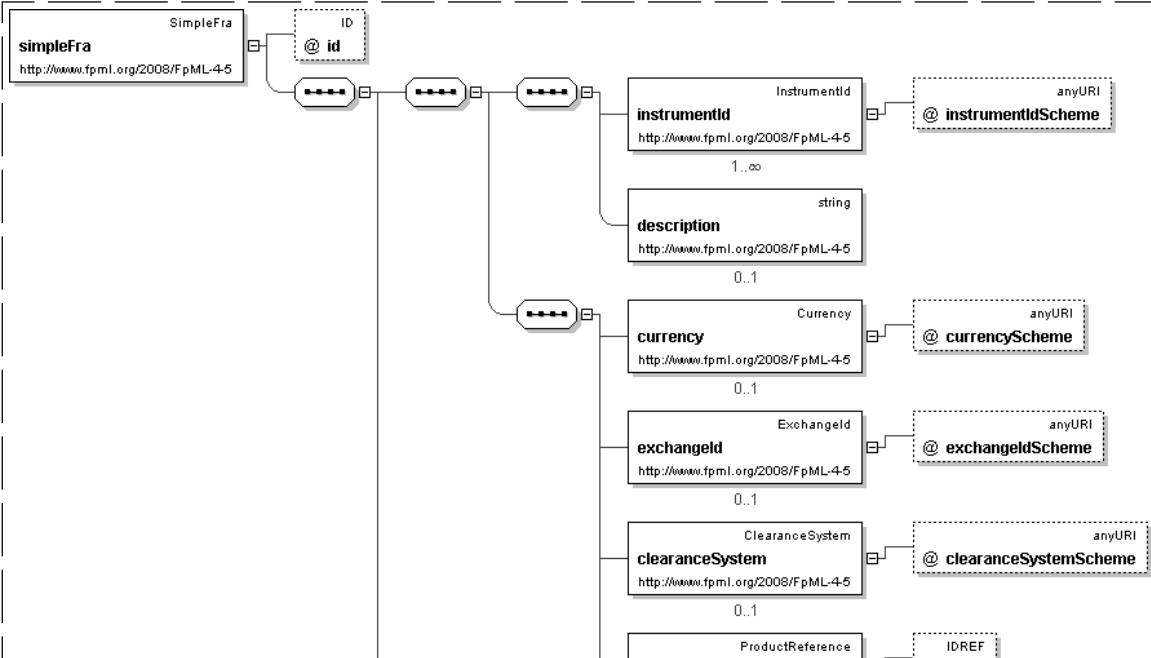
[top](#)

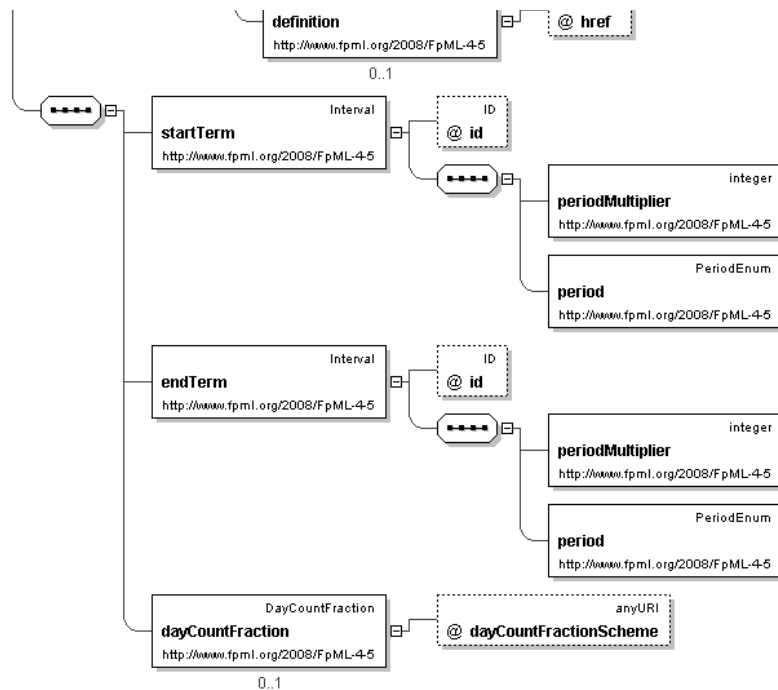
Element: simpleFra

- This element can be used wherever the following element is referenced:
 - [underlyingAsset](#)

| | |
|---------------|---|
| Name | simpleFra |
| Type | SimpleFra |
| Nullable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset that is a forward rate agreement. |

Logical Diagram





XML Instance Representation

```
<simpleFra
  id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

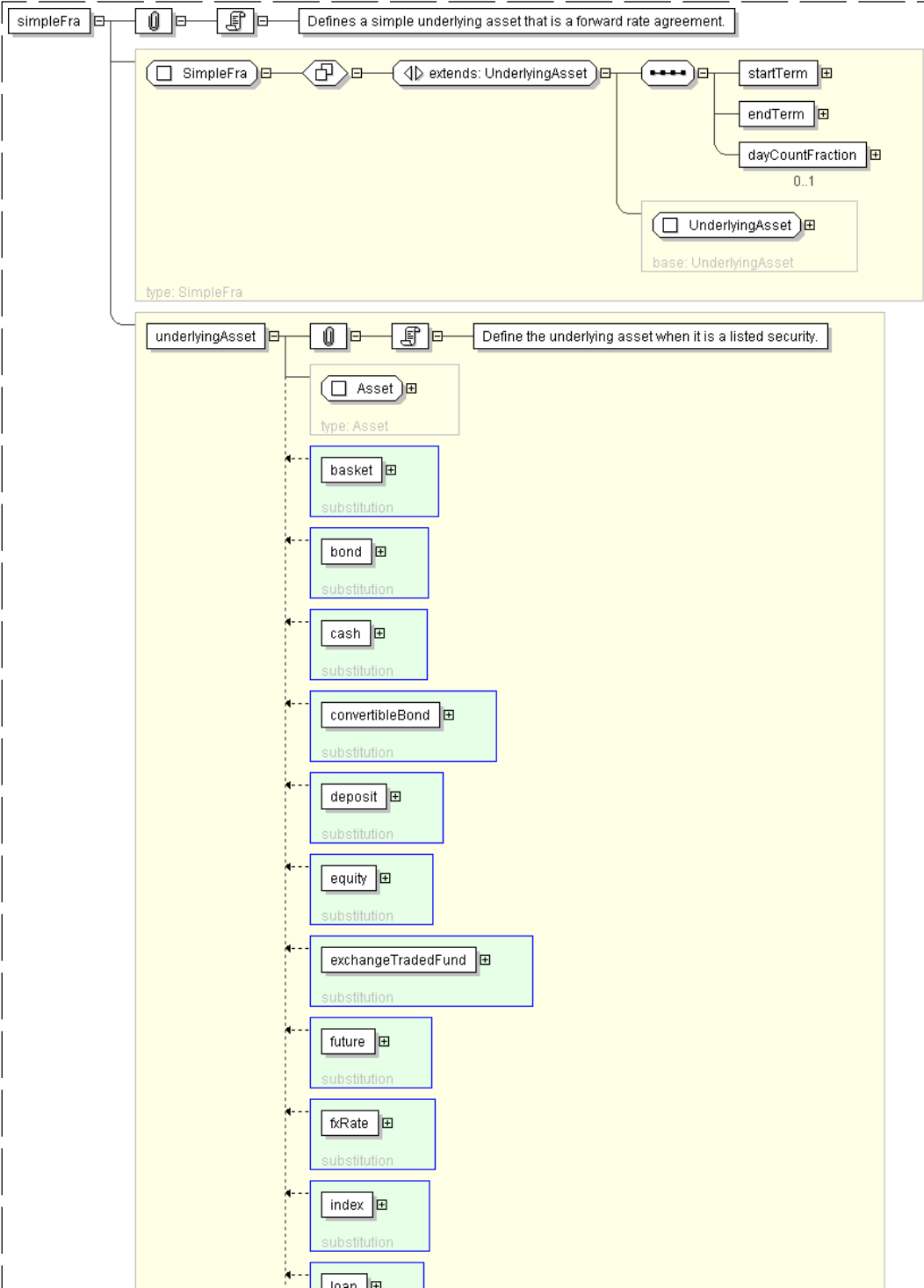
  <startTerm> Interval </startTerm> [1]
  'Specifies the start term of the simple fra, e.g. 3M.'

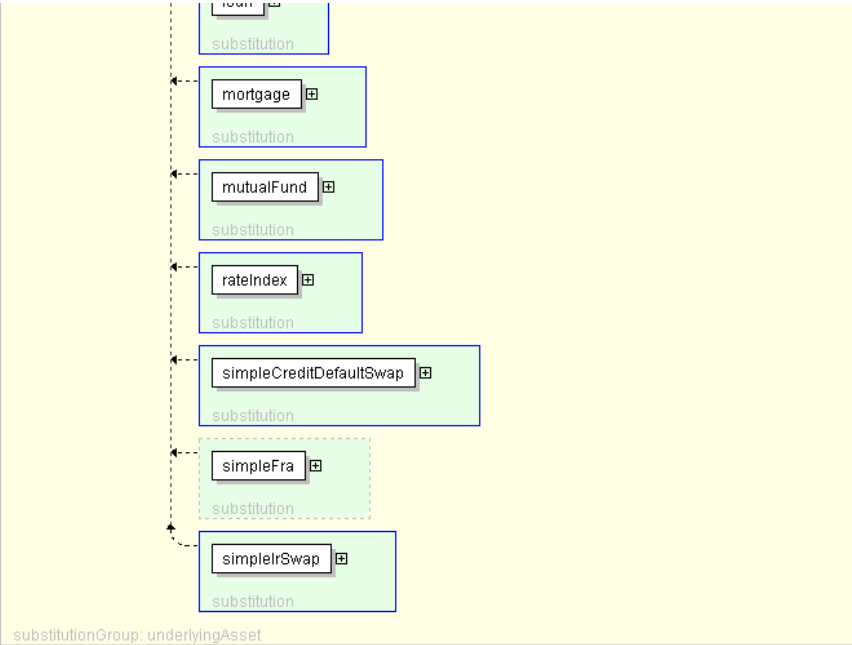
  <endTerm> Interval </endTerm> [1]
  'Specifies the end term of the simple fra, e.g. 9M.'

  <dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
  'The day count basis for the FRA.'
```

' </simpleFra>

Diagram





Schema Component Representation

```
<xsd:element name="simpleFra" type=" SimpleFra " substitutionGroup="underlyingAsset"/>
```

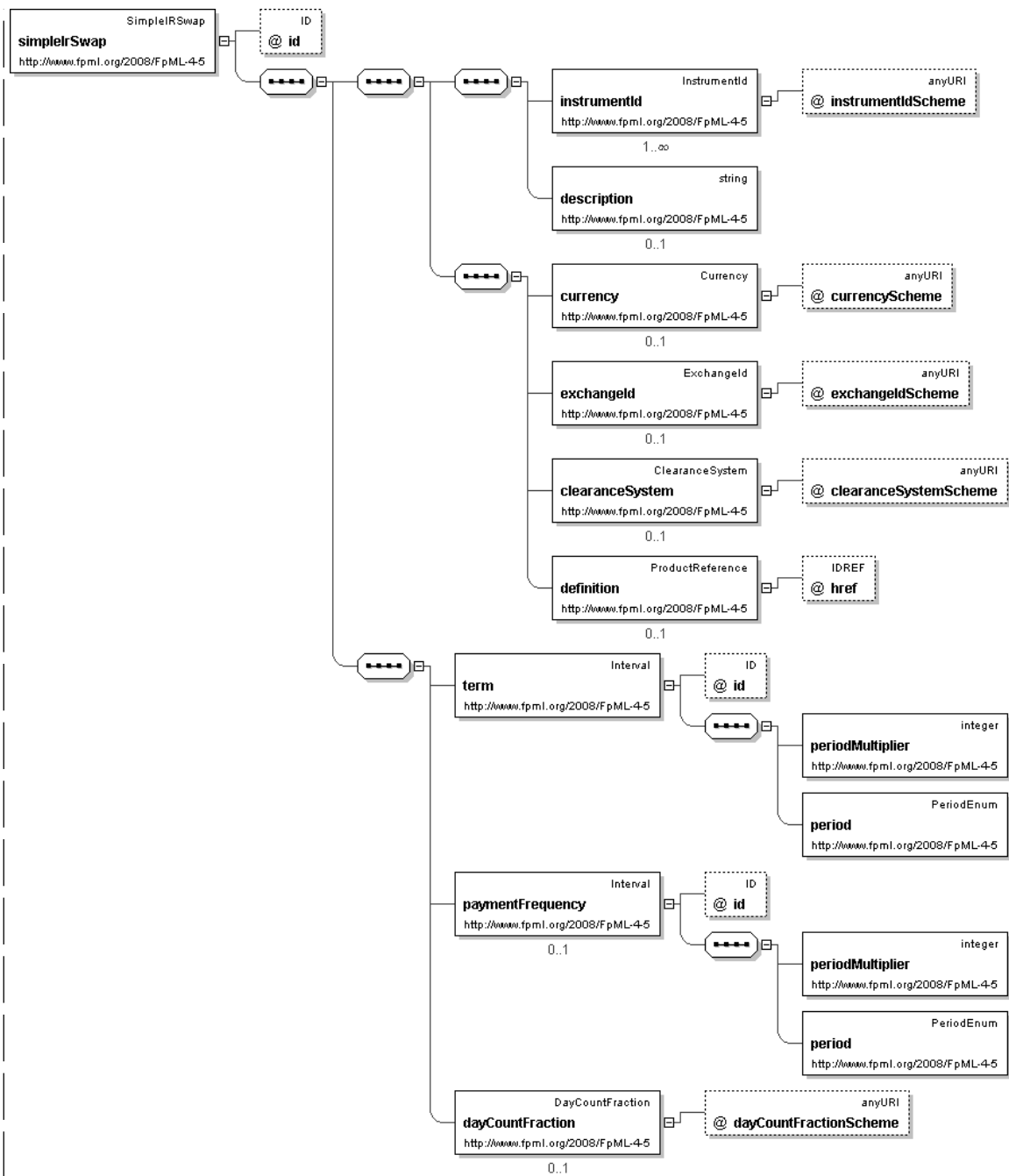
[top](#)

Element: **simpleIrSwap**

- This element can be used wherever the following element is referenced:
 - ↳ [underlyingAsset](#)

| | |
|---------------|---|
| Name | simpleIrSwap |
| Type | SimpleIRSwap |
| Nillable | no |
| Abstract | no |
| Documentation | Defines a simple underlying asset that is a swap. |

Logical Diagram



XML Instance Representation

```
<simpleIrSwap
  id="xsd:ID [0..1]*">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'
  <description> xsd:string </description> [0..1]
```

'Long name of the underlying asset.'

<currency> [Currency](#) </currency> [0..1]

'Currency in which the underlying asset is denominated.'

<exchangeId> [ExchangeId](#) </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> [ClearanceSystem](#) </clearanceSystem> [0..1]

'Identification of the clearance system associated with the transaction exchange.'

<definition> [ProductReference](#) </definition> [0..1]

'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.'

<term> [Interval](#) </term> [1]

'Specifies the term of the simple swap, e.g. 5Y.'

<paymentFrequency> [Interval](#) </paymentFrequency> [0..1]

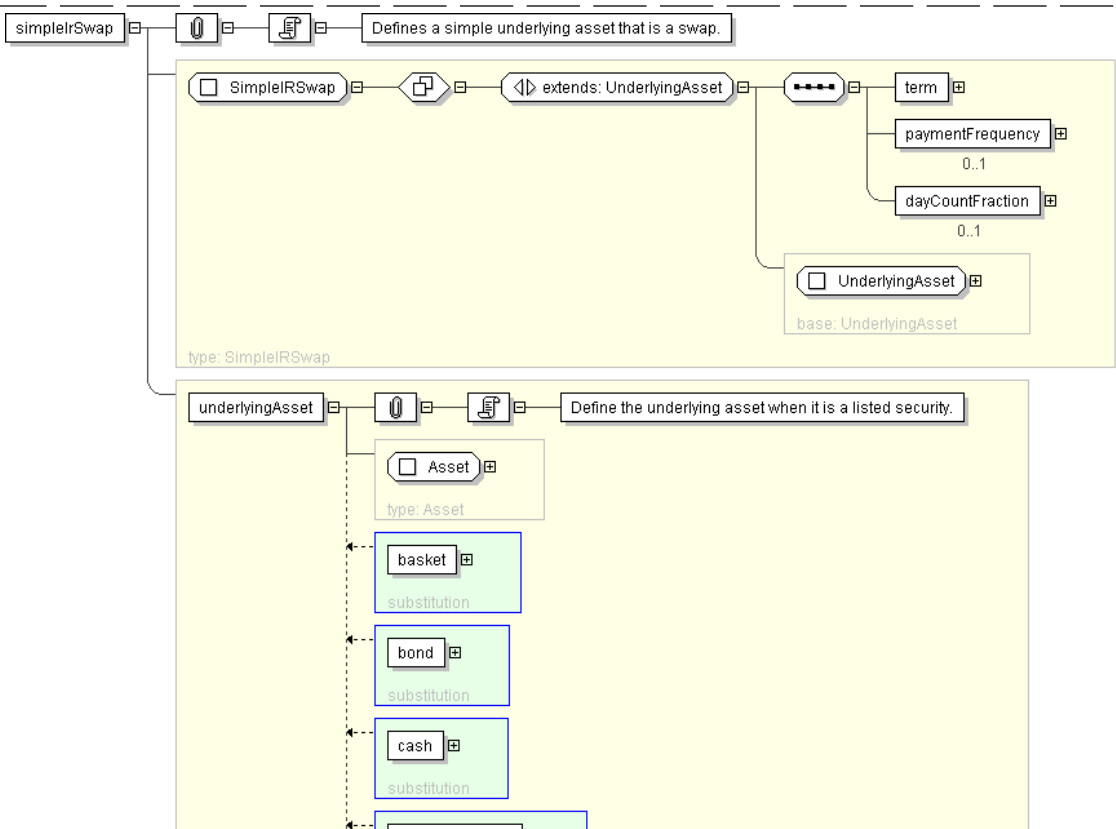
'Specifies the frequency at which the swap pays, e.g. 6M.'

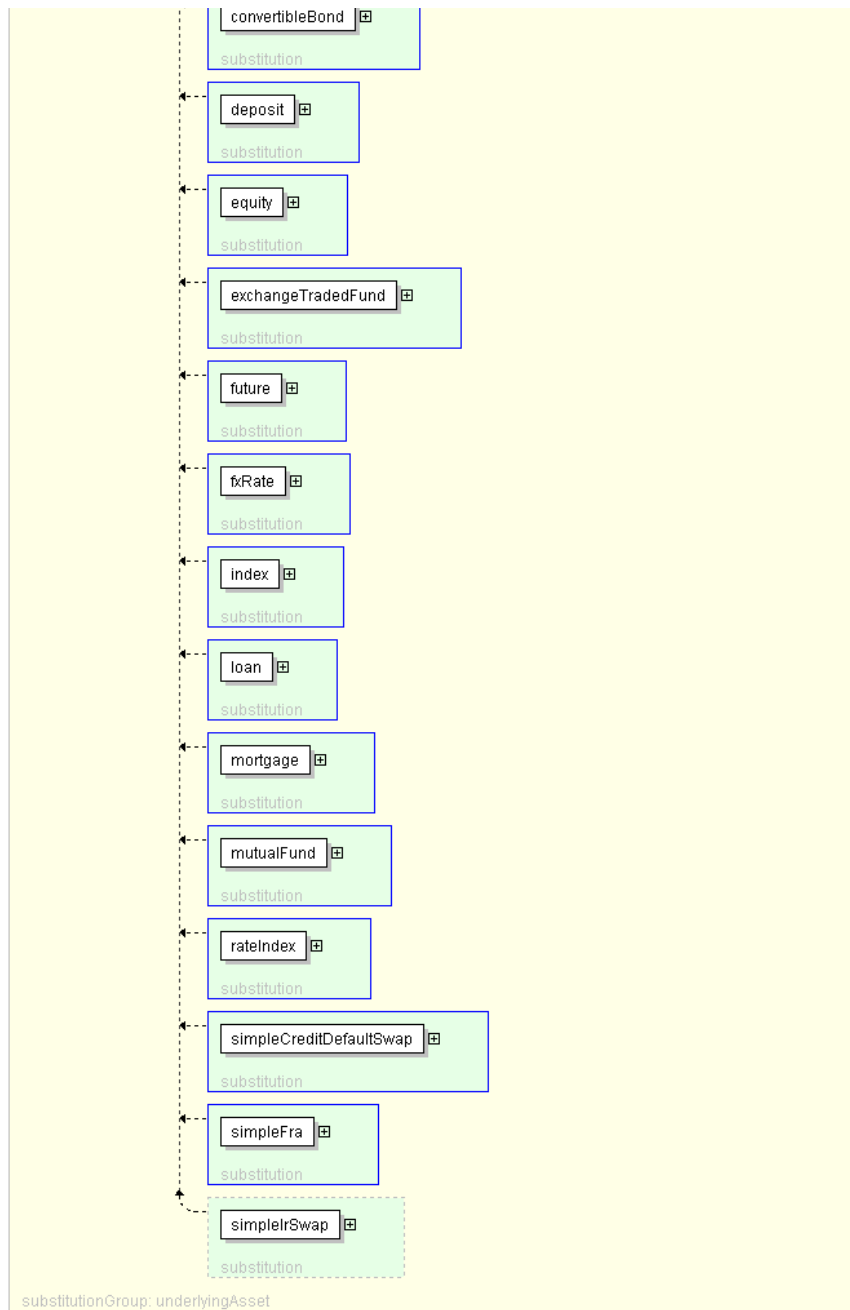
<dayCountFraction> [DayCountFraction](#) </dayCountFraction> [0..1]

'The day count basis for the swap.'

</simpleIrSwap>

Diagram





Schema Component Representation

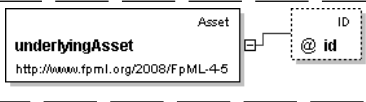
```
<xsd:element name="simpleIrsSwap" type="SimpleIRSwap" substitutionGroup="underlyingAsset"/>
```

• The following elements can be used wherever this element is referenced:

- [basket](#)
- [bond](#)
- [cash](#)
- [convertibleBond](#)
- [deposit](#)
- [equity](#)
- [exchangeTradedFund](#)
- [future](#)
- [fxRate](#)
- [index](#)
- [loan](#)
- [mortgage](#)
- [mutualFund](#)
- [rateIndex](#)
- [simpleCreditDefaultSwap](#)
- [simpleFra](#)
- [simpleIrSwap](#)

| | |
|---|---|
| Name | underlyingAsset |
| Used by (from the same schema document) | Complex Type BasketConstituent , Complex Type SingleUnderlyer |
| Type | Asset |
| Nilable | no |
| Abstract | yes |
| Documentation | Define the underlying asset when it is a listed security. |

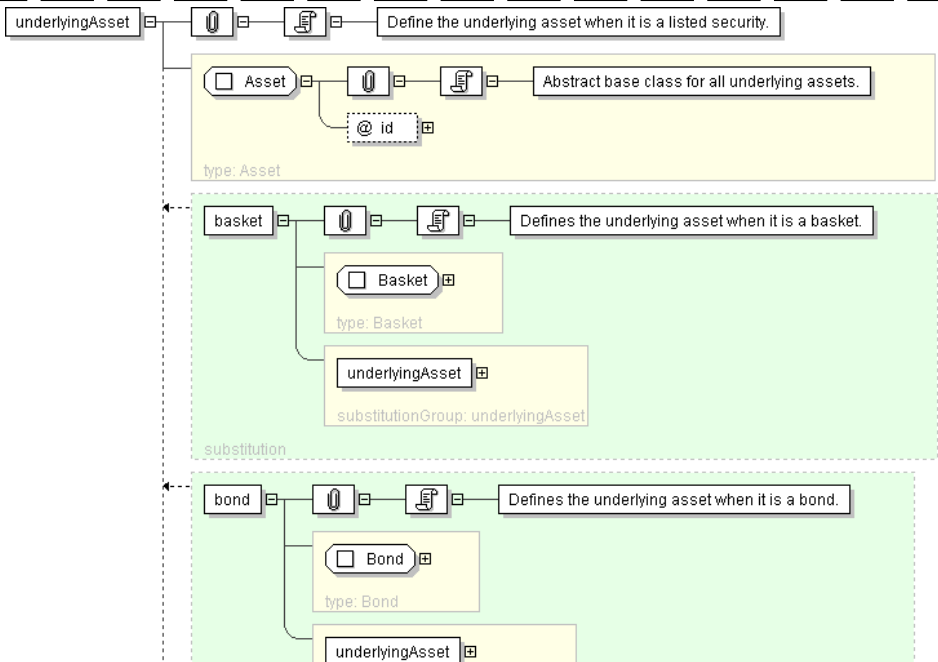
Logical Diagram

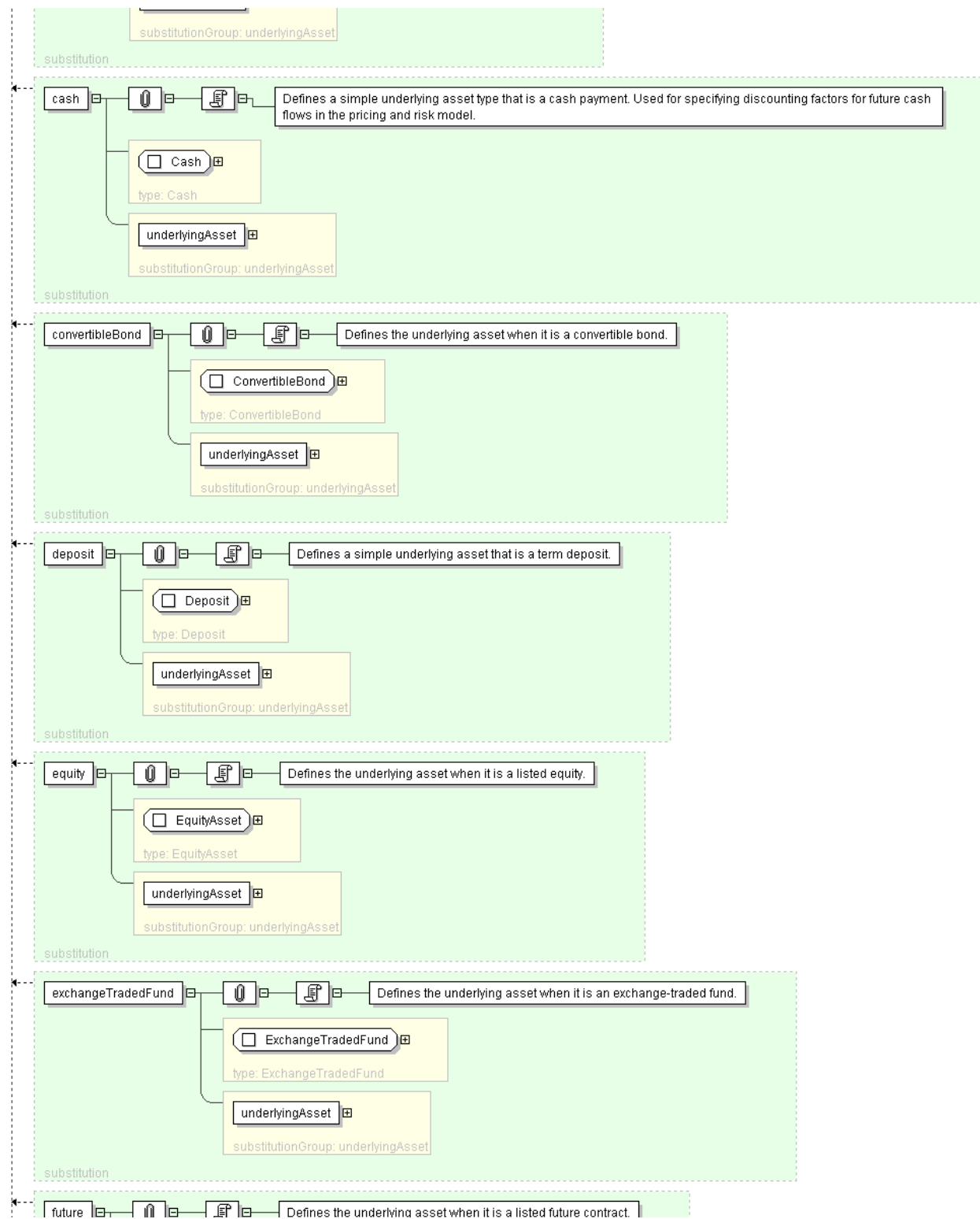


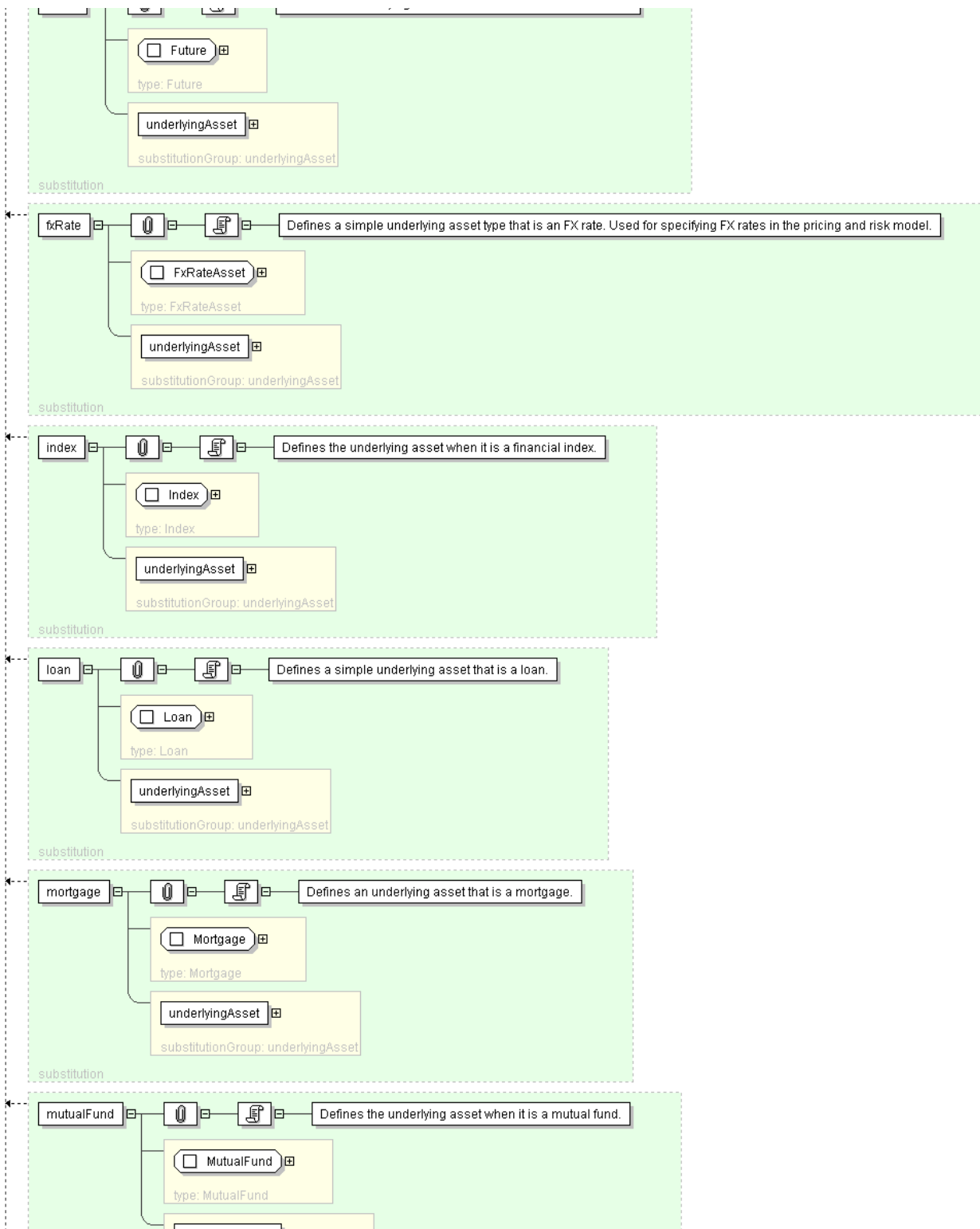
XML Instance Representation

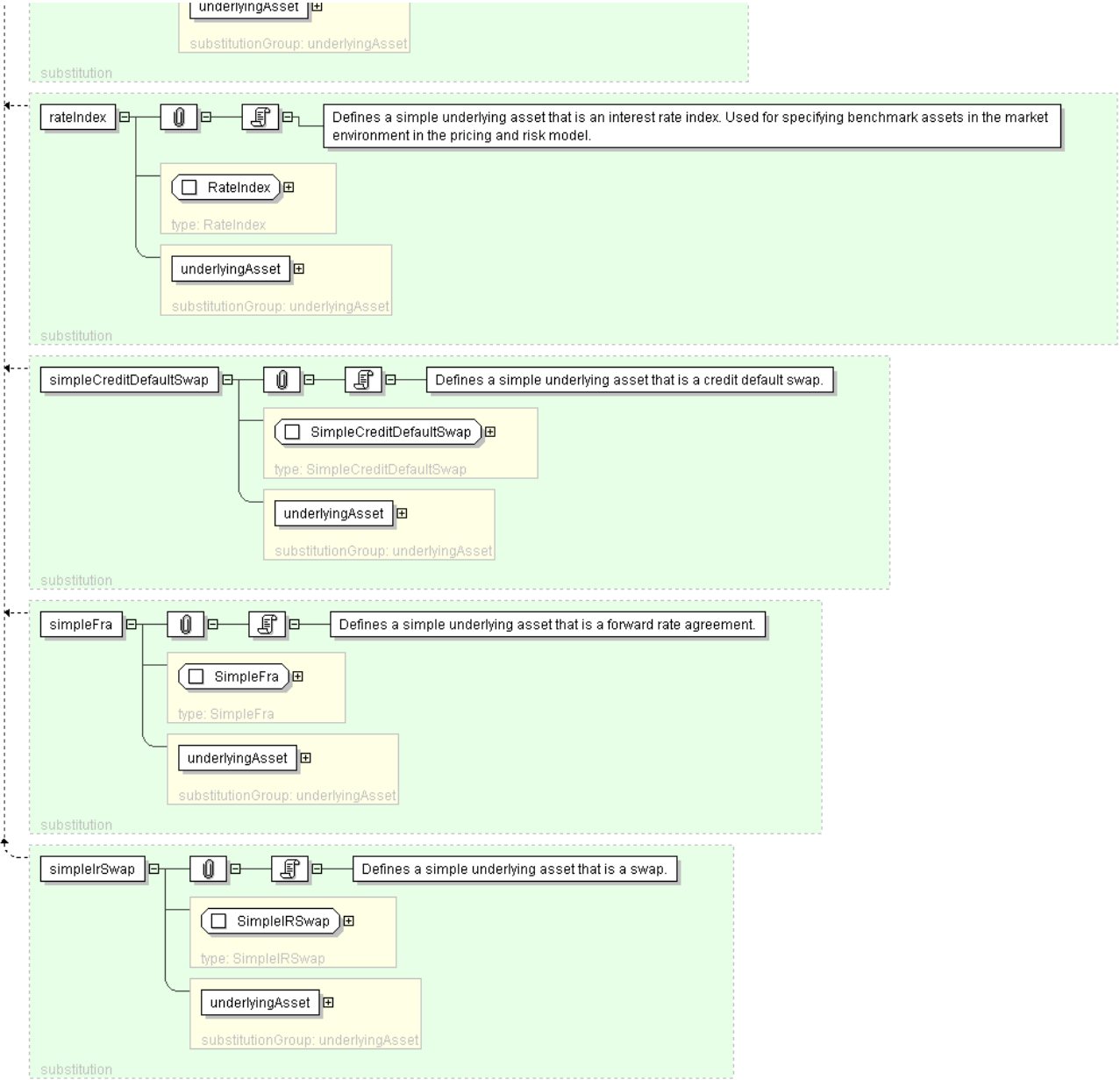
```
<underlyingAsset
id="xsd:ID [0..1]"/>
```

Diagram









Schema Component Representation

```
<xsd:element name="underlyingAsset" type="Asset" abstract="true"/>
```

Global Definitions

Complex Type: **ActualPrice**

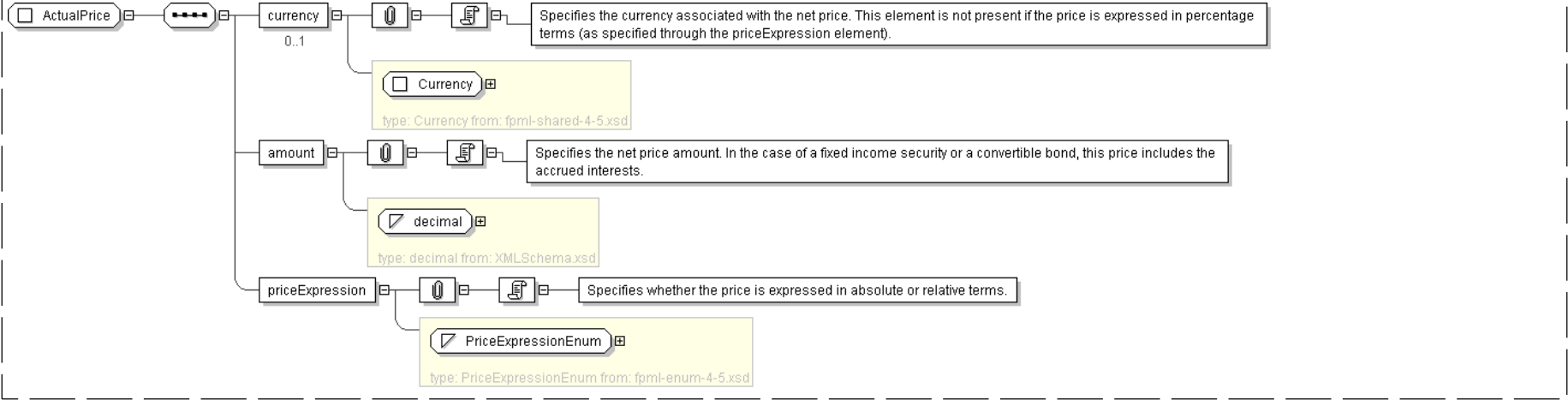
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ActualPrice |
| Used by (from the same schema document) | Complex Type Price , Complex Type Price |
| Abstract | no |

XML Instance Representation

```
<...>
  <currency> Currency </currency> [0..1]
  '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:decimal </amount> [1]
  'Specifies the net price amount. In the case of a fixed income security or a convertible
  bond, this price includes the accrued interests.'PriceExpressionEnum </priceExpression> [1]
  'Specifies whether the price is expressed in absolute or relative terms.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ActualPrice">
  <xsd:sequence>
    <xsd:element name="currency" type=" Currency " minOccurs="0"/>
    <xsd:element name="amount" type=" xsd:decimal "/>
    <xsd:element name="priceExpression" type=" PriceExpressionEnum "/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **AnyAssetReference**

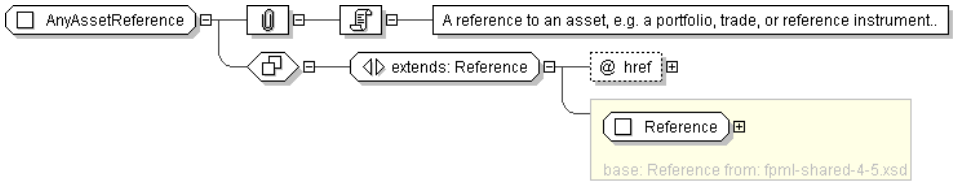
| | |
|--------------|---|
| Super-types: | Reference < AnyAssetReference (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | AnyAssetReference |
| Abstract | no |
| Documentation | A reference to an asset, e.g. a portfolio, trade, or reference instrument.. |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **Asset**

Super-types:

Sub-types:

None

- [Basket](#) (by extension)
- [IdentifiedAsset](#) (by extension)
 - [Cash](#) (by extension)
 - [Commodity](#) (by extension)
 - [UnderlyingAsset](#) (by extension)
 - [Deposit](#) (by extension)
 - [ExchangeTraded](#) (by extension)
 - [Bond](#) (by extension)
 - [ConvertibleBond](#) (by extension)
 - [EquityAsset](#) (by extension)
 - [ExchangeTradedCalculatedPrice](#) (by extension)
 - [ExchangeTradedFund](#) (by extension)
 - [Index](#) (by extension)
 - [ExchangeTradedContract](#) (by extension)
 - [Future](#) (by extension)
 - [FxRateAsset](#) (by extension)
 - [Loan](#) (by extension)
 - [Mortgage](#) (by extension)
 - [MutualFund](#) (by extension)
 - [RateIndex](#) (by extension)
 - [SimpleCreditDefaultSwap](#) (by extension)
 - [SimpleFra](#) (by extension)
 - [SimpleRSwap](#) (by extension)

| | |
|---|--|
| Name | Asset |
| Used by (from the same schema document) | Element underlyingAsset |
| Abstract | yes |
| Documentation | Abstract base class for all underlying assets. |

XML Instance Representation

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

Diagram

XML Schema Documentation

Asset

Abstract base class for all underlying assets.

@ id

Schema Component Representation

```
<xsd:complexType name="Asset" abstract="true">
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: AssetMeasureType

| | |
|---|---|
| Super-types: | Scheme < AssetMeasureType (by extension) |
| Sub-types: | None |
| Name | AssetMeasureType |
| Used by (from the same schema document) | Model Group QuotationCharacteristics.model |
| Abstract | no |
| Documentation | A scheme identifying the types of measures that can be used to describe an asset. |

XML Instance Representation

```
<...
  assetMeasureScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram

AssetMeasureType

A scheme identifying the types of measures that can be used to describe an asset.

extends: Scheme

@ assetMeasureScheme

Scheme

base: Scheme from: fpml-shared-4-5.xsd

Schema Component Representation

```
<xsd:complexType name="AssetMeasureType">
  <xsd:simpleContent>
    <xsd:extension base="Scheme" >
      <xsd:attribute name="assetMeasureScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-scheme/asset-measure"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: AssetPool

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AssetPool |
| Used by (from the same schema document) | Complex Type Mortgage |
| Abstract | no |
| Documentation | Characterise the asset pool behind an asset backed bond. |

XML Instance Representation

```
<...>
```

file:///C:/Irina-Local/Subversion/branches/FpML-4-5/pdf/fpml-asset-4-5.xsd.html (68 of 139) [2/23/2009 2:22:17 PM]

```
Start Group: VersionHistory.model [0..1]
  <version> xsd:nonNegativeInteger </version> [1]
  'The version number'

  <effectiveDate> IdentifiedDate </effectiveDate> [0..1]
  'Optionally it is possible to specify a version effective date when a versionId is supplied.'

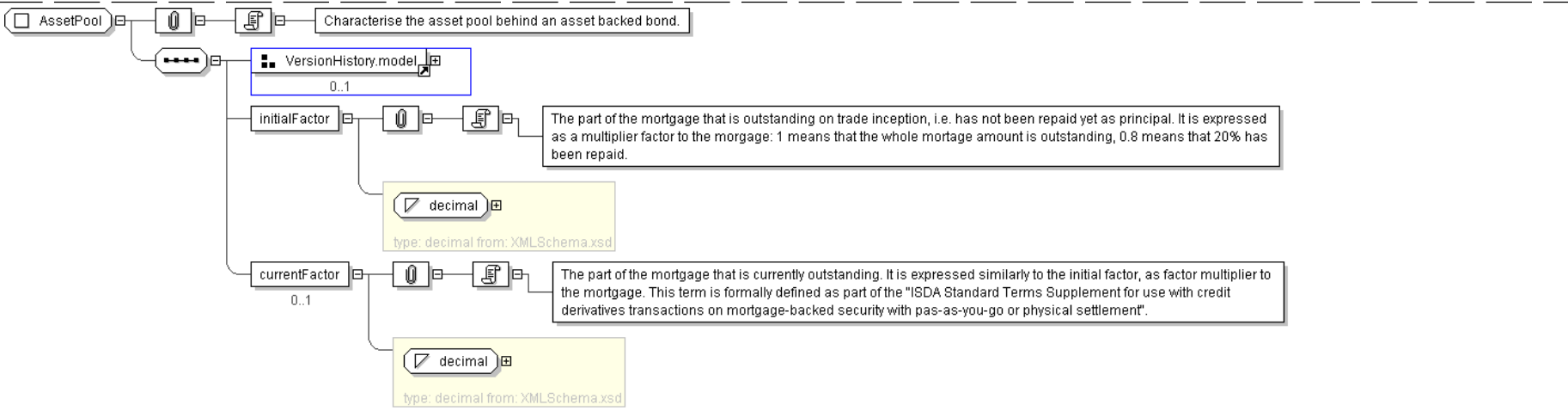
End Group: VersionHistory.model

<initialFactor> xsd:decimal </initialFactor> [1]
'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> xsd:decimal </currentFactor> [0..1]
'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\".'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="AssetPool">
  <xsd:sequence>
    <xsd:group ref=" VersionHistory.model " minOccurs="0"/>
    <xsd:element name="initialFactor" type=" xsd:decimal " />
    <xsd:element name="currentFactor" type=" xsd:decimal " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: AssetReference

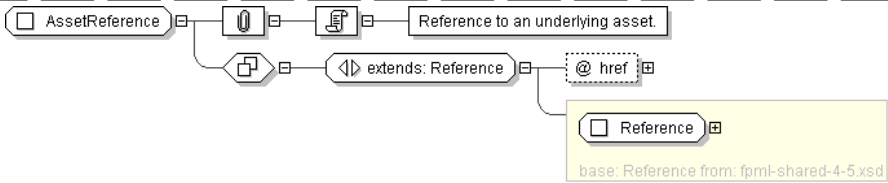
| | |
|--------------|--|
| Super-types: | Reference < AssetReference (by extension) |
| Sub-types: | None |

| | |
|---------------|-----------------------------------|
| Name | AssetReference |
| Abstract | no |
| Documentation | Reference to an underlying asset. |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **BasicQuotation**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BasicQuotation |
| Abstract | no |
| Documentation | Some kind of numerical measure about an asset, eg. its NPV, together with characteristics of that measure. |

XML Instance Representation

```
<...>  
  <value> xsd:decimal </value> [0..1]  
  'The value of the the quotation.'  
  
  <measureType> AssetMeasureType </measureType> [0..1]  
  'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'  
  
  <quoteUnits> PriceQuoteUnits </quoteUnits> [0..1]  
  'The optional units that the measure is expressed in. If not supplied, this is assumed to be  
  a price/value in currency units.'  
  
  <side> QuotationSideEnum </side> [0..1]  
  'The side (bid/mid/ask) of the measure.'  
  
  <currency> Currency </currency> [0..1]  
  'The optional currency that the measure is expressed in. If not supplied, this is  
  defaulted from the reportingCurrency in the valuationScenarioDefinition.'  
  
  <timing> QuoteTiming </timing> [0..1]  
  'When during a day the quote is for. Typically, if this element is supplied, the  
  QuoteLocation needs also to be supplied.'  
  
  Start Group: QuoteLocation.model [0..1]  
  'Where the quote is from.'  
  
  Start Choice [1]  
    <businessCenter> BusinessCenter </businessCenter> [1]  
    'A city or other business center.'  
  
    <exchangeId> ExchangeId </exchangeId> [1]
```

'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'

End Choice

End Group: [QuoteLocation.model](#)

<informationSource> [InformationSource](#) </informationSource> [0..*]

'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'

<time> [xsd:dateTime](#) </time> [0..1]

'When the quote was observed or derived.'

<valuationDate> [xsd:date](#) </valuationDate> [0..1]

'When the quote was computed.'

<expiryTime> [xsd:dateTime](#) </expiryTime> [0..1]

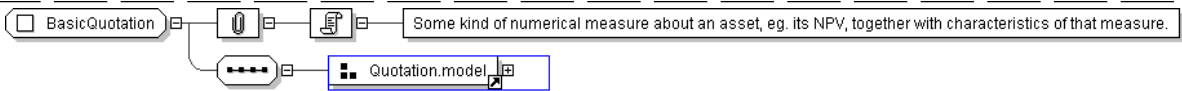
'When does the quote cease to be valid.'

<cashFlowType> [CashflowType](#) </cashFlowType> [0..1]

'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="BasicQuotation">
  <xsd:sequence>
    <xsd:group ref=" Quotation.model " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Basket**

| | |
|--------------|--|
| Super-types: | Asset < Basket (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Basket |
| Used by (from the same schema document) | Complex Type Underlyer , Element basket |
| Abstract | no |
| Documentation | A type describing the underlyer features of a basket swap. Each of the basket constituents are described through an embedded component, the basketConstituentsType. |

XML Instance Representation

<...
id=" [xsd:ID](#) [0..1]*">
 <openUnits> [xsd:decimal](#) </openUnits> [0..1]
 '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.'

 <basketConstituent> [BasketConstituent](#) </basketConstituent> [1..*]
 'Describes each of the components of the basket.'

 <basketDivisor> [xsd:decimal](#) </basketDivisor> [0..1]
 '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.'

Start Group: BasketIdentifier.model [0..1]

'Reuses the group that specifies a name and an identifier for a given basket.'

Start Choice [1]

<basketName> BasketName </basketName> [1]

'The name of the basket expressed as a free format string. FpML does not define usage rules for this element.'

<basketId> BasketId </basketId> [0..*]

'A CDS basket identifier'

<basketId> BasketId </basketId> [1..*]

'A CDS basket identifier'

End Choice

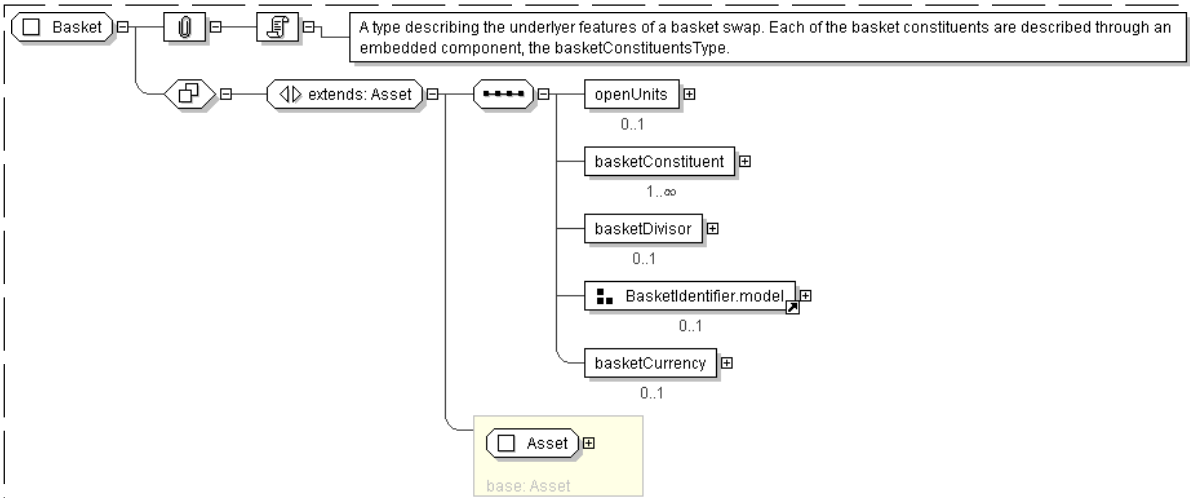
End Group: BasketIdentifier.model

<basketCurrency> Currency </basketCurrency> [0..1]

'Specifies the currency for this basket.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Basket">
  <xsd:complexContent>
    <xsd:extension base=" Asset " />
    <xsd:sequence>
      <xsd:element name="openUnits" type=" xsd:decimal " minOccurs="0"/>
      <xsd:element name="basketConstituent" type=" BasketConstituent " maxOccurs="unbounded"/>
      <xsd:element name="basketDivisor" type=" xsd:decimal " minOccurs="0"/>
      <xsd:group ref=" BasketIdentifier.model " minOccurs="0"/>
      <xsd:element name="basketCurrency" type=" Currency " minOccurs="0"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

Complex Type: **BasketConstituent**

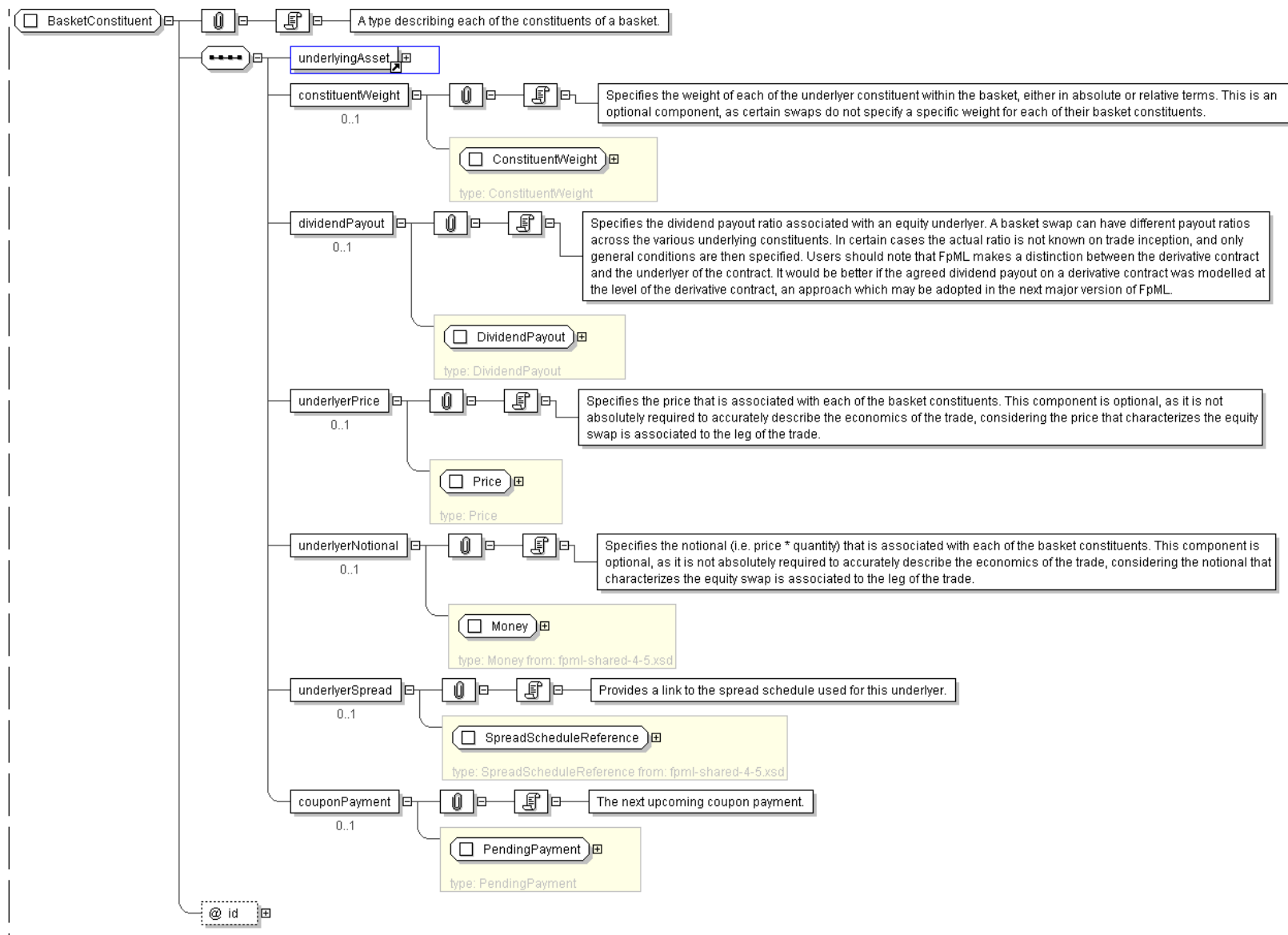
| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

None

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <underlyingAsset> ... </underlyingAsset> [1]  
  <constituentWeight> ConstituentWeight </constituentWeight> [0..1]  
  '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> DividendPayout </dividendPayout> [0..1]  
  '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> Price </underlyerPrice> [0..1]  
  '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> Money </underlyerNotional> [0..1]  
  '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> SpreadScheduleReference </underlyerSpread> [0..1]  
  'Provides a link to the spread schedule used for this underlyer.'  
  
  <couponPayment> PendingPayment </couponPayment> [0..1]  
  'The next upcoming coupon payment.'  
  
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="BasketConstituent">
  <xsd:sequence>
    <xsd:element ref="underlyingAsset" />
    <xsd:element name="constituentWeight" type="ConstituentWeight" minOccurs="0"/>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0"/>
    <xsd:element name="underlyerPrice" type="Price" minOccurs="0"/>
    <xsd:element name="underlyerNotional" type="Money" minOccurs="0"/>
    <xsd:element name="underlyerSpread" type="SpreadScheduleReference" minOccurs="0"/>
    <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```

Complex Type: **BasketId**

| | |
|--------------|---|
| Super-types: | Scheme < BasketId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | BasketId |
| Used by (from the same schema document) | Model Group BasketIdentifier.model , Model Group BasketIdentifier.model |
| Abstract | no |

XML Instance Representation

```
<...  
basketIdScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BasketId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="basketIdScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **BasketName**

| | |
|--------------|---|
| Super-types: | Scheme < BasketName (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | BasketName |
| Used by (from the same schema document) | Model Group BasketIdentifier.model |
| Abstract | no |

XML Instance Representation

```
<...  
basketNameScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BasketName">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="basketNameScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: **Bond**

| | |
|--------------|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < Bond (by extension) |
| Sub-types: | <ul style="list-style-type: none">ConvertibleBond (by extension) |

| | |
|---|------------------------------|
| Name | Bond |
| Used by (from the same schema document) | Element bond |
| Abstract | no |
| Documentation | An exchange traded bond. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]*">
    <instrumentId> InstrumentId </instrumentId> [1..*]
    'Identification of the underlying asset, using public and/or private identifiers.'

    <description> xsd:string </description> [0..1]
    'Long name of the underlying asset.'

    <currency> Currency </currency> [0..1]
    'Currency in which the underlying asset is denominated.'

    <exchangeId> ExchangeId </exchangeId> [0..1]
    'Identification of the exchange on which this asset is transacted for the purposes
    of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
    as defined in the ISDA 2002 Equity Derivatives Definitions.'

    <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
    'Identification of the clearance system associated with the transaction exchange.'

    <definition> ProductReference </definition> [0..1]
    '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.'

    <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
    '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> ExchangeId </optionsExchangeId> [0..*]
    '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.'

  Start Choice [0..1]
  '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'

    <issuerName> xsd:string </issuerName> [1]
    <issuerPartyReference> PartyReference </issuerPartyReference> [1]
  End Choice

  <seniority> CreditSeniority </seniority> [0..1]
  'The repayment precedence of a debt instrument.'
```

<couponType> [CouponType](#) </couponType> [0..1]

'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.'

<couponRate> [xsd:decimal](#) </couponRate> [0..1]

'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'

<maturity> [xsd:date](#) </maturity> [0..1]

'The date when the principal amount of a security becomes due and payable.'

<parValue> [xsd:decimal](#) </parValue> [0..1]

'Specifies the nominal amount of a fixed income security or convertible bond.'

<faceAmount> [xsd:decimal](#) </faceAmount> [0..1]

'Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.'

<paymentFrequency> [Interval](#) </paymentFrequency> [0..1]

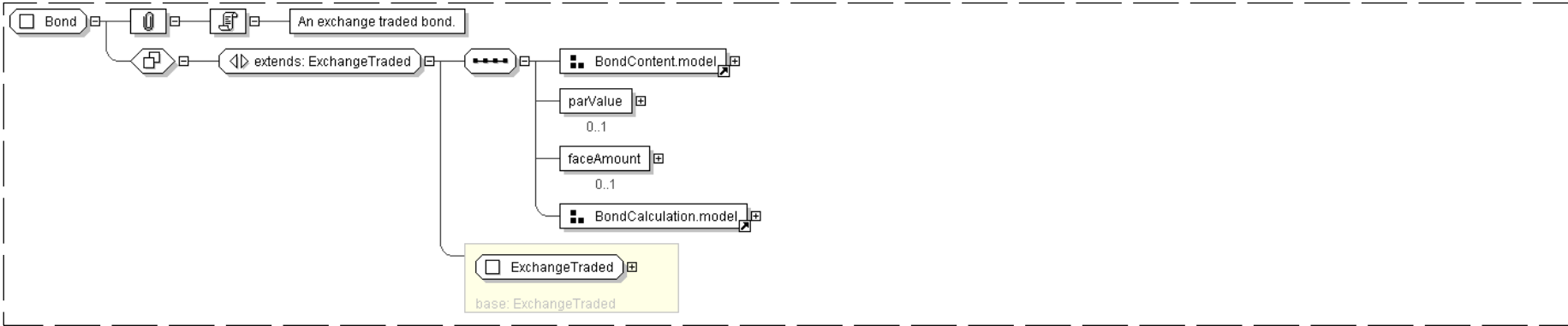
'Specifies the frequency at which the bond pays, e.g. 6M.'

<dayCountFraction> [DayCountFraction](#) </dayCountFraction> [0..1]

'The day count basis for the bond.'

</...>

Diagram



Schema Component Representation

```
<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:element name="faceAmount" type="xsd:decimal" minOccurs="0"/>
      <xsd:group ref="BondCalculation.model" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

Complex Type: **Cash**

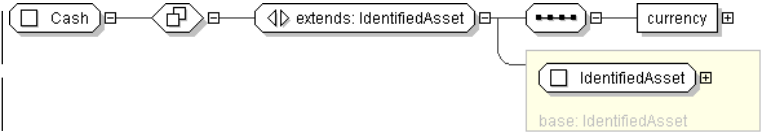
| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < Cash (by extension) |
| Sub-types: | None |
| Name | Cash |

| | |
|---|------------------------------|
| Used by (from the same schema document) | Element cash |
| Abstract | no |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <instrumentId> InstrumentId </instrumentId> [1..*]  
    'Identification of the underlying asset, using public and/or private identifiers.'  
  
    <description> xsd:string </description> [0..1]  
    'Long name of the underlying asset.'  
  
    <currency> Currency </currency> [1]  
    'The currency in which an amount is denominated.'  
  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Cash">  
  <xsd:complexContent>  
    <xsd:extension base=" IdentifiedAsset ">  
      <xsd:sequence>  
        <xsd:element name="currency" type=" Currency "/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: **Commission**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Commission |
| Used by (from the same schema document) | Complex Type Price |
| Abstract | no |
| Documentation | A type describing the commission that will be charged for each of the hedge transactions. |

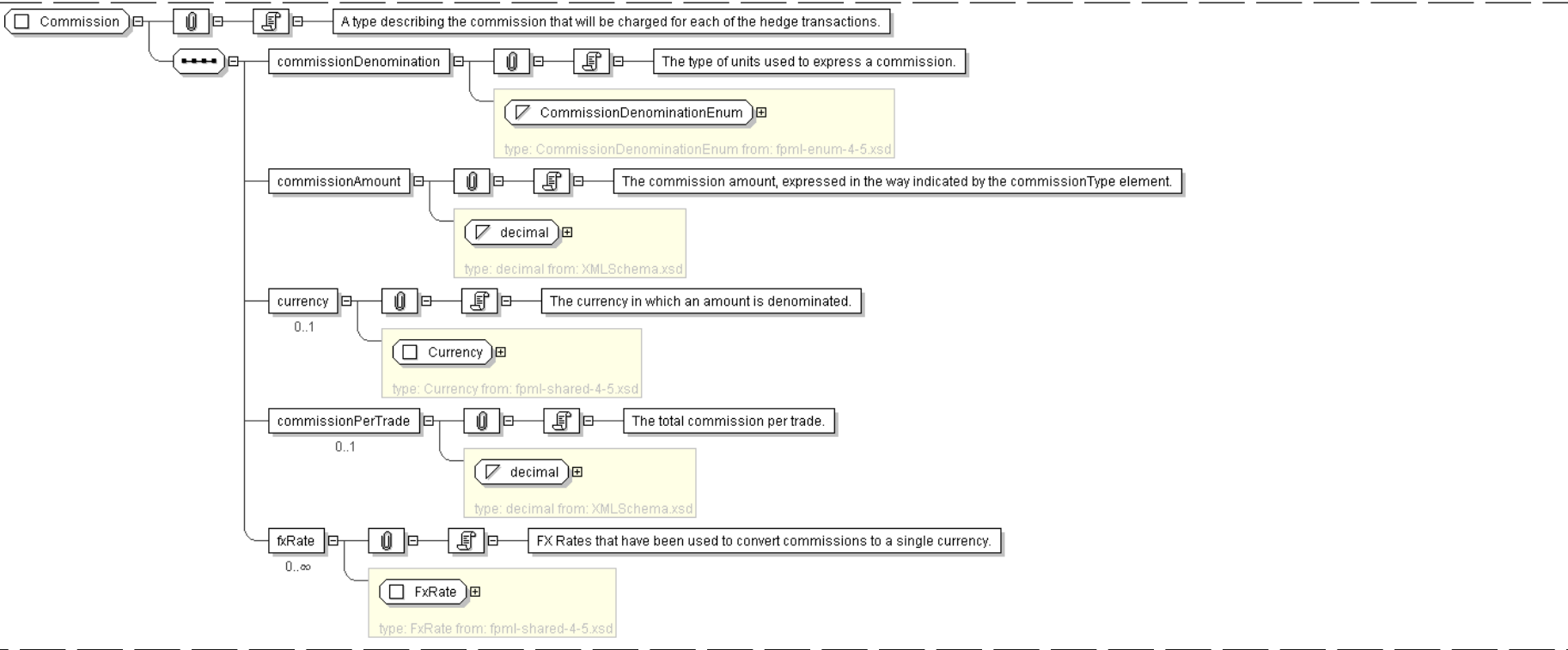
XML Instance Representation

```
<...>  
  <commissionDenomination> CommissionDenominationEnum </commissionDenomination> [1]  
  'The type of units used to express a commission.'  
  
  <commissionAmount> xsd:decimal </commissionAmount> [1]  
  'The commission amount, expressed in the way indicated by the commissionType element.'  
  
  <currency> Currency </currency> [0..1]  
  'The currency in which an amount is denominated.'  
  
  <commissionPerTrade> xsd:decimal </commissionPerTrade> [0..1]  
  'The total commission per trade.'  
  
  <fxRate> FxRate </fxRate> [0..*]  
</...>
```

'FX Rates that have been used to convert commissions to a single currency.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Commission">
  <xsd:sequence>
    <xsd:element name="commissionDenomination" type=" CommissionDenominationEnum " />
    <xsd:element name="commissionAmount" type=" xsd:decimal " />
    <xsd:element name="currency" type=" Currency " minOccurs="0" />
    <xsd:element name="commissionPerTrade" type=" xsd:decimal " minOccurs="0" />
    <xsd:element name="fxRate" type=" FxRate " minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **Commodity**

| | |
|--------------|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < Commodity (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Commodity |
| Abstract | no |
| Documentation | A type describing a commodity underlying asset. |

XML Instance Representation

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

```
'Identification of the underlying asset, using public and/or private identifiers.'
```

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

```
'Long name of the underlying asset.'
```

```
Start Group: CommodityReferencePriceFramework.model [0..1]
```

```
<commodityBase> CommodityBase </commodityBase> [1]
```

```
'A coding scheme value to identify the base type of the commodity being traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \'Oil\'.'
```

```
<commodityDetails> CommodityDetails </commodityDetails> [1]
```

```
'A coding scheme value to identify the commodity being traded more specifically. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \'Brent\'.'
```

```
<unit> QuantityUnit </unit> [1]
```

```
'A coding scheme value to identify the unit in which the undelryer is denominated. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.'
```

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

```
'The currency in which the Commodity Reference Price is published.'
```

```
Start Choice [1]
```

```
<exchangeId> ExchangeId </exchangeId> [1]
```

```
'For those commodities being traded with reference to the price of a listed future, the exchange where that future is listed should be specified here.'
```

```
<publication> InformationSource </publication> [1]
```

```
'For those commodities being traded with reference to a price distributed by a publication, that publication should be specified here.'
```

```
End Choice
```

```
End Group: CommodityReferencePriceFramework.model
```

```
<specifiedPrice> SpecifiedPriceEnum </specifiedPrice> [1]
```

```
'The Specified Price is not defined in the Commodity Reference Price and so needs to be stated in the Underlyer definition as it will impact the calculation of the Floating Price.'
```

```
Start Sequence [0..1]
```

```
Start Choice [1]
```

```
<deliveryDates> DeliveryDatesEnum </deliveryDates> [1]
```

```
'The Delivery Date is a NearbyMonth, for use when the Commodity Transaction references Futures Contract.'
```

```
<deliveryDate> AdjustableDate </deliveryDate> [1]
```

```
'The Delivery Date is a fixed, single day.'
```

```
<deliveryDateYearMonth> xsd:gYearMonth </deliveryDateYearMonth> [1]
```

```
'The Delivery Date is a fixed, single month.'
```

```
End Choice
```

```
<deliveryDateRollConvention> Offset </deliveryDateRollConvention> [0..1]
```

```
'Specifies, for a Commodity Transaction that references a listed future via the deliveryDates element, the day on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all - i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified and so on.'
```

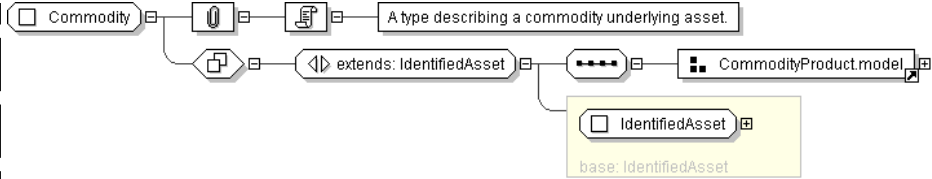
```
End Sequence
```

```
<multiplier> PositiveDecimal </multiplier> [0..1]
```

```
'Specifies the multiplier associated with a Transaction.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="Commodity">
  <xsd:complexContent>
    <xsd:extension base=" IdentifiedAsset " >
      <xsd:sequence>
        <xsd:group ref=" CommodityProduct.model " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CommodityBase**

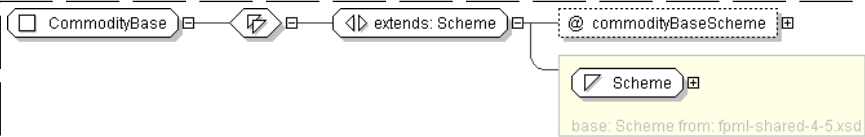
| | |
|--------------|--|
| Super-types: | Scheme < CommodityBase (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CommodityBase |
| Used by (from the same schema document) | Model Group CommodityReferencePriceFramework.model |
| Abstract | no |

XML Instance Representation

```
<...
commodityBaseScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityBase">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="commodityBaseScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **CommodityBusinessCalendar**

| | |
|--------------|--|
| Super-types: | Scheme < CommodityBusinessCalendar (by extension) |
| Sub-types: | None |

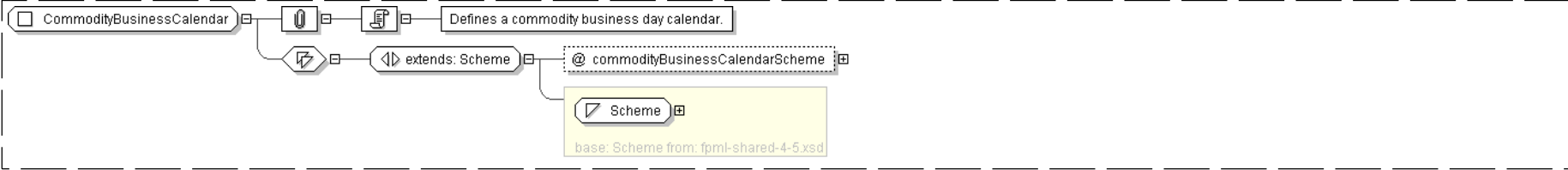
| | |
|---|--|
| Name | CommodityBusinessCalendar |
| Used by (from the same schema document) | Complex Type CommodityBusinessCalendarTime |

| | |
|---------------|--|
| Abstract | no |
| Documentation | Defines a commodity business day calendar. |

XML Instance Representation

```
<...  
  commodityBusinessCalendarScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityBusinessCalendar">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="commodityBusinessCalendarScheme" type=" xsd:anyURI " default="http://  
        www.fpml.org/coding-scheme/commodity-business-calendar"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **CommodityBusinessCalendarTime**

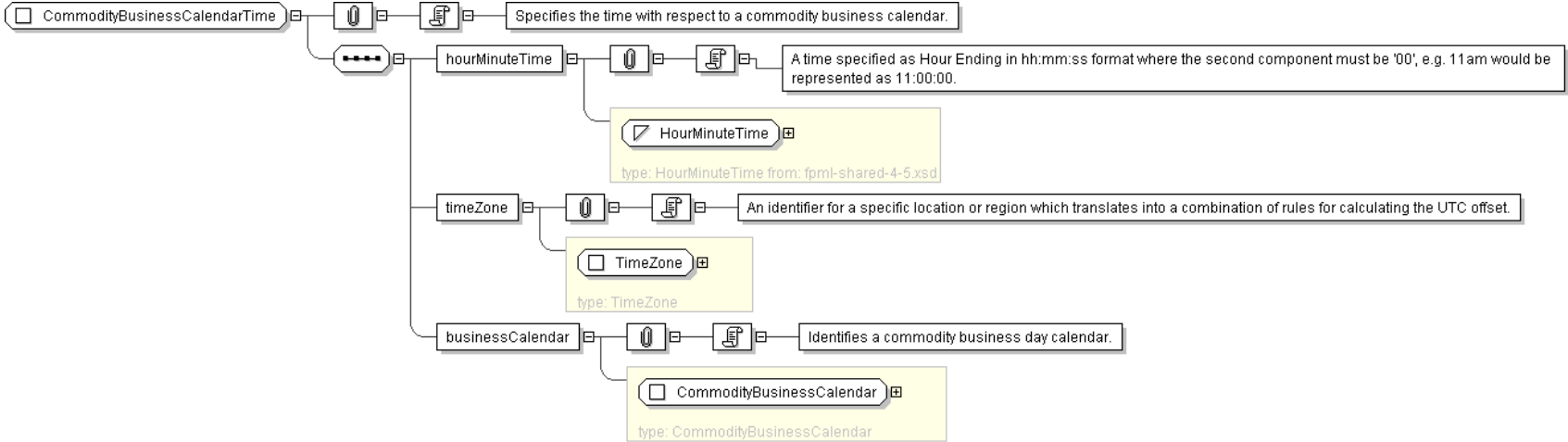
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | CommodityBusinessCalendarTime |
| Used by (from the same schema document) | Complex Type SettlementPeriod , Complex Type SettlementPeriod |
| Abstract | no |
| Documentation | Specifies the time with respect to a commodity business calendar. |

XML Instance Representation

```
<...>  
  <hourMinuteTime> HourMinuteTime </hourMinuteTime> [1]  
  'A time specified as Hour Ending in hh:mm:ss format where the second component must be \'00  
  \', e.g. 11am would be represented as 11:00:00.'  
  
  <timeZone> TimeZone </timeZone> [1]  
  'An identifier for a specific location or region which translates into a combination of  
  rules for calculating the UTC offset.'  
  
  <businessCalendar> CommodityBusinessCalendar </businessCalendar> [1]  
  'Identifies a commodity business day calendar.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityBusinessCalendarTime">
  <xsd:sequence>
    <xsd:element name="hourMinuteTime" type=" HourMinuteTime " />
    <xsd:element name="timeZone" type=" TimeZone " />
    <xsd:element name="businessCalendar" type=" CommodityBusinessCalendar " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

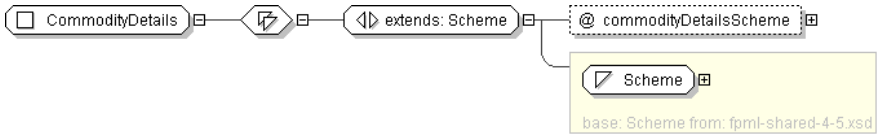
Complex Type: CommodityDetails

| | |
|---|--|
| Super-types: | Scheme < CommodityDetails (by extension) |
| Sub-types: | None |
| Name | CommodityDetails |
| Used by (from the same schema document) | Model Group CommodityReferencePriceFramework.model |
| Abstract | no |

XML Instance Representation

```
<...
commodityDetailsScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityDetails">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="commodityDetailsScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

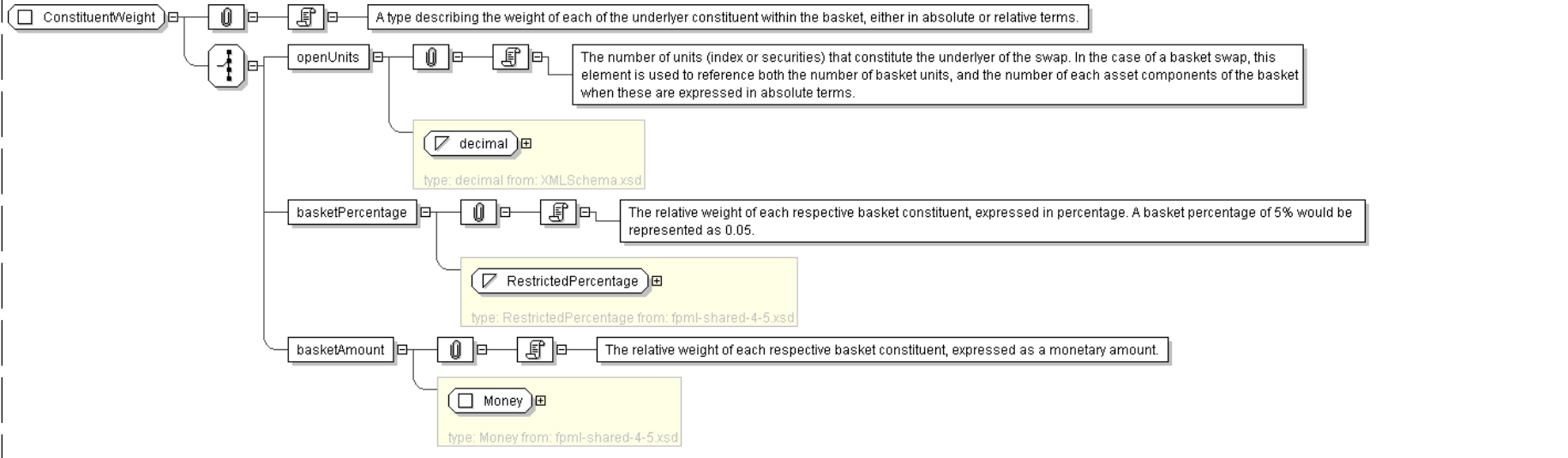
Complex Type: **ConstituentWeight**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ConstituentWeight |
| Used by (from the same schema document) | Complex Type BasketConstituent |
| Abstract | no |
| Documentation | A type describing the weight of each of the underlyer constituent within the basket, either in absolute or relative terms. |

XML Instance Representation

```
<...>
Start Choice [1]
<openUnits> xsd:decimal </openUnits> [1]
  '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.'RestrictedPercentage </basketPercentage> [1]
  'The relative weight of each respective basket constituent, expressed in percentage. A basket percentage of 5% would be represented as 0.05.'Money </basketAmount> [1]
  'The relative weight of each respective basket constituent, expressed as a monetary amount.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ConstituentWeight">
  <xsd:choice>
    <xsd:element name="openUnits" type="xsd:decimal" />
    <xsd:element name="basketPercentage" type="RestrictedPercentage" />
    <xsd:element name="basketAmount" type="Money" />
  </xsd:choice>
</xsd:complexType>
```

Complex Type: **ConvertibleBond**

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < Bond (by extension) < ConvertibleBond (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ConvertibleBond |
| Used by (from the same schema document) | Element convertibleBond |
| Abstract | no |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]*" <instrumentId> InstrumentId </instrumentId> [1..*] 'Identification of the underlying asset, using public and/or private identifiers.' <description> xsd:string </description> [0..1] 'Long name of the underlying asset.' <currency> Currency </currency> [0..1] 'Currency in which the underlying asset is denominated.' <exchangeId> ExchangeId </exchangeId> [0..1] 'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.' <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1] 'Identification of the clearance system associated with the transaction exchange.' <definition> ProductReference </definition> [0..1] '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.' <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*] '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> ExchangeId </optionsExchangeId> [0..*] '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.' Start Choice [0..1] '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' <issuerName> xsd:string </issuerName> [1] <issuerPartyReference> PartyReference </issuerPartyReference> [1] End Choice <seniority> CreditSeniority </seniority> [0..1] 'The repayment precedence of a debt instrument.' <couponType> CouponType </couponType> [0..1] 'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.' <couponRate> xsd:decimal </couponRate> [0..1]</pre> | |
|---|--|

'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'

<maturity> xsd:date </maturity> [0..1]
'The date when the principal amount of a security becomes due and payable.'

<parValue> xsd:decimal </parValue> [0..1]
'Specifies the nominal amount of a fixed income security or convertible bond.'

<faceAmount> xsd:decimal </faceAmount> [0..1]
'Specifies the total amount of the issue. Corresponds to the par value multiplied by the number of issued security.'

<paymentFrequency> Interval </paymentFrequency> [0..1]
'Specifies the frequency at which the bond pays, e.g. 6M.'

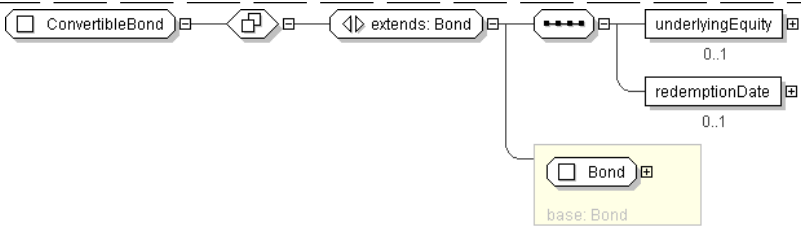
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
'The day count basis for the bond.'

<underlyingEquity> EquityAsset </underlyingEquity> [0..1]
'Specifies the equity in which the convertible bond can be converted.'

<redemptionDate> xsd:date </redemptionDate> [0..1]
'Earlier date between the convertible bond put dates and its maturity date.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ConvertibleBond">
  <xsd:complexContent>
    <xsd:extension base="Bond" />
    <xsd:sequence>
      <xsd:element name="underlyingEquity" type="EquityAsset" minOccurs="0"/>
      <xsd:element name="redemptionDate" type="xsd:date" minOccurs="0"/>
    </xsd:sequence>
  </xsd:complexContent>
</xsd:complexType>
```

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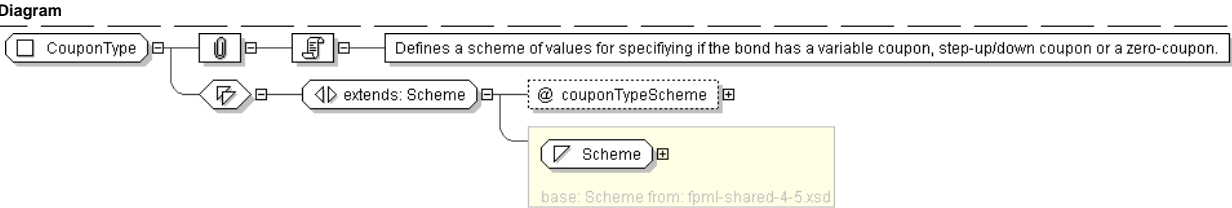
Complex Type: CouponType

| | |
|--------------|--|
| Super-types: | Scheme < CouponType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CouponType |
| Used by (from the same schema document) | Model Group BondContent.model |
| Abstract | no |
| Documentation | Defines a scheme of values for specifying if the bond has a variable coupon, step-up/down coupon or a zero-coupon. |

XML Instance Representation

```
<...  
couponTypeScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```



Schema Component Representation

```
<xsd:complexType name="CouponType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="couponTypeScheme" type=" xsd:anyURI " default="http://www.fpml.org/  
        coding-scheme/coupon-type"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **Deposit**

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < Deposit (by extension) |
| Sub-types: | None |

| | |
|---|---------------------------------|
| Name | Deposit |
| Used by (from the same schema document) | Element deposit |
| Abstract | no |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <instrumentId> InstrumentId </instrumentId> [1..*]  
  'Identification of the underlying asset, using public and/or private identifiers.'  
  
  <description> xsd:string </description> [0..1]  
  'Long name of the underlying asset.'  
  
  <currency> Currency </currency> [0..1]  
  'Currency in which the underlying asset is denominated.'  
  
  <exchangeId> ExchangeId </exchangeId> [0..1]  
  'Identification of the exchange on which this asset is transacted for the purposes  
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning  
  as defined in the ISDA 2002 Equity Derivatives Definitions.'  
  
  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]  
  'Identification of the clearance system associated with the transaction exchange.'  
  
  <definition> ProductReference </definition> [0..1]  
  '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.'  
  
  <term> Interval </term> [1]  
  'Specifies the term of the deposit, e.g. 5Y.'
```

XML Schema Documentation

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

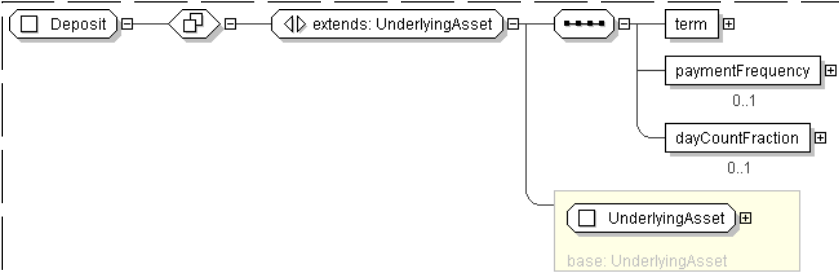
'Specifies the frequency at which the deposit pays, e.g. 6M.'

<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]

'The day count basis for the deposit.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Deposit">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="term" type="Interval"/>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0"/>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: DividendPayout

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DividendPayout |
| Used by (from the same schema document) | Complex Type BasketConstituent , Complex Type SingleUnderlyer |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>

Start Choice [1]

<dividendPayoutRatio> xsd:decimal </dividendPayoutRatio> [1]

'Specifies the actual dividend payout ratio associated with the equity underlyer.'

<dividendPayoutConditions> xsd:string </dividendPayoutConditions> [1]

'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.'

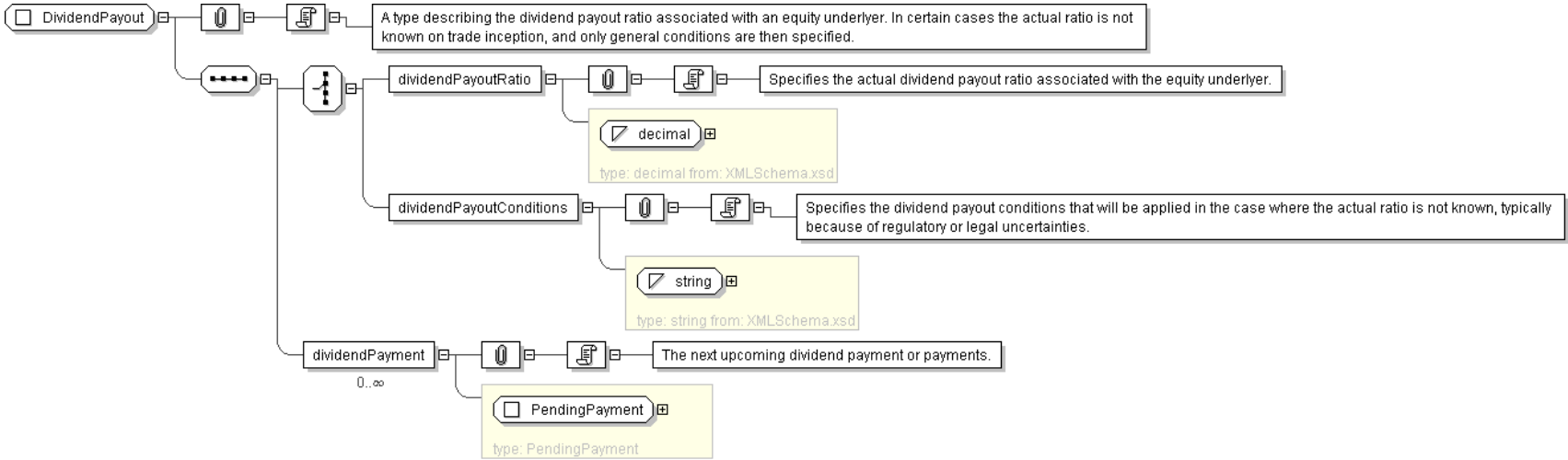
End Choice

<dividendPayment> PendingPayment </dividendPayment> [0..*]

'The next upcoming dividend payment or payments.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendPayout">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="dividendPayoutRatio" type="xsd:decimal" />
      <xsd:element name="dividendPayoutConditions" type="xsd:string" />
    </xsd:choice>
    <xsd:element name="dividendPayment" type="PendingPayment" minOccurs="0"
      maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **EquityAsset**

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < EquityAsset (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | EquityAsset |
| Used by (from the same schema document) | Complex Type ConvertibleBond , Element equity |
| Abstract | no |
| Documentation | An exchange traded equity asset. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]"*>
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
```


'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]

'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.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]

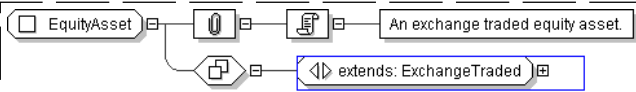
'A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<optionsExchangeId> ExchangeId </optionsExchangeId> [0..*]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityAsset">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded" />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ExchangeTraded

Super-types: [Asset](#) < [IdentifiedAsset](#) (by extension) < [UnderlyingAsset](#) (by extension) < **ExchangeTraded** (by extension)

Sub-types:

- [Bond](#) (by extension)
 - [ConvertibleBond](#) (by extension)
- [EquityAsset](#) (by extension)
- [ExchangeTradedCalculatedPrice](#) (by extension)
 - [ExchangeTradedFund](#) (by extension)
 - [Index](#) (by extension)
- [ExchangeTradedContract](#) (by extension)
- [Future](#) (by extension)

| | |
|---------------|--|
| Name | ExchangeTraded |
| Abstract | yes |
| Documentation | An abstract base class for all exchange traded financial products. |

XML Instance Representation

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

<instrumentId> InstrumentId </instrumentId> [1..*]

'Identification of the underlying asset, using public and/or private identifiers.'

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

'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]

'Currency in which the underlying asset is denominated.'

```
<exchangeId> ExchangeId </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'ClearanceSystem </clearanceSystem> [0..1]

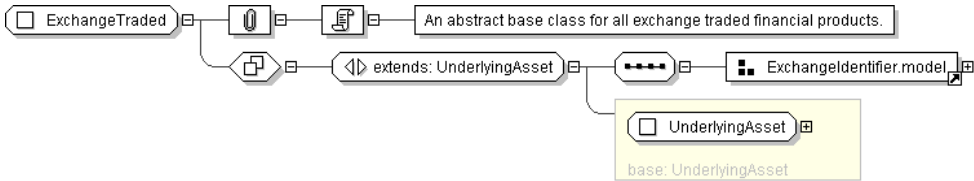
'Identification of the clearance system associated with the transaction exchange.'ProductReference </definition> [0..1]

'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.'ExchangeId </relatedExchangeId> [0..*]

'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.'ExchangeId </optionsExchangeId> [0..*]

'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.'
```

Diagram



Schema Component Representation

```
<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>
```

[top](#)

Complex Type: ExchangeTradedCalculatedPrice

| | |
|--------------|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < ExchangeTradedCalculatedPrice |
| Sub-types: | <ul style="list-style-type: none">ExchangeTradedFund (by extension)Index (by extension) |

| | |
|---------------|--|
| Name | ExchangeTradedCalculatedPrice |
| Abstract | yes |
| Documentation | Abstract base class for all exchange traded financial products with a price which is calculated from exchange traded constituents. |

XML Instance Representation

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

'Identification of the underlying asset, using public and/or private identifiers.'

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

'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]

'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]

'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]

'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.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]

'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> ExchangeId </optionsExchangeId> [0..*]

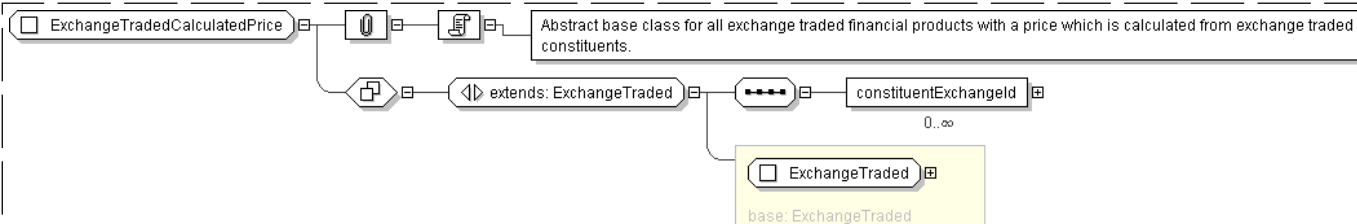
'A short form unique identifier for an exchange on which the reference option contract is listed. This is to address the case where the reference exchange for the future is different than the one for the option. The options Exchange is referenced on share options when Merger Elections are selected as Options Exchange Adjustment.'

<constituentExchangeId> ExchangeId </constituentExchangeId> [0..*]

'Identification of all the exchanges where constituents are traded. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="ExchangeTradedCalculatedPrice" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="constituentExchangeId" type="ExchangeId"
          minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

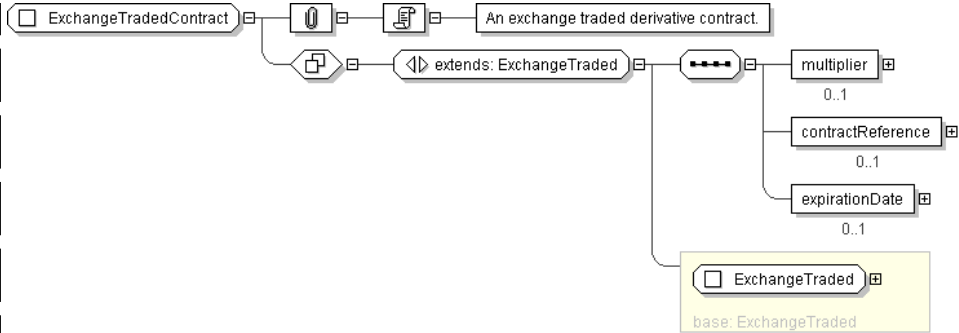
| | |
|--------------|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < ExchangeTradedContract (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ExchangeTradedContract |
| Abstract | no |
| Documentation | An exchange traded derivative contract. |

XML Instance Representation

| | |
|---|--|
| <... id=" xsd:ID [0..1]*"> <instrumentId> InstrumentId </instrumentId> [1..*] 'Identification of the underlying asset, using public and/or private identifiers.' <description> xsd:string </description> [0..1] 'Long name of the underlying asset.' <currency> Currency </currency> [0..1] 'Currency in which the underlying asset is denominated.' <exchangeId> ExchangeId </exchangeId> [0..1] 'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.' <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1] 'Identification of the clearance system associated with the transaction exchange.' <definition> ProductReference </definition> [0..1] '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.' <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*] '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> ExchangeId </optionsExchangeId> [0..*] '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.' <multiplier> xsd:positiveInteger </multiplier> [0..1] 'Specifies the contract multiplier that can be associated with the number of units.' <contractReference> xsd:string </contractReference> [0..1] 'Specifies the contract that can be referenced, besides the undelyer type.' <expirationDate> AdjustableOrRelativeDate </expirationDate> [0..1] 'The date when the contract expires.' </...> | |
|---|--|

Diagram



Schema Component Representation

```
<xsd:complexType name="ExchangeTradedContract">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded">
      <xsd:sequence>
        <xsd:element name="multiplier" type="xsd:positiveInteger" minOccurs="0"/>
        <xsd:element name="contractReference" type="xsd:string" minOccurs="0"/>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: ExchangeTradedFund

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < ExchangeTradedCalculatedPrice (by extension) < ExchangeTradedFund (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | ExchangeTradedFund |
| Used by (from the same schema document) | Element exchangeTradedFund |
| Abstract | no |
| Documentation | An exchange traded fund whose price depends on exchange traded constituents. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]*"
  <instrumentId InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

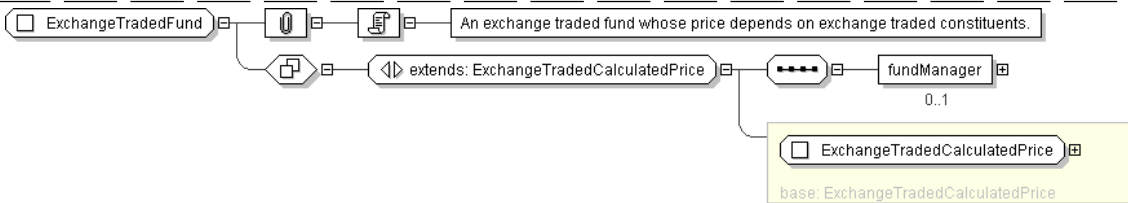
  <definition ProductReference </definition> [0..1]
  'An optional reference to a full FpML product that defines the simple product in
  greater detail. In case of inconsistency between the terms of the simple product and those
  of the detailed definition, the values in the simple product override those in the
```

```

detailed definition.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
'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.'ExchangeId </optionsExchangeId> [0..*]
'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.'ExchangeId </constituentExchangeId> [0..*]
'Identification of all the exchanges where constituents are traded. The term \"Exchange\"
is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'xsd:string </fundManager> [0..1]
'Specifies the fund manager that is in charge of the fund.'
```

Diagram



Schema Component Representation

```

<xsd:complexType name="ExchangeTradedFund">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTradedCalculatedPrice">
      <xsd:sequence>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

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Complex Type: FacilityType

| | |
|--------------|---|
| Super-types: | Scheme < FacilityType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | FacilityType |
| Used by (from the same schema document) | Complex Type Loan |
| Abstract | no |
| Documentation | A type describing the type of loan facility. |

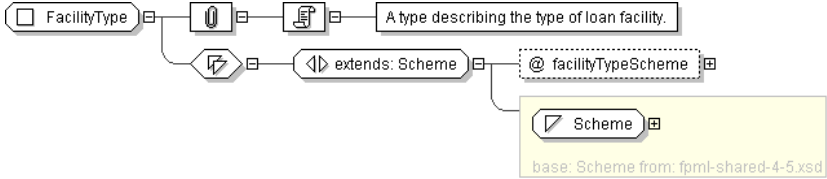
XML Instance Representation

```

<...
facilityTypeScheme=" xsd:anyURI [0..1]">
Scheme
</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="FacilityType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="facilityTypeScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/facility-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: Future

| | |
|---|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < Future (by extension) |
| Sub-types: | None |
| Name | Future |
| Used by (from the same schema document) | Element future |
| Abstract | no |
| Documentation | An exchange traded future contract. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
<instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

<description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]
  '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.'

<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
  '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> ExchangeId </optionsExchangeId> [0..*]
  '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.'

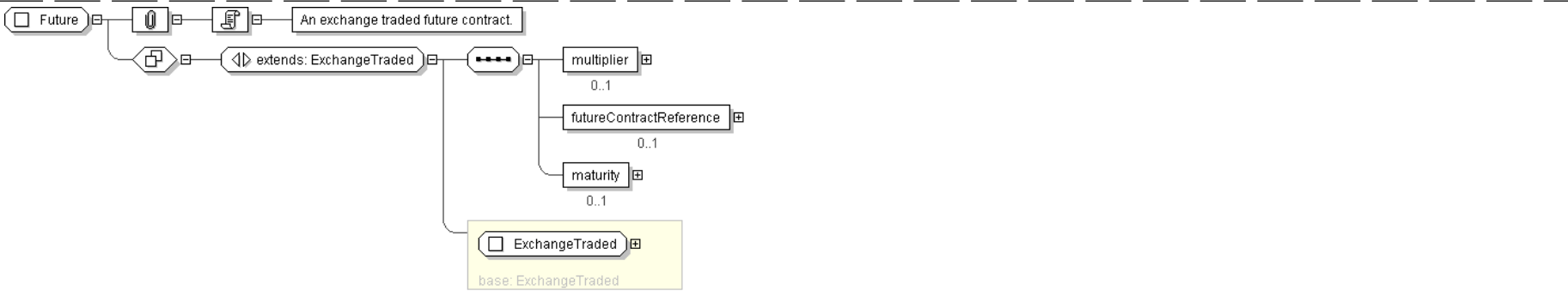
<multiplier> `xsd:positiveInteger` **</multiplier>** [0..1]
'Specifies the contract multiplier that can be associated with the number of units.'

<futureContractReference> `xsd:string` **</futureContractReference>** [0..1]
'Specifies the future contract that can be referenced, besides the equity or index reference defined as part of the UnderlyerAsset type.'

<maturity> `xsd:date` **</maturity>** [0..1]
'The date when the future contract expires.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Future">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTraded" />
    <xsd:sequence>
      <xsd:element name="multiplier" type="xsd:positiveInteger" minOccurs="0"/>
      <xsd:element name="futureContractReference" type="xsd:string" minOccurs="0"/>
      <xsd:element name="maturity" type="xsd:date" minOccurs="0"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: FutureId

| | |
|---|---|
| Super-types: | Scheme < FutureId (by extension) |
| Sub-types: | None |
| Name | FutureId |
| Used by (from the same schema document) | Complex Type Index |
| Abstract | no |
| Documentation | A type defining a short form unique identifier for a future contract. |

XML Instance Representation

```
<...
  futureIdScheme="xsd:anyURI [0..1]">
    Scheme
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FutureId">
  <xsd:simpleContent>
    <xsd:extension base=" Schema " >
      <xsd:attribute name="futureIdScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **FxConversion**

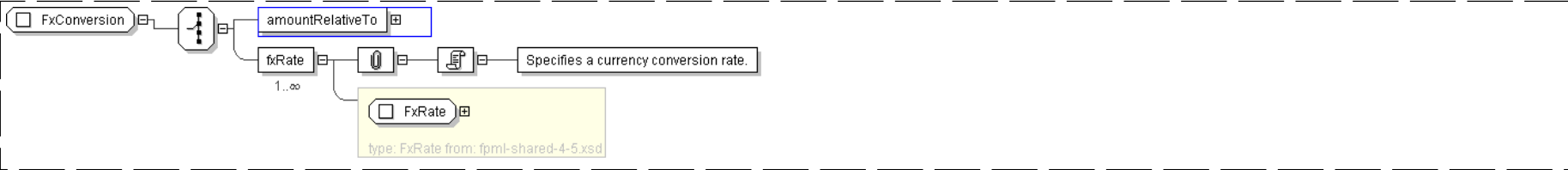
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|------------------------------------|
| Name | FxConversion |
| Used by (from the same schema document) | Complex Type Price |
| Abstract | no |

XML Instance Representation

```
<...>
Start Choice [1]
  <amountRelativeTo> AmountReference </amountRelativeTo> [1]
  <fxRate> FxRate </fxRate> [1..*]
  'Specifies a currency conversion rate.'
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxConversion">
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type=" AmountReference " />
    <xsd:element name="fxRate" type=" FxRate " maxOccurs="unbounded" />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: **FxRateAsset**

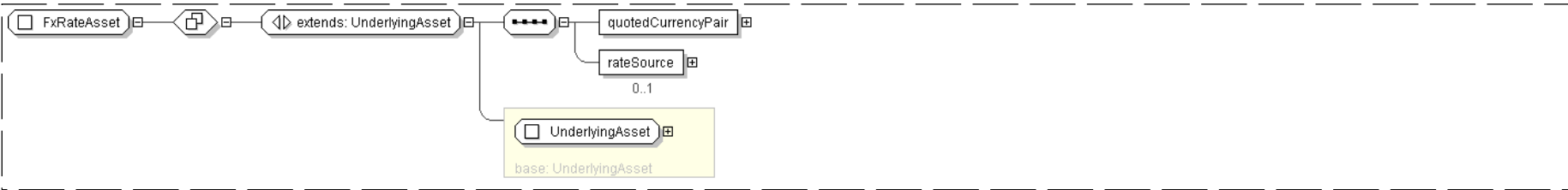
| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < FxRateAsset (by extension) |
| Sub-types: | None |

| | |
|---|--------------------------------|
| Name | FxRateAsset |
| Used by (from the same schema document) | Element fxRate |
| Abstract | no |

XML Instance Representation

| | |
|--|--|
| <... id=" xsd:ID [0..1]"> <instrumentId> InstrumentId </instrumentId> [1..*] <i>'Identification of the underlying asset, using public and/or private identifiers.'</i> <description> xsd:string </description> [0..1] <i>'Long name of the underlying asset.'</i> <currency> Currency </currency> [0..1] <i>'Currency in which the underlying asset is denominated.'</i> <exchangeId> ExchangeId </exchangeId> [0..1] <i>'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'</i> <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1] <i>'Identification of the clearance system associated with the transaction exchange.'</i> <definition> ProductReference </definition> [0..1] <i>'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.'</i> <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1] <i>'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'</i> <rateSource> FxSpotRateSource </rateSource> [0..1] <i>'Defines the source of the FX rate.'</i> </...> | |
|--|--|

Diagram



Schema Component Representation

| |
|--|
| <xsd:complexType name="FxRateAsset"> <xsd:complexContent> <xsd:extension base=" UnderlyingAsset "> <xsd:sequence> <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/> <xsd:element name="rateSource" type=" FxSpotRateSource " minOccurs="0"/> </xsd:sequence> </xsd:extension> </xsd:complexContent> </xsd:complexType> |
|--|

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) |
| Sub-types: | <ul style="list-style-type: none">• Cash (by extension)• Commodity (by extension)• UnderlyingAsset (by extension)<ul style="list-style-type: none">◦ Deposit (by extension)◦ ExchangeTraded (by extension)<ul style="list-style-type: none">• Bond (by extension)<ul style="list-style-type: none">• ConvertibleBond (by extension)• EquityAsset (by extension)• ExchangeTradedCalculatedPrice (by extension)<ul style="list-style-type: none">• ExchangeTradedFund (by extension)• Index (by extension)• ExchangeTradedContract (by extension)• Future (by extension)◦ FxRateAsset (by extension)◦ Loan (by extension)◦ Mortgage (by extension)◦ MutualFund (by extension)◦ RateIndex (by extension)◦ SimpleCreditDefaultSwap (by extension)◦ SimpleFra (by extension)◦ SimpleRSwap (by extension) |

| | |
|---------------|--|
| Name | IdentifiedAsset |
| Abstract | yes |
| Documentation | A generic type describing an identified asset. |

XML Instance Representation

```
<...  
  id="  xsd:ID [0..1]*"  
  <instrumentId>  InstrumentId </instrumentId> [1..*]  
  'Identification of the underlying asset, using public and/or private identifiers.'  
  
  <description>  xsd:string </description> [0..1]  
  'Long name of the underlying asset.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IdentifiedAsset" abstract="true">  
  <xsd:complexContent>  
    <xsd:extension base="  Asset  ">  
      <xsd:sequence>  
        <xsd:element name="instrumentId" type="  InstrumentId  " maxOccurs="unbounded"/>  
        <xsd:element name="description" type="  xsd:string  " minOccurs="0"/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: **Index**

| | |
|---|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < ExchangeTraded (by extension) < ExchangeTradedCalculatedPrice (by extension) < Index (by extension) |
| Sub-types: | None |
| Name | Index |
| Used by (from the same schema document) | Element index |
| Abstract | no |
| Documentation | A published index whose price depends on exchange traded constituents. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  <relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
  '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.'

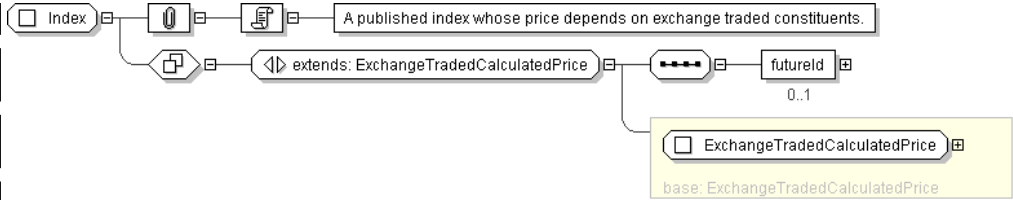
  <optionsExchangeId> ExchangeId </optionsExchangeId> [0..*]
  'A short form unique identifier for an exchange on which the reference option contract
  is listed. This is to address the case where the reference exchange for the future is
  different than the one for the option. The options Exchange is referenced on share options
  when Merger Elections are selected as Options Exchange Adjustment.'

  <constituentExchangeId> ExchangeId </constituentExchangeId> [0..*]
  'Identification of all the exchanges where constituents are traded. The term \"Exchange\"
  is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <futureId> FutureId </futureId> [0..1]
  'A short form unique identifier for the reference future contract in the case of an
  index underlyer.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Index">
  <xsd:complexContent>
    <xsd:extension base="ExchangeTradedCalculatedPrice">
      <xsd:sequence>
        <xsd:element name="futureId" type="FutureId" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **Lien**

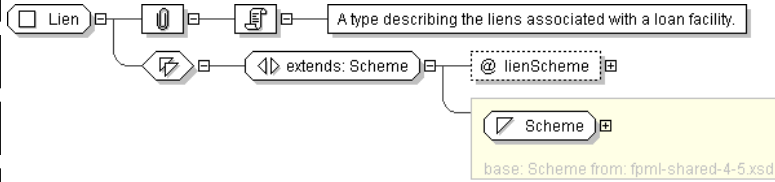
| | |
|--------------|---|
| Super-types: | Scheme < Lien (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | Lien |
| Used by (from the same schema document) | Complex Type Loan |
| Abstract | no |
| Documentation | A type describing the liens associated with a loan facility. |

XML Instance Representation

```
<...
  lienScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Lien">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="lienScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-
        scheme/designated-priority"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Loan**

| | |
|---|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < Loan (by extension) |
| Sub-types: | None |
| Name | Loan |
| Used by (from the same schema document) | Element loan |
| Abstract | no |
| Documentation | A type describing a loan underlying asset. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]*"
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  Start Choice [0..*]
  '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.'

    <borrower> LegalEntity </borrower> [1]
    <borrowerReference> LegalEntityReference </borrowerReference> [1]
  End Choice

  <lien> Lien </lien> [0..1]
  'Specifies the seniority level of the lien.'

  <facilityType> FacilityType </facilityType> [0..1]
  'The type of loan facility (letter of credit, revolving, ...).'

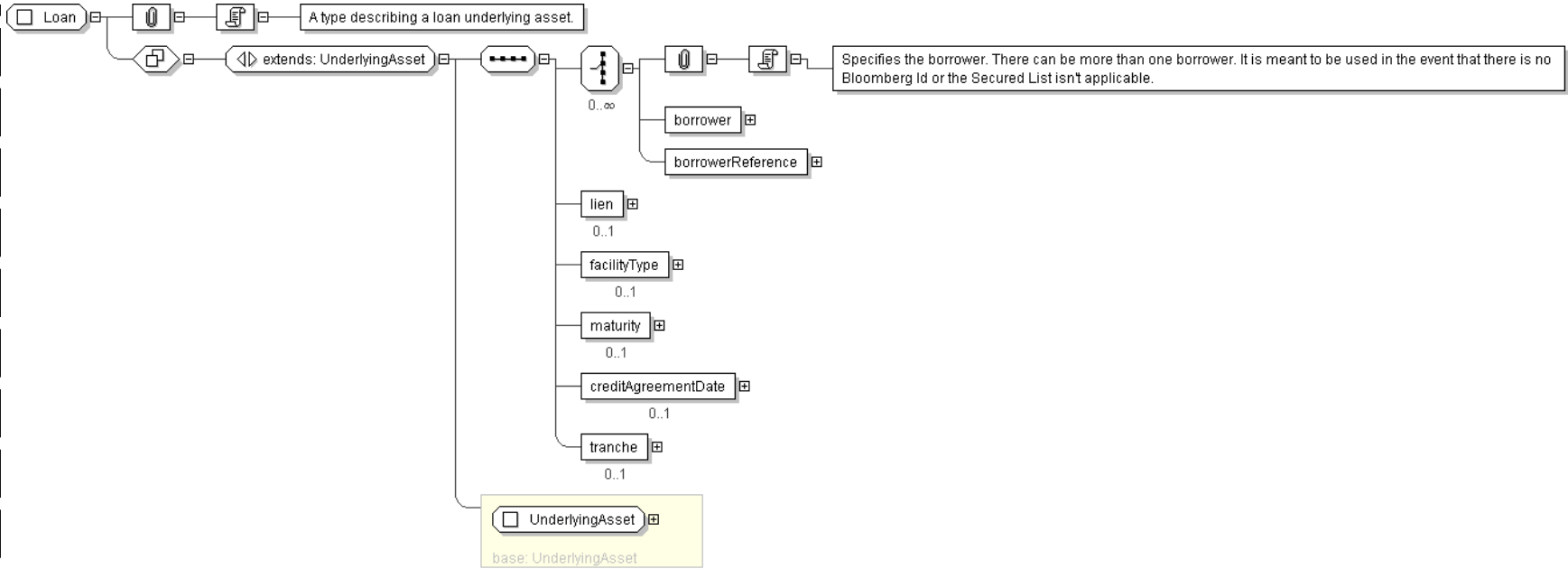
  <maturity> xsd:date </maturity> [0..1]
  'The date when the principal amount of the loan becomes due and payable.'

  <creditAgreementDate> xsd:date </creditAgreementDate> [0..1]
  '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> UnderlyingAssetTranche </tranche> [0..1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Loan">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:element name="borrower" type="LegalEntity"/>
          <xsd:element name="borrowerReference" type="LegalEntityReference"/>
        </xsd:choice>
        <xsd:element name="lien" type="Lien" minOccurs="0"/>
        <xsd:element name="facilityType" type="FacilityType" minOccurs="0"/>
        <xsd:element name="maturity" type="xsd:date" minOccurs="0"/>
        <xsd:element name="creditAgreementDate" type="xsd:date" minOccurs="0"/>
        <xsd:element name="tranche" type="UnderlyingAssetTranche" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: Mortgage

| | |
|---|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < Mortgage (by extension) |
| Sub-types: | None |
| Name | Mortgage |
| Used by (from the same schema document) | Element mortgage |
| Abstract | no |
| Documentation | A type describing a mortgage asset. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]*">
    <instrumentId> InstrumentId </instrumentId> [1..*]
    'Identification of the underlying asset, using public and/or private identifiers.'
```

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

'Long name of the underlying asset.'

<currency> Currency </currency> [0..1]

'Currency in which the underlying asset is denominated.'

<exchangeId> ExchangeId </exchangeId> [0..1]

'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]

'Identification of the clearance system associated with the transaction exchange.'

<definition> ProductReference </definition> [0..1]

'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.'

Start Choice [0..1]

'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)'

<insurer> LegalEntity </insurer> [1]

<insurerReference> LegalEntityReference </insurerReference> [1]

End Choice

Start Choice [0..1]

'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'

<issuerName> xsd:string </issuerName> [1]

<issuerPartyReference> PartyReference </issuerPartyReference> [1]

End Choice

<seniority> CreditSeniority </seniority> [0..1]

'The repayment precedence of a debt instrument.'

<couponType> CouponType </couponType> [0..1]

'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.'

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

'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'

<maturity> xsd:date </maturity> [0..1]

'The date when the principal amount of a security becomes due and payable.'

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

'Specifies the frequency at which the bond pays, e.g. 6M.'

<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]

'The day count basis for the bond.'

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

'The initial issued amount of the mortgage obligation.'

<pool> AssetPool </pool> [0..1]

'The mortgage pool that is underneath the mortgage obligation.'

<sector> MortgageSector </sector> [0..1]

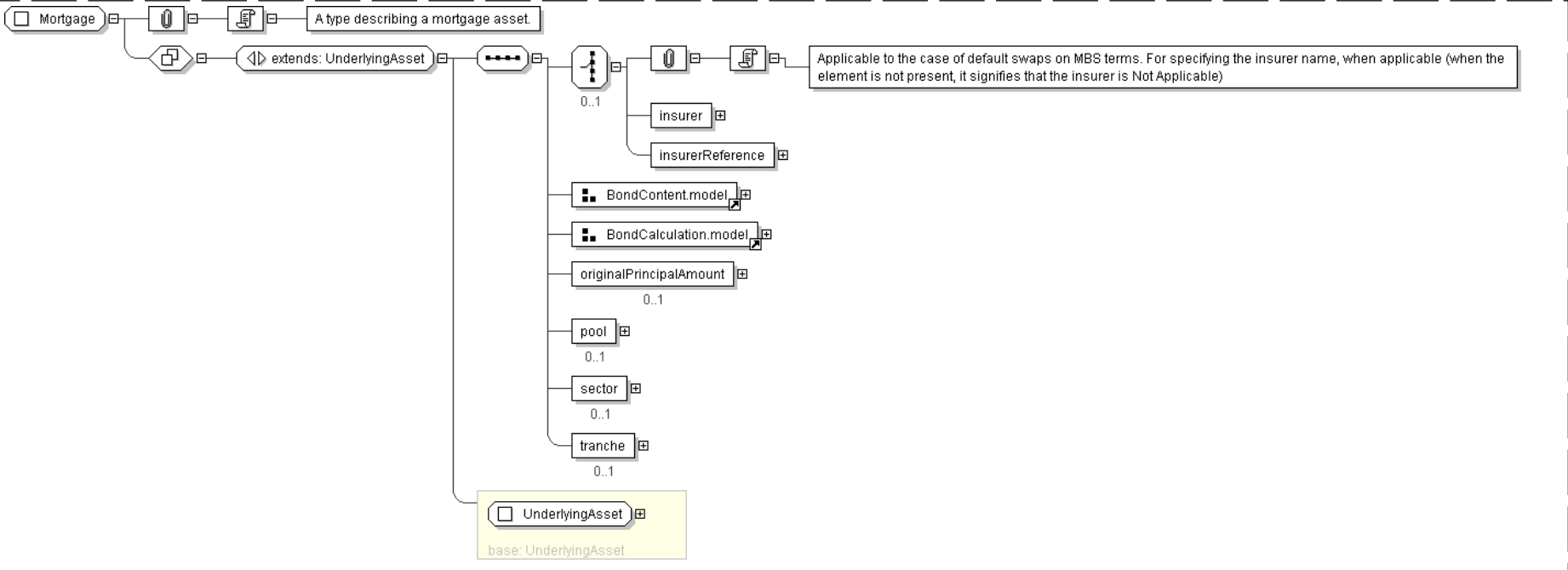
'The sector classification of the mortgage obligation.'

<tranche> xsd:token </tranche> [0..1]

'The mortgage obligation tranche that is subject to the derivative transaction.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Mortgage">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <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:element name="pool" type="AssetPool" minOccurs="0"/>
        <xsd:element name="sector" type="MortgageSector" minOccurs="0"/>
        <xsd:element name="tranche" type="xsd:token" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **MortgageSector**

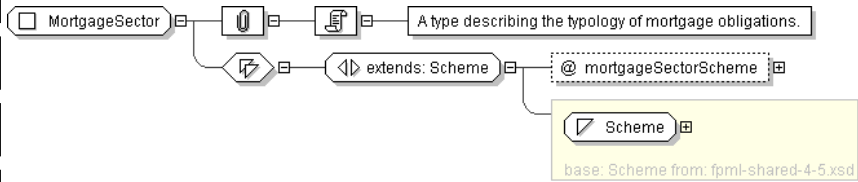
| | |
|--------------|---|
| Super-types: | Scheme < MortgageSector (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | MortgageSector |
| Used by (from the same schema document) | Complex Type Mortgage |
| Abstract | no |
| Documentation | A type describing the typology of mortgage obligations. |

XML Instance Representation

```
<...  
mortgageSectorScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MortgageSector">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="mortgageSectorScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/mortgage-sector"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **MutualFund**

| | |
|--------------|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < MutualFund (by extension) |
| Sub-types: | None |

| | |
|---|------------------------------------|
| Name | MutualFund |
| Used by (from the same schema document) | Element mutualFund |
| Abstract | no |

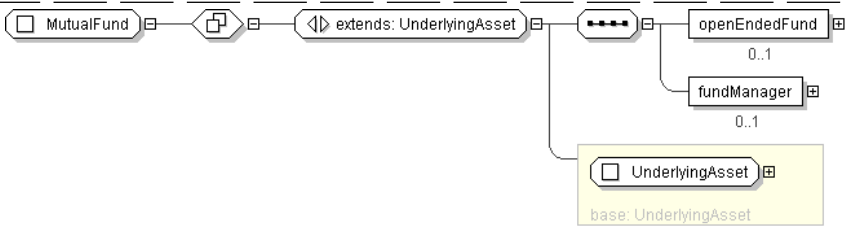
XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <instrumentId> InstrumentId </instrumentId> [1..*]  
  'Identification of the underlying asset, using public and/or private identifiers.'  
  
  <description> xsd:string </description> [0..1]  
  'Long name of the underlying asset.'  
  
  <currency> Currency </currency> [0..1]  
  'Currency in which the underlying asset is denominated.'  
  
  <exchangeId> ExchangeId </exchangeId> [0..1]  
  'Identification of the exchange on which this asset is transacted for the purposes  
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning  
  as defined in the ISDA 2002 Equity Derivatives Definitions.'  
  
  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]  
  'Identification of the clearance system associated with the transaction exchange.'  
  
  <definition> ProductReference </definition> [0..1]  
  '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.'  
  
  <openEndedFund> xsd:boolean </openEndedFund> [0..1]  
  'Boolean indicator to specify whether the mutual fund is an open-ended mutual fund.'
```

```
<fundManager> xsd:string </fundManager> [0..1]
'Specifies the fund manager that is in charge of the fund.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="MutualFund">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset" >
      <xsd:sequence>
        <xsd:element name="openEndedFund" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="fundManager" type="xsd:string" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: PendingPayment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PendingPayment |
| Used by (from the same schema document) | Complex Type BasketConstituent , Complex Type DividendPayout , Complex Type SingleUnderlyer |
| Abstract | no |
| Documentation | A structure representing a pending dividend or coupon payment. |

XML Instance Representation

```
<...>
<paymentDate> xsd:date </paymentDate> [1]
'The date that the dividend or coupon is due.'
```

<amount> Money </amount> [1]

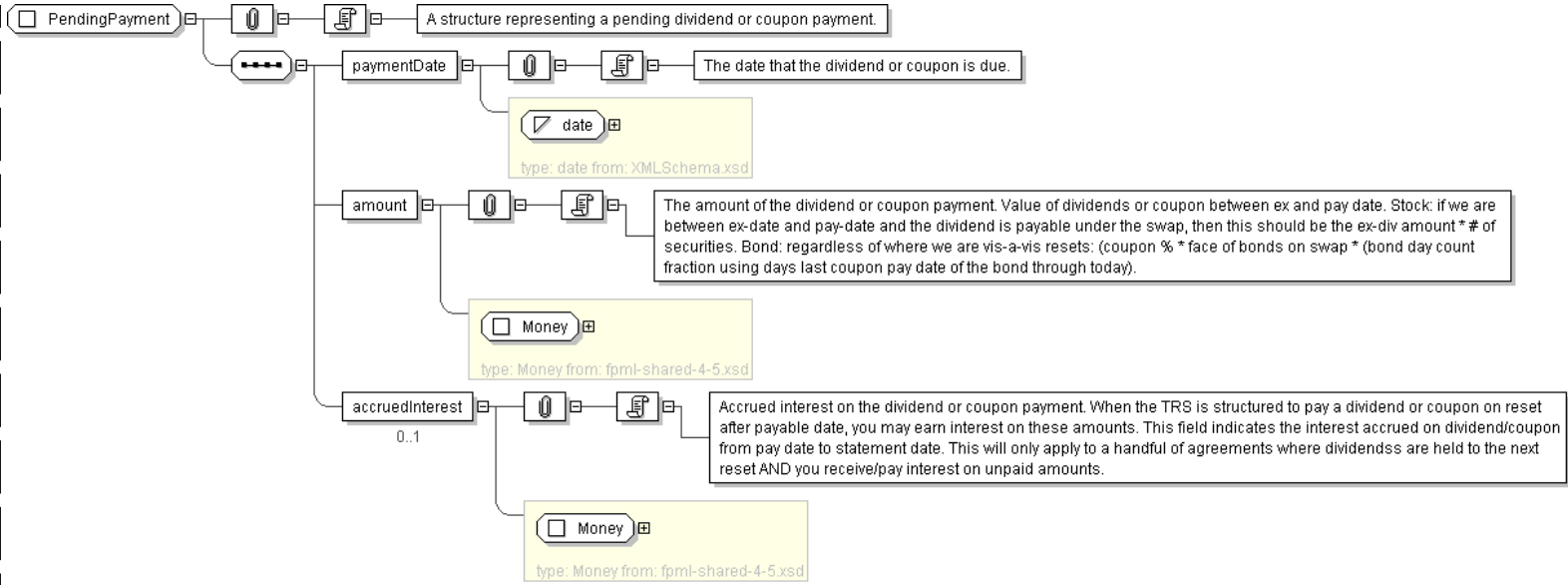
'The amount of the dividend or coupon payment. Value of dividends or coupon between ex and pay date. Stock: if we are between ex-date and pay-date and the dividend is payable under the swap, then this should be the ex-div amount * # of securities. Bond: regardless of where we are vis-a-vis resets: (coupon % * face of bonds on swap * (bond day count fraction using days last coupon pay date of the bond through today)).'

<accruedInterest> Money </accruedInterest> [0..1]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PendingPayment">
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date" />
    <xsd:element name="amount" type="Money" />
    <xsd:element name="accruedInterest" type="Money" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: Price

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Price |
| Used by (from the same schema document) | Complex Type BasketConstituent |
| Abstract | no |
| Documentation | A type describing the strike price. |

XML Instance Representation

```
<...>
<commission> Commission </commission> [0..1]
  'This optional component specifies the commission to be charged for executing the
  hedge transactions.'

Start Choice [1]
  <determinationMethod> DeterminationMethod </determinationMethod> [1]
    'Specifies the method according to which an amount or a date is determined.'

  <amountRelativeTo> AmountReference </amountRelativeTo> [1]
    '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.'

  <grossPrice> ActualPrice </grossPrice> [0..1]
    'Specifies the price of the underlying, before commissions.'
```

```
<netPrice> ActualPrice </netPrice> [1]
```

'Specifies the price of the underlying, net of commissions.'

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

'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.'

```
<fxConversion> FxConversion </fxConversion> [0..1]
```

'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.'

End Choice

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

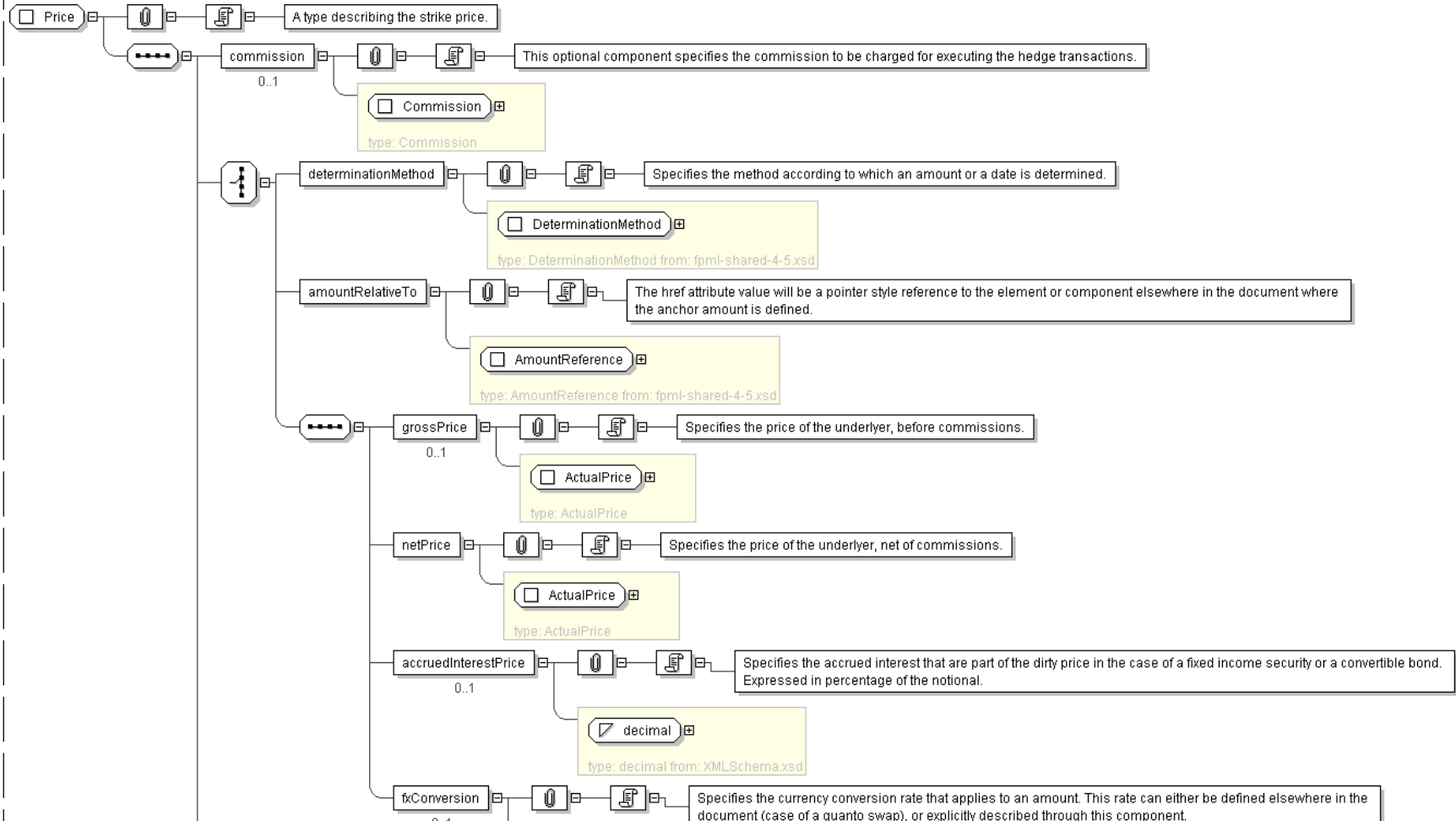
'The net price excluding accrued interest. The \"Dirty Price\" for bonds is put in the \"netPrice\" element, which includes accrued interest. Thus netPrice - cleanNetPrice = accruedInterest. The currency and price expression for this field are the same as those for the (dirty) netPrice.'

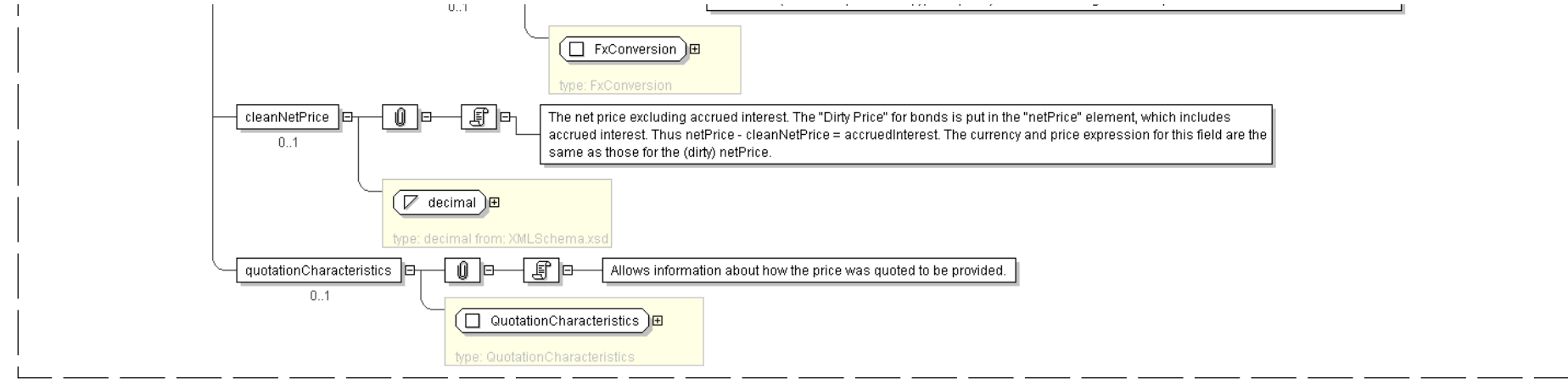
```
<quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..1]
```

'Allows information about how the price was quoted to be provided.'

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

Diagram





Schema Component Representation

```
<xsd:complexType name="Price">
  <xsd:sequence>
    <xsd:element name="commission" type=" Commission " minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="determinationMethod" type=" DeterminationMethod "/>
      <xsd:element name="amountRelativeTo" type=" AmountReference "/>
    <xsd:sequence>
      <xsd:element name="grossPrice" type=" ActualPrice " minOccurs="0"/>
      <xsd:element name="netPrice" type=" ActualPrice "/>
      <xsd:element name="accruedInterestPrice" type=" xsd:decimal " minOccurs="0"/>
      <xsd:element name="fxConversion" type=" FxConversion " minOccurs="0"/>
    </xsd:sequence>
  </xsd:choice>
  <xsd:element name="cleanNetPrice" type=" xsd:decimal " minOccurs="0"/>
  <xsd:element name="quotationCharacteristics" type=" QuotationCharacteristics " minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: PriceQuoteUnits

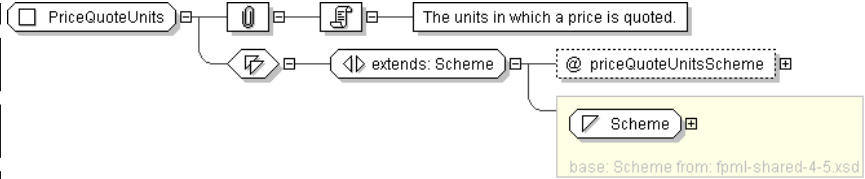
| | |
|--------------|--|
| Super-types: | Scheme < PriceQuoteUnits (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | PriceQuoteUnits |
| Used by (from the same schema document) | Model Group QuotationCharacteristics.model |
| Abstract | no |
| Documentation | The units in which a price is quoted. |

XML Instance Representation

```
<...
  priceQuoteUnitsScheme=" xsd:anyURI [0..1]">
    Scheme
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PriceQuoteUnits">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="priceQuoteUnitsScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/price-quote-units" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: QuantityUnit

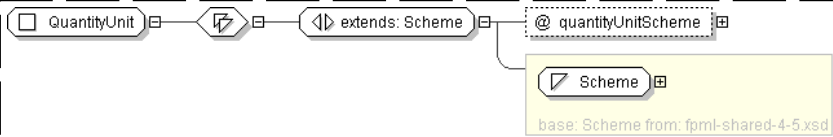
| | |
|--------------|---|
| Super-types: | Scheme < QuantityUnit (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | QuantityUnit |
| Used by (from the same schema document) | Model Group CommodityReferencePriceFramework.model |
| Abstract | no |

XML Instance Representation

```
<...
quantityUnitScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuantityUnit">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="quantityUnitScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/price-quote-units" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: QuotationCharacteristics

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|------------------------------------|
| Name | QuotationCharacteristics |
| Used by (from the same schema document) | Complex Type Price |

| | |
|---------------|---|
| Abstract | no |
| Documentation | A type representing a set of characteristics that describe a quotation. |

XML Instance Representation

```
<...>
  <measureType> AssetMeasureType </measureType> [0..1]
  'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'

  <quoteUnits> PriceQuoteUnits </quoteUnits> [0..1]
  'The optional units that the measure is expressed in. If not supplied, this is assumed to be
  a price/value in currency units.'

  <side> QuotationSideEnum </side> [0..1]
  'The side (bid/mid/ask) of the measure.'

  <currency> Currency </currency> [0..1]
  'The optional currency that the measure is expressed in. If not supplied, this is
  defaulted from the reportingCurrency in the valuationScenarioDefinition.'

  <timing> QuoteTiming </timing> [0..1]
  'When during a day the quote is for. Typically, if this element is supplied, the
  QuoteLocation needs also to be supplied.'

  Start Group: QuoteLocation.model [0..1]
  'Where the quote is from.'

  Start Choice [1]
    <businessCenter> BusinessCenter </businessCenter> [1]
    'A city or other business center.'

    <exchangeId> ExchangeId </exchangeId> [1]
    'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'

  End Choice
  End Group: QuoteLocation.model

  <informationSource> InformationSource </informationSource> [0..*]
  'The information source where a published or displayed market rate will be obtained, e.
  g. Telerate Page 3750.'

  <time> xsd:dateTime </time> [0..1]
  'When the quote was observed or derived.'

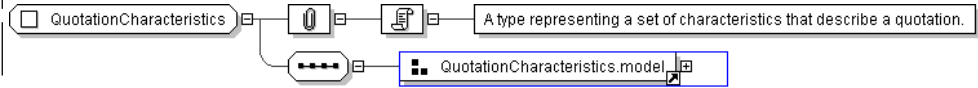
  <valuationDate> xsd:date </valuationDate> [0..1]
  'When the quote was computed.'

  <expiryTime> xsd:dateTime </expiryTime> [0..1]
  'When does the quote cease to be valid.'

  <cashFlowType> CashflowType </cashFlowType> [0..1]
  'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium
  Fee, Settlement Fee, Brokerage Fee, etc.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotationCharacteristics">
  <xsd:sequence>
    <xsd:group ref="QuotationCharacteristics.model" />
  </xsd:sequence>
</xsd:complexType>
```

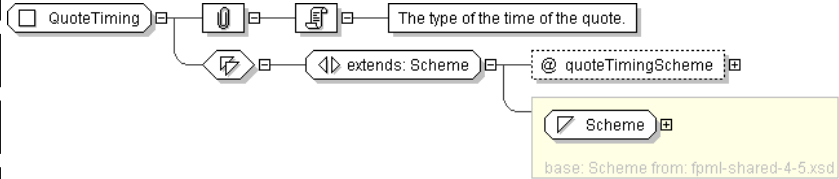

Complex Type: QuoteTiming

| | |
|---|--|
| Super-types: | Scheme < QuoteTiming (by extension) |
| Sub-types: | None |
| Name | QuoteTiming |
| Used by (from the same schema document) | Model Group QuotationCharacteristics.model |
| Abstract | no |
| Documentation | The type of the time of the quote. |

XML Instance Representation

```
<...  
quoteTimingScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuoteTiming">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="quoteTimingScheme" type=" xsd:anyURI " default="http://www.fpml.org/  
        coding-scheme/quote-timing"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: RateIndex

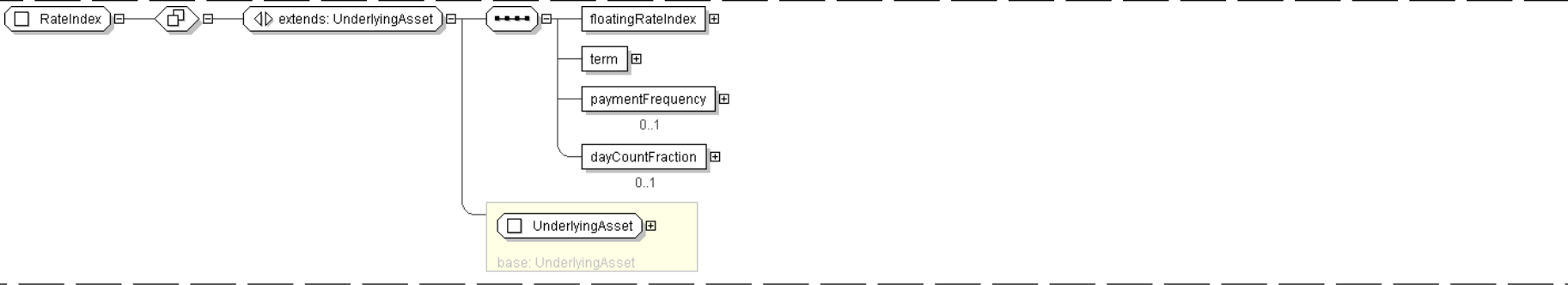
| | |
|---|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < RateIndex (by extension) |
| Sub-types: | None |
| Name | RateIndex |
| Used by (from the same schema document) | Element rateIndex |
| Abstract | no |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <instrumentId> InstrumentId </instrumentId> [1..*]  
  'Identification of the underlying asset, using public and/or private identifiers.'  
  
  <description> xsd:string </description> [0..1]  
  'Long name of the underlying asset.'  
  
  <currency> Currency </currency> [0..1]  
  'Currency in which the underlying asset is denominated.'
```

```
<exchangeId> ExchangeId </exchangeId> [0..1]
'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'ClearanceSystem </clearanceSystem> [0..1]
'Identification of the clearance system associated with the transaction exchange.'ProductReference </definition> [0..1]
'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.'FloatingRateIndex </floatingRateIndex> [1]
<term> Interval </term> [1]
'Specifies the term of the simple swap, e.g. 5Y.'Interval </paymentFrequency> [0..1]
'Specifies the frequency at which the index pays, e.g. 6M.'DayCountFraction </dayCountFraction> [0..1]
'The day count basis for the index.'
```

Diagram



Schema Component Representation

```
<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:element name="paymentFrequency" type="Interval" minOccurs="0"/>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **SettlementPeriod**

| | |
|--------------|------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | SettlementPeriod |
| Abstract | no |

Documentation Specifies a Settlement Period associated with an Electricity Transaction for delivery on an Applicable Day or for a series of Applicable Days.

XML Instance Representation

```
<...>
<duration> SettlementPeriodDurationEnum </duration> [1]
'Specifies the Duration with respect to a Settlement Period.'

<applicableDay> WeeklyRollConventionEnum </applicableDay> [1..7]
'Specifies the Applicable Day with respect to a Settlement Period.'

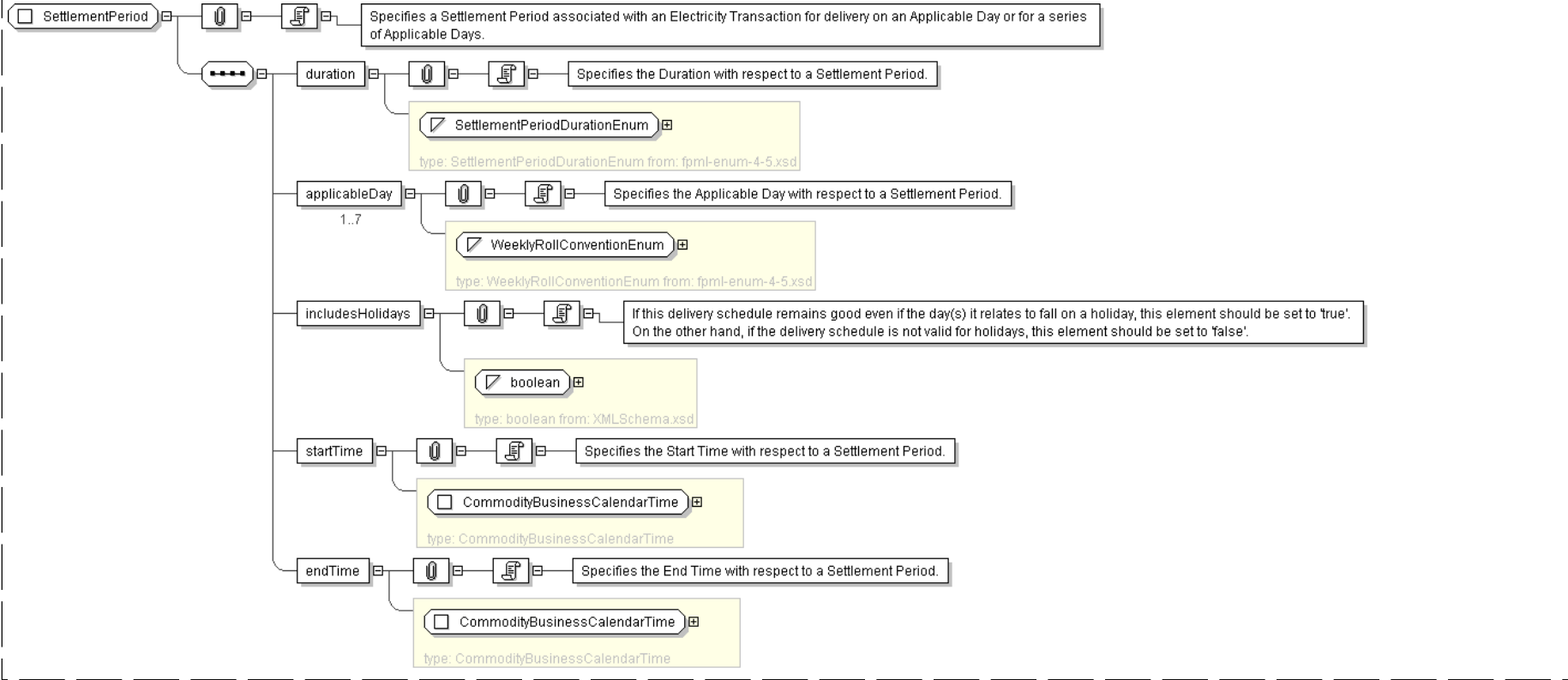
<includesHolidays> xsd:boolean </includesHolidays> [1]
'If this delivery schedule remains good even if the day(s) it relates to fall on a holiday, this element should be set to \'true\''. On the other hand, if the delivery schedule is not valid for holidays, this element should be set to \'false\'.'

<startTime> CommodityBusinessCalendarTime </startTime> [1]
'Specifies the Start Time with respect to a Settlement Period.'

<endTime> CommodityBusinessCalendarTime </endTime> [1]
'Specifies the End Time with respect to a Settlement Period.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementPeriod">
  <xsd:sequence>
    <xsd:element name="duration" type=" SettlementPeriodDurationEnum " />
    <xsd:element name="applicableDay" type=" WeeklyRollConventionEnum " maxOccurs="7"/>
    <xsd:element name="includesHolidays" type=" xsd:boolean " />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: SimpleCreditDefaultSwap

| | |
|--------------|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < SimpleCreditDefaultSwap (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | SimpleCreditDefaultSwap |
| Used by (from the same schema document) | Element simpleCreditDefaultSwap |
| Abstract | no |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  Start Choice [1]
    <referenceEntity> LegalEntity </referenceEntity> [1]
    'The entity for which this is defined.'

    <creditEntityReference> LegalEntityReference </creditEntityReference> [1]
    'An XML reference a credit entity defined elsewhere in the document.'

  End Choice

  <term> Interval </term> [1]
  'Specifies the term of the simple CD swap, e.g. 5Y.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'Specifies the frequency at which the swap pays, e.g. 6M.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SimpleCreditDefaultSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:group ref="CreditEntity.model"/>
        <xsd:element name="term" type="Interval"/>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: SimpleFra

| | |
|---|---|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < SimpleFra (by extension) |
| Sub-types: | None |
| Name | SimpleFra |
| Used by (from the same schema document) | Element simpleFra |
| Abstract | no |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
  'Identification of the exchange on which this asset is transacted for the purposes
  of calculating a contractual payoff. The term "Exchange" is assumed to have the meaning
  as defined in the ISDA 2002 Equity Derivatives Definitions.'

  <clearanceSystem> ClearanceSystem </clearanceSystem> [0..1]
  'Identification of the clearance system associated with the transaction exchange.'

  <definition> ProductReference </definition> [0..1]
  '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.'

  <startTerm> Interval </startTerm> [1]
  'Specifies the start term of the simple fra, e.g. 3M.'
```

XML Schema Documentation

<endTerm> [Interval](#) </endTerm> [1]

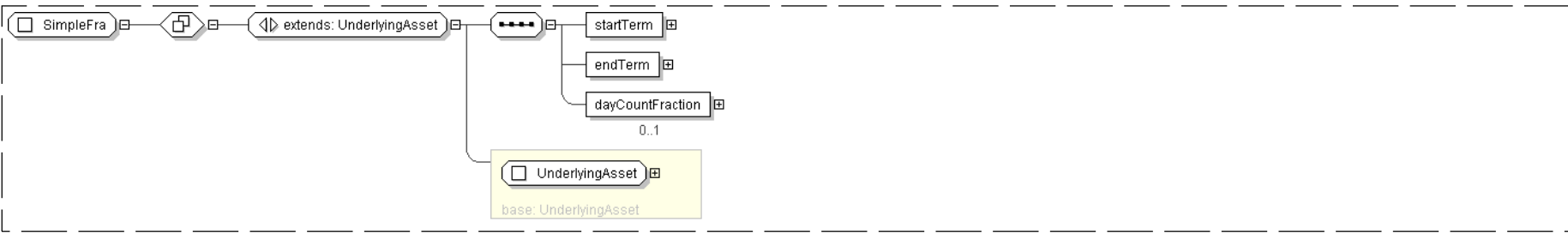
'Specifies the end term of the simple fra, e.g. 9M.'

<dayCountFraction> [DayCountFraction](#) </dayCountFraction> [0..1]

'The day count basis for the FRA.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="SimpleFra">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset">
      <xsd:sequence>
        <xsd:element name="startTerm" type="Interval"/>
        <xsd:element name="endTerm" type="Interval"/>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **SimpleIRSwap**

| | |
|---|--|
| Super-types: | Asset < IdentifiedAsset (by extension) < UnderlyingAsset (by extension) < SimpleIRSwap (by extension) |
| Sub-types: | None |
| Name | SimpleIRSwap |
| Used by (from the same schema document) | Element simpleIrSwap |
| Abstract | no |

XML Instance Representation

<...
id=" [xsd:ID](#) [0..1]">
<instrumentId> [InstrumentId](#) </instrumentId> [1..*]
'Identification of the underlying asset, using public and/or private identifiers.'

<description> [xsd:string](#) </description> [0..1]
'Long name of the underlying asset.'

<currency> [Currency](#) </currency> [0..1]
'Currency in which the underlying asset is denominated.'

<exchangeId> [ExchangeId](#) </exchangeId> [0..1]
'Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'

<clearanceSystem> [ClearanceSystem](#) </clearanceSystem> [0..1]
'Identification of the clearance system associated with the transaction exchange.'

```
<definition> ProductReference </definition> [0..1]

'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.'
```

```
<term> Interval </term> [1]

'Specifies the term of the simple swap, e.g. 5Y.'
```

```
<paymentFrequency> Interval </paymentFrequency> [0..1]

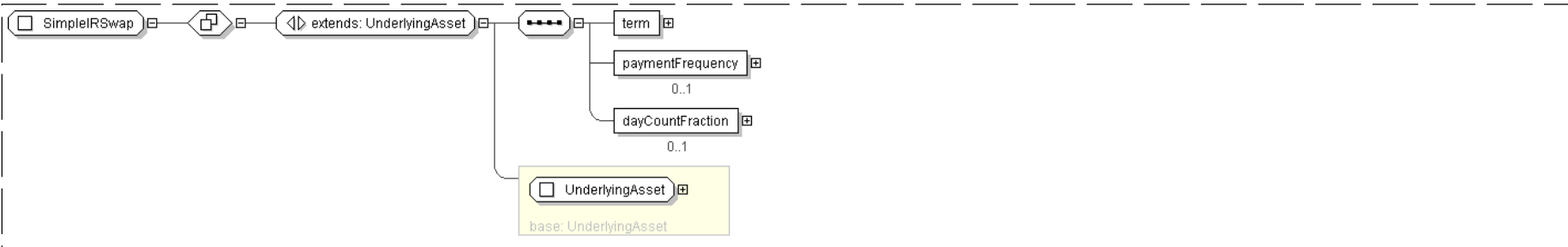
'Specifies the frequency at which the swap pays, e.g. 6M.'
```

```
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]

'The day count basis for the swap.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="SimpleIRSwap">
  <xsd:complexContent>
    <xsd:extension base="UnderlyingAsset" >
      <xsd:sequence>
        <xsd:element name="term" type="Interval" />
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0"/>
        <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **SingleUnderlyer**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SingleUnderlyer |
| Used by (from the same schema document) | Complex Type Underlyer |
| Abstract | no |
| Documentation | A type describing a single underlyer |

XML Instance Representation

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

'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> DividendPayout </dividendPayout> [0..1]
```

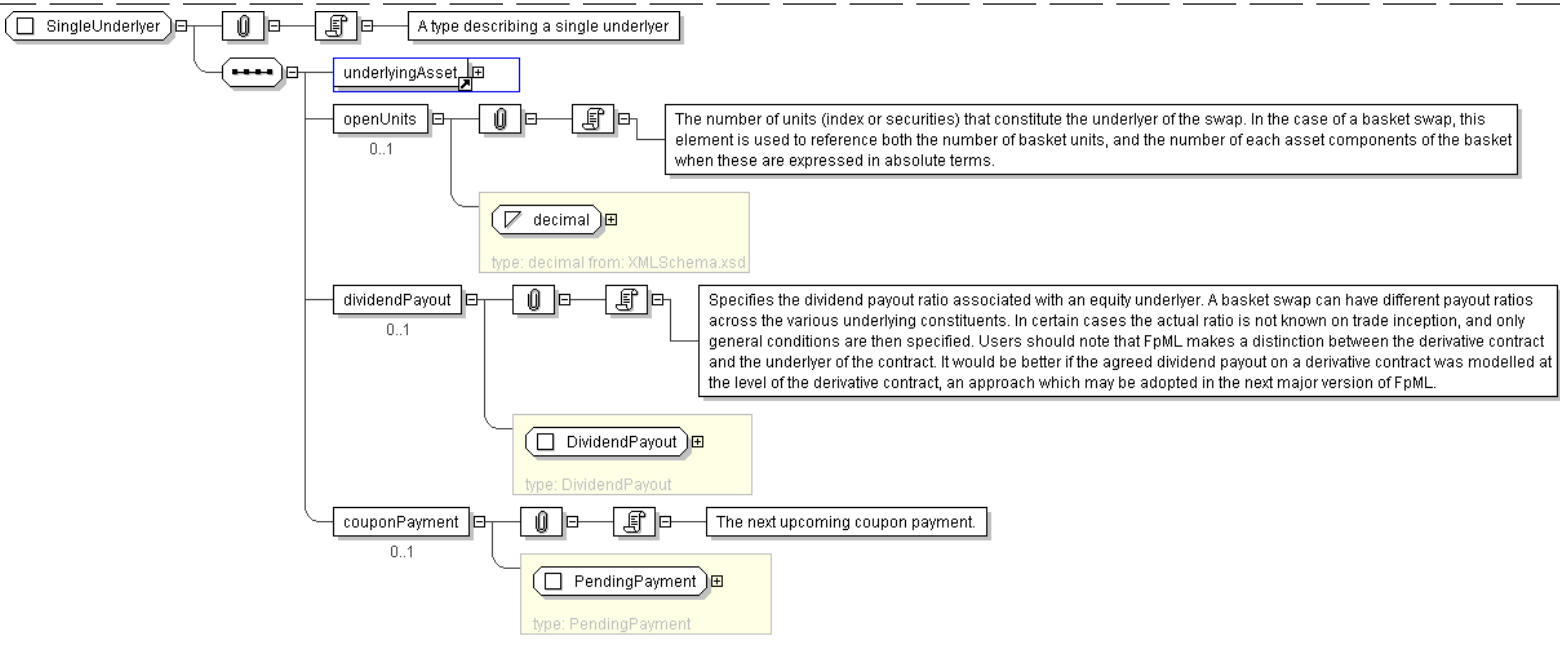
'Specifies the dividend payout ratio associated with an equity underlyer. A basket swap can have different payout ratios across the various underlying constituents. In certain cases the actual ratio is not known on trade inception, and only general conditions are then specified. Users should note that 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> PendingPayment </couponPayment> [0..1]
```

'The next upcoming coupon payment.'

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

Diagram



Schema Component Representation

```
<xsd:complexType name="SingleUnderlyer">
  <xsd:sequence>
    <xsd:element ref="underlyingAsset" />
    <xsd:element name="openUnits" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="dividendPayout" type="DividendPayout" minOccurs="0"/>
    <xsd:element name="couponPayment" type="PendingPayment" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **TimeZone**

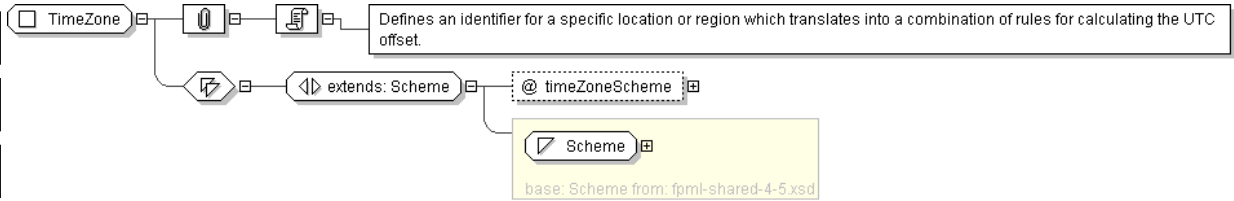
| | |
|--------------|---|
| Super-types: | Scheme < TimeZone (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | TimeZone |
| Used by (from the same schema document) | Complex Type CommodityBusinessCalendarTime |
| Abstract | no |
| Documentation | Defines an identifier for a specific location or region which translates into a combination of rules for calculating the UTC offset. |

XML Instance Representation

```
<...  
  timeZoneScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TimeZone">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="timeZoneScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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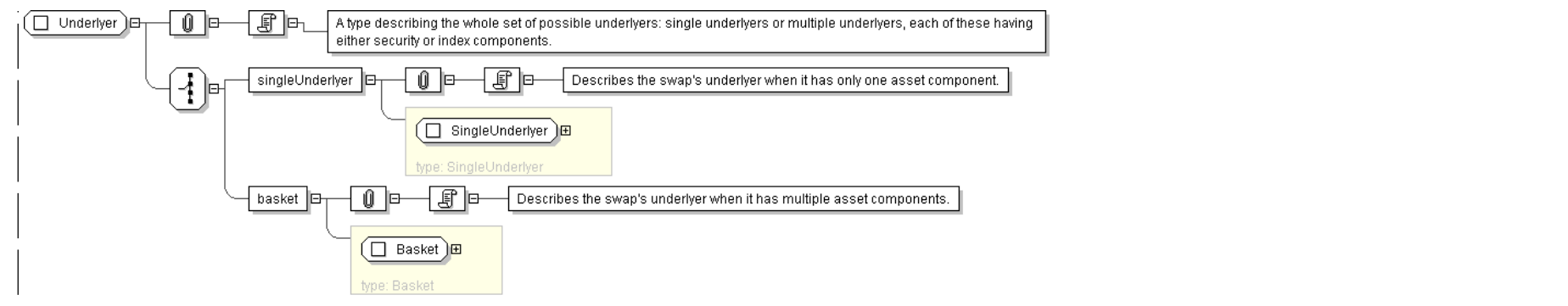
Complex Type: Underlyer

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Underlyer |
| Abstract | no |
| Documentation | A type describing the whole set of possible underlyers: single underlyers or multiple underlyers, each of these having either security or index components. |

XML Instance Representation

```
<...>  
Start Choice [1]  
  <singleUnderlyer> SingleUnderlyer </singleUnderlyer> [1]  
    'Describes the swap\'s underlyer when it has only one asset component.'  
  <basket> Basket </basket> [1]  
    'Describes the swap\'s underlyer when it has multiple asset components.'  
End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Underlyer">
  <xsd:choice>
    <xsd:element name="singleUnderlyer" type=" SingleUnderlyer " />
    <xsd:element name="basket" type=" Basket " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: UnderlyingAsset

Super-types:

Sub-types:

[Asset](#) < [IdentifiedAsset](#) (by extension) < **UnderlyingAsset** (by extension)

- [Deposit](#) (by extension)
- [ExchangeTraded](#) (by extension)
 - [Bond](#) (by extension)
 - [ConvertibleBond](#) (by extension)
 - [EquityAsset](#) (by extension)
 - [ExchangeTradedCalculatedPrice](#) (by extension)
 - [ExchangeTradedFund](#) (by extension)
 - [Index](#) (by extension)
 - [ExchangeTradedContract](#) (by extension)
 - [Future](#) (by extension)
- [FxRateAsset](#) (by extension)
- [Loan](#) (by extension)
- [Mortgage](#) (by extension)
- [MutualFund](#) (by extension)
- [RateIndex](#) (by extension)
- [SimpleCreditDefaultSwap](#) (by extension)
- [SimpleFra](#) (by extension)
- [SimpleIRSwap](#) (by extension)

| | |
|---------------|--|
| Name | UnderlyingAsset |
| Abstract | yes |
| Documentation | Abstract base class for all underlying assets. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

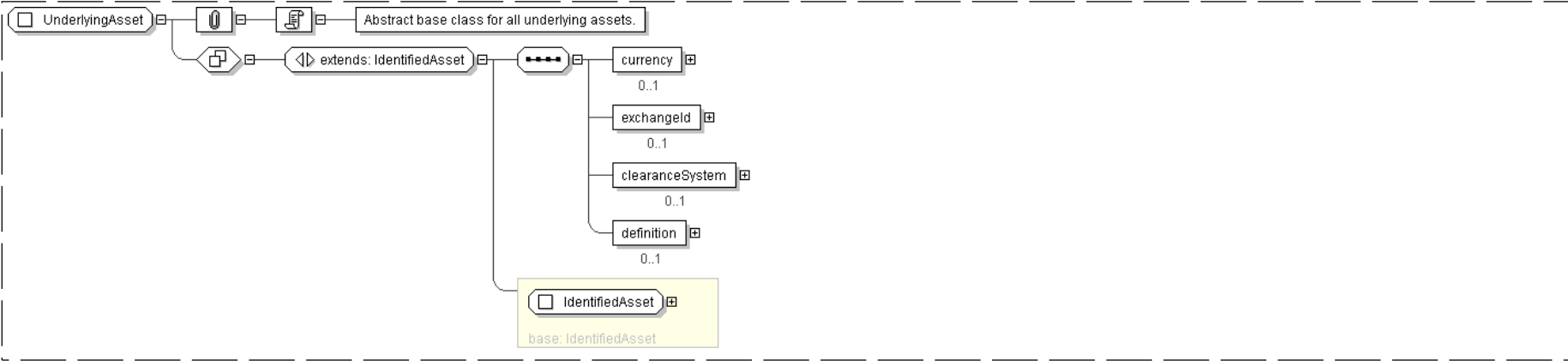
  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <currency> Currency </currency> [0..1]
  'Currency in which the underlying asset is denominated.'

  <exchangeId> ExchangeId </exchangeId> [0..1]
```

```
'Identification of the exchange on which this asset is transacted for the purposes
of calculating a contractual payoff. The term \"Exchange\" is assumed to have the meaning
as defined in the ISDA 2002 Equity Derivatives Definitions.'ClearanceSystem </clearanceSystem> [0..1]
'Identification of the clearance system associated with the transaction exchange.'ProductReference </definition> [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="UnderlyingAsset" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" IdentifiedAsset ">
      <xsd:sequence>
        <xsd:element name="currency" type=" Currency " minOccurs="0"/>
        <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:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **UnderlyingAssetTranche**

| | |
|--------------|---|
| Super-types: | Scheme < UnderlyingAssetTranche (by extension) |
| Sub-types: | None |

| | |
|---|-----------------------------------|
| Name | UnderlyingAssetTranche |
| Used by (from the same schema document) | Complex Type Loan |
| Abstract | no |

XML Instance Representation

```
<...
loanTrancheScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="UnderlyingAssetTranche">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme "
      <xsd:attribute name="loanTrancheScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        coding-scheme/underlying-asset-tranche"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Model Group: **BasketIdentifier.model**

| | |
|---|---|
| Name | BasketIdentifier.model |
| Used by (from the same schema document) | Complex Type Basket |
| Documentation | A group that specifies a name and an identifier for a given basket. |

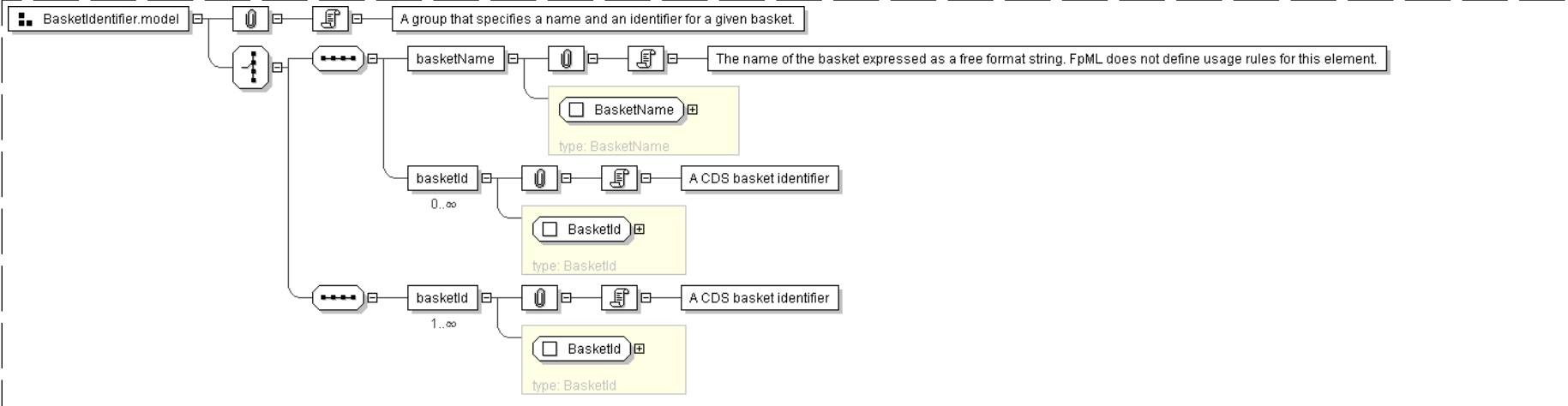
XML Instance Representation

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

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

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

Diagram



Schema Component Representation

```
<xsd:group name="BasketIdentifier.model">
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="basketName" type=" BasketName " />
      <xsd:element name="basketId" type=" BasketId " minOccurs="0" maxOccurs="unbounded" />
    </xsd:sequence>
    <xsd:sequence>
      <xsd:element name="basketId" type=" BasketId " maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
```

Model Group: **BondCalculation.model**

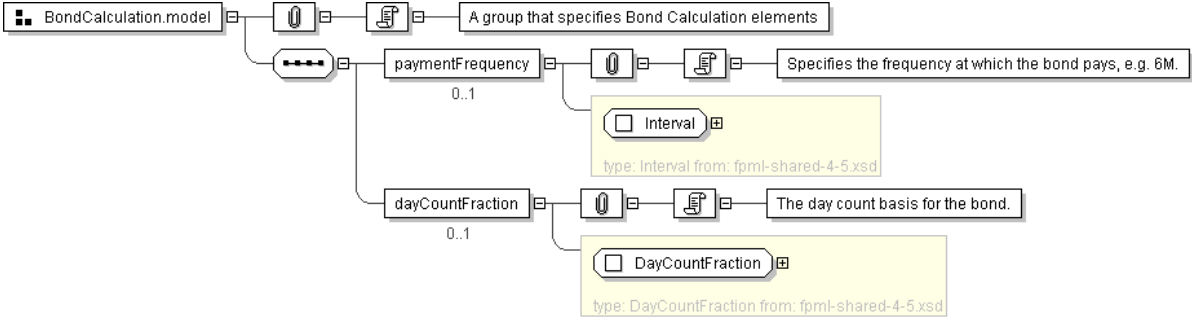
| | |
|---|---|
| Name | BondCalculation.model |
| Used by (from the same schema document) | Complex Type Bond , Complex Type Mortgage |
| Documentation | A group that specifies Bond Calculation elements |

XML Instance Representation

```
<paymentFrequency> Interval </paymentFrequency> [0..1]
'Specifies the frequency at which the bond pays, e.g. 6M.'
```

```
<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
'The day count basis for the bond.'
```

Diagram



Schema Component Representation

```
<xsd:group name="BondCalculation.model">
  <xsd:sequence>
    <xsd:element name="paymentFrequency" type=" Interval " minOccurs="0"/>
    <xsd:element name="dayCountFraction" type=" DayCountFraction " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

Model Group: **BondChoice.model**

| | |
|---------------|---|
| Name | BondChoice.model |
| Documentation | A model group which provides choices between all bond underlyers. |

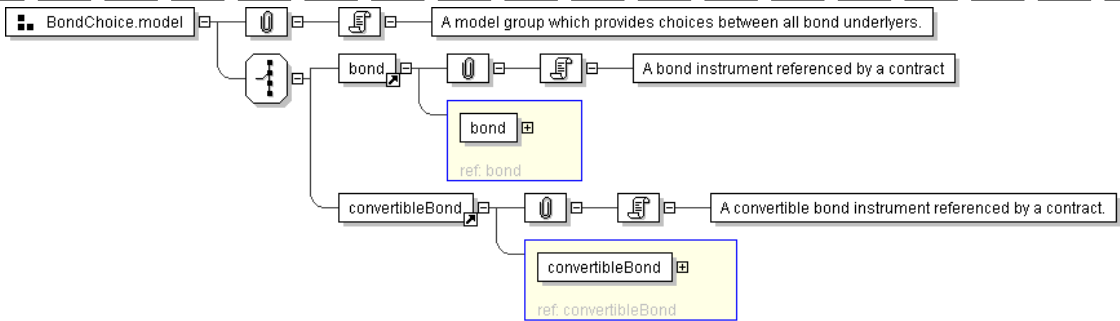
XML Instance Representation

```
Start Choice [1]
<bond> ... </bond> [1]
'A bond instrument referenced by a contract'
```

```
<convertibleBond> ... </convertibleBond> [1]
'A convertible bond instrument referenced by a contract.'
```

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="BondChoice.model">
  <xsd:choice>
    <xsd:element ref=" bond " />
    <xsd:element ref=" convertibleBond " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: **BondContent.model**

| | |
|---|---|
| Name | BondContent.model |
| Used by (from the same schema document) | Complex Type Bond , Complex Type Mortgage |
| Documentation | A group that specifies Bond Content elements |

XML Instance Representation

```
Start Choice [0..1]
'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'

<issuerName> xsd:string </issuerName> [1]
<issuerPartyReference> PartyReference </issuerPartyReference> [1]
End Choice
<seniority> CreditSeniority </seniority> [0..1]
'The repayment precedence of a debt instrument.'
```

<couponType> CouponType </couponType> [0..1]

'Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon.'

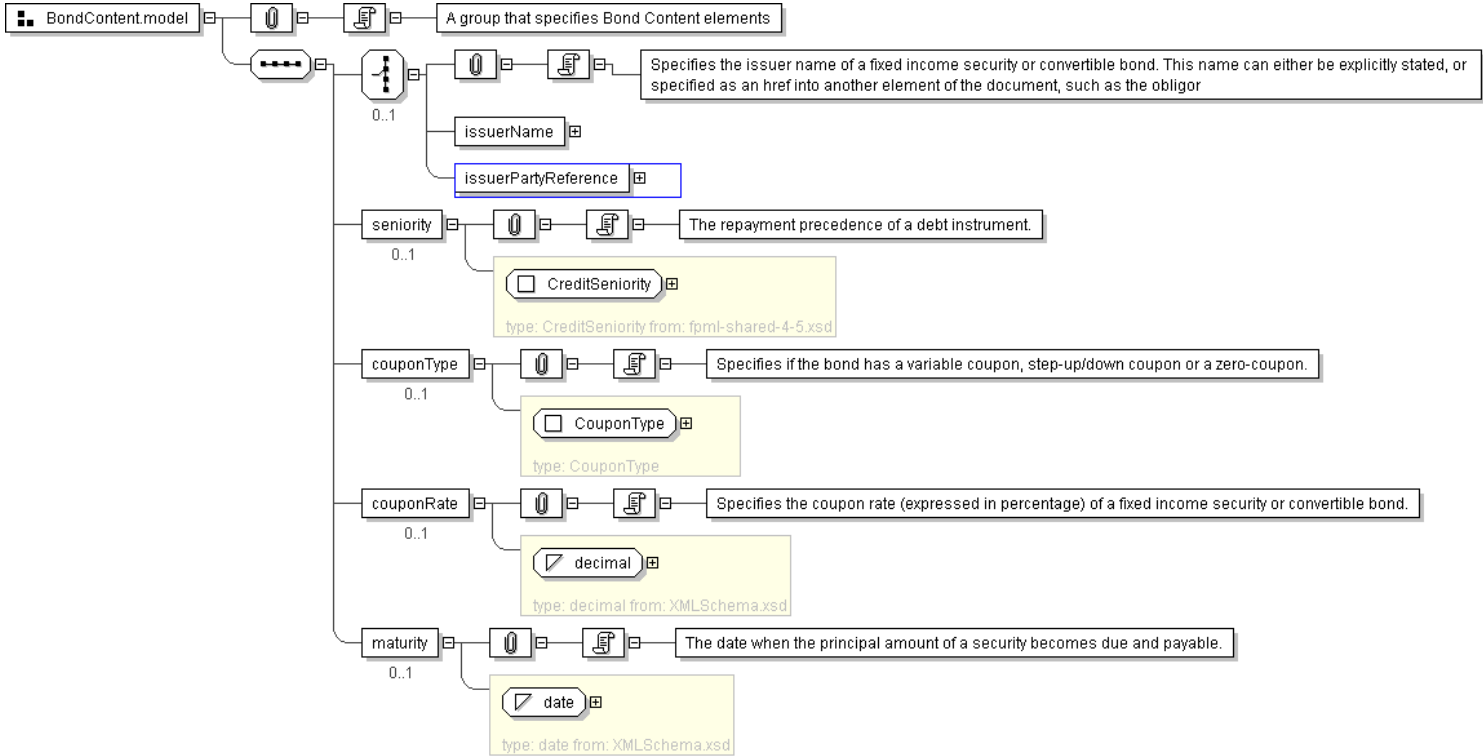
<couponRate> xsd:decimal </couponRate> [0..1]

'Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond.'

<maturity> xsd:date </maturity> [0..1]

'The date when the principal amount of a security becomes due and payable.'

Diagram



Schema Component Representation

```
<xsd:group name="BondContent.model">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="issuerName" type="xsd:string"/>
      <xsd:element name="issuerPartyReference" type="PartyReference"/>
    </xsd:choice>
    <xsd:element name="seniority" type="CreditSeniority" minOccurs="0"/>
    <xsd:element name="couponType" type="CouponType" minOccurs="0"/>
    <xsd:element name="couponRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="maturity" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **CommodityProduct.model**

| | |
|---|---|
| Name | CommodityProduct.model |
| Used by (from the same schema document) | Complex Type Commodity |
| Documentation | A group used to specify details of a commodity underlyer. |

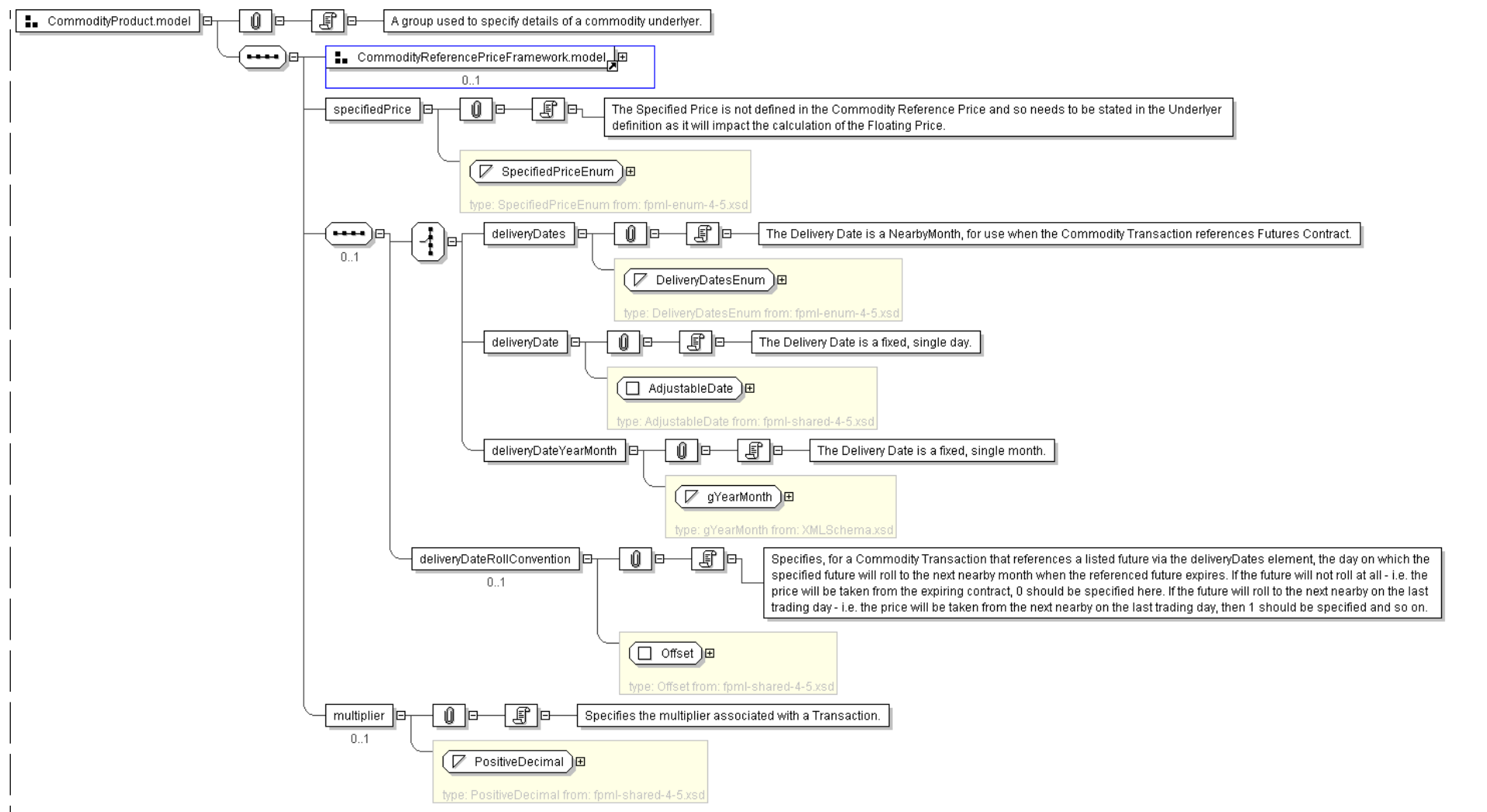
XML Instance Representation

```
Start Group: CommodityReferencePriceFramework.model [0..1]
<commodityBase> CommodityBase </commodityBase> [1]
  'A coding scheme value to identify the base type of the commodity being traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \'Oil\'.\'

<commodityDetails> CommodityDetails </commodityDetails> [1]
  'A coding scheme value to identify the commodity being traded more specifically.'
```

| |
|--|
| Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \"Brent\".' |
| <unit> QuantityUnit </unit> [1] |
| 'A coding scheme value to identify the unit in which the undelyer is denominated. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.' |
| <currency> Currency </currency> [1] |
| 'The currency in which the Commodity Reference Price is published.' |
| Start Choice [1] |
| <exchangeId> ExchangeId </exchangeId> [1] |
| 'For those commodities being traded with reference to the price of a listed future, the exchange where that future is listed should be specified here.' |
| <publication> InformationSource </publication> [1] |
| 'For those commodities being traded with reference to a price distributed by a publication, that publication should be specified here.' |
| End Choice |
| End Group: CommodityReferencePriceFramework.model |
| <specifiedPrice> SpecifiedPriceEnum </specifiedPrice> [1] |
| 'The Specified Price is not defined in the Commodity Reference Price and so needs to be stated in the Underlyer definition as it will impact the calculation of the Floating Price.' |
| Start Sequence [0..1] |
| Start Choice [1] |
| <deliveryDates> DeliveryDatesEnum </deliveryDates> [1] |
| 'The Delivery Date is a NearbyMonth, for use when the Commodity Transaction references Futures Contract.' |
| <deliveryDate> AdjustableDate </deliveryDate> [1] |
| 'The Delivery Date is a fixed, single day.' |
| <deliveryDateYearMonth> xsd:gYearMonth </deliveryDateYearMonth> [1] |
| 'The Delivery Date is a fixed, single month.' |
| End Choice |
| <deliveryDateRollConvention> Offset </deliveryDateRollConvention> [0..1] |
| 'Specifies, for a Commodity Transaction that references a listed future via the deliveryDates element, the day on which the specified future will roll to the next nearby month when the referenced future expires. If the future will not roll at all - i.e. the price will be taken from the expiring contract, 0 should be specified here. If the future will roll to the next nearby on the last trading day - i.e. the price will be taken from the next nearby on the last trading day, then 1 should be specified and so on.' |
| End Sequence |
| <multiplier> PositiveDecimal </multiplier> [0..1] |
| 'Specifies the multiplier associated with a Transaction.' |

Diagram



Schema Component Representation

```

<xsd:group name="CommodityProduct.model">
  <xsd:sequence>
    <xsd:group ref="CommodityReferencePriceFramework.model" minOccurs="0"/>
    <xsd:element name="specifiedPrice" type="SpecifiedPriceEnum"/>
    <xsd:sequence minOccurs="0">
      <xsd:choice>
        <xsd:element name="deliveryDates" type="DeliveryDatesEnum"/>
        <xsd:element name="deliveryDate" type="AdjustableDate"/>
        <xsd:element name="deliveryDateYearMonth" type="xsd:gYearMonth"/>
      </xsd:choice>
      <xsd:element name="deliveryDateRollConvention" type="Offset" minOccurs="0"/>
    </xsd:sequence>
    <xsd:element name="multiplier" type="PositiveDecimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>

```

| | |
|---|--|
| Name | CommodityReferencePriceFramework.model |
| Used by (from the same schema document) | Model Group CommodityProduct.model |
| Documentation | A group used to specify the commodity underlying in the event that no ISDA Commodity Reference Price exists. |

XML Instance Representation

```
<commodityBase> CommodityBase </commodityBase> [1]
'A coding scheme value to identify the base type of the commodity being traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \'Oil\'.\'

<commodityDetails> CommodityDetails </commodityDetails> [1]
'A coding scheme value to identify the commodity being traded more specifically. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. For example, \'Brent\'.\'

<unit> QuantityUnit </unit> [1]
'A coding scheme value to identify the unit in which the undelryer is denominated. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions.

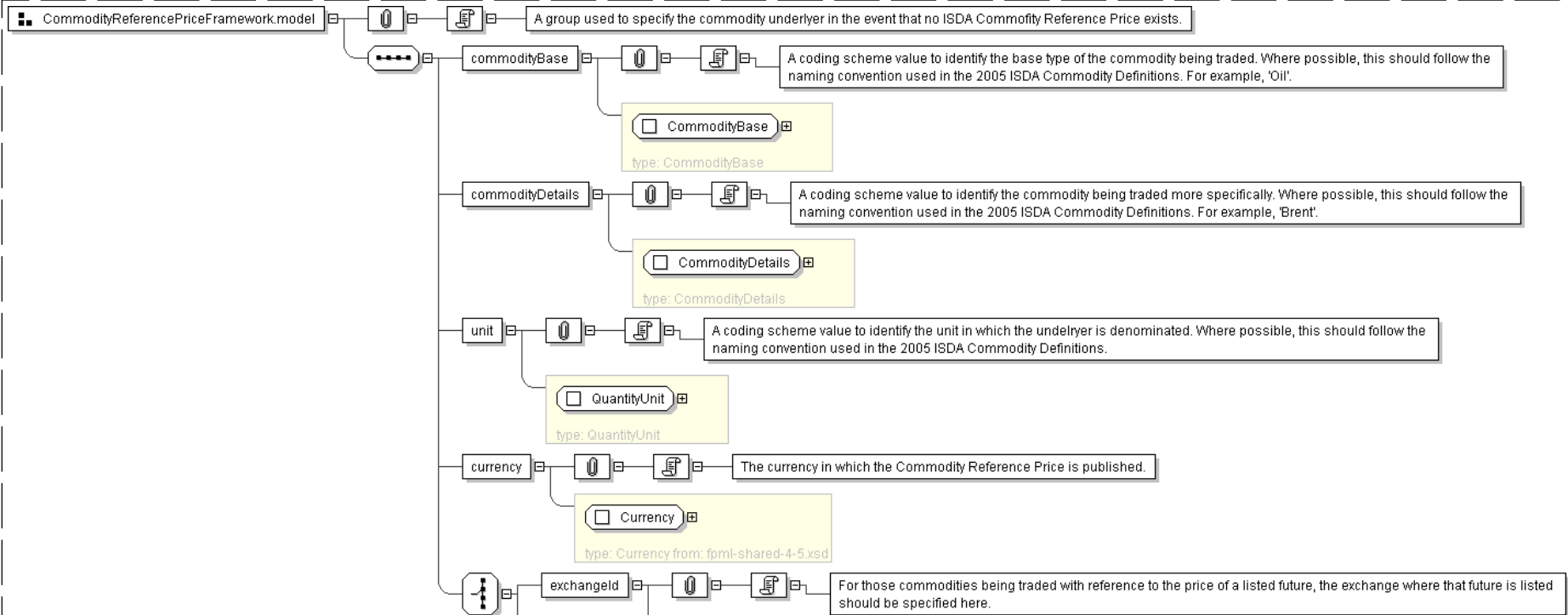
<currency> Currency </currency> [1]
'The currency in which the Commodity Reference Price is published.

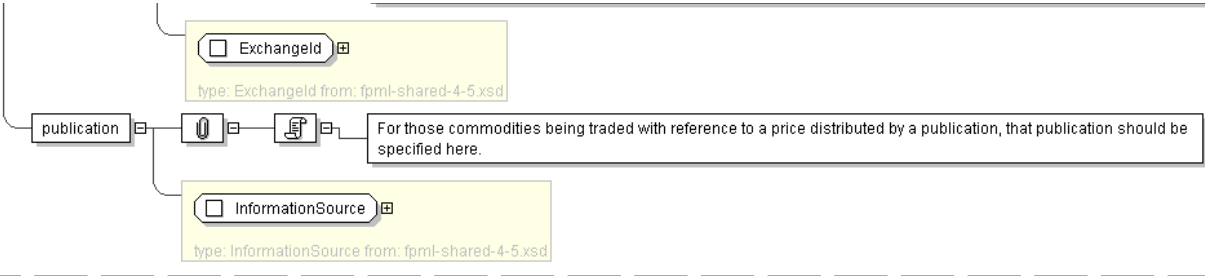
Start Choice [1]
  <exchangeId> ExchangeId </exchangeId> [1]
  'For those commodities being traded with reference to the price of a listed future, the exchange where that future is listed should be specified here.'

  <publication> InformationSource </publication> [1]
  'For those commodities being traded with reference to a price distributed by a publication, that publication should be specified here.'

End Choice
```

Diagram





Schema Component Representation

```
<xsd:group name="CommodityReferencePriceFramework.model">
  <xsd:sequence>
    <xsd:element name="commodityBase" type=" CommodityBase " />
    <xsd:element name="commodityDetails" type=" CommodityDetails " />
    <xsd:element name="unit" type=" QuantityUnit " />
    <xsd:element name="currency" type=" Currency " />
    <xsd:choice>
      <xsd:element name="exchangeId" type=" ExchangeId " />
      <xsd:element name="publication" type=" InformationSource " />
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: CreditEntity.model

| | |
|---|--|
| Name | CreditEntity.model |
| Used by (from the same schema document) | Complex Type SimpleCreditDefaultSwap |
| Documentation | An item which has credit characteristics that can be modeled, e.g. a firm, index, or region. |

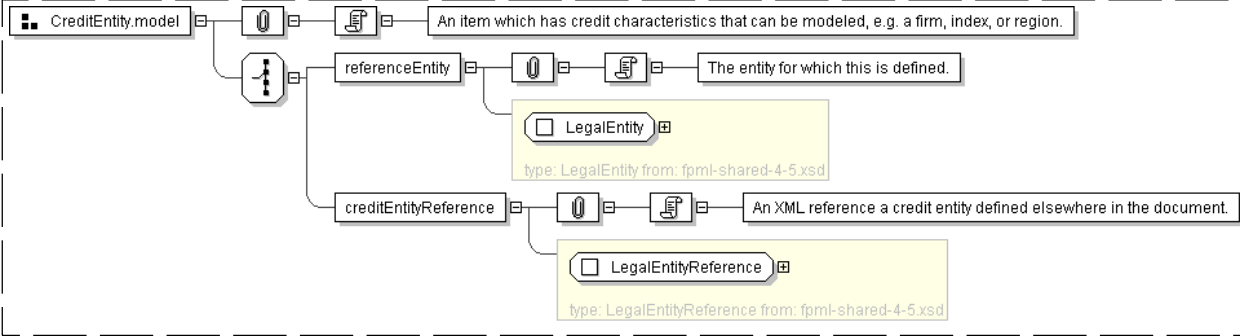
XML Instance Representation

```
Start Choice [1]
  <referenceEntity> LegalEntity </referenceEntity> [1]
  'The entity for which this is defined.'

  <creditEntityReference> LegalEntityReference </creditEntityReference> [1]
  'An XML reference a credit entity defined elsewhere in the document.'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="CreditEntity.model">
  <xsd:choice>
    <xsd:element name="referenceEntity" type=" LegalEntity " />
    <xsd:element name="creditEntityReference" type=" LegalEntityReference " />
  </xsd:choice>
</xsd:group>
```

Model Group: **ExchangeIdentifier.model**

| | |
|---|---|
| Name | ExchangeIdentifier.model |
| Used by (from the same schema document) | Complex Type ExchangeTraded |

XML Instance Representation

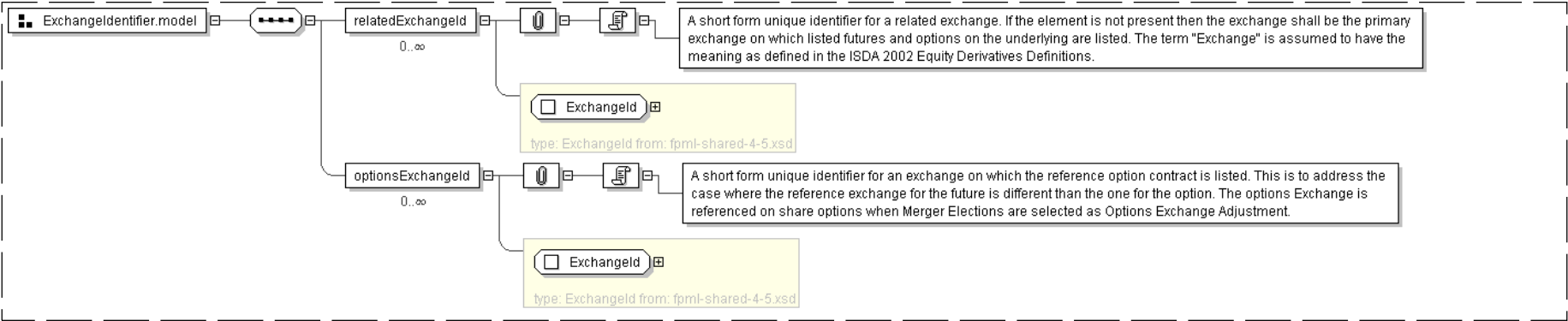
```
<relatedExchangeId> ExchangeId </relatedExchangeId> [0..*]
```

'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> ExchangeId </optionsExchangeId> [0..*]
```

'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.'

Diagram



Schema Component Representation

```
<xsd:group name="ExchangeIdentifier.model">  
  <xsd:sequence>  
    <xsd:element name="relatedExchangeId" type=" ExchangeId " minOccurs="0" maxOccurs="unbounded" />  
    <xsd:element name="optionsExchangeId" type=" ExchangeId " minOccurs="0" maxOccurs="unbounded" />  
  </xsd:sequence>  
</xsd:group>
```

Model Group: **Quotation.model**

| | |
|---|---|
| Name | Quotation.model |
| Used by (from the same schema document) | Complex Type BasicQuotation |
| Documentation | Some kind of numerical measure about an asset, eg. its price or NPV, together with characteristics of that measure. |

XML Instance Representation

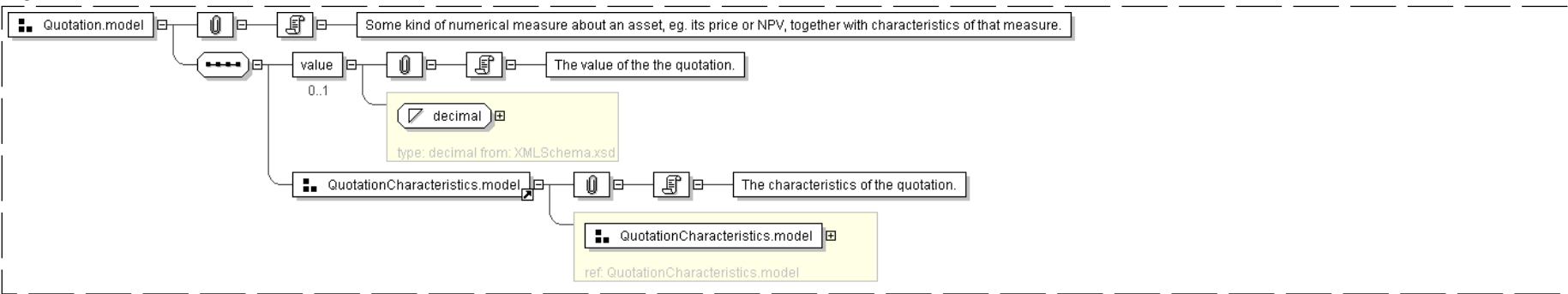
```
<value> xsd:decimal </value> [0..1]
```

'The value of the the quotation.'

```
<measureType> AssetMeasureType </measureType> [0..1]
```

| |
|---|
| 'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.' |
| <quoteUnits> PriceQuoteUnits </quoteUnits> [0..1] |
| 'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.' |
| <side> QuotationSideEnum </side> [0..1] |
| 'The side (bid/mid/ask) of the measure.' |
| <currency> Currency </currency> [0..1] |
| 'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.' |
| <timing> QuoteTiming </timing> [0..1] |
| 'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.' |
| Start Group: QuoteLocation.model [0..1] |
| 'Where the quote is from.' |
| Start Choice [1] |
| <businessCenter> BusinessCenter </businessCenter> [1] |
| 'A city or other business center.' |
| <exchangeId> ExchangeId </exchangeId> [1] |
| 'The exchange (e.g. stock or futures exchange) from which the quote is obtained.' |
| End Choice |
| End Group: QuoteLocation.model |
| <informationSource> InformationSource </informationSource> [0..*] |
| 'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.' |
| <time> xsd:dateTime </time> [0..1] |
| 'When the quote was observed or derived.' |
| <valuationDate> xsd:date </valuationDate> [0..1] |
| 'When the quote was computed.' |
| <expiryTime> xsd:dateTime </expiryTime> [0..1] |
| 'When does the quote cease to be valid.' |
| <cashFlowType> CashflowType </cashFlowType> [0..1] |
| 'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.' |

Diagram



Schema Component Representation

```
<xsd:group name="Quotation.model">
  <xsd:sequence>
```

Model Group: **QuotationCharacteristics.model**

| | |
|---|---|
| Name | QuotationCharacteristics.model |
| Used by (from the same schema document) | Complex Type QuotationCharacteristics , Model Group Quotation.model |
| Documentation | A group collecting a set of characteristics that can be used to describe a quotation. |

XML Instance Representation

<measureType> [AssetMeasureType](#) </measureType> [0..1]

'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'

<quoteUnits> [PriceQuoteUnits](#) </quoteUnits> [0..1]

'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.'

<side> [QuotationSideEnum](#) </side> [0..1]

'The side (bid/mid/ask) of the measure.'

<currency> [Currency](#) </currency> [0..1]

'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.'

<timing> [QuoteTiming](#) </timing> [0..1]

'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.'

Start Group: [QuoteLocation.model](#) [0..1]

'Where the quote is from.'

Start [Choice](#) [1]

<businessCenter> [BusinessCenter](#) </businessCenter> [1]

'A city or other business center.'

<exchangeId> [ExchangeId](#) </exchangeId> [1]

'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'

End Choice

End Group: [QuoteLocation.model](#)

<informationSource> [InformationSource](#) </informationSource> [0..*]

'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'

<time> [xsd:dateTime](#) </time> [0..1]

'When the quote was observed or derived.'

<valuationDate> [xsd:date](#) </valuationDate> [0..1]

'When the quote was computed.'

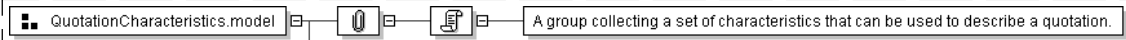
<expiryTime> [xsd:dateTime](#) </expiryTime> [0..1]

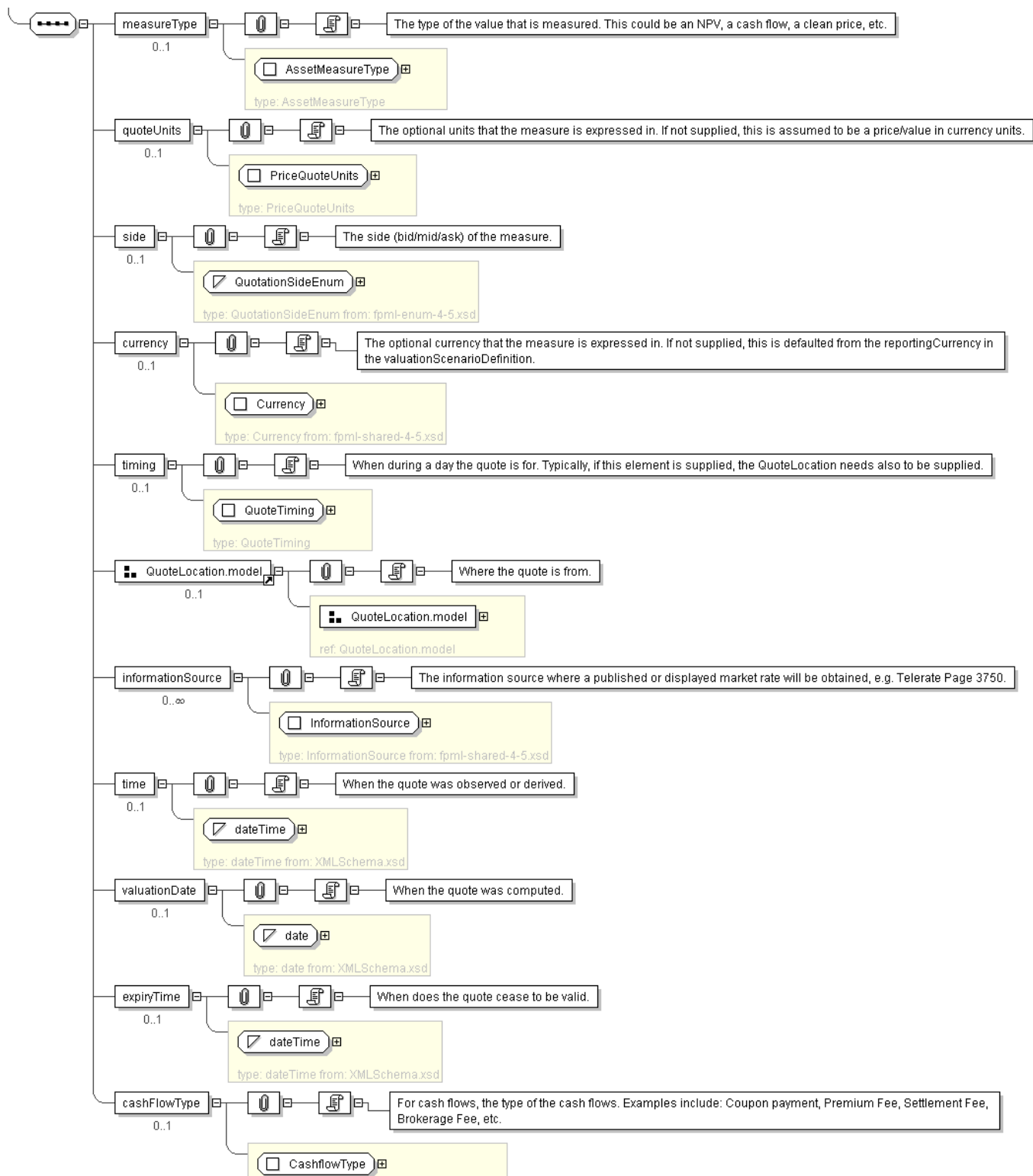
'When does the quote cease to be valid.'

<cashFlowType> [CashflowType](#) </cashFlowType> [0..1]

'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.'

Diagram





type: CashflowType from: fpml-shared-4-5.xsd

Schema Component Representation

```
<xsd:group name="QuotationCharacteristics.model">
  <xsd:sequence>
    <xsd:element name="measureType" type=" AssetMeasureType " minOccurs="0"/>
    <xsd:element name="quoteUnits" type=" PriceQuoteUnits " minOccurs="0"/>
    <xsd:element name="side" type=" QuotationSideEnum " minOccurs="0"/>
    <xsd:element name="currency" type=" Currency " minOccurs="0"/>
    <xsd:element name="timing" type=" QuoteTiming " minOccurs="0"/>
    <xsd:group ref=" QuoteLocation.model " minOccurs="0"/>
    <xsd:element name="informationSource" type=" InformationSource "
minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="time" type=" xsd:dateTime " minOccurs="0"/>
    <xsd:element name="valuationDate" type=" xsd:date " minOccurs="0"/>
    <xsd:element name="expiryTime" type=" xsd:dateTime " minOccurs="0"/>
    <xsd:element name="cashFlowType" type=" CashflowType " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: QuoteLocation.model

| | |
|---|--|
| Name | QuoteLocation.model |
| Used by (from the same schema document) | Model Group QuotationCharacteristics.model |
| Documentation | A group describing where a quote was or will be obtained, e.g. observed or calculated. |

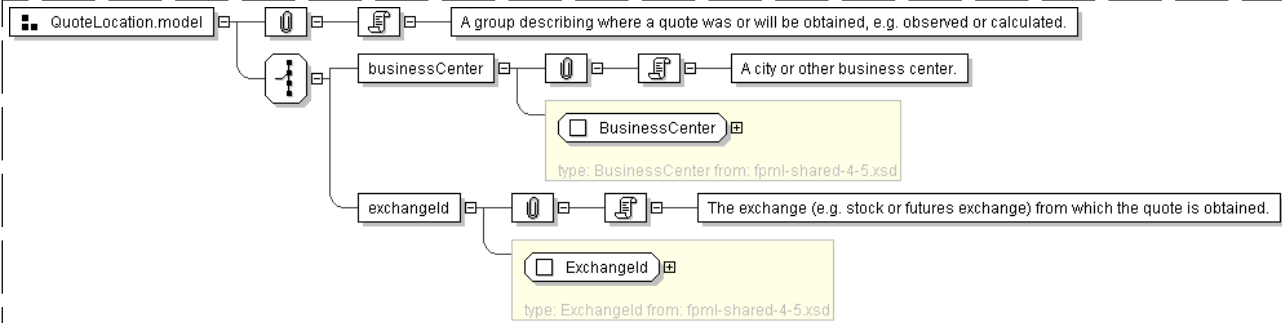
XML Instance Representation

```
Start Choice [1]
<businessCenter> BusinessCenter </businessCenter> [1]
'A city or other business center.'

<exchangeId> ExchangeId </exchangeId> [1]
'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="QuoteLocation.model">
  <xsd:choice>
    <xsd:element name="businessCenter" type=" BusinessCenter " />
    <xsd:element name="exchangeId" type=" ExchangeId " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-option-shared-4-5.xsd◦ fpml-mktenv-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-option-shared-4-5.xsd" />
  <xsd:include schemaLocation="fpml-mktenv-4-5.xsd" />
  ...
</xsd:schema>
```

[top](#)

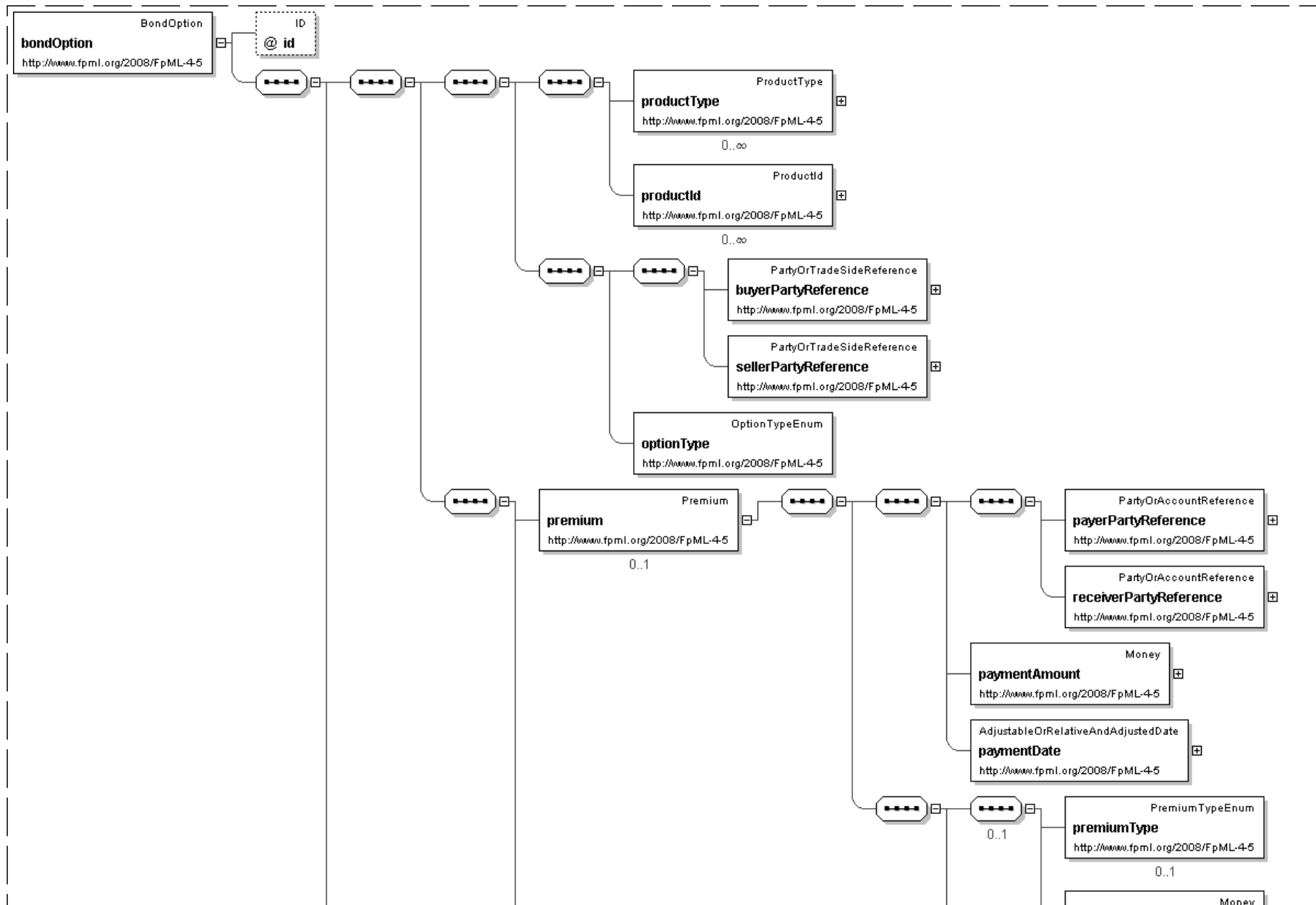
Global Declarations

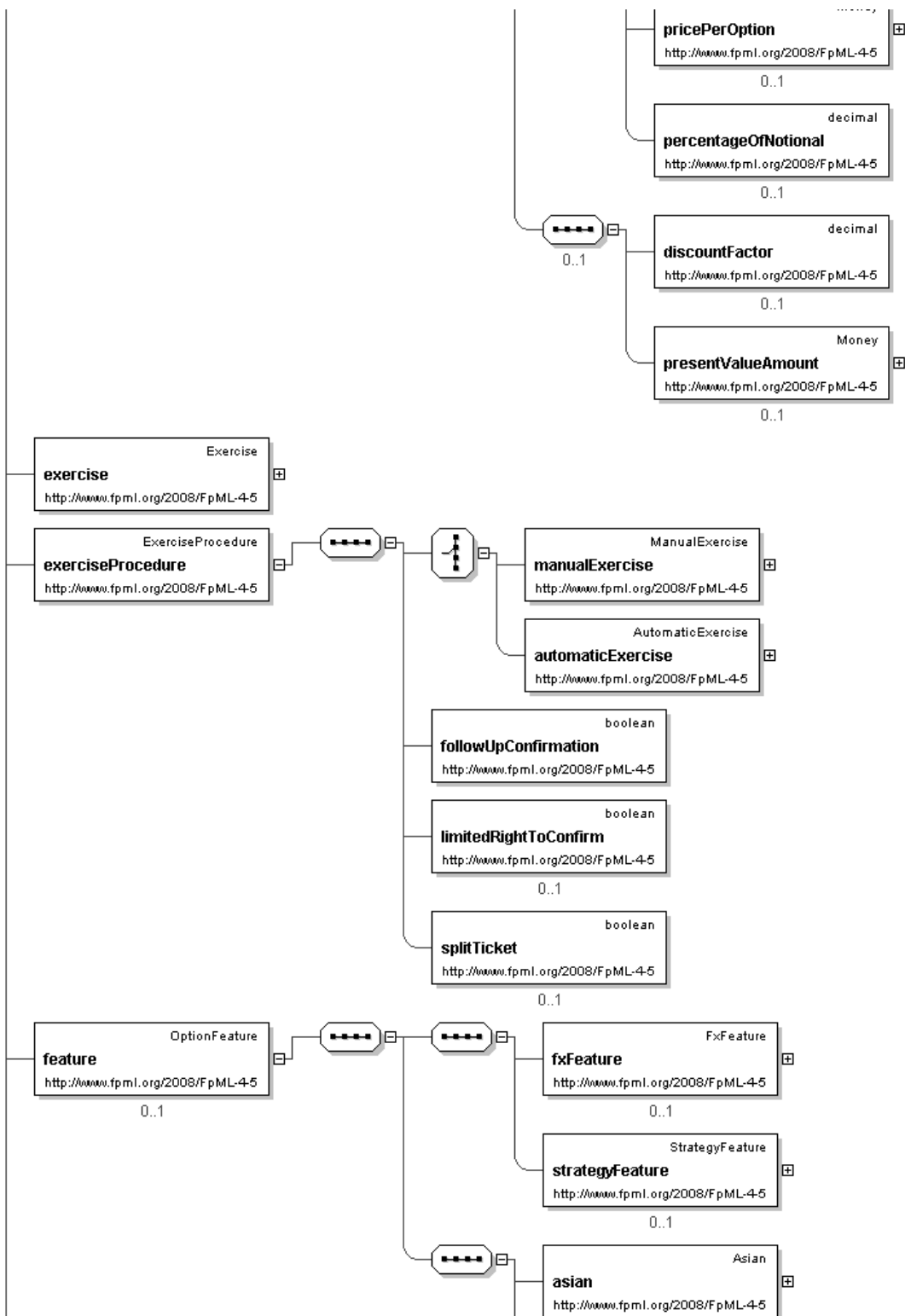
Element: **bondOption**

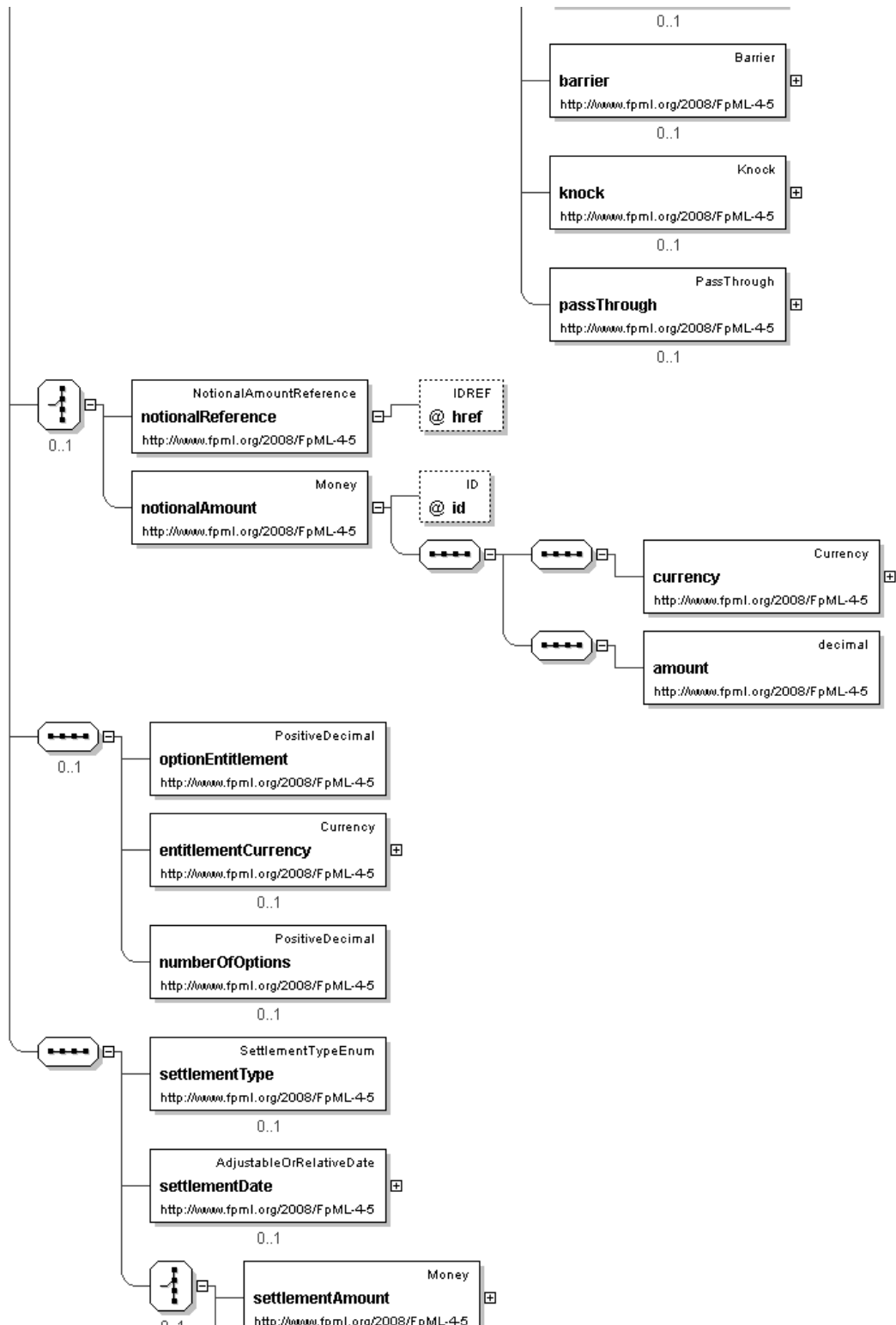
- This element can be used wherever the following element is referenced:
 - [product](#)

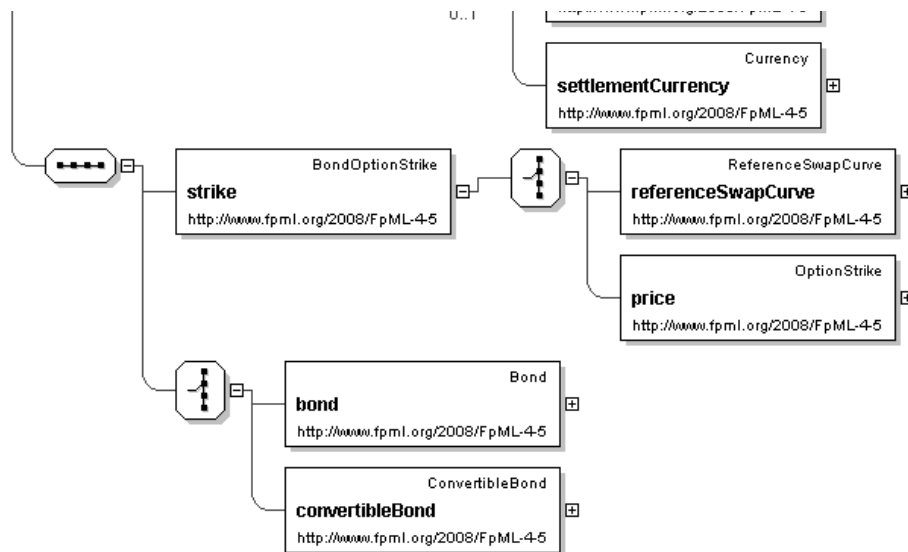
| | |
|----------------------|---|
| Name | bondOption |
| Type | BondOption |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing a Bond Option product. |

Logical Diagram









XML Instance Representation

```

<bondOption
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'
  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction. From a usage standpoint, put/call is the default option
  type, while payer/receiver indicator is used for options index credit default
  swaps, consistently with the industry practice. Straddle is used for the case of
  straddle strategy, that combine a call and a put with the same strike.'
  <premium> Premium </premium> [0..1]
  'The option premium payable by the buyer to the seller.'
  <exercise> ... </exercise> [1]
  <exerciseProcedure> ExerciseProcedure </exerciseProcedure> [1]
  'A set of parameters defining procedures associated with the exercise.'
  <feature> OptionFeature </feature> [0..1]

```

'An Option feature such as quanto, asian, barrier, knock.'

Start Choice [0..1]

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

<notionalReference> NotionalAmountReference </notionalReference> [1]

<notionalAmount> Money </notionalAmount> [1]

End Choice

Start Group: OptionDenomination.model [0..1]

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

'The number of units of underlying per option comprised in the option transaction.'

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

'TODO'

<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]

'The number of options comprised in the option transaction.'

End Group: OptionDenomination.model

<settlementType> SettlementTypeEnum </settlementType> [0..1]

<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]

Start Group: SettlementAmountOrCurrency.model [0..1]

Start Choice [1]

<settlementAmount> Money </settlementAmount> [1]

'Settlement Amount'

<settlementCurrency> Currency </settlementCurrency> [1]

'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice

End Group: SettlementAmountOrCurrency.model

<strike> BondOptionStrike </strike> [1]

'Strike of the the Bond Option.'

Start Choice [1]

<bond> ... </bond> [1]

'A bond instrument referenced by a contract'

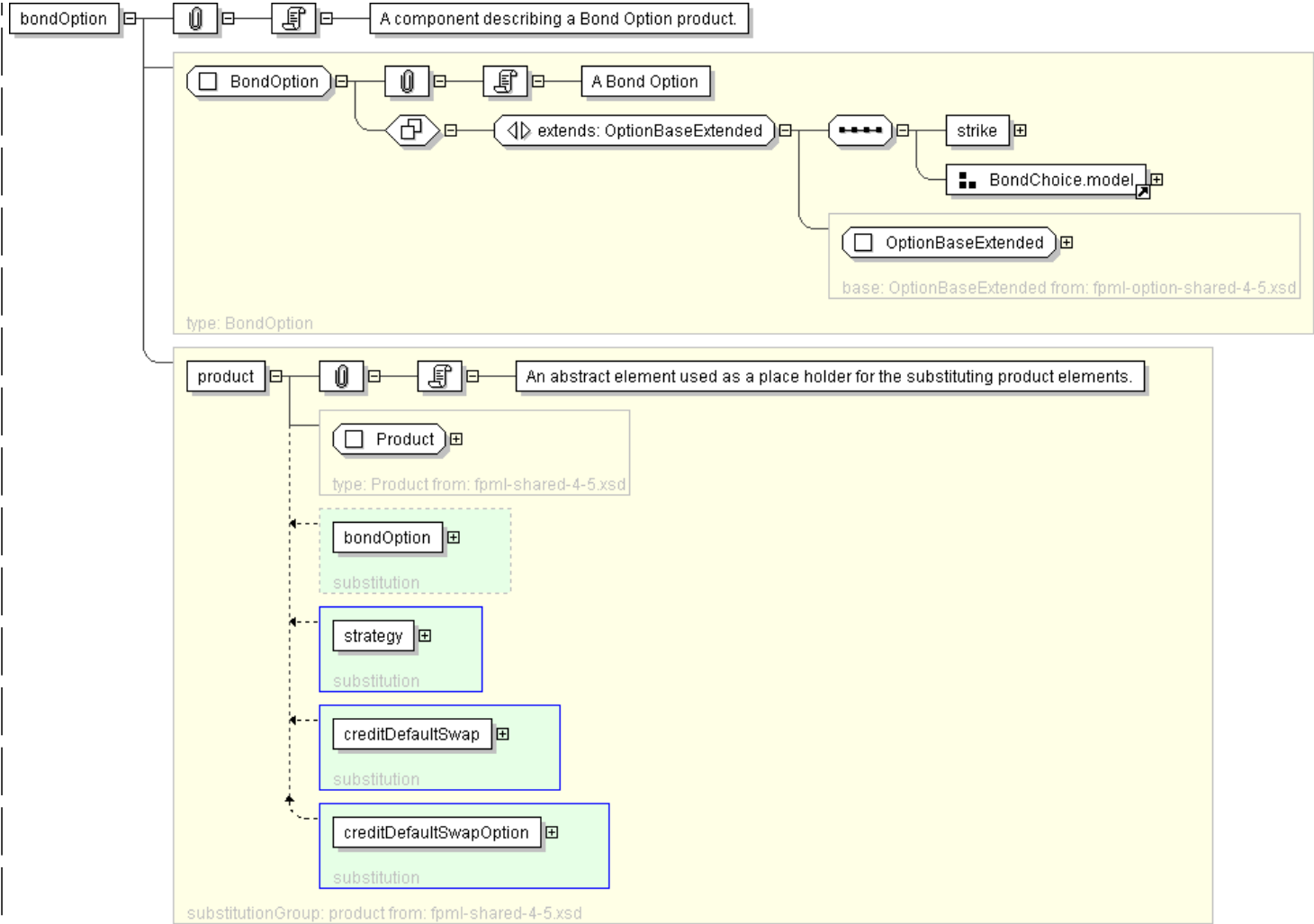
<convertibleBond> ... </convertibleBond> [1]

'A convertible bond instrument referenced by a contract.'

End Choice

</bondOption>

Diagram



Schema Component Representation

```
<xsd:element name="bondOption" type=" BondOption " substitutionGroup="product"/>
```

[top](#)

Global Definitions

Complex Type: **BondOption**

| | |
|--------------|---|
| Super-types: | OptionBaseExtended < BondOption (by extension) |
| Sub-types: | None |

| | |
|---|------------------------------------|
| Name | BondOption |
| Used by (from the same schema document) | Element bondOption |

| | |
|---------------|---------------|
| Abstract | no |
| Documentation | A Bond Option |

XML Instance Representation

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

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

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

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

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

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

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

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

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

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

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

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

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

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

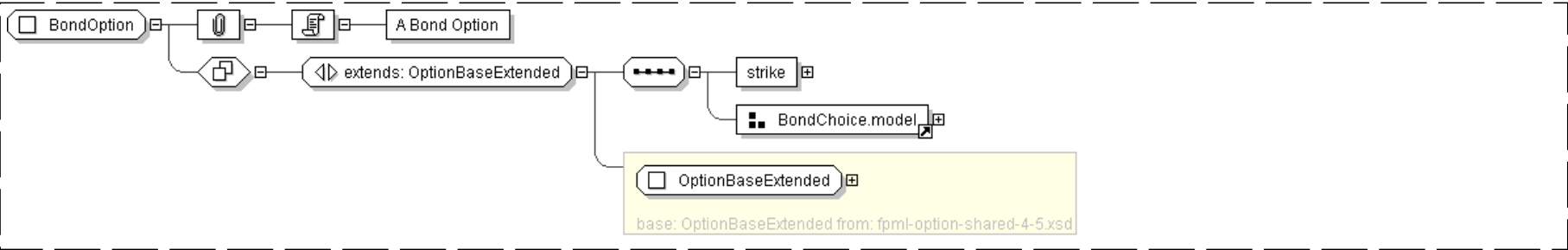
End Choice
End Group: SettlementAmountOrCurrency.model
<strike> BondOptionStrike </strike> [1]
'Strike of the the Bond Option.'

Start Choice [1]
  <bond> ... </bond> [1]
  'A bond instrument referenced by a contract'

  <convertibleBond> ... </convertibleBond> [1]
  'A convertible bond instrument referenced by a contract.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BondOption">
  <xsd:complexContent>
    <xsd:extension base=" OptionBaseExtended ">
      <xsd:sequence>
        <xsd:element name="strike" type=" BondOptionStrike "/>
        <xsd:group ref=" BondChoice.model "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: BondOptionStrike

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

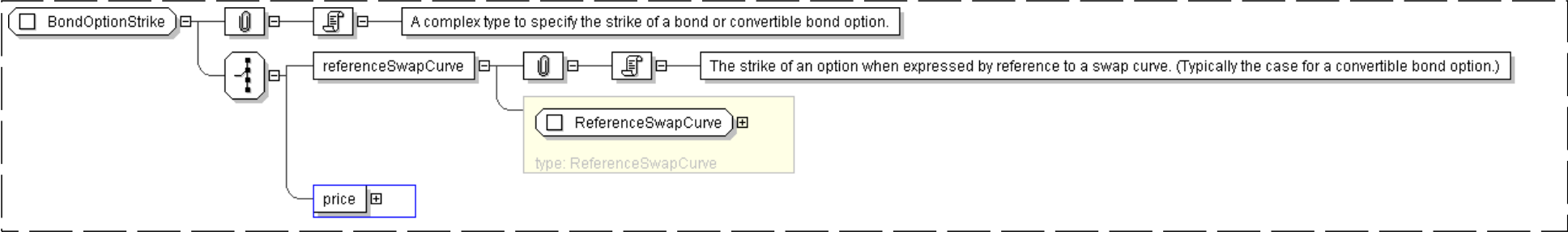
| | |
|---|--|
| Name | BondOptionStrike |
| Used by (from the same schema document) | Complex Type BondOption |
| Abstract | no |
| Documentation | A complex type to specify the strike of a bond or convertible bond option. |

XML Instance Representation

```
<...>
  Start Choice [1]
    <referenceSwapCurve> ReferenceSwapCurve </referenceSwapCurve> [1]
    'The strike of an option when expressed by reference to a swap curve. (Typically the case for a convertible bond option.)'

    <price> OptionStrike </price> [1]
  End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BondOptionStrike">
  <xsd:choice>
    <xsd:element name="referenceSwapCurve" type=" ReferenceSwapCurve " />
    <xsd:element name="price" type=" OptionStrike " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: **MakeWholeAmount**

| | |
|--------------|--|
| Super-types: | SwapCurveValuation < MakeWholeAmount (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | MakeWholeAmount |
| Used by (from the same schema document) | Complex Type ReferenceSwapCurve |
| Abstract | no |
| Documentation | 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). |

XML Instance Representation

```
<...>
```

```
<floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
<indexTenor> Interval </indexTenor> [0..1]
'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

<spread> xsd:decimal </spread> [1]
'Spread in basis points over the floating rate index.'

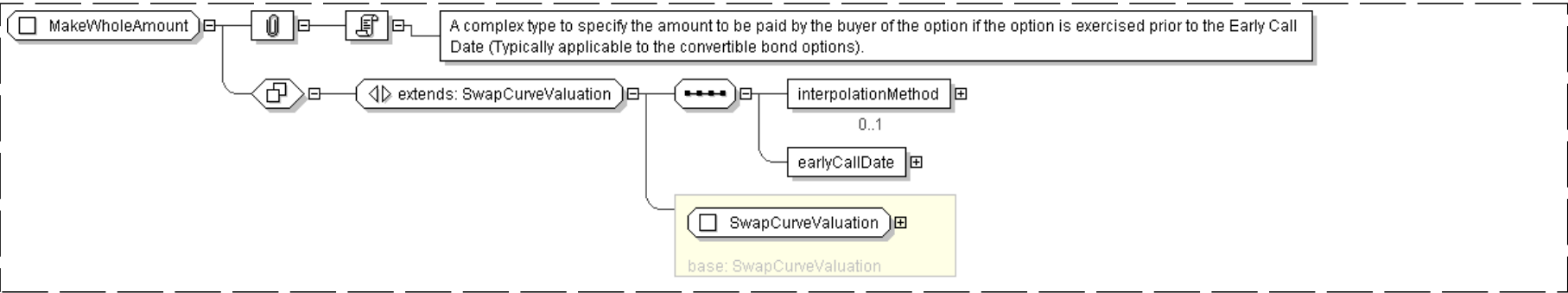
<side> QuotationSideEnum </side> [0..1]
'The side (bid/mid/ask) of the measure.'

<interpolationMethod> InterpolationMethod </interpolationMethod> [0..1]
'The type of interpolation method that the calculation agent reserves the right to use.'

<earlyCallDate> IdentifiedDate </earlyCallDate> [1]
'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.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="MakeWholeAmount">
  <xsd:complexContent>
    <xsd:extension base=" SwapCurveValuation ">
      <xsd:sequence>
        <xsd:element name="interpolationMethod" type=" InterpolationMethod " minOccurs="0"/>
        <xsd:element name="earlyCallDate" type=" IdentifiedDate "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ReferenceSwapCurve

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ReferenceSwapCurve |
| Used by (from the same schema document) | Complex Type BondOptionStrike |
| Abstract | no |

Documentation

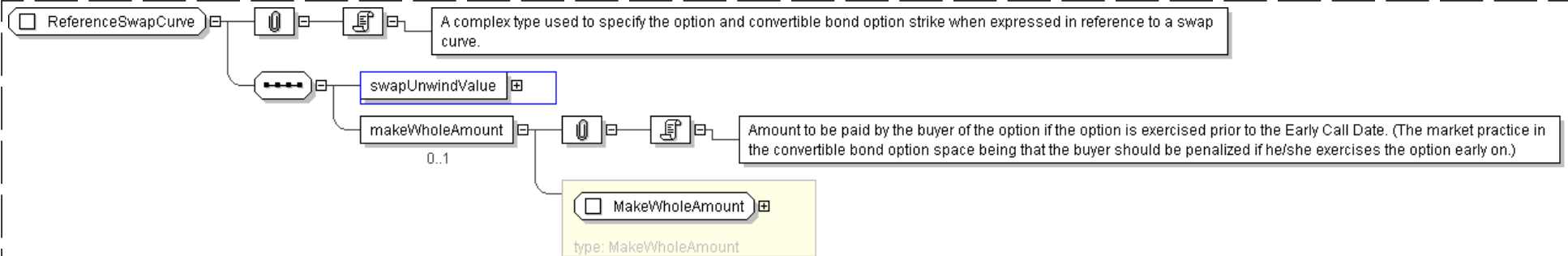
A complex type used to specify the option and convertible bond option strike when expressed in reference to a swap curve.

XML Instance Representation

```
<...>
  <swapUnwindValue> SwapCurveValuation </swapUnwindValue> [1]
  <makeWholeAmount> MakeWholeAmount </makeWholeAmount> [0..1]

  '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.)'

</...>
```

Diagram**Schema Component Representation**

```
<xsd:complexType name="ReferenceSwapCurve">
  <xsd:sequence>
    <xsd:element name="swapUnwindValue" type=" SwapCurveValuation "/>
    <xsd:element name="makeWholeAmount" type=" MakeWholeAmount " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)**Complex Type: SwapCurveValuation**

Super-types: None

Sub-types: [MakeWholeAmount](#) (by extension)

| | |
|--|--|
| Name | SwapCurveValuation |
| Used by (from the same schema document) | Complex Type ReferenceSwapCurve |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]

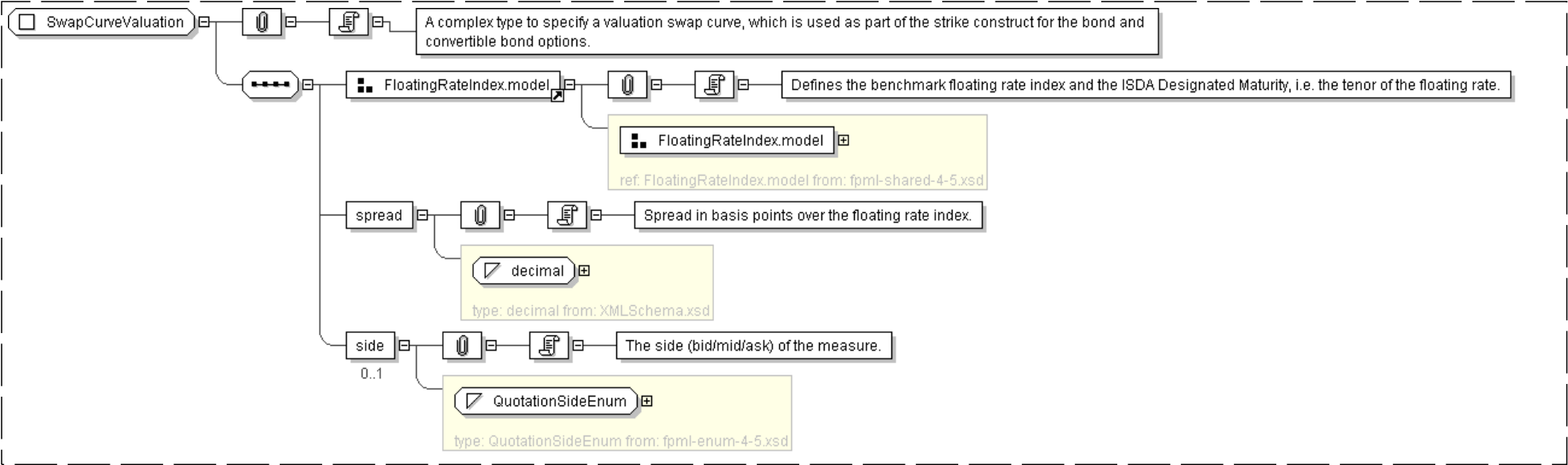
  'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

  <spread> xsd:decimal </spread> [1]

  'Spread in basis points over the floating rate index.'
```

```
<side> QuotationSideEnum </side> [0..1]
'The side (bid/mid/ask) of the measure.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SwapCurveValuation">
  <xsd:sequence>
    <xsd:group ref=" FloatingRateIndex.model " />
    <xsd:element name="spread" type=" xsd:decimal " />
    <xsd:element name="side" type=" QuotationSideEnum " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

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

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

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

[top](#)

Glossary

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

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

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

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

collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-option-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">  
  <xsd:include schemaLocation="fpml-option-shared-4-5.xsd" />  
  ...  
</xsd:schema>
```

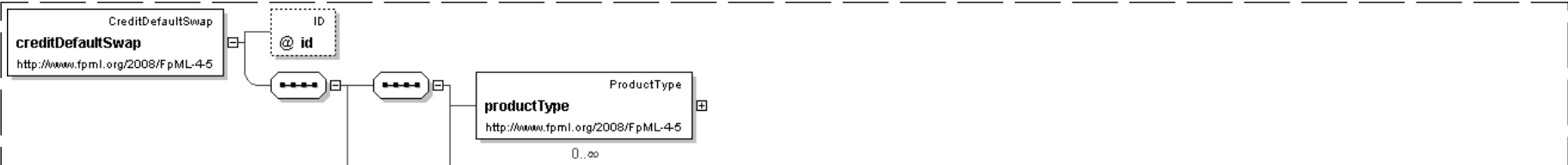
Global Declarations

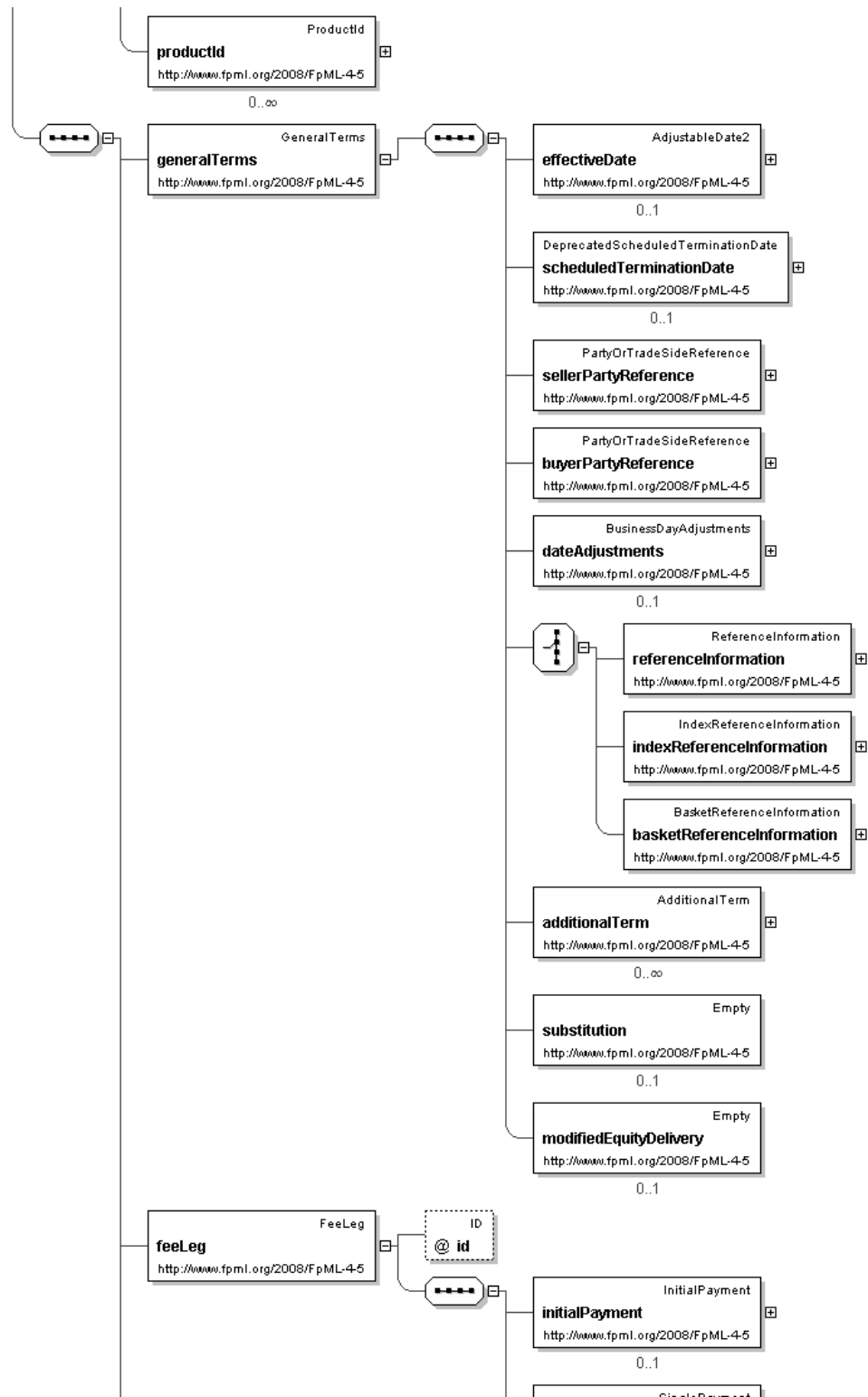
Element: **creditDefaultSwap**

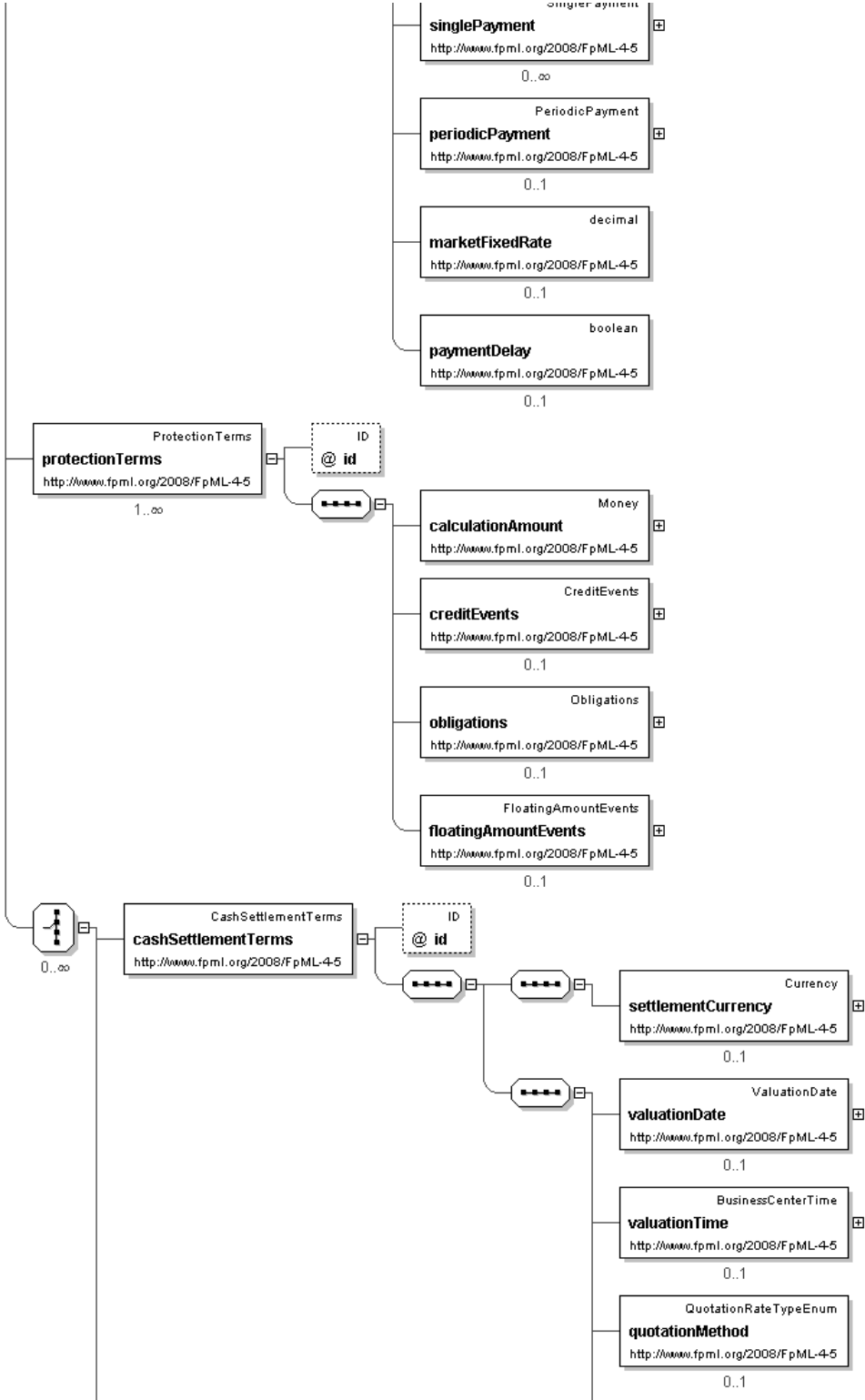
- This element can be used wherever the following element is referenced:
 - [product](#)

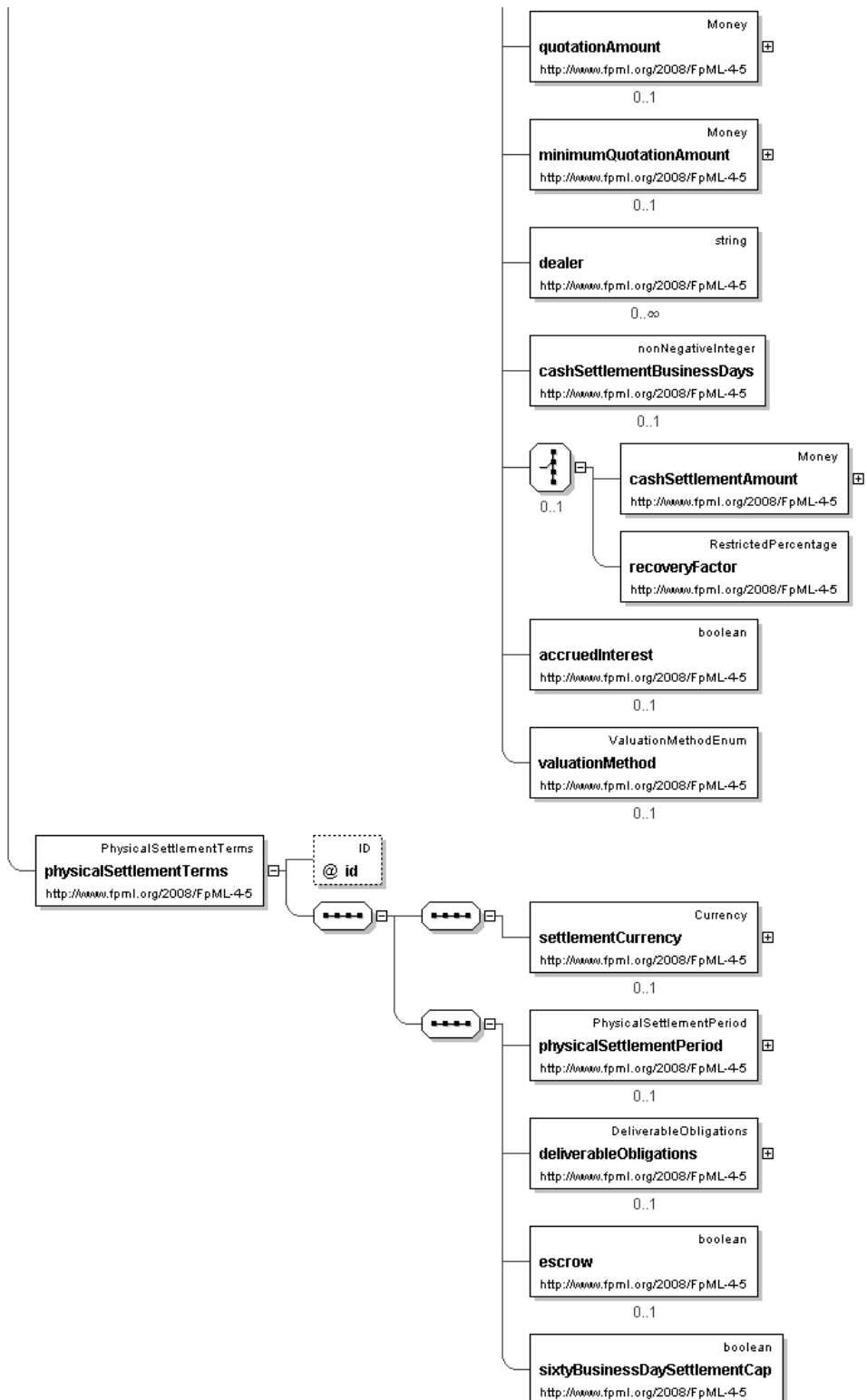
| | |
|---|--|
| Name | creditDefaultSwap |
| Used by (from the same schema document) | Complex Type CreditDefaultSwapOption |
| Type | CreditDefaultSwap |
| Nilable | no |
| Abstract | no |
| Documentation | In a credit default swap one party (the protection seller) agrees to compensate another party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

Logical Diagram









XML Instance Representation

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

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

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

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

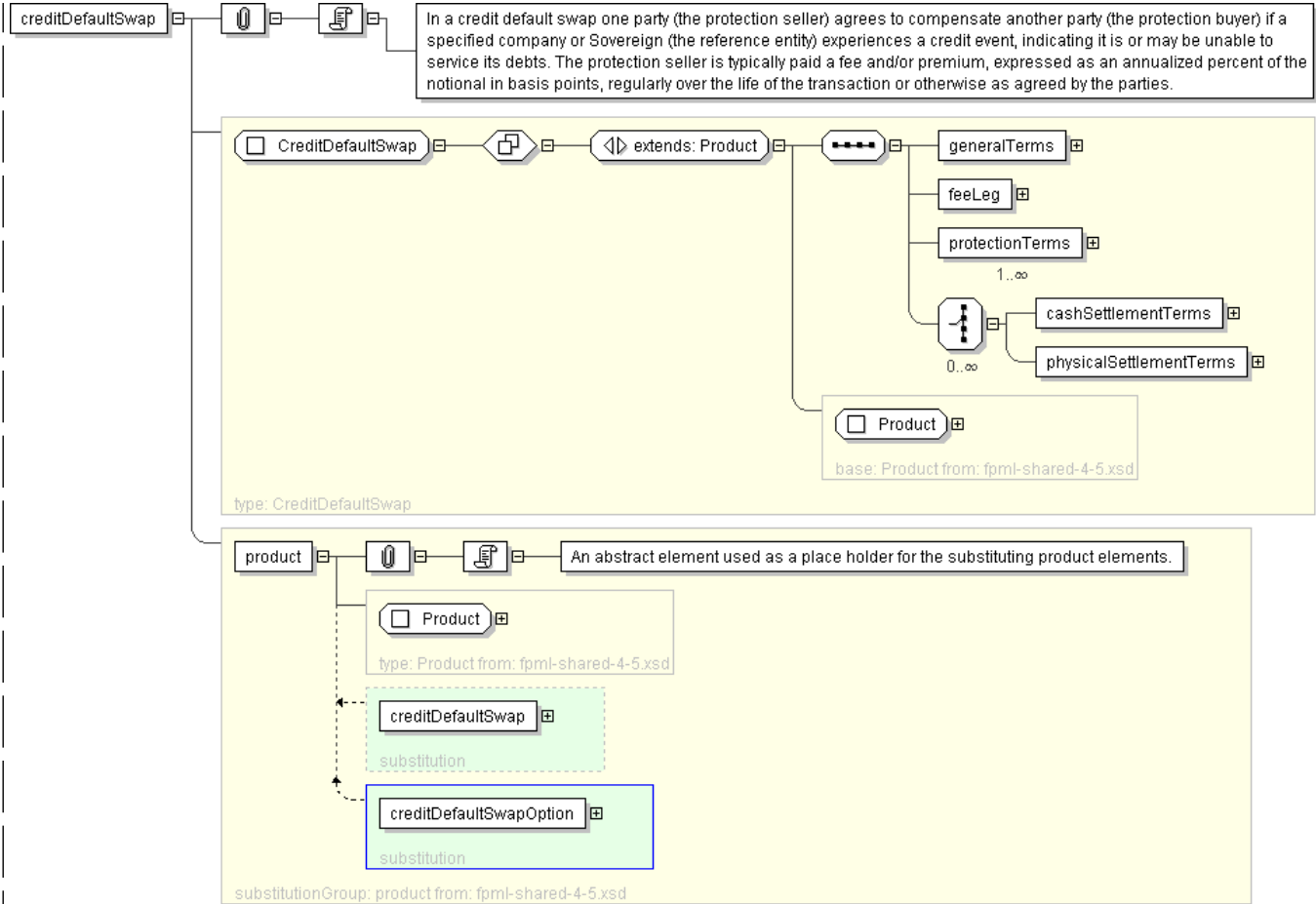
  <protectionTerms> ProtectionTerms </protectionTerms> [1..*]
  'This element contains all the terms relevant to defining the applicable floating rate
  payer calculation amount, credit events and associated conditions to settlement, and
  reference obligations.'

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

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

  End Choice
</creditDefaultSwap>
```

Diagram



Schema Component Representation

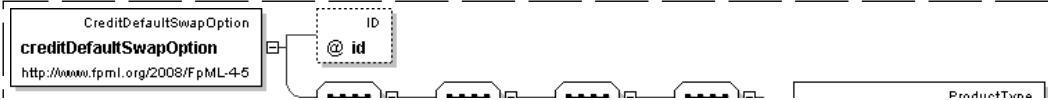
```
<xsd:element name="creditDefaultSwap" type="CreditDefaultSwap" substitutionGroup="product"/>
```

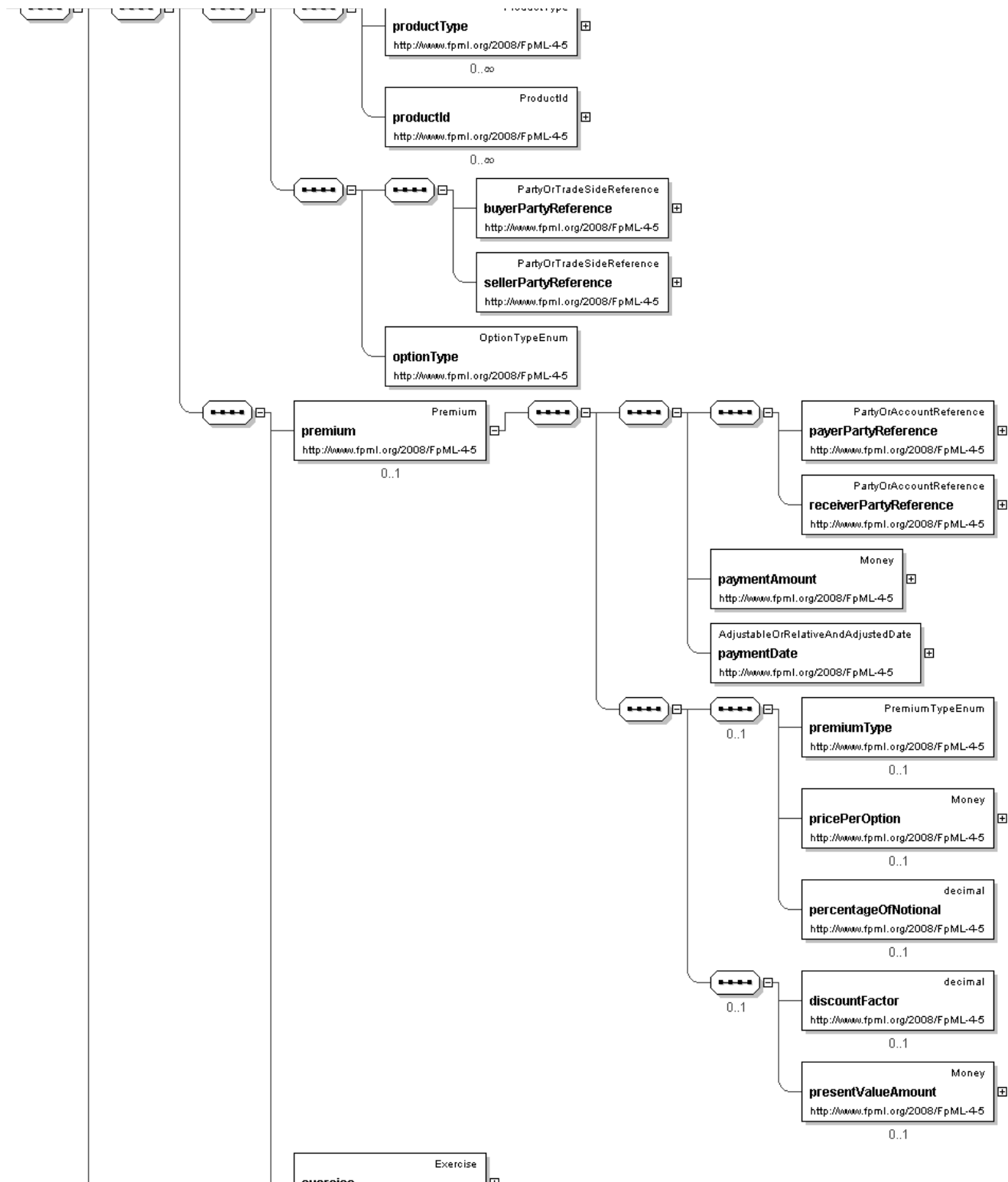
Element: **creditDefaultSwapOption**

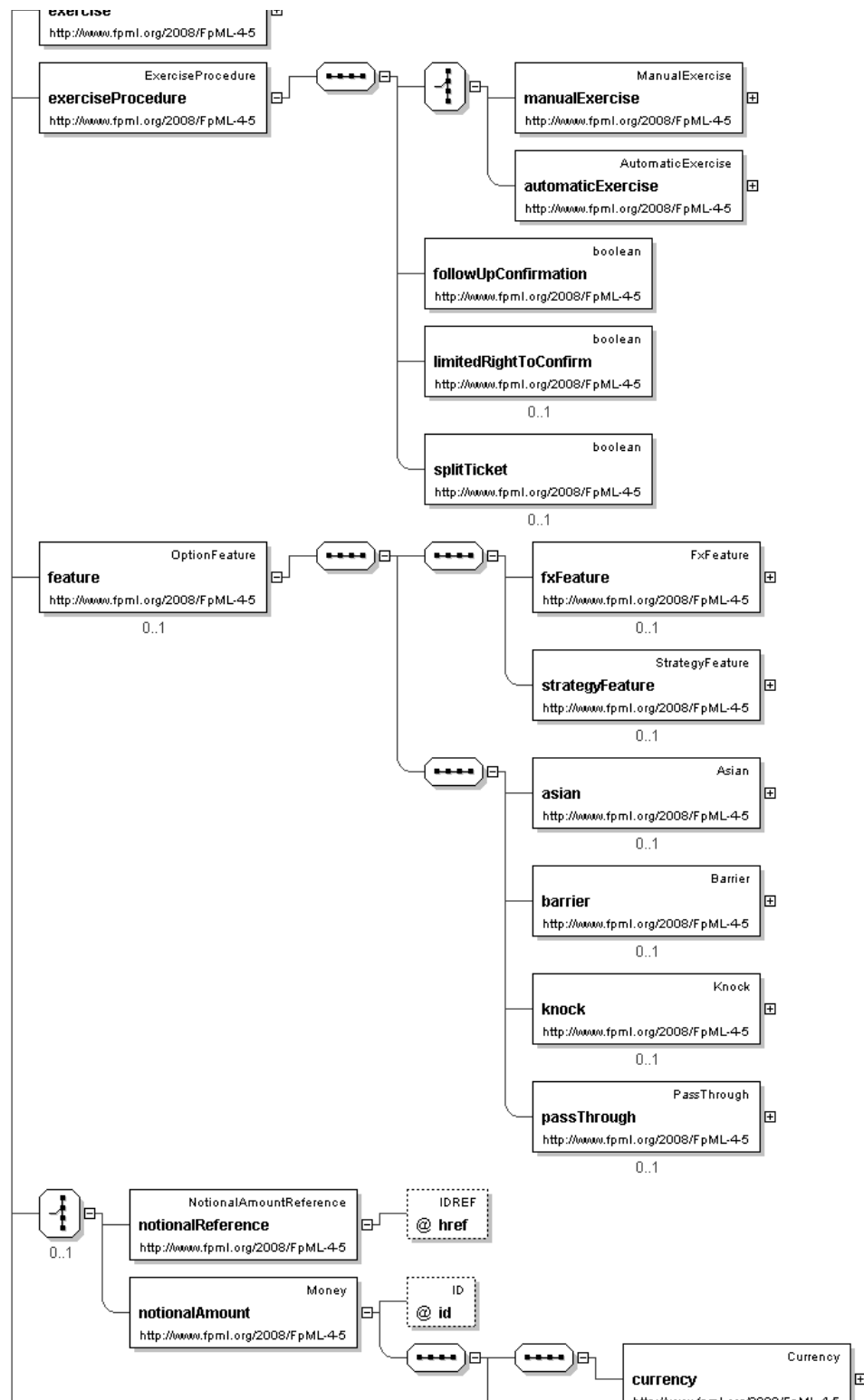
- This element can be used wherever the following element is referenced:
 - [product](#)

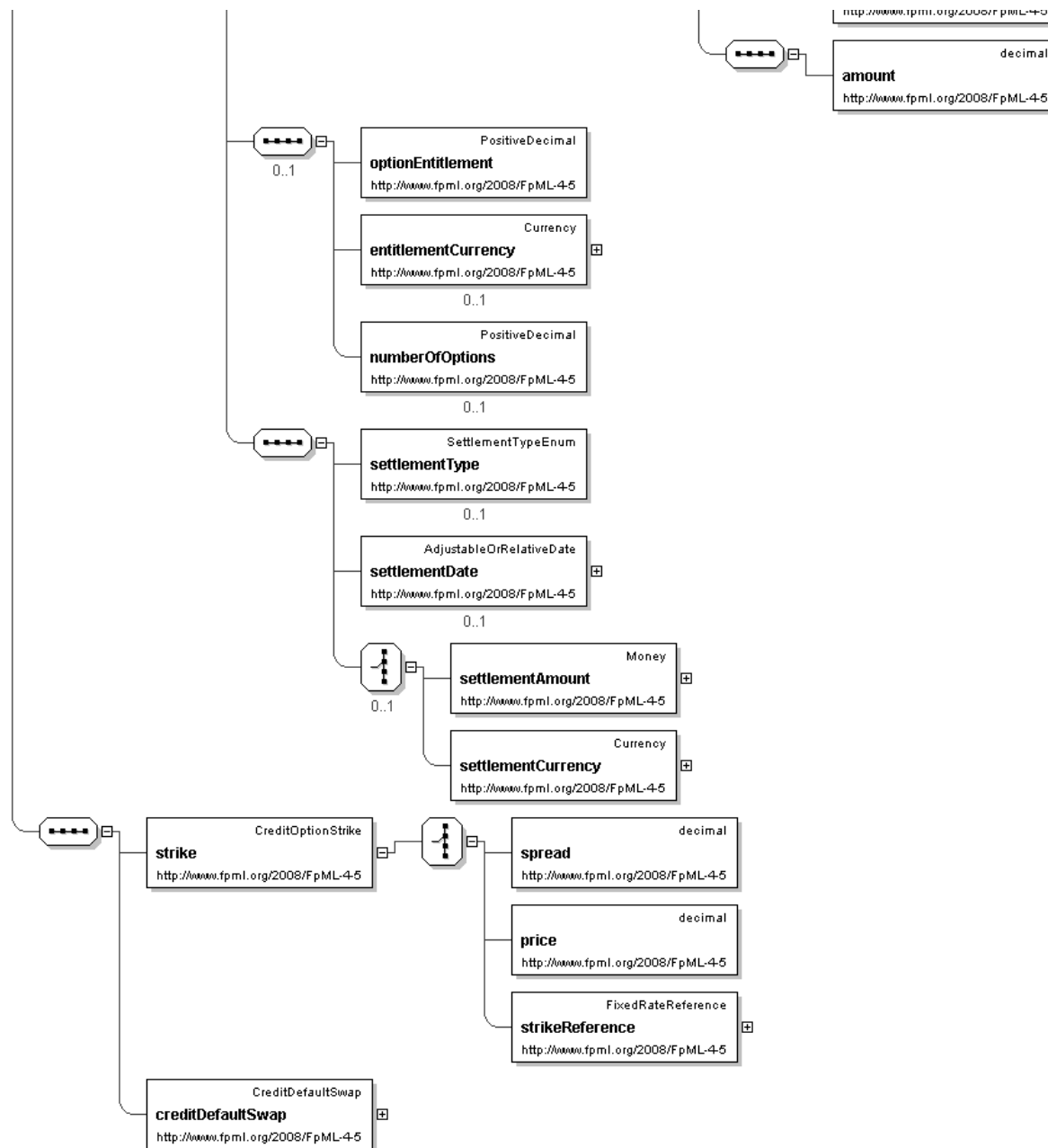
| | |
|---------------|---|
| Name | creditDefaultSwapOption |
| Type | CreditDefaultSwapOption |
| Nilable | no |
| Abstract | no |
| Documentation | An option on a credit default swap. |

Logical Diagram









XML Instance Representation

```
<creditDefaultSwapOption
  id=" xsd:ID [0..1] *">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
```

values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

<buyerPartyReference> [PartyOrTradeSideReference](#) </buyerPartyReference> [1]

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

<sellerPartyReference> [PartyOrTradeSideReference](#) </sellerPartyReference> [1]

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

<optionType> [OptionTypeEnum](#) </optionType> [1]

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

<premium> [Premium](#) </premium> [0..1]

'The option premium payable by the buyer to the seller.'

<exercise> ... </exercise> [1]

<exerciseProcedure> [ExerciseProcedure](#) </exerciseProcedure> [1]

'A set of parameters defining procedures associated with the exercise.'

<feature> [OptionFeature](#) </feature> [0..1]

'An Option feature such as quanto, asian, barrier, knock.'

Start [Choice](#) [0..1]

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

<notionalReference> [NotionalAmountReference](#) </notionalReference> [1]

<notionalAmount> [Money](#) </notionalAmount> [1]

End Choice

Start Group: [OptionDenomination.model](#) [0..1]

<optionEntitlement> [PositiveDecimal](#) </optionEntitlement> [1]

'The number of units of underlying per option comprised in the option transaction.'

<entitlementCurrency> [Currency](#) </entitlementCurrency> [0..1]

'TODO'

<numberOfOptions> [PositiveDecimal](#) </numberOfOptions> [0..1]

'The number of options comprised in the option transaction.'

End Group: [OptionDenomination.model](#)

<settlementType> [SettlementTypeEnum](#) </settlementType> [0..1]

<settlementDate> [AdjustableOrRelativeDate](#) </settlementDate> [0..1]

Start Group: [SettlementAmountOrCurrency.model](#) [0..1]

Start [Choice](#) [1]

<settlementAmount> [Money](#) </settlementAmount> [1]

'Settlement Amount'

<settlementCurrency> [Currency](#) </settlementCurrency> [1]

'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice

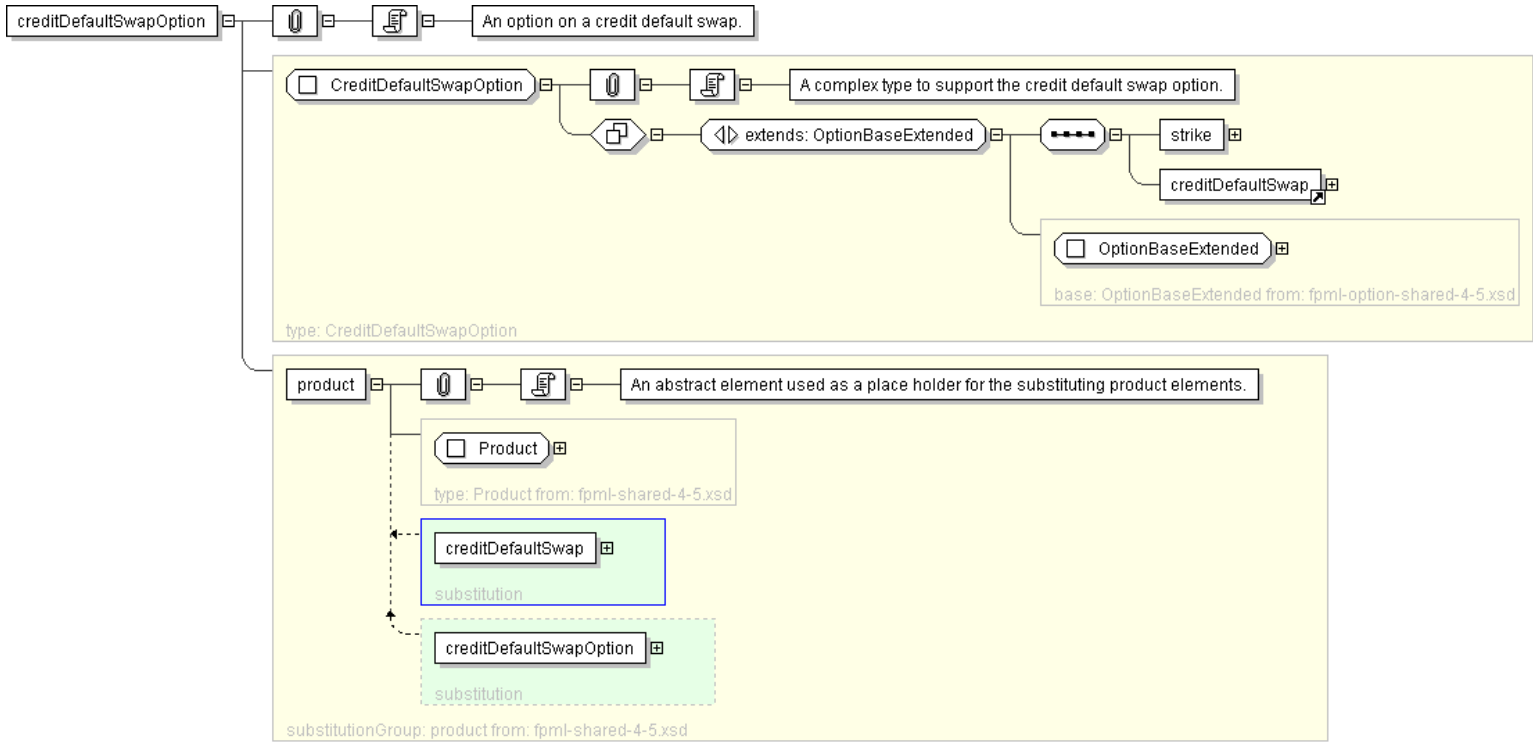
End Group: [SettlementAmountOrCurrency.model](#)

<strike> [CreditOptionStrike](#) </strike> [1]

'Specifies the strike of the option on credit default swap.'

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

Diagram



Schema Component Representation

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

Global Definitions

Complex Type: AdditionalFixedPayments

| | |
|---|-----------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | AdditionalFixedPayments |
| Used by (from the same schema document) | Complex Type FloatingAmountEvents |
| Abstract | no |

XML Instance Representation

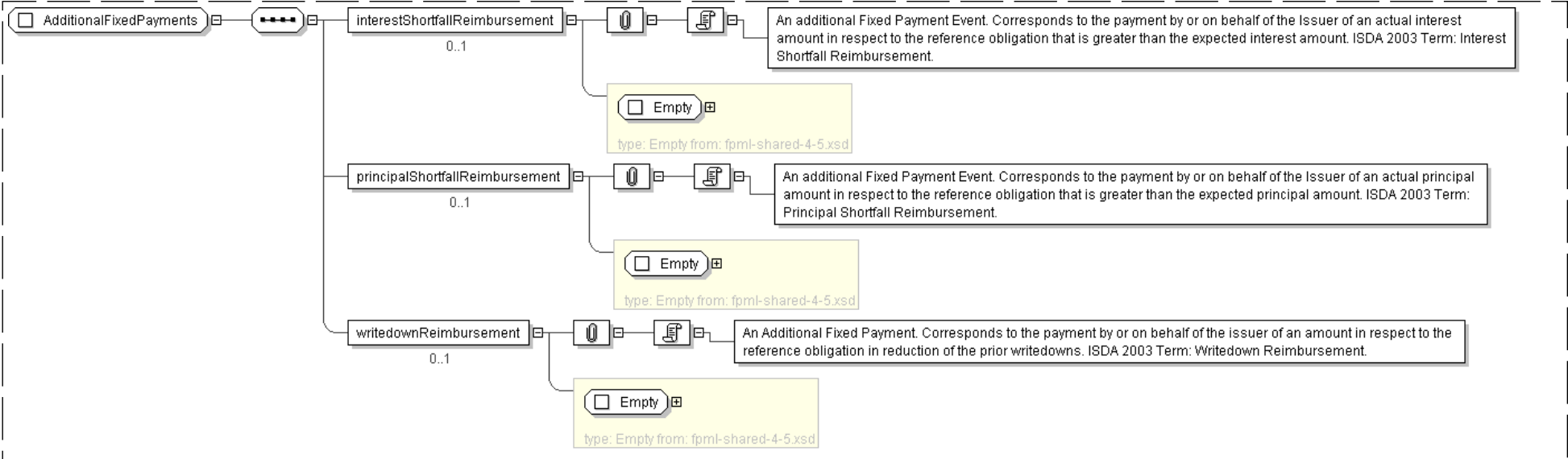
```
<...>
<interestShortfallReimbursement> Empty </interestShortfallReimbursement> [0..1]
'An additional Fixed Payment Event. Corresponds to the payment by or on behalf of the Issuer
of an actual interest amount in respect to the reference obligation that is greater than
the expected interest amount.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

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

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

'An Additional Fixed Payment. Corresponds to the payment by or on behalf of the issuer of
an amount in respect to the reference obligation in reduction of the prior writedowns.
ISDA 2003 Term: Writedown Reimbursement.'
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **AdditionalTerm**

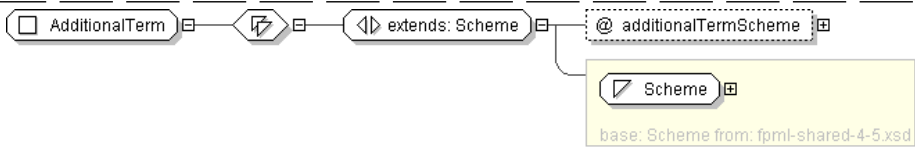
| | |
|---|---|
| Super-types: | Scheme < AdditionalTerm (by extension) |
| Sub-types: | None |
| Name | AdditionalTerm |
| Used by (from the same schema document) | Complex Type GeneralTerms |
| Abstract | no |

XML Instance Representation

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

[Scheme](#)
</...>

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **AdjustedPaymentDates**

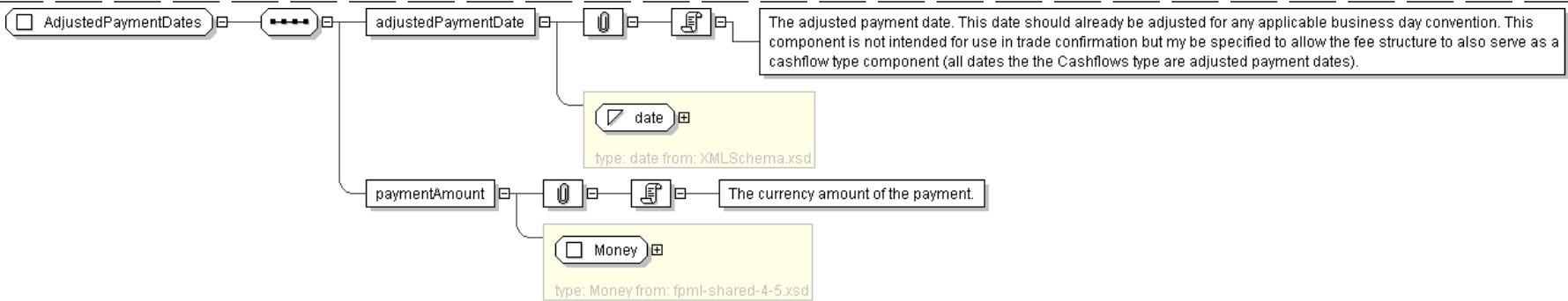
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustedPaymentDates |
| Used by (from the same schema document) | Complex Type PeriodicPayment |
| Abstract | no |

XML Instance Representation

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

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

Diagram



Complex Type: **BasketReferenceInformation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | BasketReferenceInformation |
| Used by (from the same schema document) | Complex Type GeneralTerms |
| Abstract | no |
| Documentation | CDS Basket Reference Information |

XML Instance Representation

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

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

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

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

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

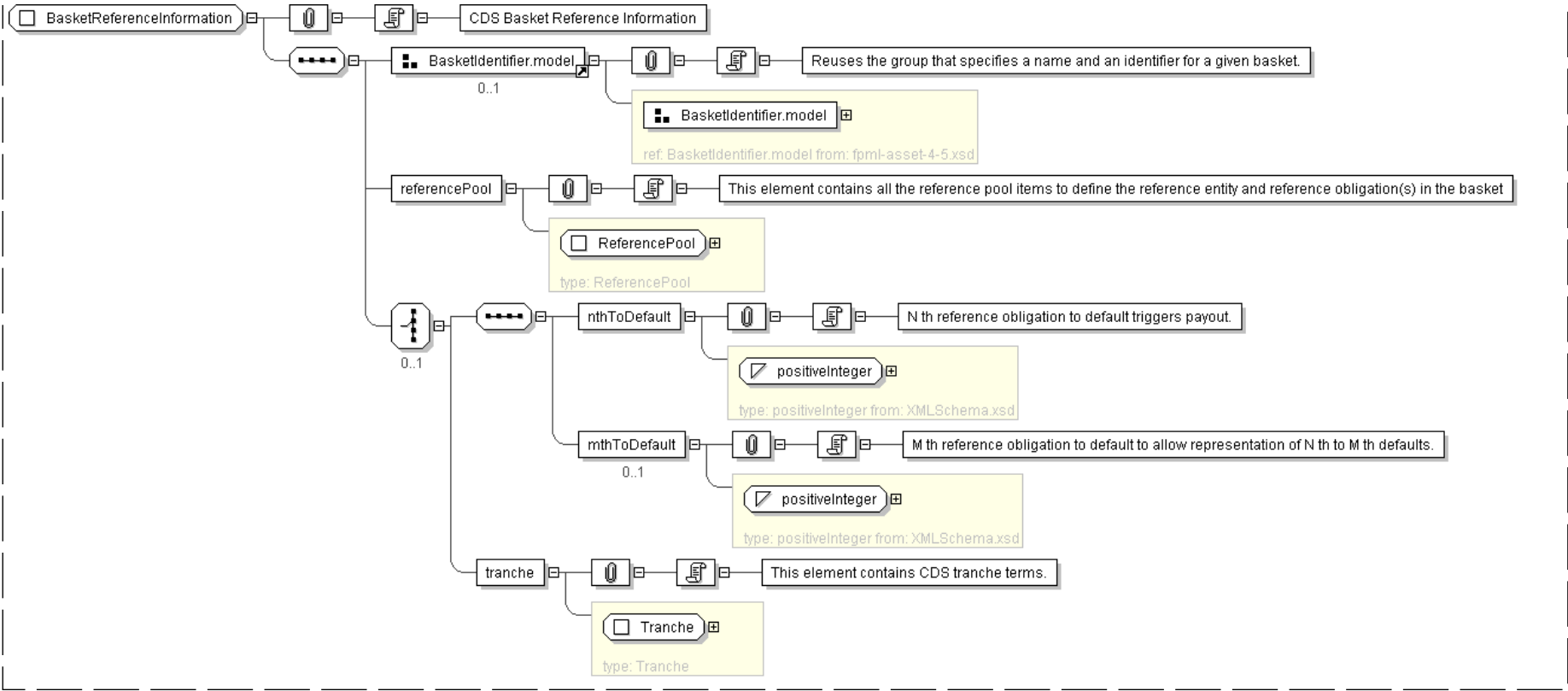
Start Choice [0..1]
  <nthToDefault> xsd:positiveInteger </nthToDefault> [1]
  'N th reference obligation to default triggers payout.'

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

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

End Choice
</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: CalculationAmount

| | |
|---|--|
| Super-types: | Money < CalculationAmount (by extension) |
| Sub-types: | None |
| Name | CalculationAmount |
| Used by (from the same schema document) | Complex Type FixedAmountCalculation |
| Abstract | no |

XML Instance Representation

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

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

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **CashSettlementTerms**

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

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

XML Instance Representation

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

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

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

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

<quotationMethod> [QuotationRateTypeEnum](#) </quotationMethod> [0..1]

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

<quotationAmount> [Money](#) </quotationAmount> [0..1]

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

<minimumQuotationAmount> [Money](#) </minimumQuotationAmount> [0..1]

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

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

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

<cashSettlementBusinessDays> [xsd:nonNegativeInteger](#) </cashSettlementBusinessDays> [0..1]

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

Start Group: [FixedRecovery.model](#) [0..1]

Start [Choice](#) [1]

<cashSettlementAmount> [Money](#) </cashSettlementAmount> [1]

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

<recoveryFactor> [RestrictedPercentage](#) </recoveryFactor> [1]

'Used for fixed recovery, specifies the recovery level, determined at contract inception, to be applied on a default. Used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. Amount calculation is (1 minus the Recovery Factor) multiplied by the Floating Rate Payer Calculation Amount. The currency will be derived from the Floating Rate Payer Calculation Amount.'

End Choice

End Group: [FixedRecovery.model](#)

<accruedInterest> [xsd:boolean](#) </accruedInterest> [0..1]

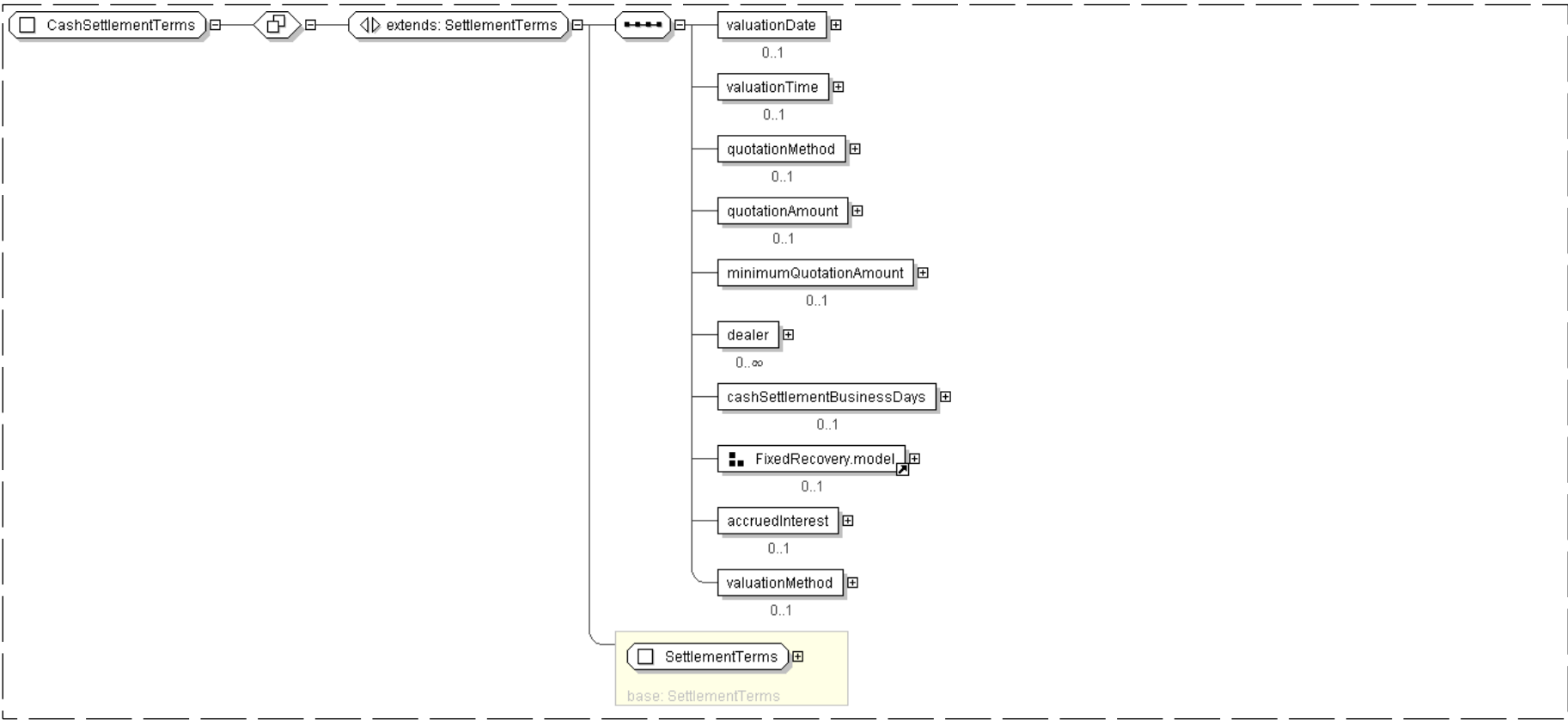
'Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance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

<valuationMethod> [ValuationMethodEnum](#) </valuationMethod> [0..1]

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

</...>

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **CreditDefaultSwap**

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

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

XML Instance Representation

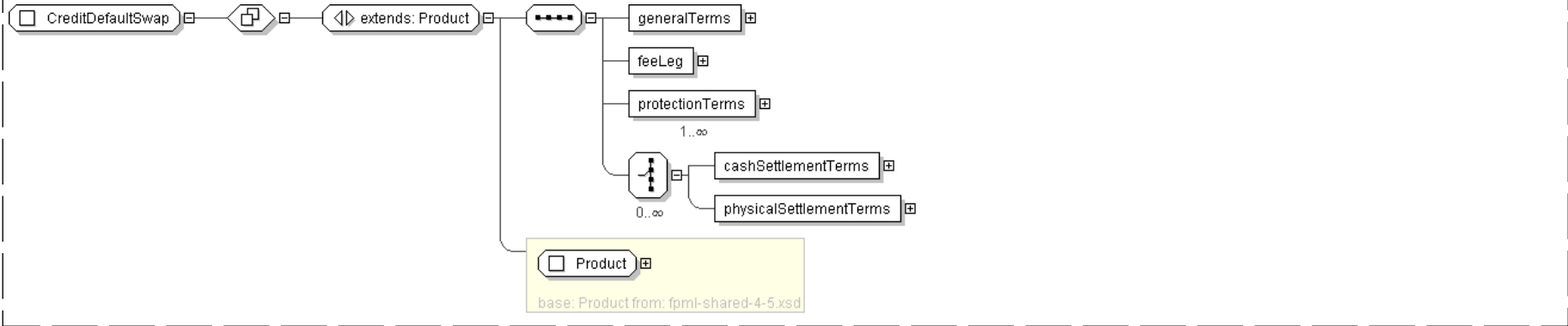
```
<...
id=" xsd:ID [0..1]">
<productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

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

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

```

Diagram



Schema Component Representation

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

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

[top](#)

Complex Type: **CreditDefaultSwapOption**

| | |
|---|--|
| Super-types: | OptionBaseExtended < CreditDefaultSwapOption (by extension) |
| Sub-types: | None |
| Name | CreditDefaultSwapOption |
| Used by (from the same schema document) | Element creditDefaultSwapOption |
| Abstract | no |
| Documentation | A complex type to support the credit default swap option. |

XML Instance Representation

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

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

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

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

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

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

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

  <feature> OptionFeature </feature> [0..1]
```

```
'An Option feature such as quanto, asian, barrier, knock.'
```

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

```

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

```

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

```

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

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

```

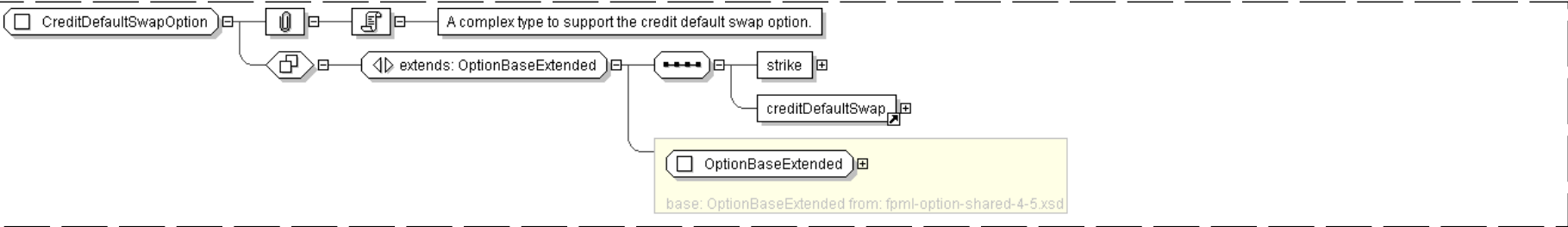
<settlementCurrency> Currency </settlementCurrency> [1]
'Settlement Currency for use where the Settlement Amount cannot be known in advance'
```

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

```

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

Diagram



Schema Component Representation

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

Complex Type: **CreditOptionStrike**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CreditOptionStrike |
| Used by (from the same schema document) | Complex Type CreditDefaultSwapOption |
| Abstract | no |
| Documentation | A complex type to specify the strike of a credit swaption or a credit default swap option. |

XML Instance Representation

<...>

Start [Choice](#) [1]

<spread> [xsd:decimal](#) </spread> [1]

'The strike of a credit default swap option or credit swaption when expressed as a spread per annum.'

<price> [xsd:decimal](#) </price> [1]

'The strike of a credit default swap option or credit swaption when expressed as in reference to the price of the underlying obligation(s) or index.'

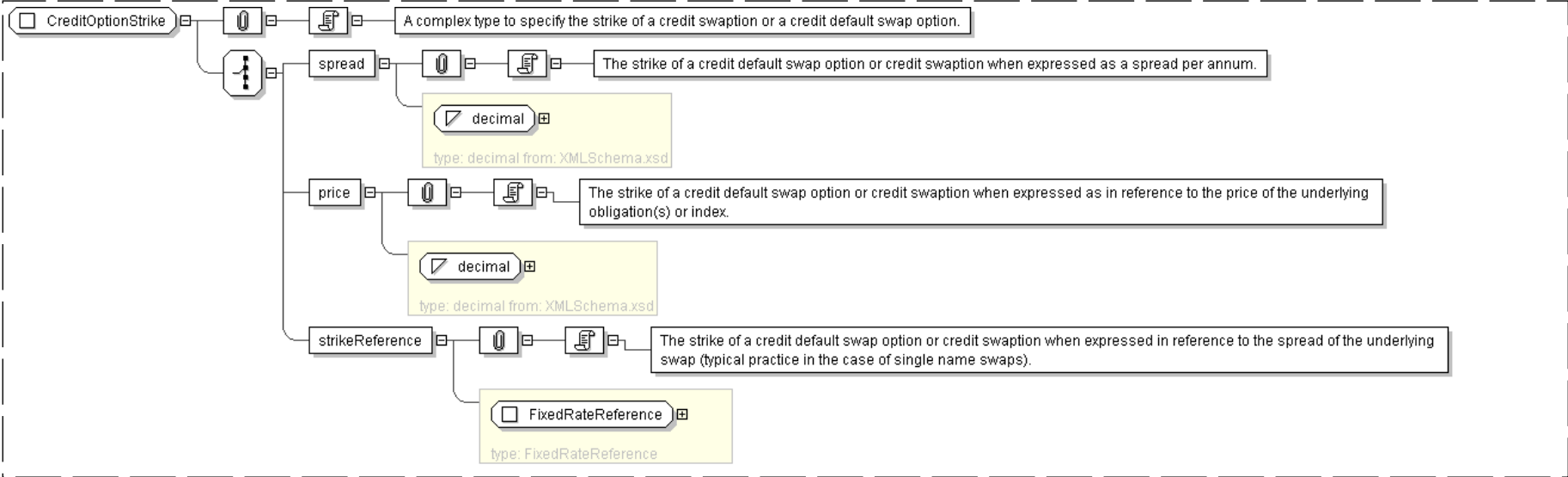
<strikeReference> [FixedRateReference](#) </strikeReference> [1]

'The strike of a credit default swap option or credit swaption when expressed in reference to the spread of the underlying swap (typical practice in the case of single name swaps).'

End Choice

</...>

Diagram



Schema Component Representation

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


Complex Type: DeliverableObligations

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | DeliverableObligations |
| Used by (from the same schema document) | Complex Type PhysicalSettlementTerms |
| Abstract | no |

XML Instance Representation

| |
|--|
| <...> <accruedInterest> xsd:boolean </accruedInterest> [0..1] 'Indicates whether accrued interest is included (true) or not (false). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest' |
| <category> ObligationCategoryEnum </category> [0..1] 'Used in both obligations and deliverable obligations to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category' |
| <notSubordinated> Empty </notSubordinated> [0..1] 'An obligation and deliverable obligation characteristic. An obligation that ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated' |
| <specifiedCurrency> SpecifiedCurrency </specifiedCurrency> [0..1] 'An obligation and deliverable obligation characteristic. The currency or currencies in which an obligation or deliverable obligation must be payable. ISDA 2003 Term: Specified Currency' |
| <notSovereignLender> Empty </notSovereignLender> [0..1] 'An obligation and deliverable obligation characteristic. Any obligation that is not primarily (majority) owed to a Sovereign or Supranational Organization. ISDA 2003 Term: Not Sovereign Lender' |
| <notDomesticCurrency> NotDomesticCurrency </notDomesticCurrency> [0..1] 'An obligation and deliverable obligation characteristic. Any obligation that is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency' |
| <notDomesticLaw> Empty </notDomesticLaw> [0..1] 'An obligation and deliverable obligation characteristic. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law' |
| <listed> Empty </listed> [0..1] 'An obligation and deliverable obligation characteristic. Indicates whether or not the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed' |

<notContingent> [Empty](#) </notContingent> [0..1]

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

<notDomesticIssuance> [Empty](#) </notDomesticIssuance> [0..1]

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

<assignableLoan> [PCDeliverableObligationCharac](#) </assignableLoan> [0..1]

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

<consentRequiredLoan> [PCDeliverableObligationCharac](#) </consentRequiredLoan> [0..1]

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

<directLoanParticipation> [LoanParticipation](#) </directLoanParticipation> [0..1]

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

<transferable> [Empty](#) </transferable> [0..1]

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

<maximumMaturity> [Interval](#) </maximumMaturity> [0..1]

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

<acceleratedOrMatured> [Empty](#) </acceleratedOrMatured> [0..1]

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

<notBearer> [Empty](#) </notBearer> [0..1]

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

Start [Choice](#) [0..1]

<fullFaithAndCreditObLiability> [Empty](#) </fullFaithAndCreditObLiability> [1]

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

<generalFundObligationLiability> [Empty](#) </generalFundObligationLiability> [1]

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

<revenueObligationLiability> [Empty](#) </revenueObligationLiability> [1]

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

```

End Choice
<indirectLoanParticipation> LoanParticipation </indirectLoanParticipation> [0..1]

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

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

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

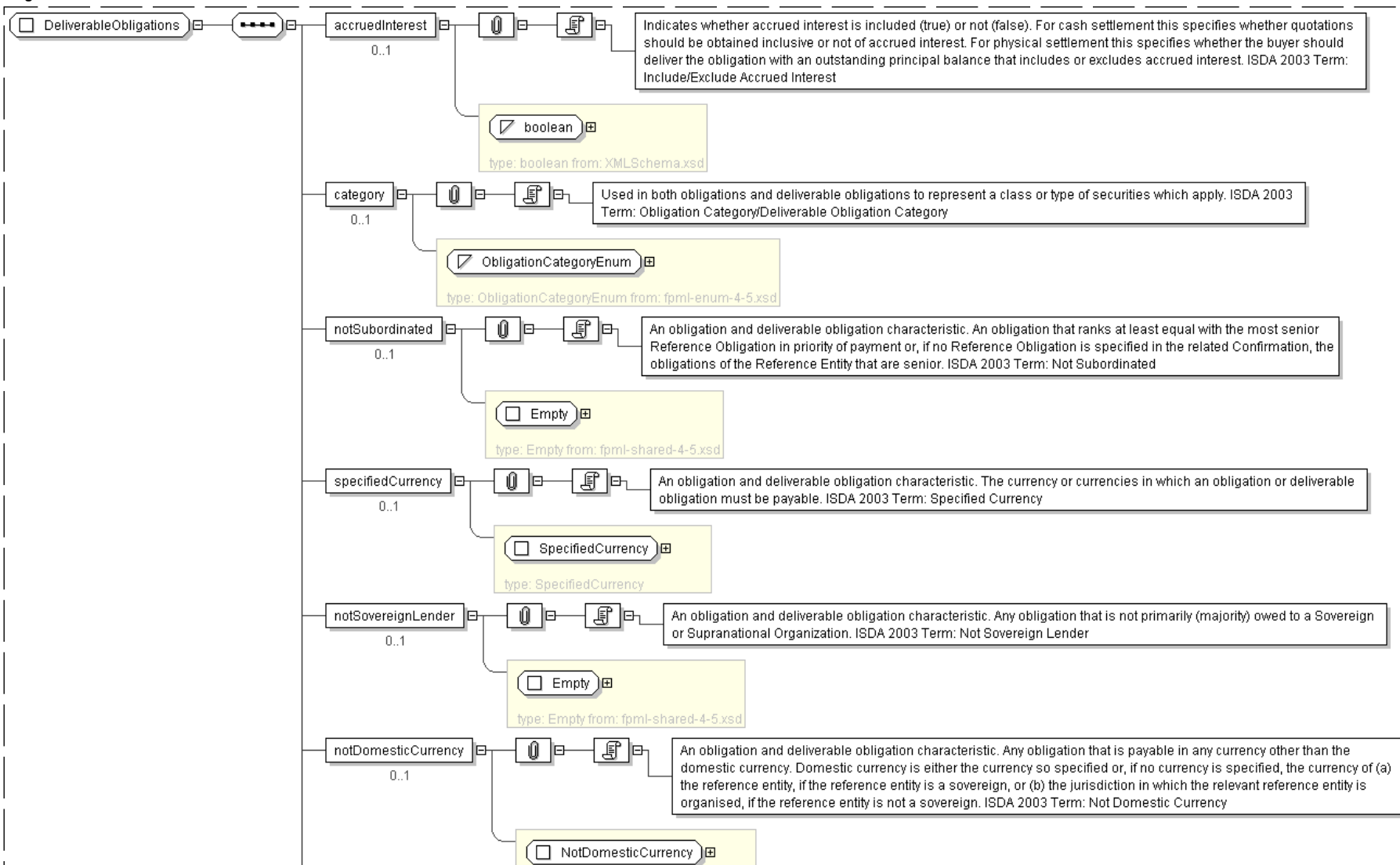
<othReferenceEntityObligations> xsd:string </othReferenceEntityObligations> [0..1]

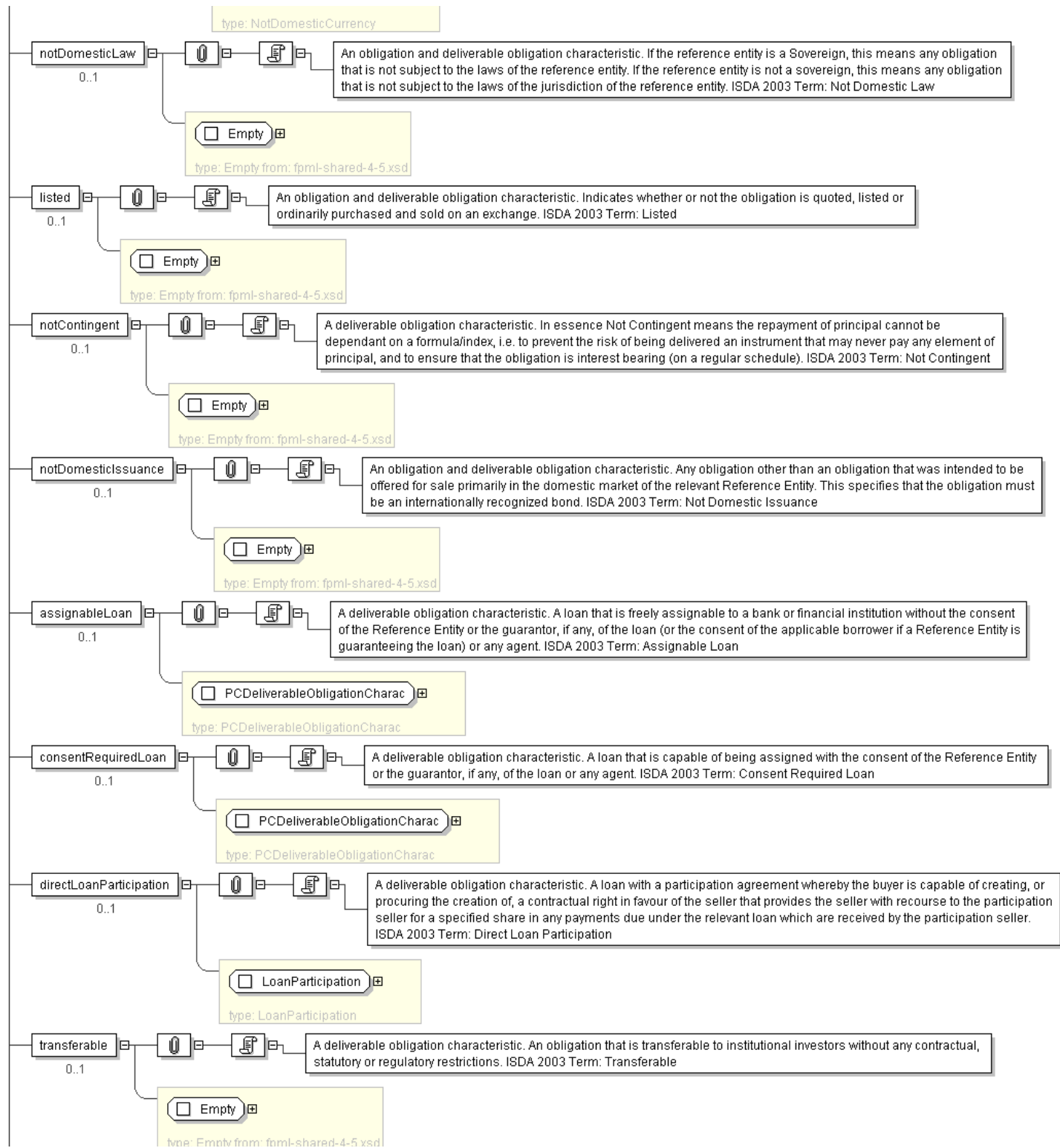
'This element is used to specify any other obligations of a reference entity in
both obligations and deliverable obligations. The obligations can be specified free-form.
ISDA 2003 Term: Other Obligations of a Reference Entity'

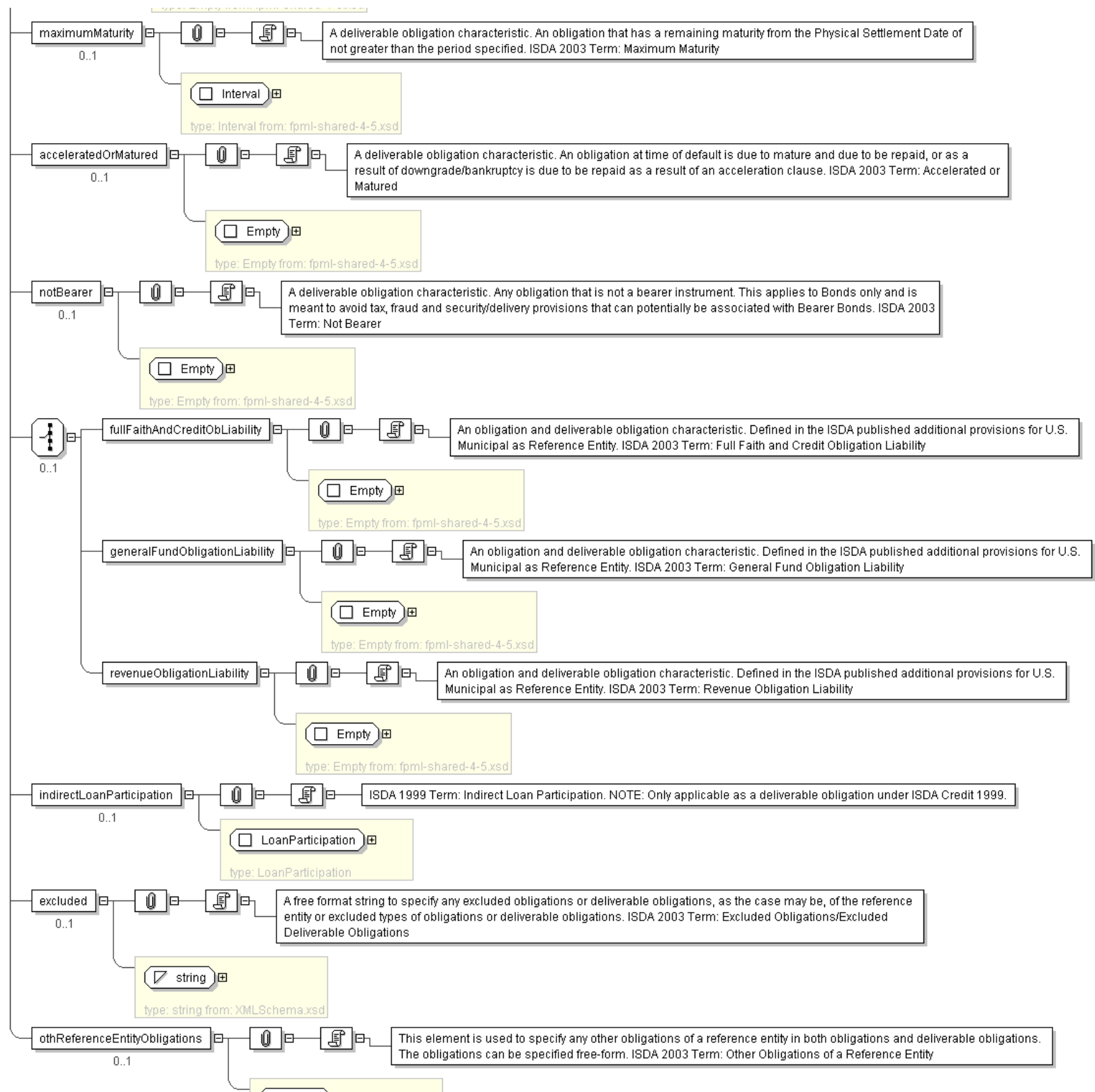
</...>

```

Diagram







string

type: string from: XMLSchema.xsd

Schema Component Representation

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

[top](#)

Complex Type: **DeprecatedScheduledTerminationDate**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DeprecatedScheduledTerminationDate |
| Used by (from the same schema document) | Complex Type GeneralTerms |
| Abstract | no |
| Documentation | DEPRECATED |

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedScheduledTerminationDate"
  deprecated="true" deprecatedReason="The intent is to make the scheduledTerminationDate of
```

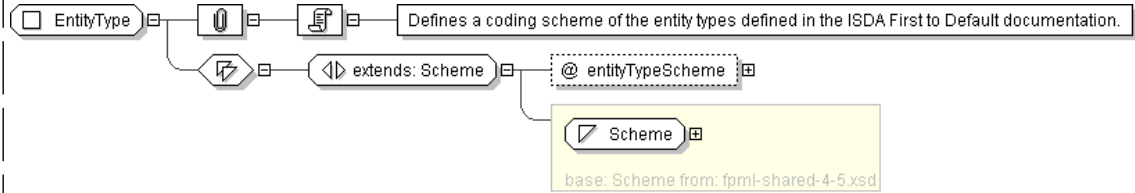
Complex Type: **EntityType**

| | |
|---|---|
| Super-types: | Scheme < EntityType (by extension) |
| Sub-types: | None |
| Name | EntityType |
| Used by (from the same schema document) | Complex Type ReferencePair |
| Abstract | no |
| Documentation | Defines a coding scheme of the entity types defined in the ISDA First to Default documentation. |

XML Instance Representation

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

Diagram



Schema Component Representation

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

Complex Type: **FeeLeg**

| | |
|---|--|
| Super-types: | Leg < FeeLeg (by extension) |
| Sub-types: | None |
| Name | FeeLeg |
| Used by (from the same schema document) | Complex Type CreditDefaultSwap |
| Abstract | no |

XML Instance Representation

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

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

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

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

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

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

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

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

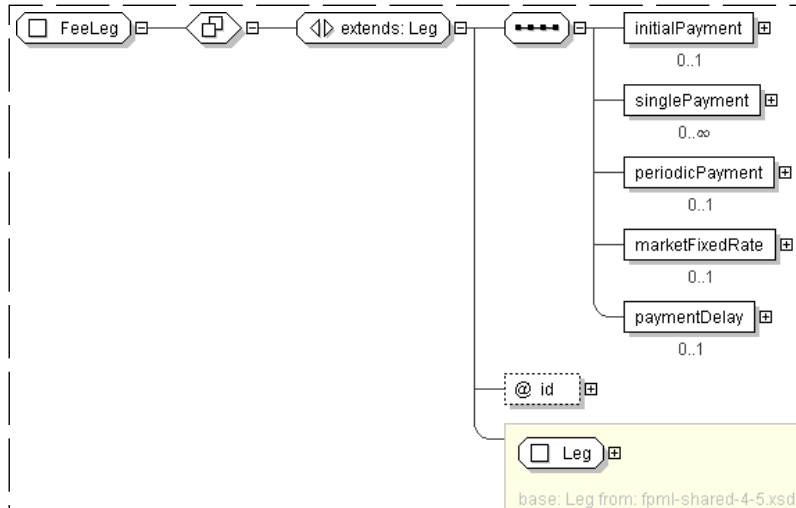
'An optional element that only has meaning in a credit index trade. This element contains the credit spread ("fair value") at which the trade was executed. Unlike the `fixedRate` of an index, the `marketFixedRate` varies over the life of the index depending on market conditions. The `marketFixedRate`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

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

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

`</...>`

Diagram



Schema Component Representation

```

<xsd:complexType name="FeeLeg">
  <xsd:complexContent>
    <xsd:extension base="Leg">
      <xsd:sequence>

```



```
<xsd:element name="initialPayment" type=" InitialPayment " minOccurs="0"/>
<xsd:element name="singlePayment" type=" SinglePayment " minOccurs="0" maxOccurs="unbounded"/>
<xsd:element name="periodicPayment" type=" PeriodicPayment " minOccurs="0"/>
<xsd:element name="marketFixedRate" type=" xsd:decimal " minOccurs="0"/>
<xsd:element name="paymentDelay" type=" xsd:boolean " minOccurs="0"/>
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " use="optional"/>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FixedAmountCalculation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FixedAmountCalculation |
| Used by (from the same schema document) | Complex Type PeriodicPayment |
| Abstract | no |

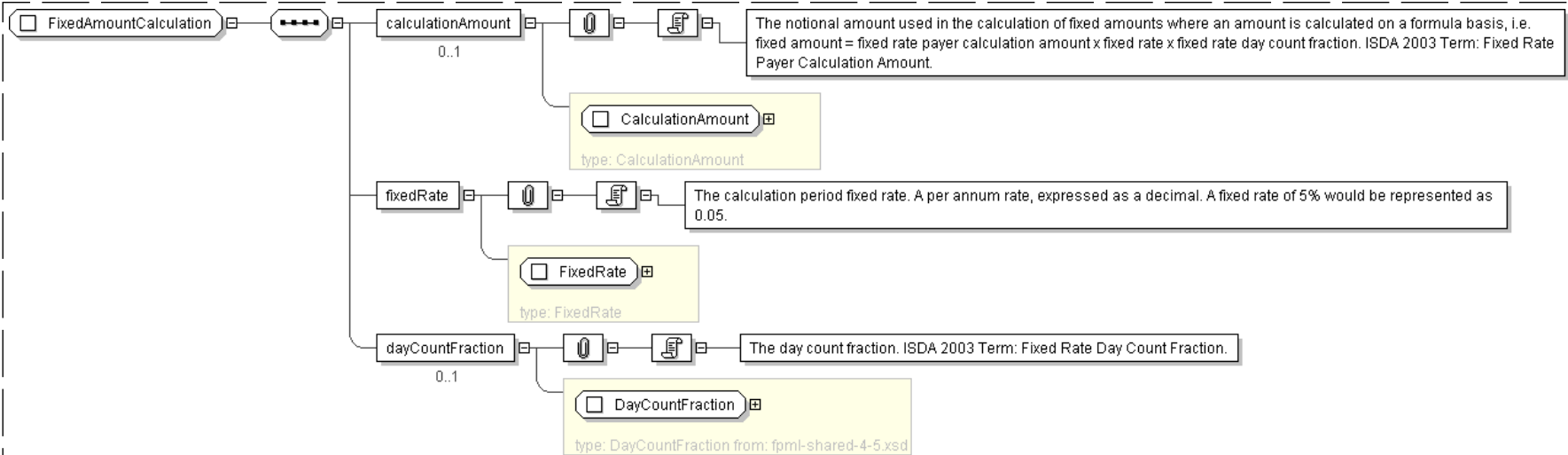
XML Instance Representation

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

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

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: FixedRate

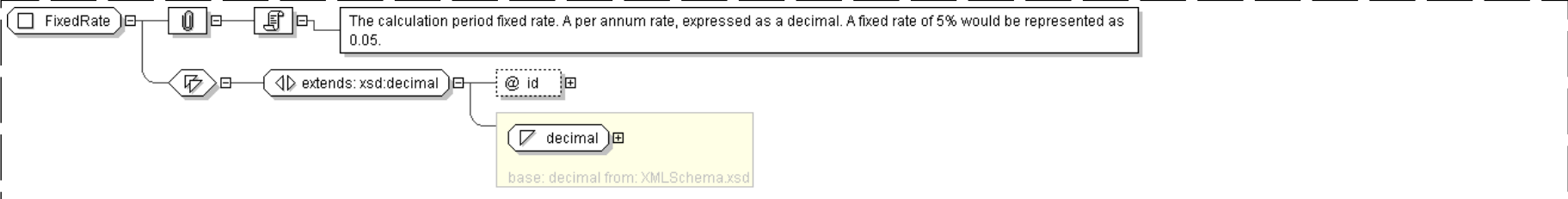
| | |
|--------------|---|
| Super-types: | xsd:decimal < FixedRate (by extension) |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: FixedRateReference

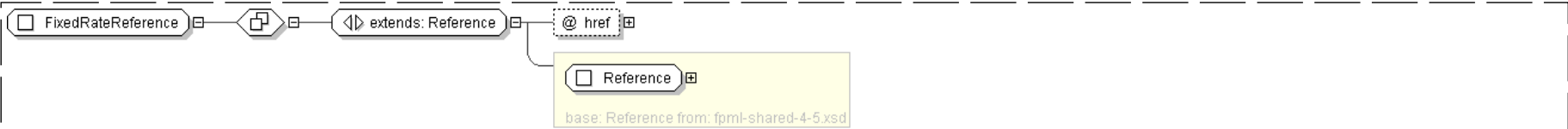
| | |
|--------------|--|
| Super-types: | Reference < FixedRateReference (by extension) |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

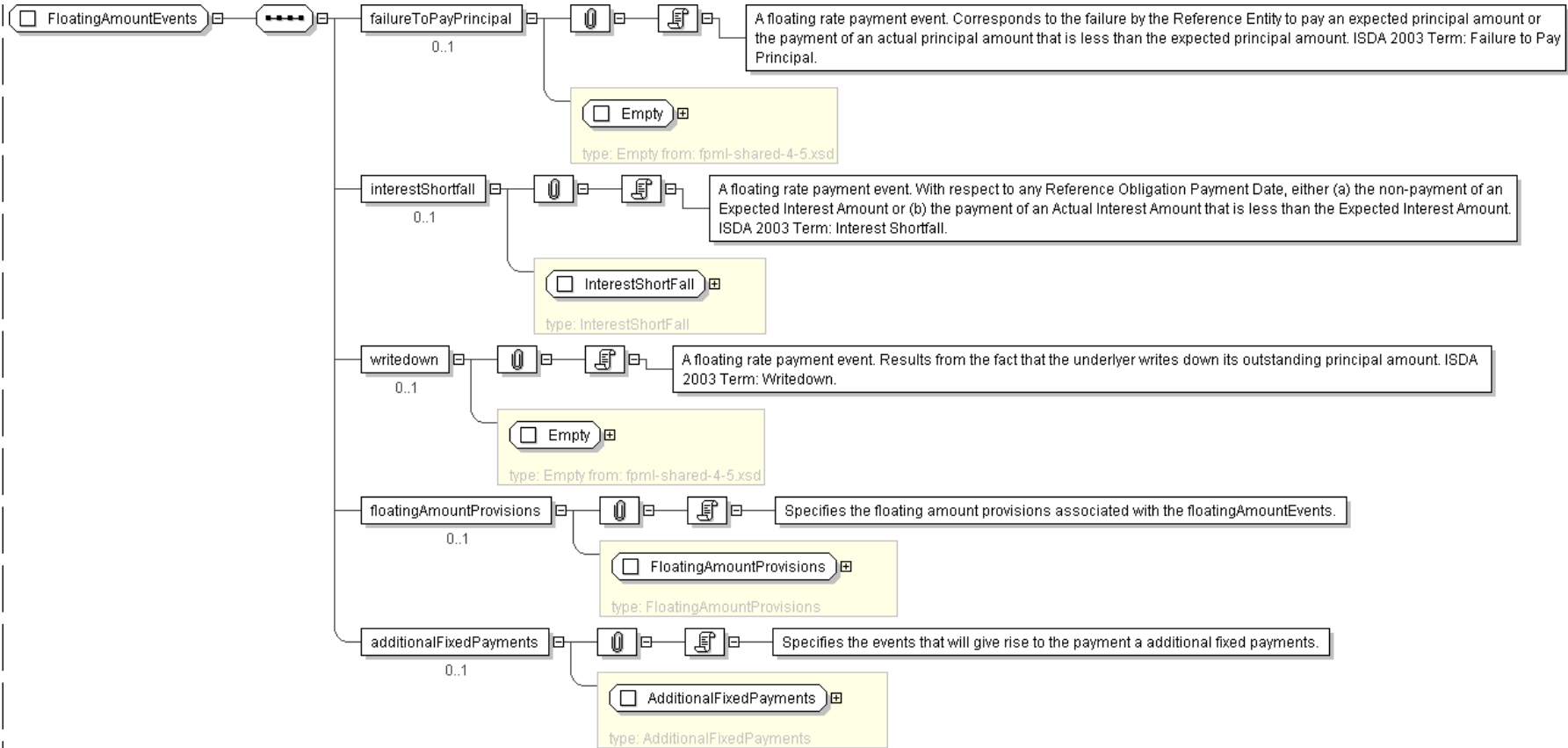
Complex Type: **FloatingAmountEvents**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FloatingAmountEvents |
| Used by (from the same schema document) | Complex Type ProtectionTerms |
| Abstract | no |

XML Instance Representation

```
<...>  
  <failureToPayPrincipal> Empty </failureToPayPrincipal> [0..1]  
  'A floating rate payment event. Corresponds to the failure by the Reference Entity to pay  
  an expected principal amount or the payment of an actual principal amount that is less than  
  the expected principal amount. ISDA 2003 Term: Failure to Pay Principal.'  
  
  <interestShortfall> InterestShortFall </interestShortfall> [0..1]  
  'A floating rate payment event. With respect to any Reference Obligation Payment Date,  
  either (a) the non-payment of an Expected Interest Amount or (b) the payment of an  
  Actual Interest Amount that is less than the Expected Interest Amount. ISDA 2003 Term:  
  Interest Shortfall.'  
  
  <writedown> Empty </writedown> [0..1]  
  'A floating rate payment event. Results from the fact that the underlyer writes down  
  its outstanding principal amount. ISDA 2003 Term: Writedown.'  
  
  <floatingAmountProvisions> FloatingAmountProvisions </floatingAmountProvisions> [0..1]  
  'Specifies the floating amount provisions associated with the floatingAmountEvents.'  
  
  <additionalFixedPayments> AdditionalFixedPayments </additionalFixedPayments> [0..1]  
  'Specifies the events that will give rise to the payment a additional fixed payments.'  
  
</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **FloatingAmountProvisions**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FloatingAmountProvisions |
| Used by (from the same schema document) | Complex Type FloatingAmountEvents |
| Abstract | no |

XML Instance Representation

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

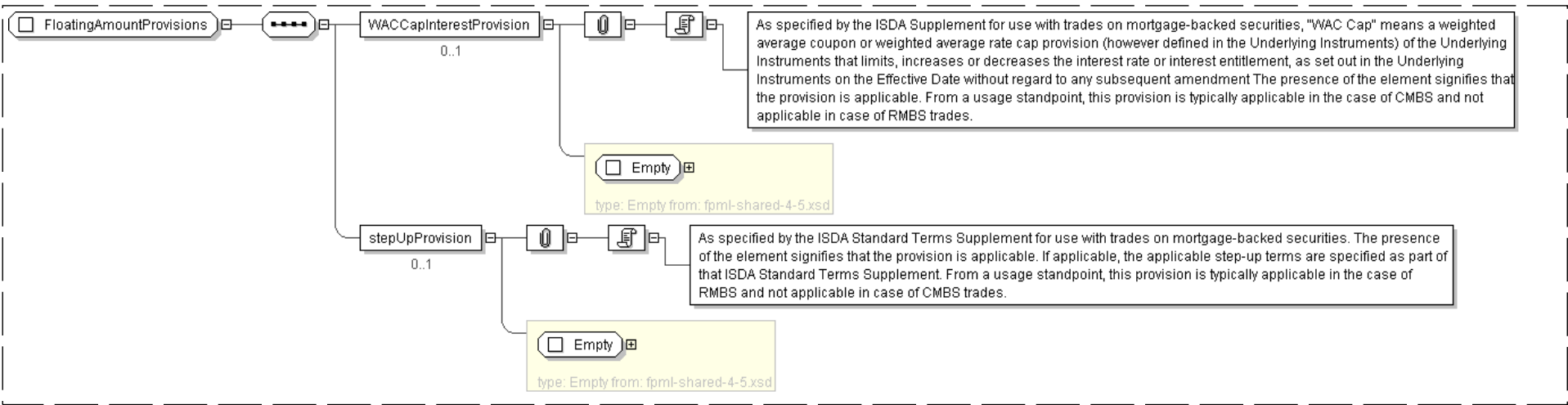
'As specified by the ISDA Supplement for use with trades on mortgage-backed securities, \WAC Cap\" means a weighted average coupon or weighted average rate cap provision (however defined in the Underlying Instruments) of the Underlying Instruments that limits, increases or decreases the interest rate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

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

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

</...>

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **GeneralTerms**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | GeneralTerms |
| Used by (from the same schema document) | Complex Type CreditDefaultSwap |
| Abstract | no |

XML Instance Representation

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

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

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

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

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

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

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

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

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

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

Start [Choice](#) [1]

```
<referenceInformation> ReferenceInformation </referenceInformation> [1]
```

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

```
<indexReferenceInformation> IndexReferenceInformation </indexReferenceInformation> [1]
```

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

```
<basketReferenceInformation> BasketReferenceInformation </basketReferenceInformation> [1]
```

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

End [Choice](#)

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

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

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

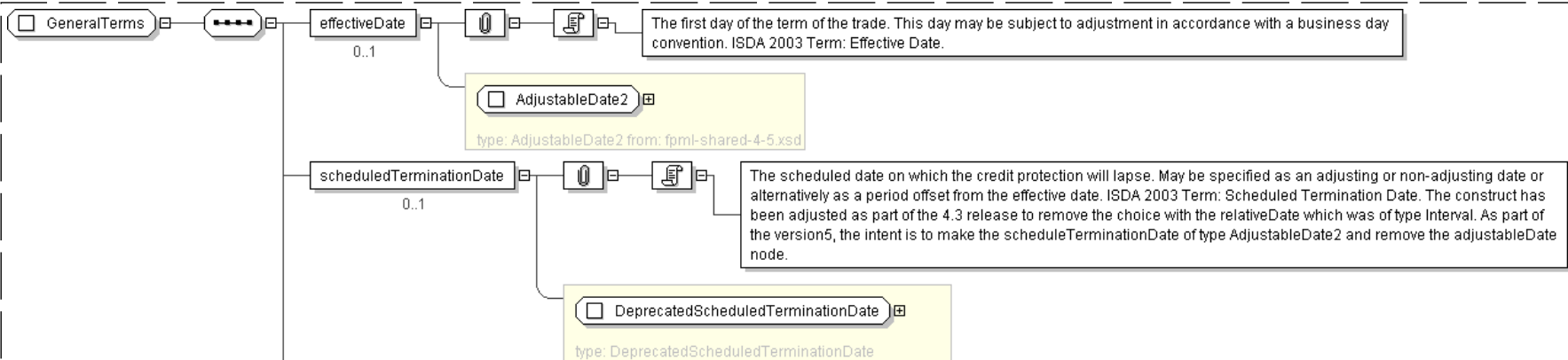
'Presence of this element indicates that substitution is applicable.'

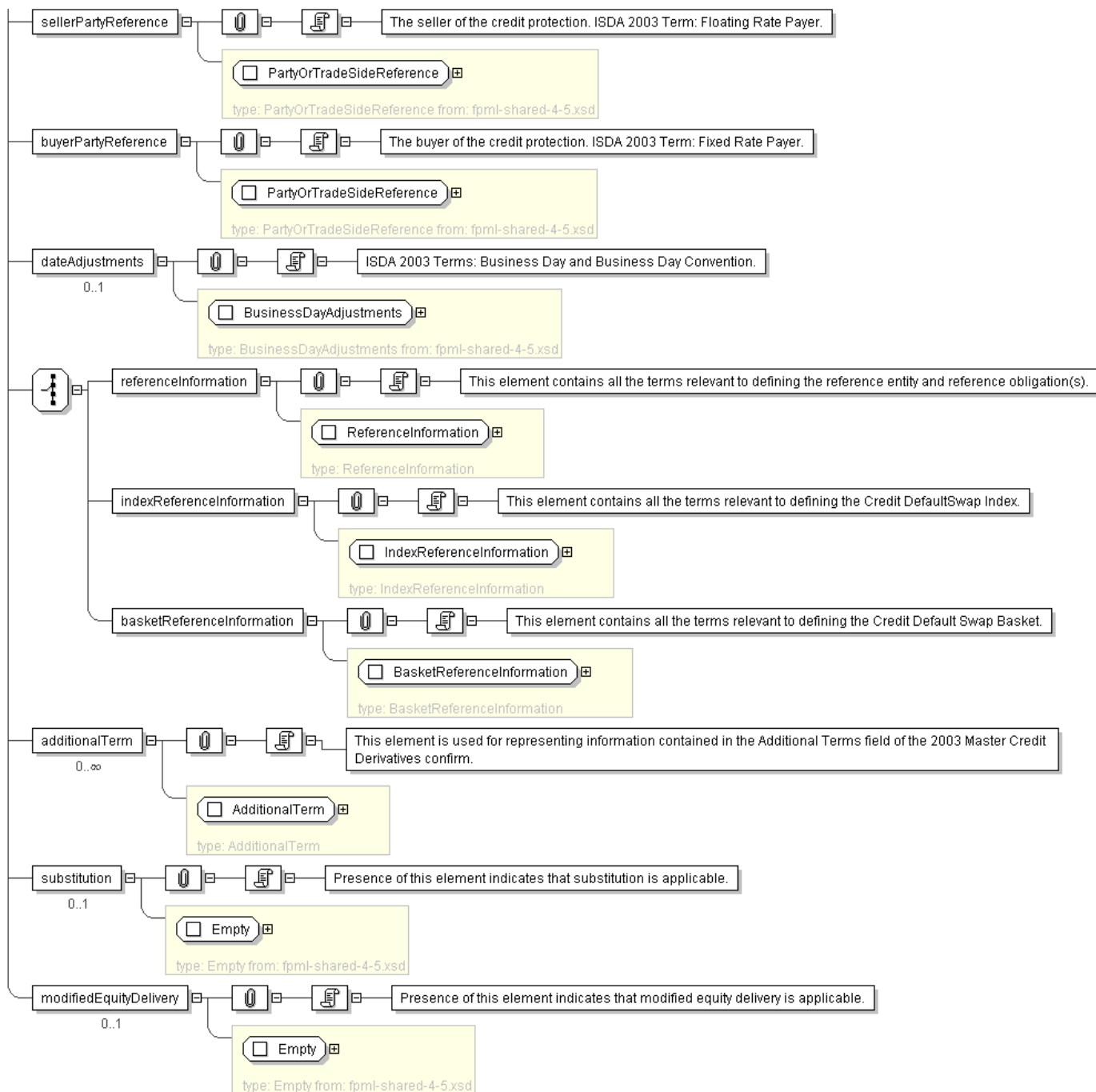
```
<modifiedEquityDelivery> Empty </modifiedEquityDelivery> [0..1]
```

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

</...>

Diagram





Schema Component Representation

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

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

[top](#)

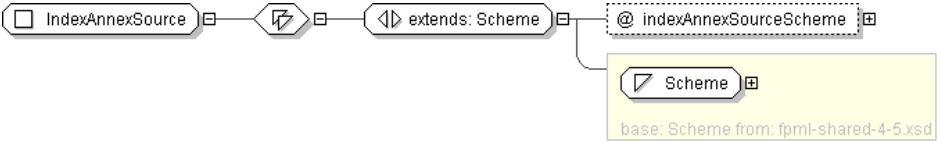
Complex Type: **IndexAnnexSource**

| | |
|---|---|
| Super-types: | Scheme < IndexAnnexSource (by extension) |
| Sub-types: | None |
| Name | IndexAnnexSource |
| Used by (from the same schema document) | Complex Type IndexReferenceInformation |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **IndexId**

| | |
|---|---|
| Super-types: | Scheme < IndexId (by extension) |
| Sub-types: | None |
| Name | IndexId |
| Used by (from the same schema document) | Complex Type IndexReferenceInformation , Complex Type IndexReferenceInformation |

| | |
|----------|----|
| Abstract | no |
|----------|----|

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **IndexName**

| | |
|--------------|--|
| Super-types: | Scheme < IndexName (by extension) |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

Complex Type: **IndexReferenceInformation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | IndexReferenceInformation |
| Used by (from the same schema document) | Complex Type GeneralTerms |
| Abstract | no |
| Documentation | A type defining a Credit Default Swap Index. |

XML Instance Representation

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

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

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

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

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

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

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

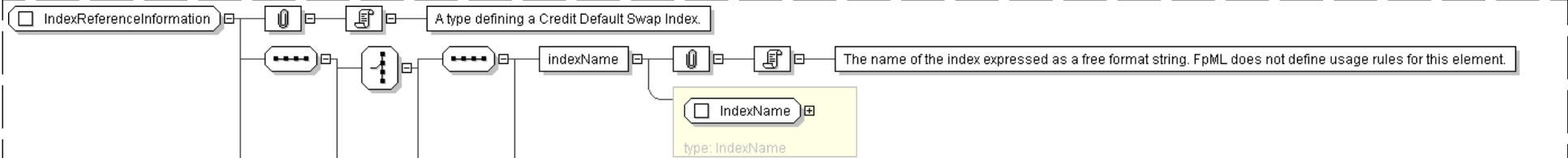
<excludedReferenceEntity> LegalEntity </excludedReferenceEntity> [0..*]
'Excluded reference entity.'

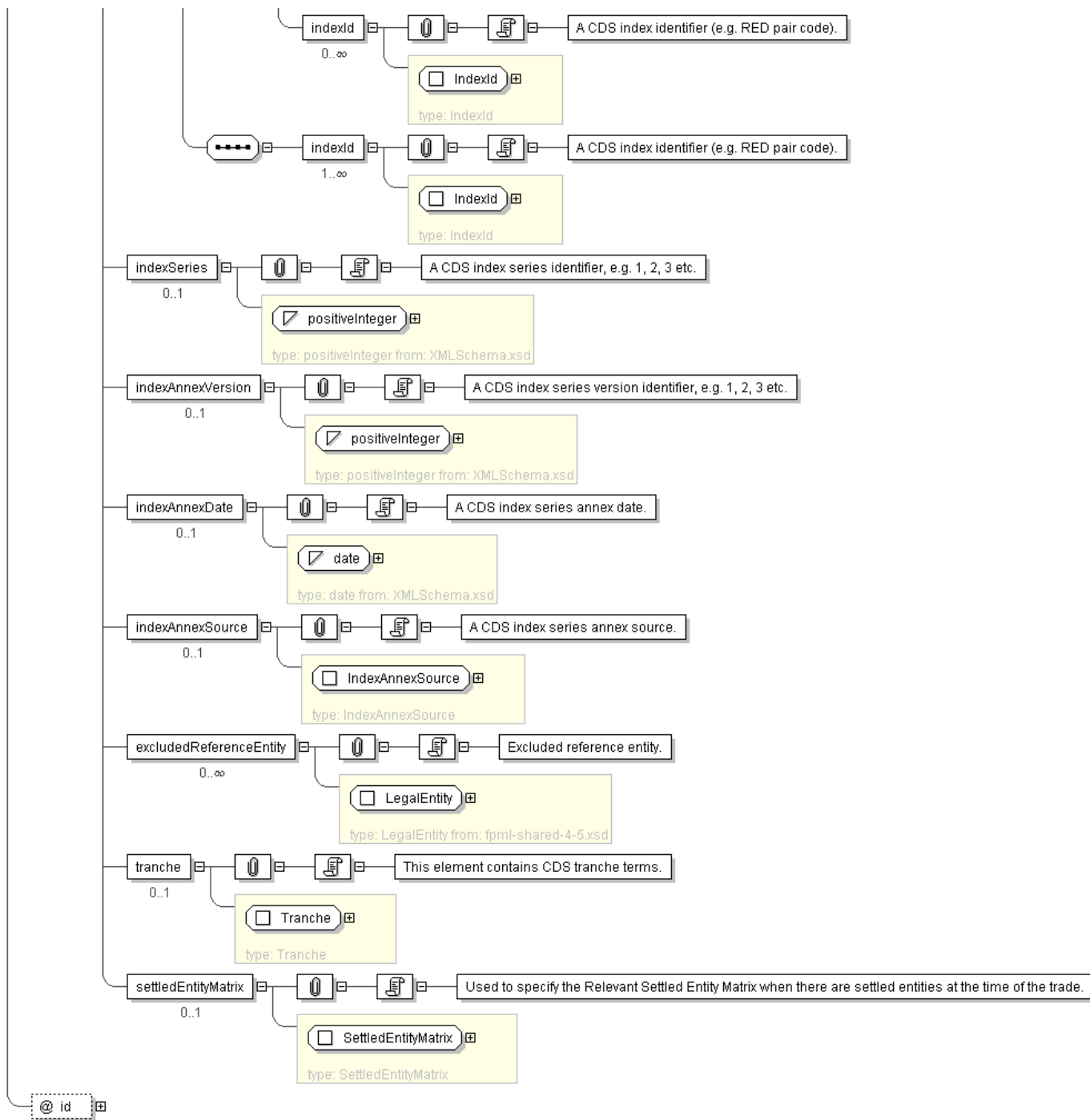
<tranche> Tranche </tranche> [0..1]
'This element contains CDS tranche terms.'

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

</...>
```

Diagram





Schema Component Representation

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

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

[top](#)

Complex Type: **InitialPayment**

| | |
|---|-------------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | InitialPayment |
| Used by (from the same schema document) | Complex Type FeeLeg |
| Abstract | no |

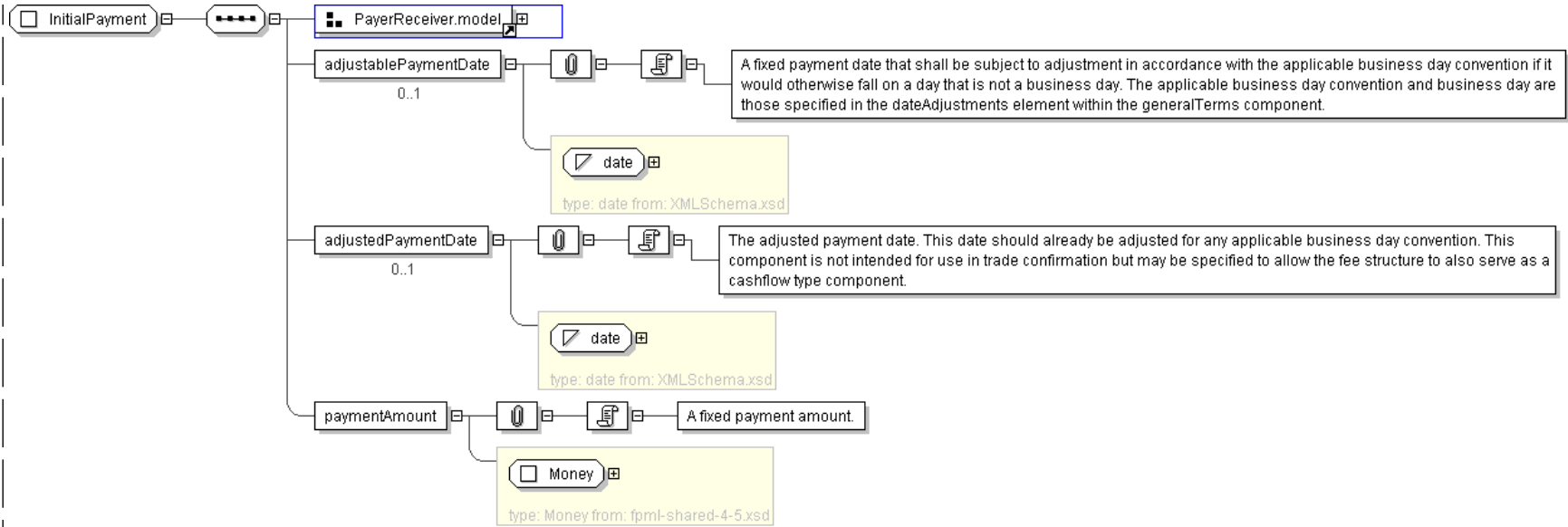
XML Instance Representation

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

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

<adjustablePaymentDate> xsd:date </adjustablePaymentDate> [0..1]
'A fixed payment date that shall be subject to adjustment in accordance with the
applicable business day convention if it would otherwise fall on a day that is not a
business day. The applicable business day convention and business day are those specified
in the dateAdjustments element within the generalTerms component.'xsd:date </adjustedPaymentDate> [0..1]
'The adjusted payment date. This date should already be adjusted for any applicable
business day convention. This component is not intended for use in trade confirmation but
may be specified to allow the fee structure to also serve as a cashflow type component.'Money </paymentAmount> [1]
'A fixed payment amount.'
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **InterestShortFall**

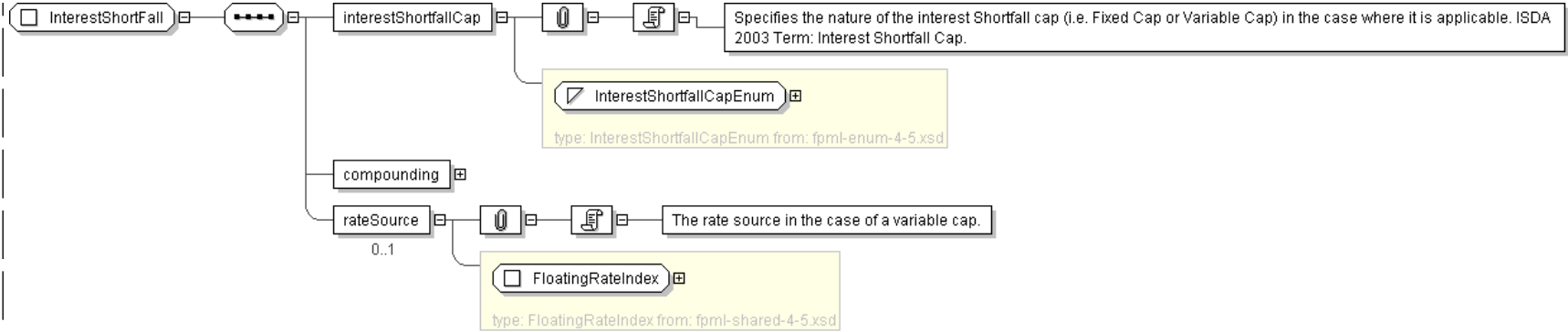
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | InterestShortFall |
| Used by (from the same schema document) | Complex Type FloatingAmountEvents |
| Abstract | no |

XML Instance Representation

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

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **LoanParticipation**

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

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

XML Instance Representation

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

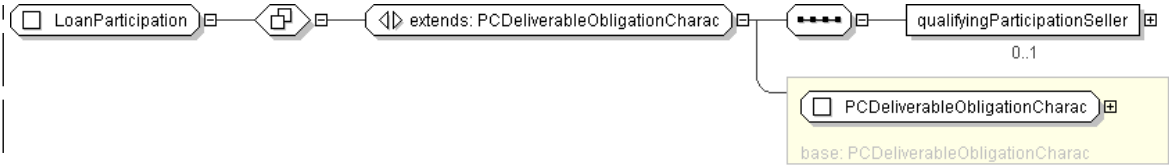
'Specifies whether either \'Partial Cash Settlement of Assignable Loans\' , \'Partial
Cash Settlement of Consent Required Loans\' or \'Partial Cash Settlement of Participations\'
is applicable. If this element is specified and Assignable Loan is a Deliverable
Obligation Characteristic, any Assignable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

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

'If Direct Loan Participation is specified as a deliverable obligation characteristic,
this specifies any requirements for the Qualifying Participation Seller. The requirements
may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller'

</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **MatrixSource**

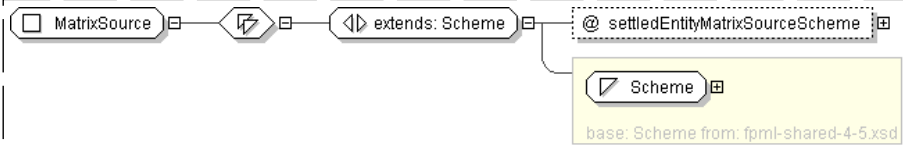
| | |
|--------------|---|
| Super-types: | Scheme < MatrixSource (by extension) |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **MultipleValuationDates**

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

| | |
|---|--|
| Sub-types: | None |
| Name | MultipleValuationDates |
| Used by (from the same schema document) | Complex Type ValuationDate |
| Abstract | no |

XML Instance Representation

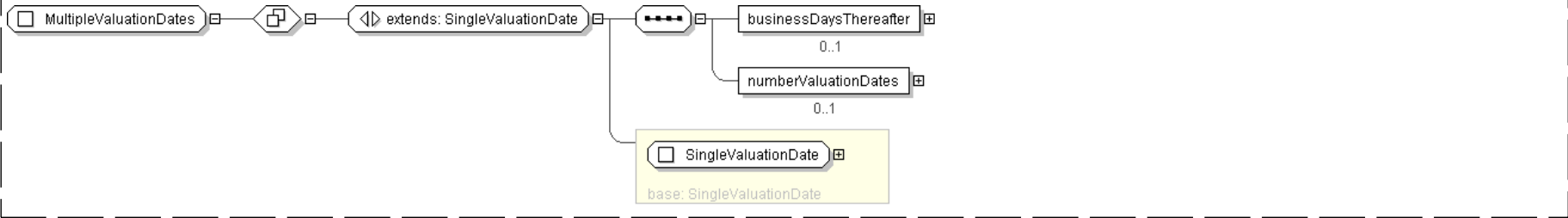
```
<...>
<businessDays> xsd:nonNegativeInteger </businessDays> [0..1]
'A number of business days. Its precise meaning is dependant on the context in which
this element is used. ISDA 2003 Term: Business Day'

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

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

</...>
```

Diagram



Schema Component Representation

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

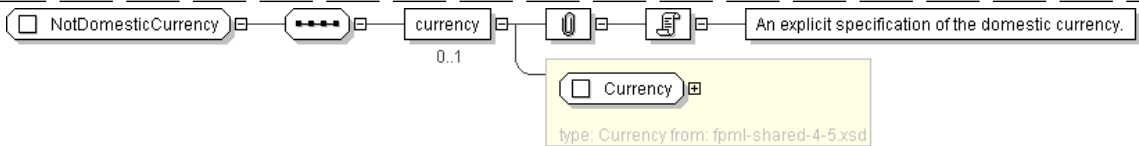
Complex Type: **NotDomesticCurrency**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | NotDomesticCurrency |
| Used by (from the same schema document) | Complex Type DeliverableObligations , Complex Type Obligations |
| Abstract | no |

XML Instance Representation


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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **Obligations**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Obligations |
| Used by (from the same schema document) | Complex Type ProtectionTerms |
| Abstract | no |

XML Instance Representation

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

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

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

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

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

<notDomesticLaw> [Empty](#) </notDomesticLaw> [0..1]

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

<listed> [Empty](#) </listed> [0..1]

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

<notDomesticIssuance> [Empty](#) </notDomesticIssuance> [0..1]

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

Start [Choice](#) [0..1]

<fullFaithAndCreditObLiability> [Empty](#) </fullFaithAndCreditObLiability> [1]

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

<generalFundObligationLiability> [Empty](#) </generalFundObligationLiability> [1]

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

<revenueObligationLiability> [Empty](#) </revenueObligationLiability> [1]

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

End Choice

<notContingent> [Empty](#) </notContingent> [0..1]

'NOTE: Only allowed as an obligation 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> [xsd:string](#) </excluded> [0..1]

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

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

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

<designatedPriority> [Lien](#) </designatedPriority> [0..1]

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

<cashSettlementOnly> [Empty](#) </cashSettlementOnly> [0..1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Cash Settlement Only.'

<deliveryOfCommitments> [Empty](#) </deliveryOfCommitments> [0..1]

'An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA

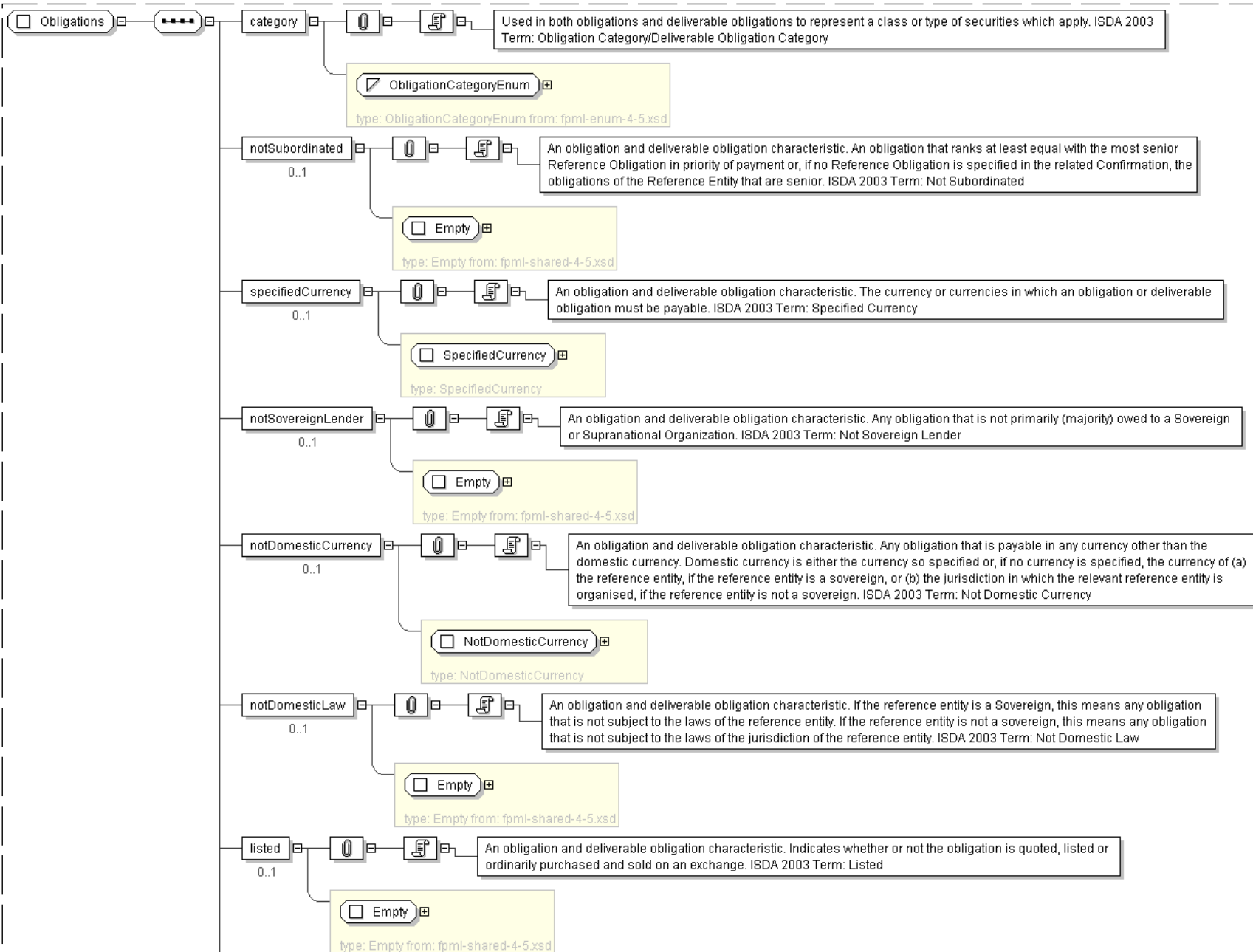
2003 Term: Delivery of Commitments.'

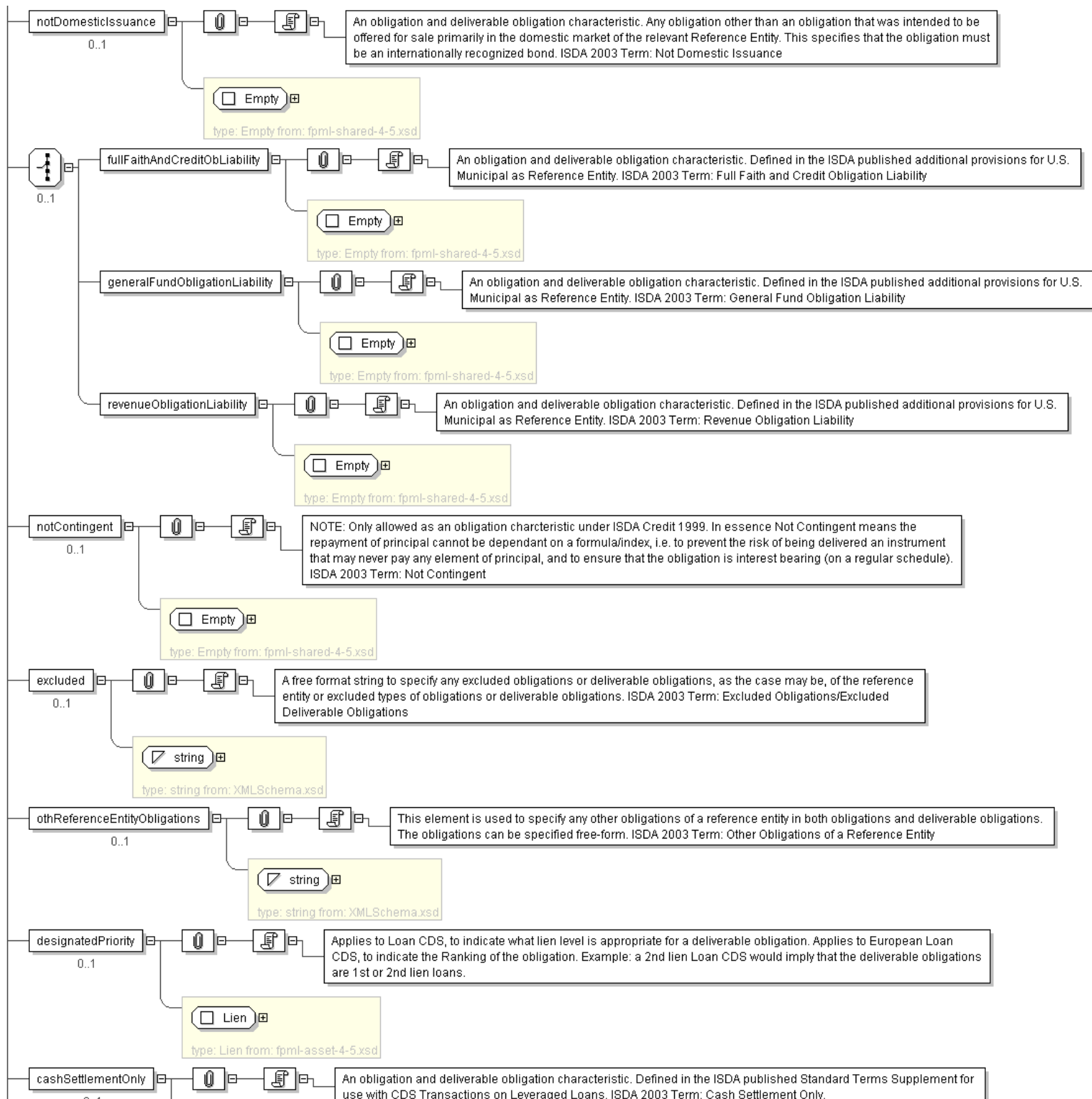
<continuity> *Empty* </continuity> [0..1]

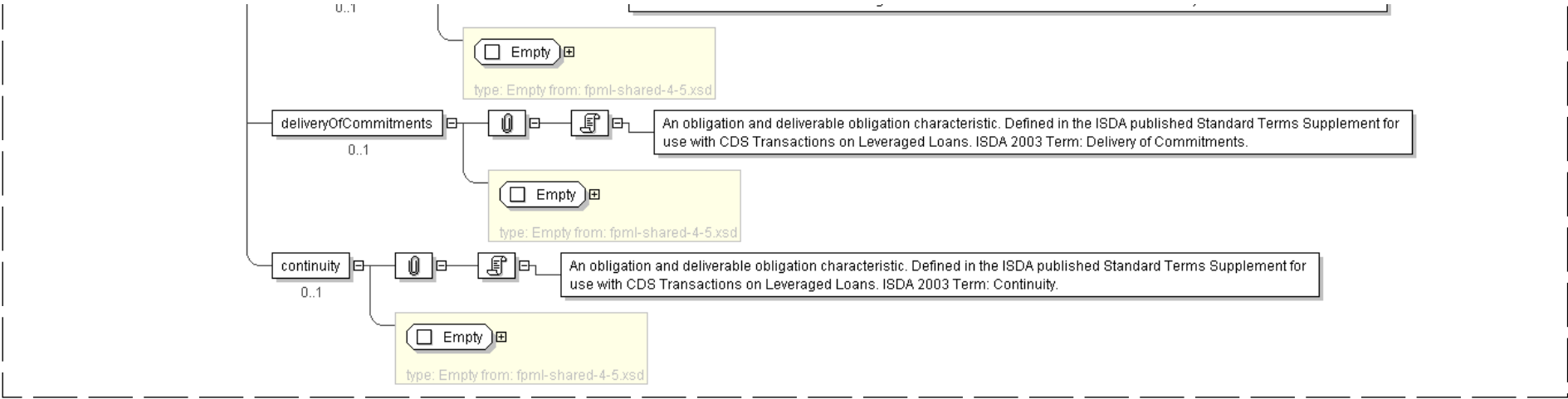
'An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Continuity.'

</...>

Diagram







Schema Component Representation

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

[top](#)

Complex Type: **PCDeliverableObligationCharac**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">LoanParticipation (by extension) |
| Name | PCDeliverableObligationCharac |
| Used by (from the same schema document) | Complex Type DeliverableObligations , Complex Type DeliverableObligations |
| Abstract | no |

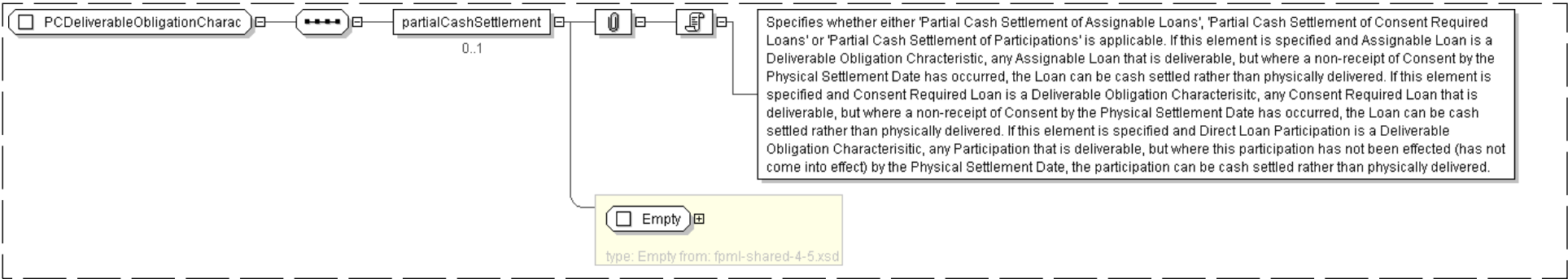
XML Instance Representation

```
<...>
<partialCashSettlement> Empty </partialCashSettlement> [0..1]
'Specifies whether either \'Partial Cash Settlement of Assignable Loans\' , \'Partial
```

Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable. If this element is specified and Assignable Loan is a Deliverable Obligation 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.'

</...>

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **PeriodicPayment**

| | |
|---|-------------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | PeriodicPayment |
| Used by (from the same schema document) | Complex Type FeeLeg |
| Abstract | no |

XML Instance Representation

<...>

<paymentFrequency> [Interval](#) </paymentFrequency> [0..1]

'The time interval between regular fixed rate payer payment dates.'

<firstPeriodStartDate> [xsd:date](#) </firstPeriodStartDate> [0..1]

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

<firstPaymentDate> [xsd:date](#) </firstPaymentDate> [0..1]

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

<lastRegularPaymentDate> [xsd:date](#) </lastRegularPaymentDate> [0..1]

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

<rollConvention> [RollConventionEnum](#) </rollConvention> [0..1]

'Used in conjunction with the effectiveDate, scheduledTerminationDate, firstPaymentDate, lastRegularPaymentDate and paymentFrequency to determine the regular fixed rate payer payment dates.'

Start [Choice](#) [1]

<fixedAmount> [Money](#) </fixedAmount> [1]

'A fixed payment amount. ISDA 2003 Term: Fixed Amount'

<fixedAmountCalculation> [FixedAmountCalculation](#) </fixedAmountCalculation> [1]

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

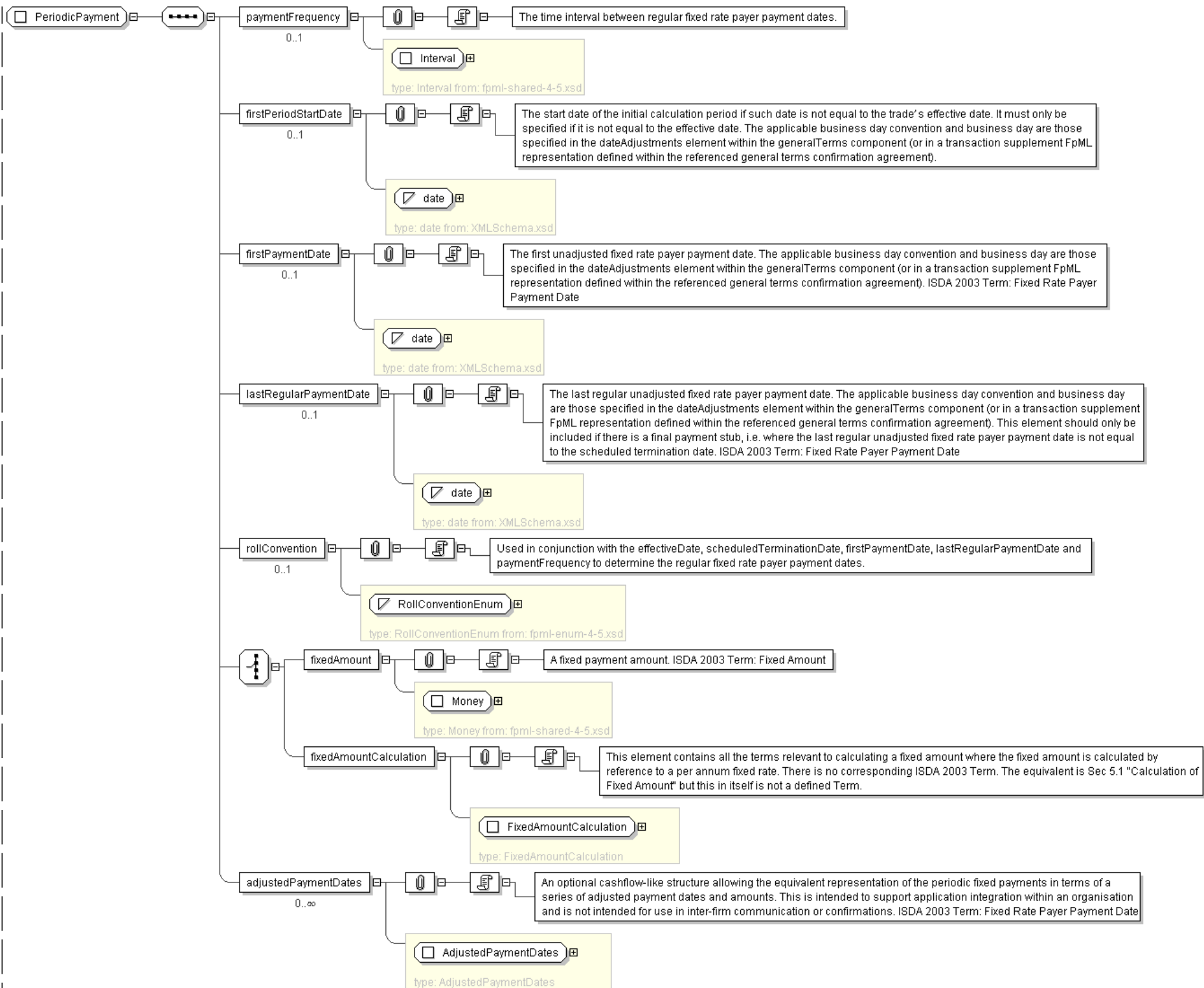
End [Choice](#)

<adjustedPaymentDates> [AdjustedPaymentDates](#) </adjustedPaymentDates> [0..*]

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

</...>

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **PhysicalSettlementPeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PhysicalSettlementPeriod |
| Used by (from the same schema document) | Complex Type PhysicalSettlementTerms |
| Abstract | no |

XML Instance Representation

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

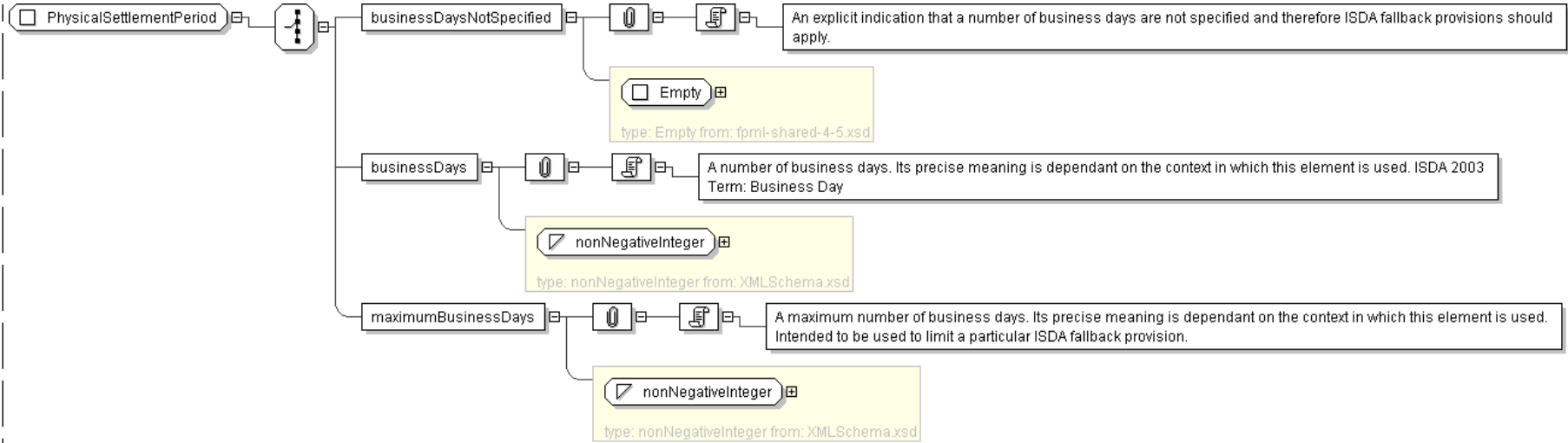
  <businessDays> xsd:nonNegativeInteger </businessDays> [1]
  'A number of business days. Its precise meaning is dependant on the context in which
  this element is used. ISDA 2003 Term: Business Day'

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

End Choice
</...>
```

Diagram





Schema Component Representation

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

[top](#)

Complex Type: **PhysicalSettlementTerms**

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

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

XML Instance Representation

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

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

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

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

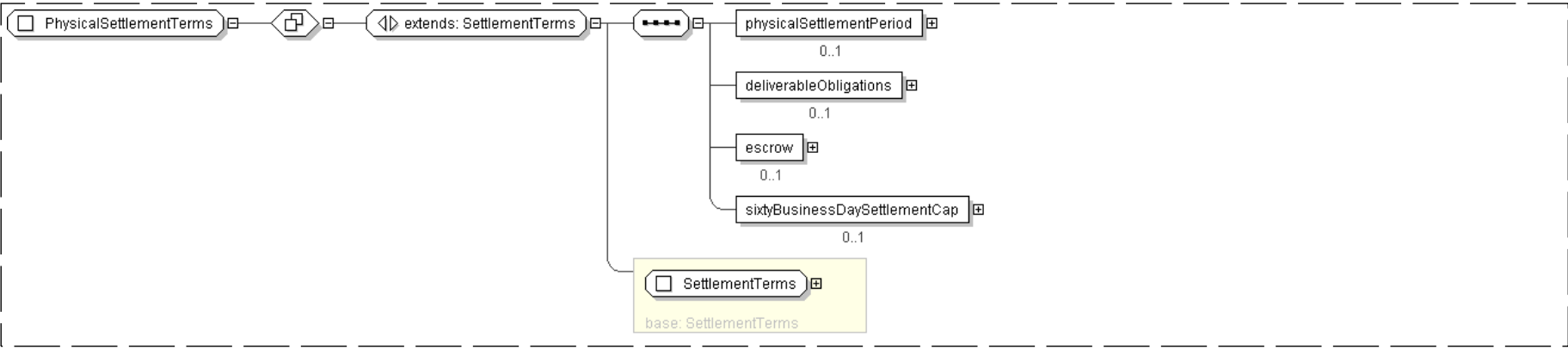
'If this element is specified, indicates that physical settlement must take place through
the use of an escrow agent. (For Canadian counterparties this is always \"Not Applicable
\". ISDA 2003 Term: Escrow'

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

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

</...>

Diagram



Schema Component Representation

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

Complex Type: **ProtectionTerms**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

XML Instance Representation

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

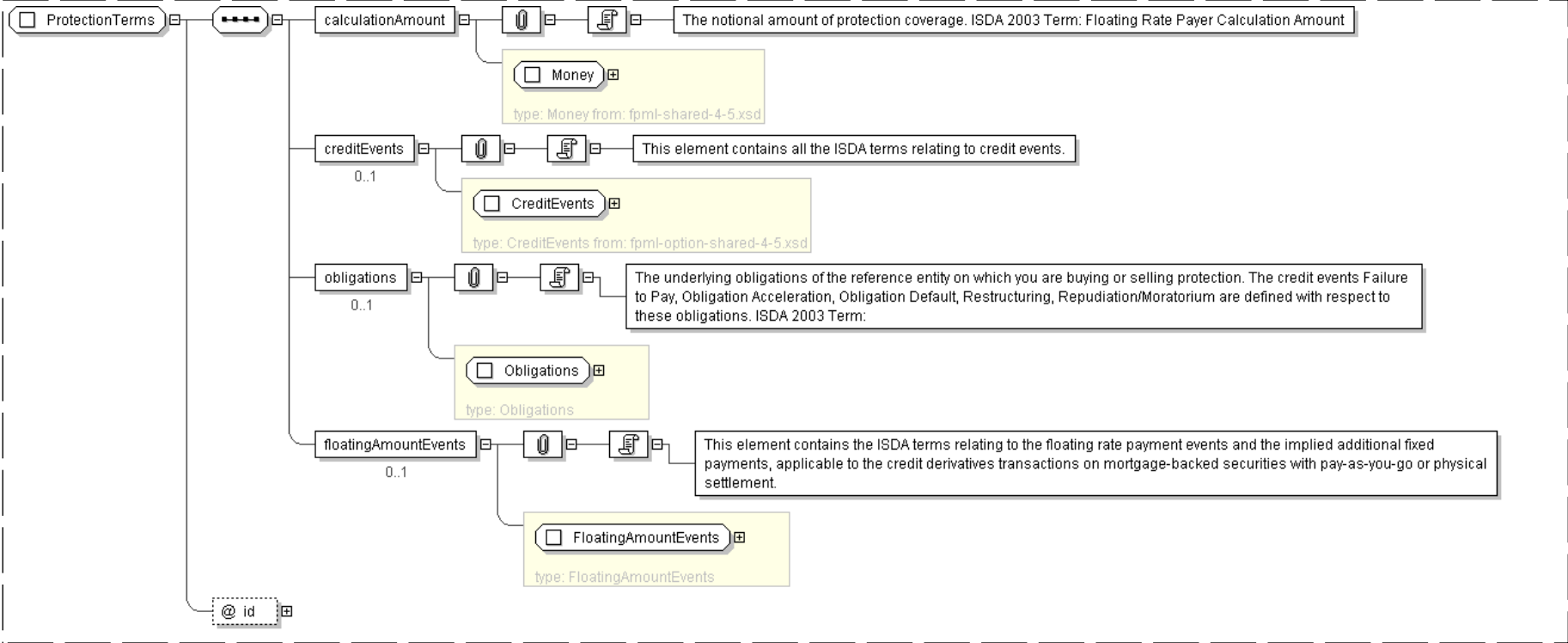
  <creditEvents> CreditEvents </creditEvents> [0..1]
  'This element contains all the ISDA terms relating to credit events.'

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

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

</...>
```

Diagram



Schema Component Representation

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

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

[top](#)

Complex Type: **ProtectionTermsReference**

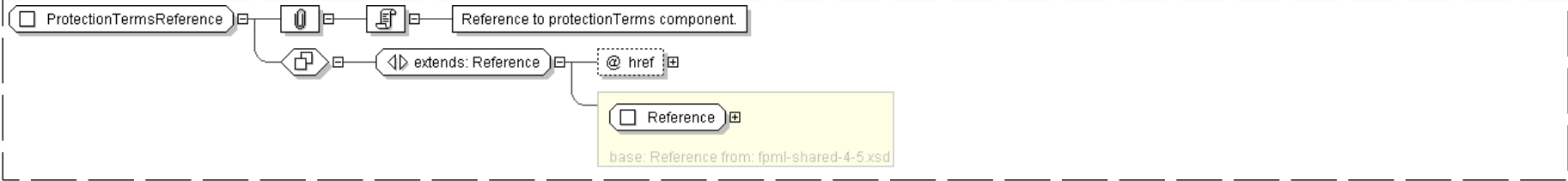
| | |
|--------------|--|
| Super-types: | Reference < ProtectionTermsReference (by extension) |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **ReferenceInformation**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

XML Instance Representation

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

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

Start [Choice](#) [1]

<referenceObligation> [ReferenceObligation](#) </referenceObligation> [1..*]

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

<noReferenceObligation> [Empty](#) </noReferenceObligation> [1]

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

<unknownReferenceObligation> [Empty](#) </unknownReferenceObligation> [1]

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

End [Choice](#)

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

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

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

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

<referencePolicy> [Empty](#) </referencePolicy> [0..1]

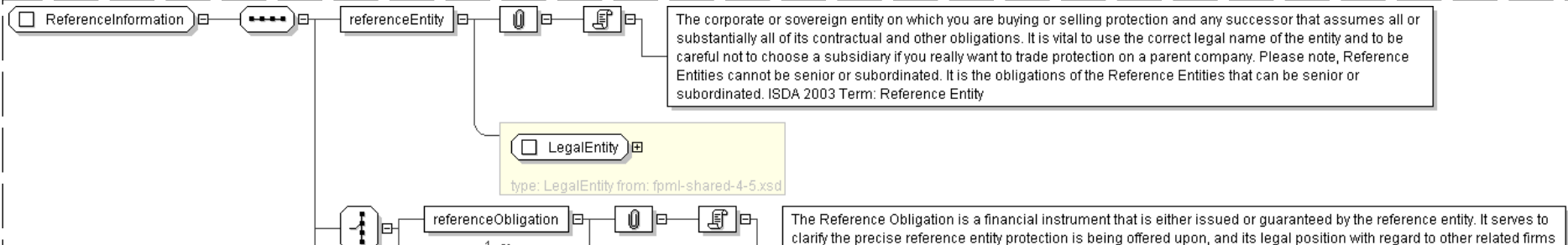
'Applicable to the transactions on mortgage-backed security, which can make use of a reference policy. Presence of the element indicates that the reference policy is applicable; absence implies that it is not.'

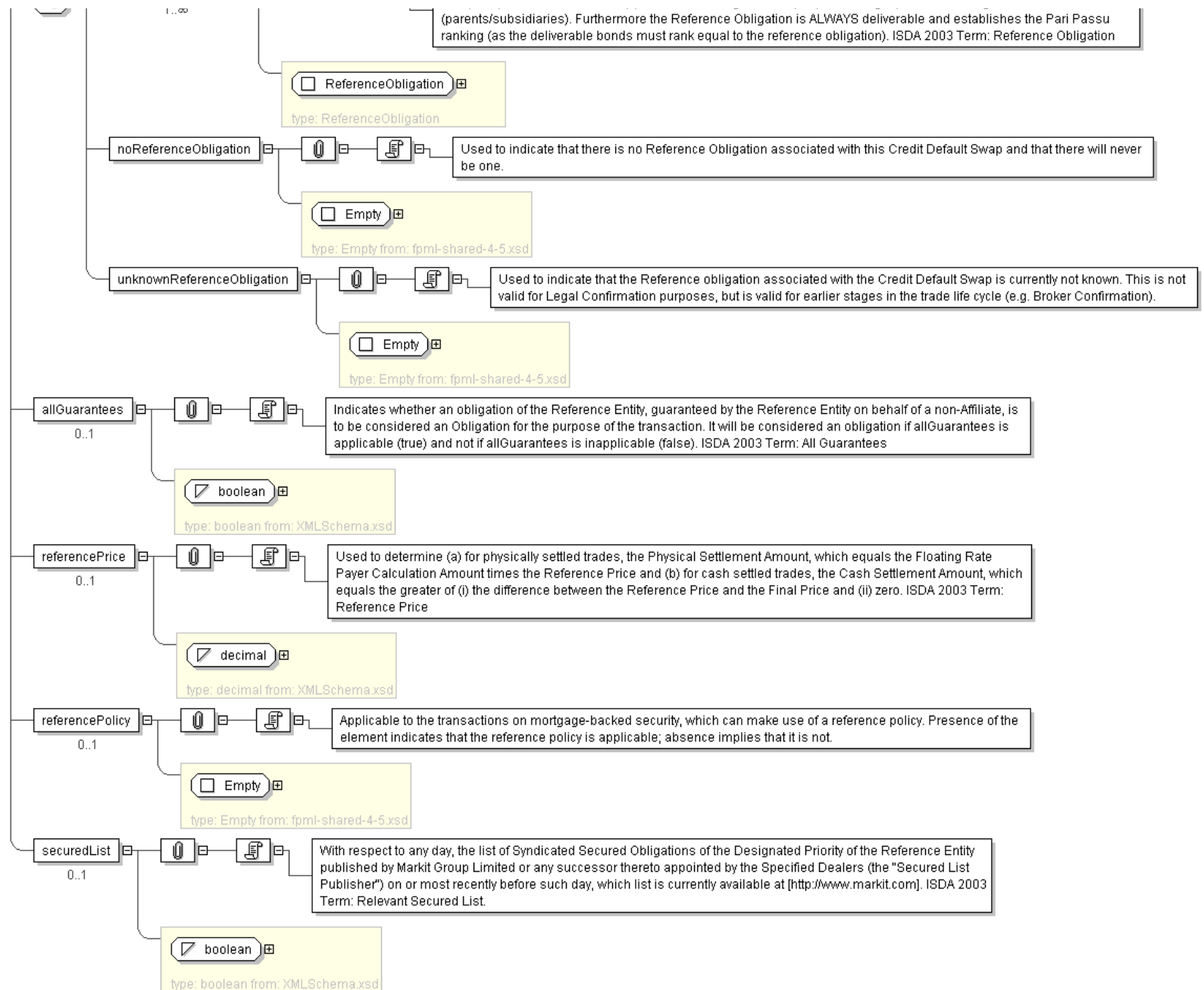
<securedList> [xsd:boolean](#) </securedList> [0..1]

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

</...>

Diagram





Schema Component Representation

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

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

[top](#)

Complex Type: **ReferenceObligation**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

XML Instance Representation

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

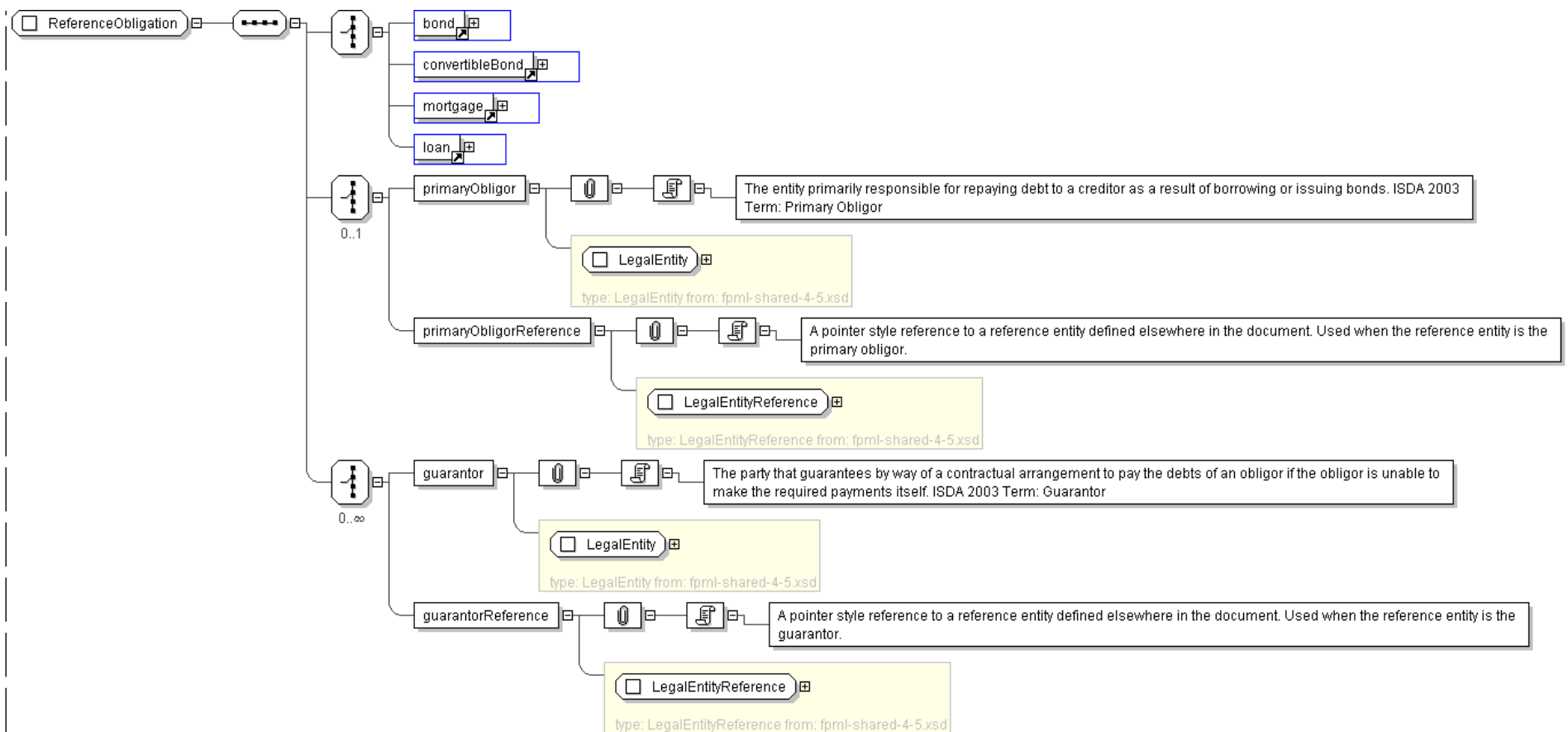
  <primaryObligorReference> LegalEntityReference </primaryObligorReference> [1]
  'A pointer style reference to a reference entity defined elsewhere in the document. Used
  when the reference entity is the primary obligor.'

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

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

End Choice
</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: ReferencePair

Super-types:

None

| | |
|---|--|
| Sub-types: | None |
| Name | ReferencePair |
| Used by (from the same schema document) | Complex Type ReferencePoolItem |
| Abstract | no |

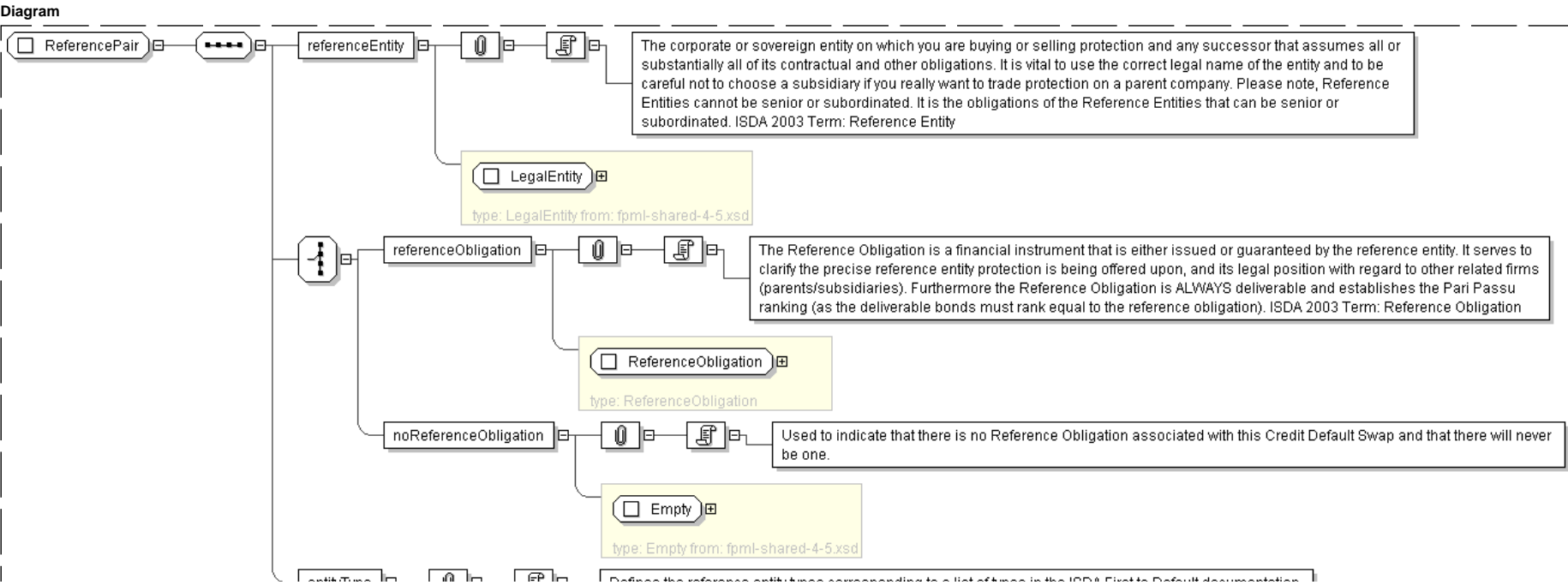
XML Instance Representation

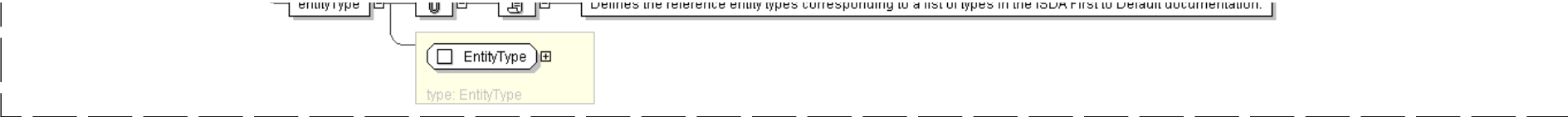
```
<...>
<referenceEntity> LegalEntity </referenceEntity> [1]
'The corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations. It is vital to use the correct legal name of the entity and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

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

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

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





Schema Component Representation

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

[top](#)

Complex Type: ReferencePool

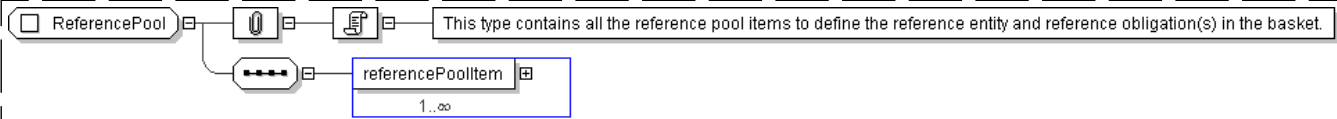
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: ReferencePoolItem

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

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

XML Instance Representation

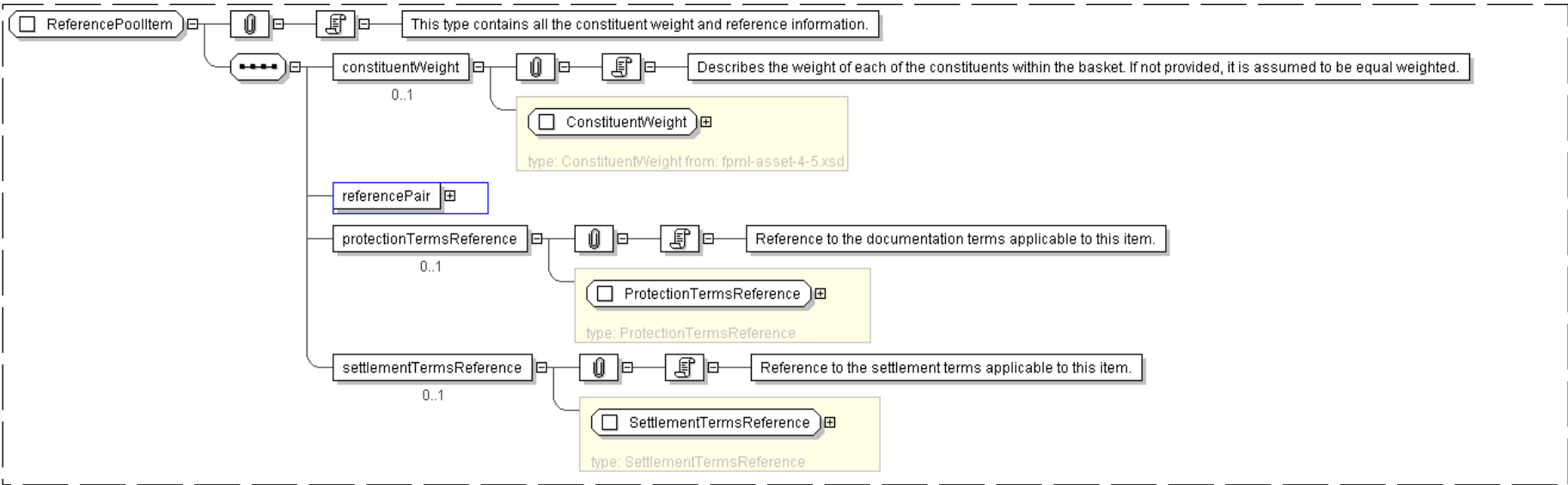
```
<...>
<constituentWeight> ConstituentWeight </constituentWeight> [0..1]
'Describes the weight of each of the constituents within the basket. If not provided, it is assumed to be equal weighted.'

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

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

</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **ScheduledTerminationDate**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|--------------------------|
| Name | ScheduledTerminationDate |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **SettledEntityMatrix**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

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

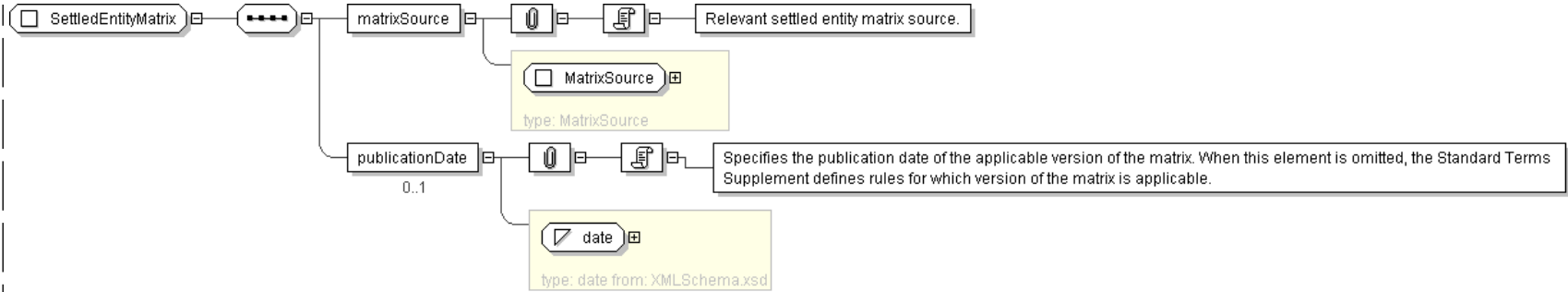
XML Instance Representation

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

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

Diagram





Schema Component Representation

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

[top](#)

Complex Type: **SettlementTerms**

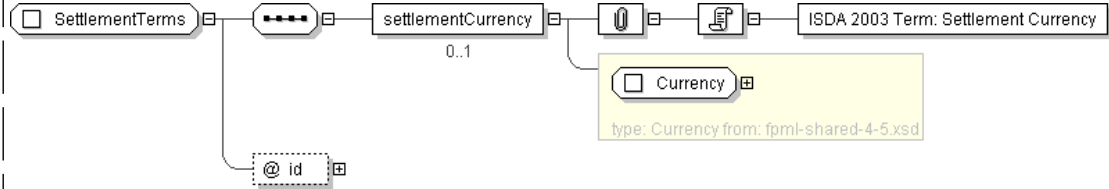
| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">• CashSettlementTerms (by extension)• PhysicalSettlementTerms (by extension) |

| | |
|----------|-----------------|
| Name | SettlementTerms |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

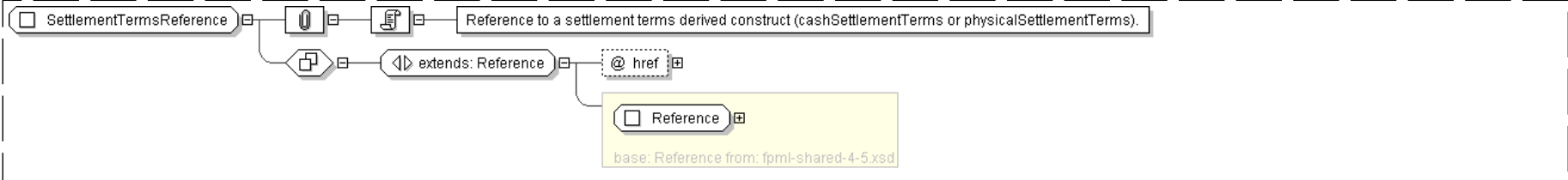
Complex Type: **SettlementTermsReference**

| | |
|---|---|
| Super-types: | Reference < SettlementTermsReference (by extension) |
| Sub-types: | None |
| Name | SettlementTermsReference |
| Used by (from the same schema document) | Complex Type ReferencePoolItem |
| Abstract | no |
| Documentation | Reference to a settlement terms derived construct (cashSettlementTerms or physicalSettlementTerms). |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **SinglePayment**

| | |
|---|-------------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | SinglePayment |
| Used by (from the same schema document) | Complex Type FeeLeg |
| Abstract | no |

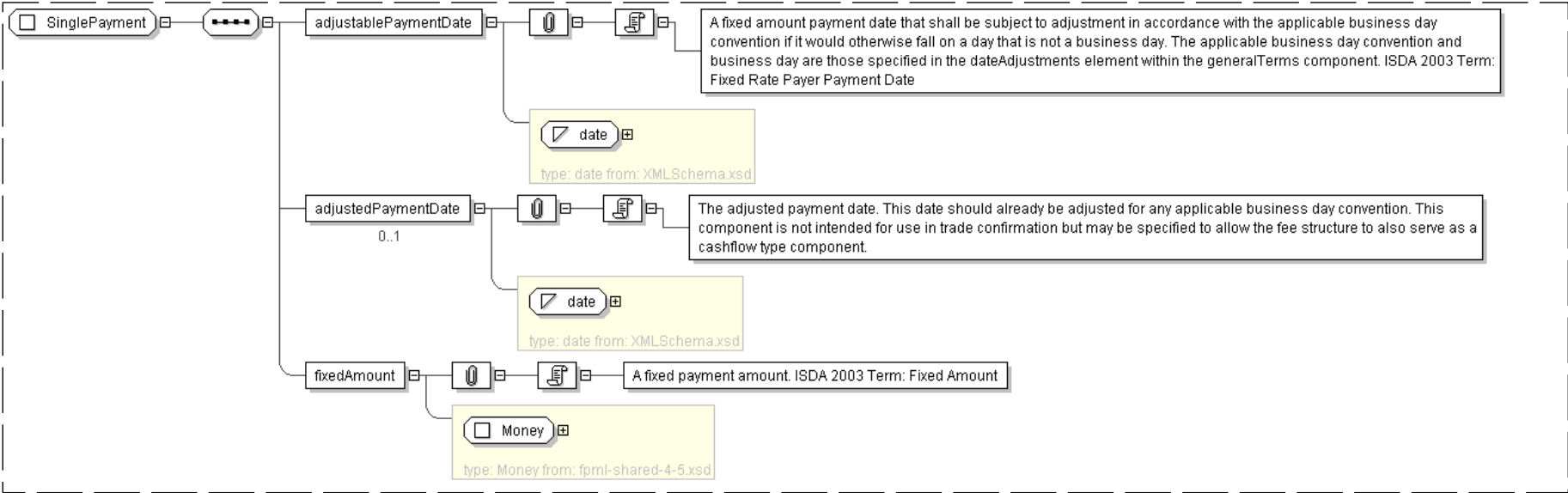
XML Instance Representation

```
<...>  
  <adjustablePaymentDate> xsd:date </adjustablePaymentDate> [1]  
  'A fixed amount payment date that shall be subject to adjustment in accordance with  
  the applicable business day convention if it would otherwise fall on a day that is not  
  a business day. The applicable business day convention and business day are those specified  
  in the dateAdjustments element within the generalTerms component. ISDA 2003 Term: Fixed  
  Rate Payer Payment Date'  
  <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [0..1]  
  'The adjusted payment date. This date should already be adjusted for any applicable  
  business day convention. This component is not intended for use in trade confirmation but  
  may be specified to allow the fee structure to also serve as a cashflow type component.'
```

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

</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **SingleValuationDate**

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">MultipleValuationDates (by extension) |

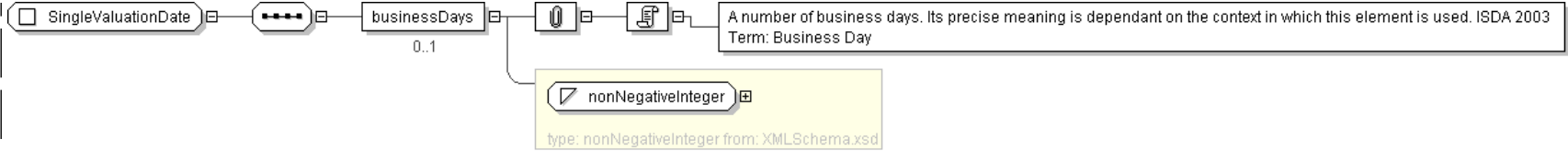
| | |
|---|--|
| Name | SingleValuationDate |
| Used by (from the same schema document) | Complex Type ValuationDate |
| Abstract | no |

XML Instance Representation

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

</...>
```

Diagram



Schema Component Representation

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

[top](#)

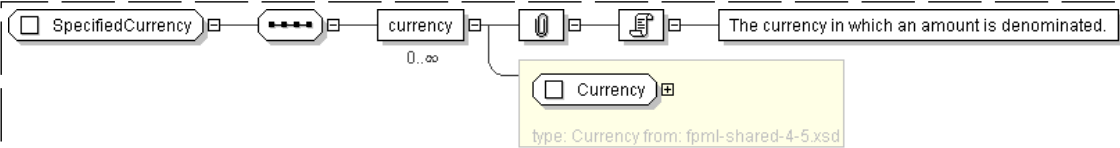
Complex Type: SpecifiedCurrency

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SpecifiedCurrency |
| Used by (from the same schema document) | Complex Type DeliverableObligations , Complex Type Obligations |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

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

[top](#)

Complex Type: Tranche

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Tranche |
| Used by (from the same schema document) | Complex Type BasketReferenceInformation , Complex Type IndexReferenceInformation |
| Abstract | no |

Documentation This type represents a CDS Tranche.

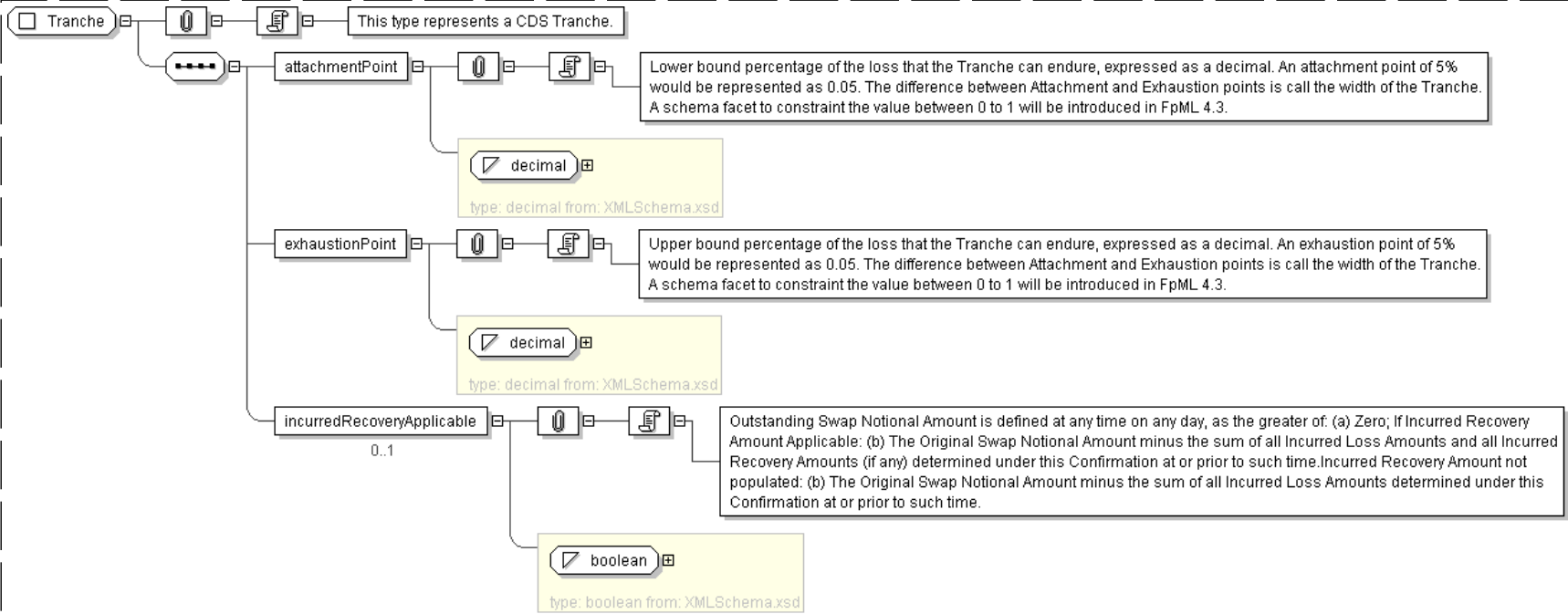
XML Instance Representation

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

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

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

Diagram



Schema Component Representation

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

Complex Type: **ValuationDate**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ValuationDate |
| Used by (from the same schema document) | Complex Type CashSettlementTerms |
| Abstract | no |

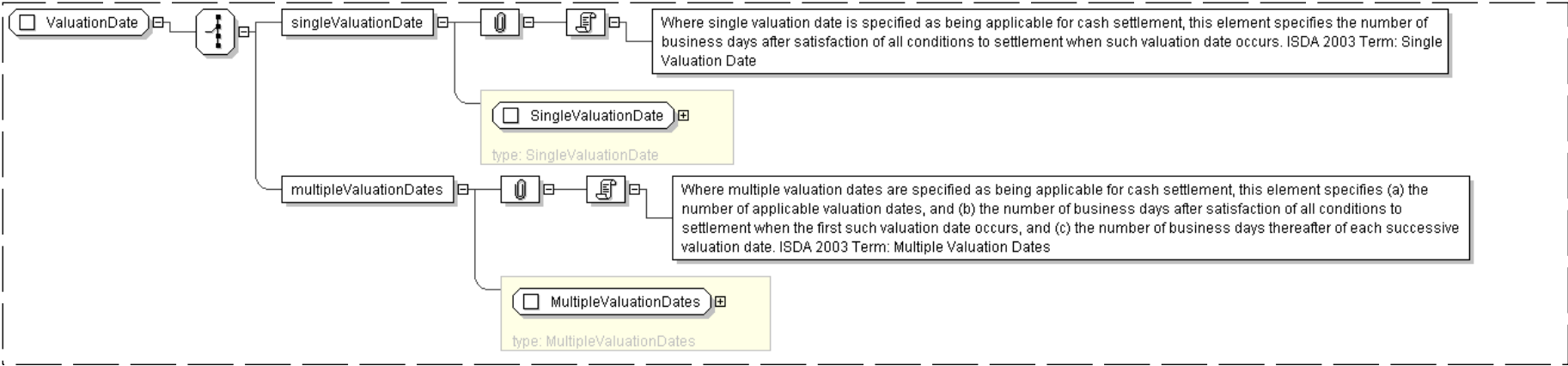
XML Instance Representation

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

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

End Choice
</...>
```

Diagram



Schema Component Representation

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

| | |
|---|--|
| Name | FixedRecovery.model |
| Used by (from the same schema document) | Complex Type CashSettlementTerms |

XML Instance Representation

Start [Choice](#) [1]

<cashSettlementAmount> [Money](#) </cashSettlementAmount> [1]

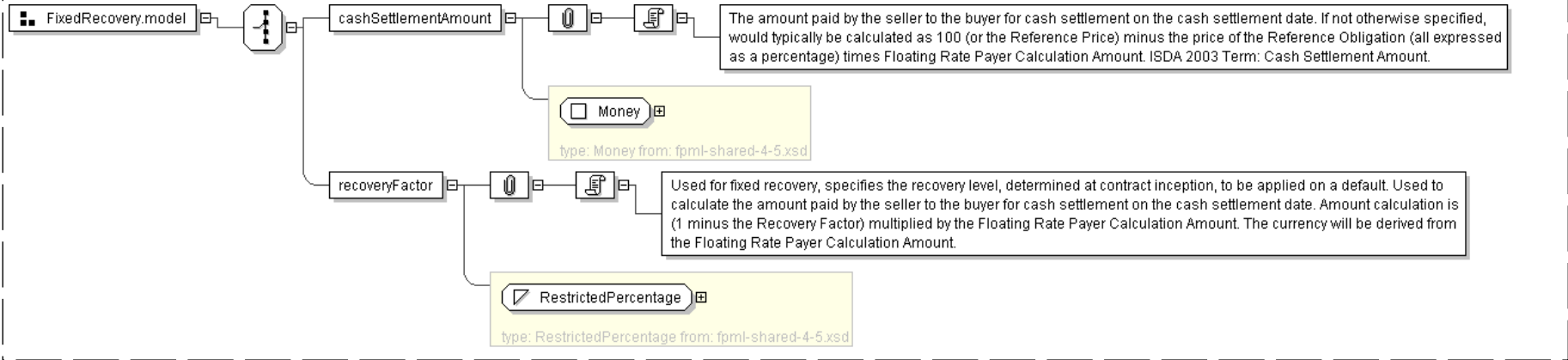
'The amount paid by the seller to the buyer for cash settlement on the cash settlement date. If not otherwise specified, would typically be calculated as 100 (or the Reference Price) minus the price of the Reference Obligation (all expressed as a percentage) times Floating Rate Payer Calculation Amount.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

<recoveryFactor> [RestrictedPercentage](#) </recoveryFactor> [1]

'Used for fixed recovery, specifies the recovery level, determined at contract inception, to be applied on a default. Used to calculate the amount paid by the seller to the buyer for cash settlement on the cash settlement date. Amount calculation is (1 minus the Recovery Factor) multiplied by the Floating Rate Payer Calculation Amount. The currency will be derived from the Floating Rate Payer Calculation Amount.'

End [Choice](#)

Diagram



Schema Component Representation

```
<xsd:group name="FixedRecovery.model">
  <xsd:choice>
    <xsd:element name="cashSettlementAmount" type=" Money " />
    <xsd:element name="recoveryFactor" type=" RestrictedPercentage " />
  </xsd:choice>
</xsd:group>
```

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

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

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 2406 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-option-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 2406 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-option-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

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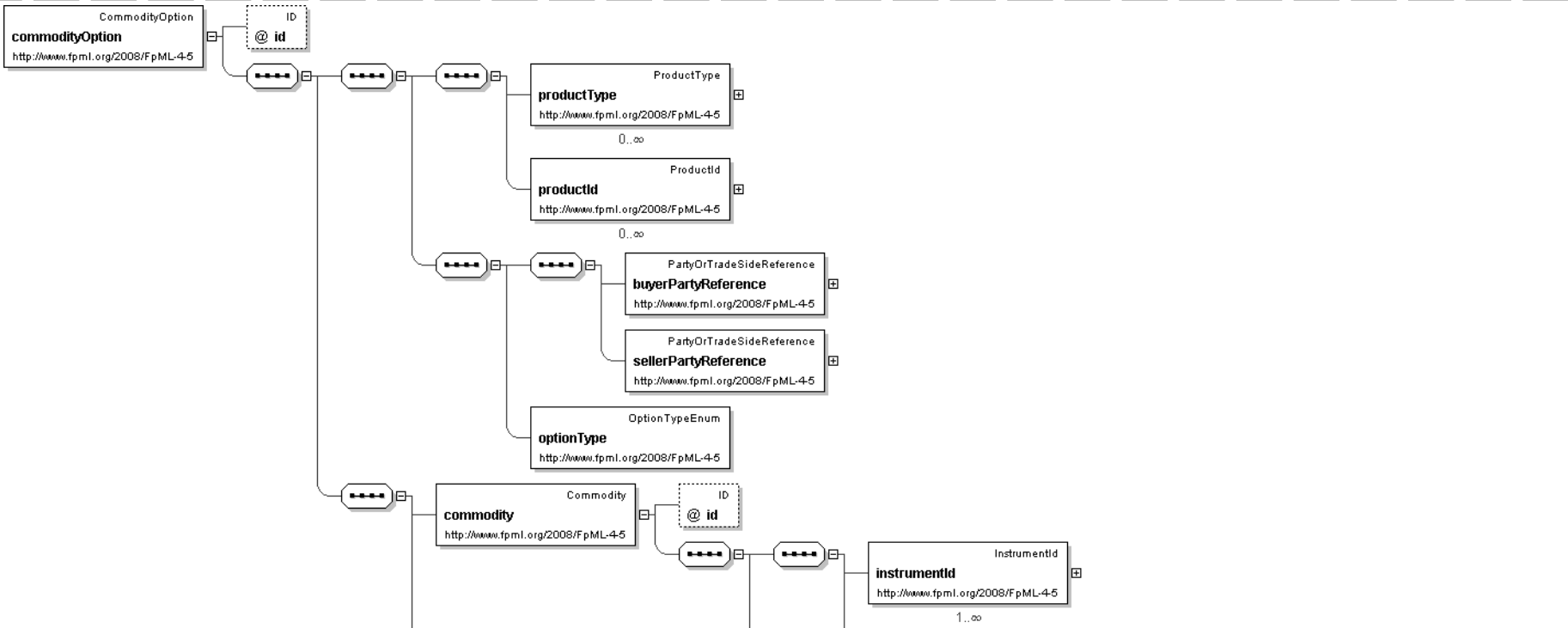
Global Declarations

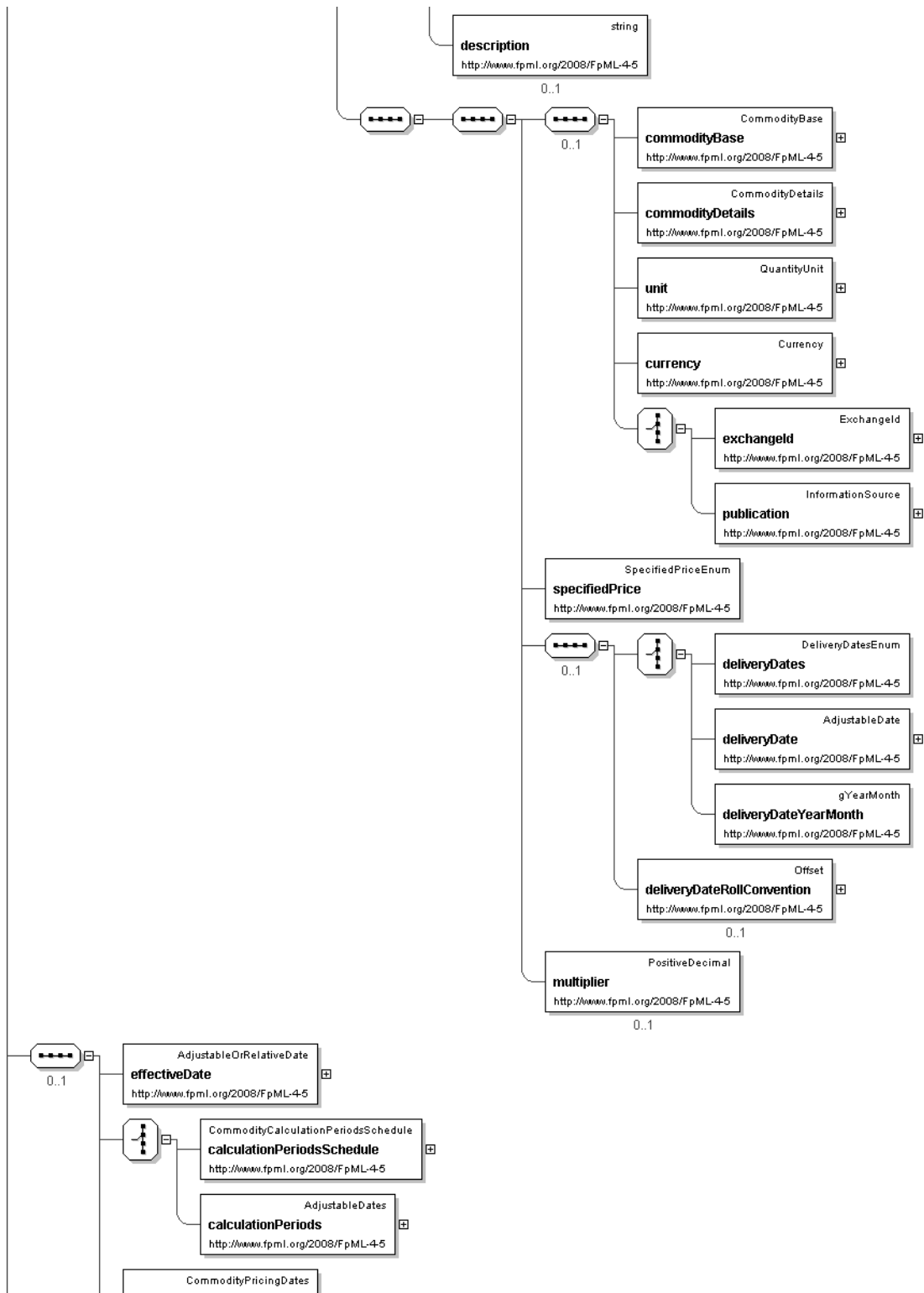
Element: **commodityOption**

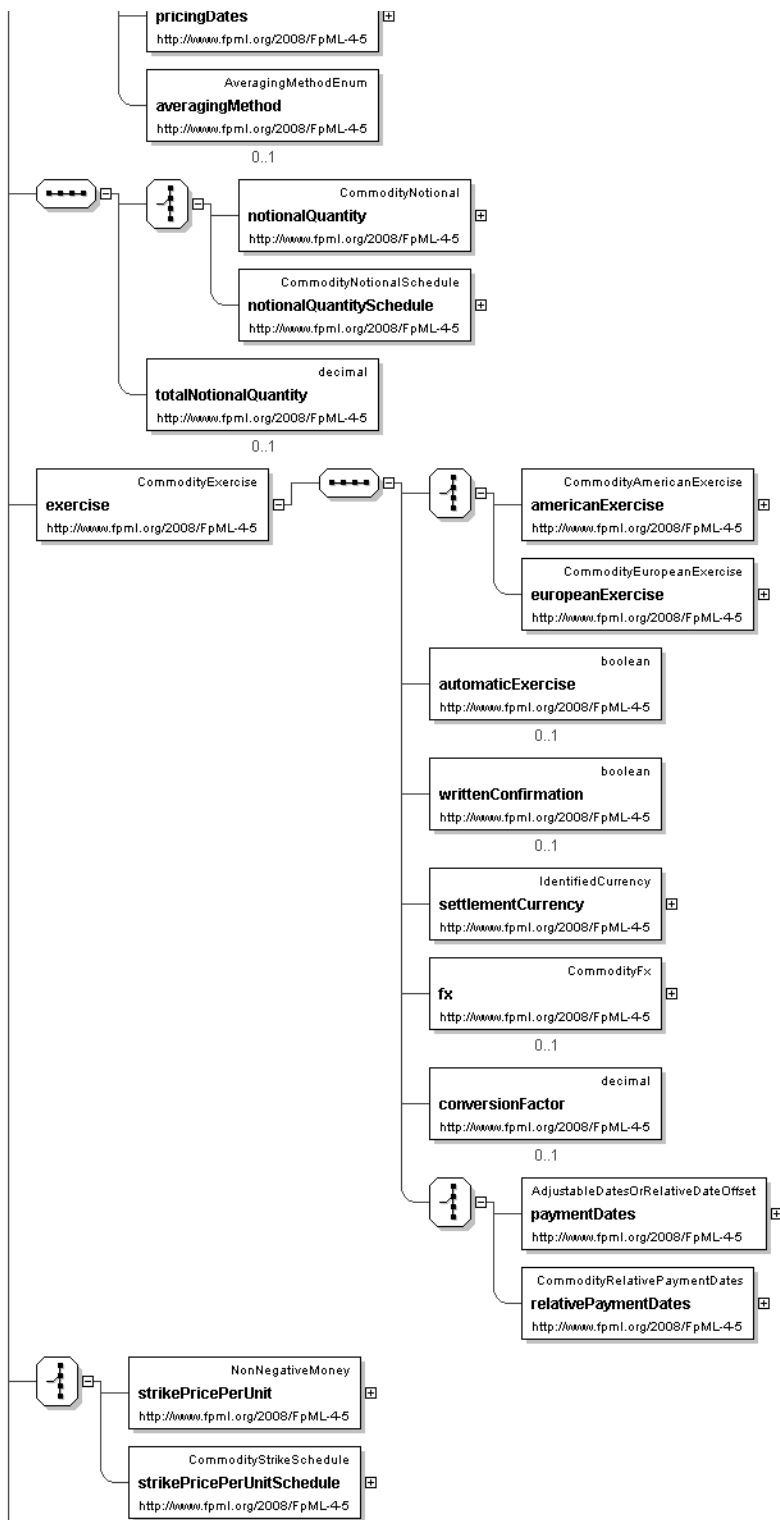
- . This element can be used wherever the following element is referenced:
 - o [product](#)

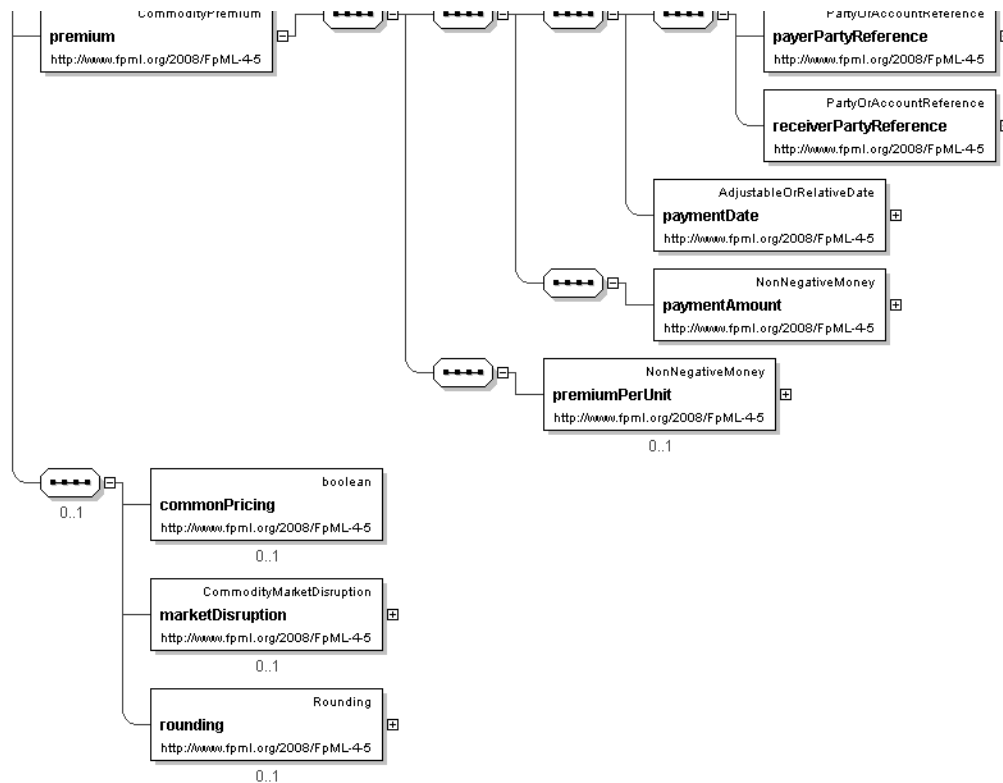
| | |
|---------------|-------------------------------------|
| Name | commodityOption |
| Type | CommodityOption |
| Nilable | no |
| Abstract | no |
| Documentation | Defines a commodity option product. |

Logical Diagram









XML Instance Representation

```
<commodityOption
  id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'
  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction. From a usage standpoint, put/call is the default option
  type, while payer/receiver indicator is used for options index credit default
  swaps, consistently with the industry practice. Straddle is used for the case of
  straddle strategy, that combine a call and a put with the same strike.'
  <commodity> Commodity </commodity> [1]
  'Specifies the underlying component. At the time of the initial schema design, only
  underlyers of type Commodity are supported; the choice group in the future could offer
  the possibility of adding other types later.'
```

Start Group: CommodityAsian.model [0..1]

'A group containing properties specific to Asian options.'

<effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]

'The effective date of the Commodity Option Transaction. Note that the Termination/Expiration Date should be specified in expirationDate within the CommodityAmericanExercise type or the CommodityEuropeanExercise type, as applicable.'

Start Choice [1]

<calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </calculationPeriodsSchedule> [1]

'A parametric representation of the Calculation Periods of the Commodity Option Transaction.'

<calculationPeriods> AdjustableDates </calculationPeriods> [1]

'An absolute representation of the Calculation Periods of the Commodity Option Transaction.'

End Choice

<pricingDates> CommodityPricingDates </pricingDates> [1]

'The dates on which the option will price.'

<averagingMethod> AveragingMethodEnum </averagingMethod> [0..1]

'The Method of Averaging if there is more than one Pricing Date.'

End Group: CommodityAsian.model

Start Choice [1]

<notionalQuantity> CommodityNotional </notionalQuantity> [1]

'The Notional Quantity.'

<notionalQuantitySchedule> CommodityNotionalSchedule </notionalQuantitySchedule> [1]

'Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction.'

End Choice

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

'The Total Notional Quantity.'

<exercise> CommodityExercise </exercise> [1]

'The parameters for defining how the commodity option can be exercised and how it is settled.'

Start Choice [1]

<strikePricePerUnit> NonNegativeMoney </strikePricePerUnit> [1]

'The currency amount of the strike price per unit.'

<strikePricePerUnitSchedule> CommodityStrikeSchedule </strikePricePerUnitSchedule> [1]

End Choice

<premium> CommodityPremium </premium> [1]

'The option premium payable by the buyer to the seller.'

Start Group: CommodityContent.model [0..1]

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

'Common pricing may be relevant for a Transaction that references more than one Commodity Reference Price. If Common Pricing is not specified as applicable, it will be deemed not to apply.'

<marketDisruption> CommodityMarketDisruption </marketDisruption> [0..1]

'Market disruption events as defined in the ISDA 1993 Commodity Definitions or in ISDA 2005 Commodity Definitions, as applicable.'

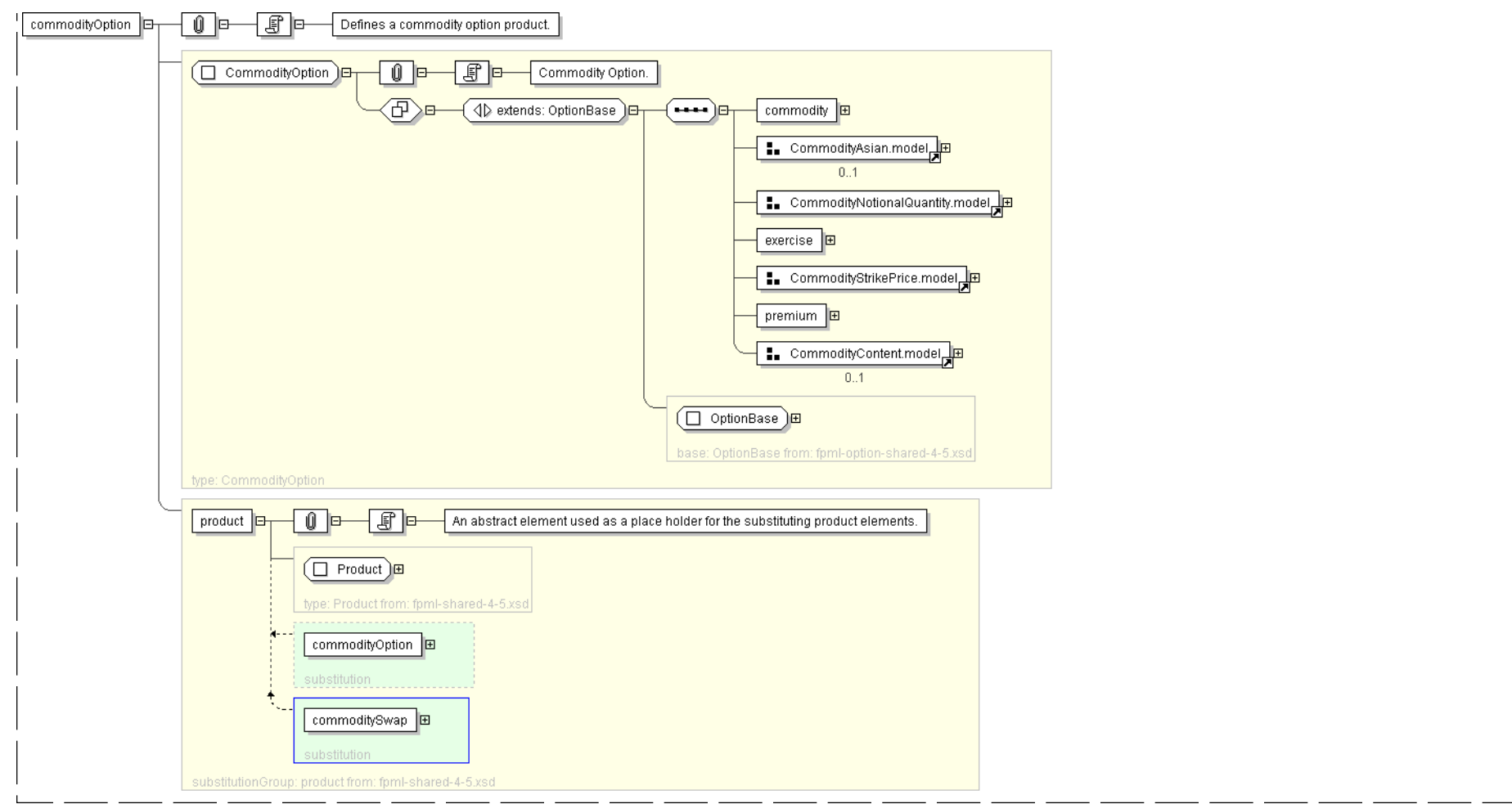
<rounding> Rounding </rounding> [0..1]

'Rounding direction and precision for amounts.'

End Group: CommodityContent.model

</commodityOption>

Diagram



Schema Component Representation

```
<xsd:element name="commodityOption" type="CommodityOption" substitutionGroup="product"/>
```

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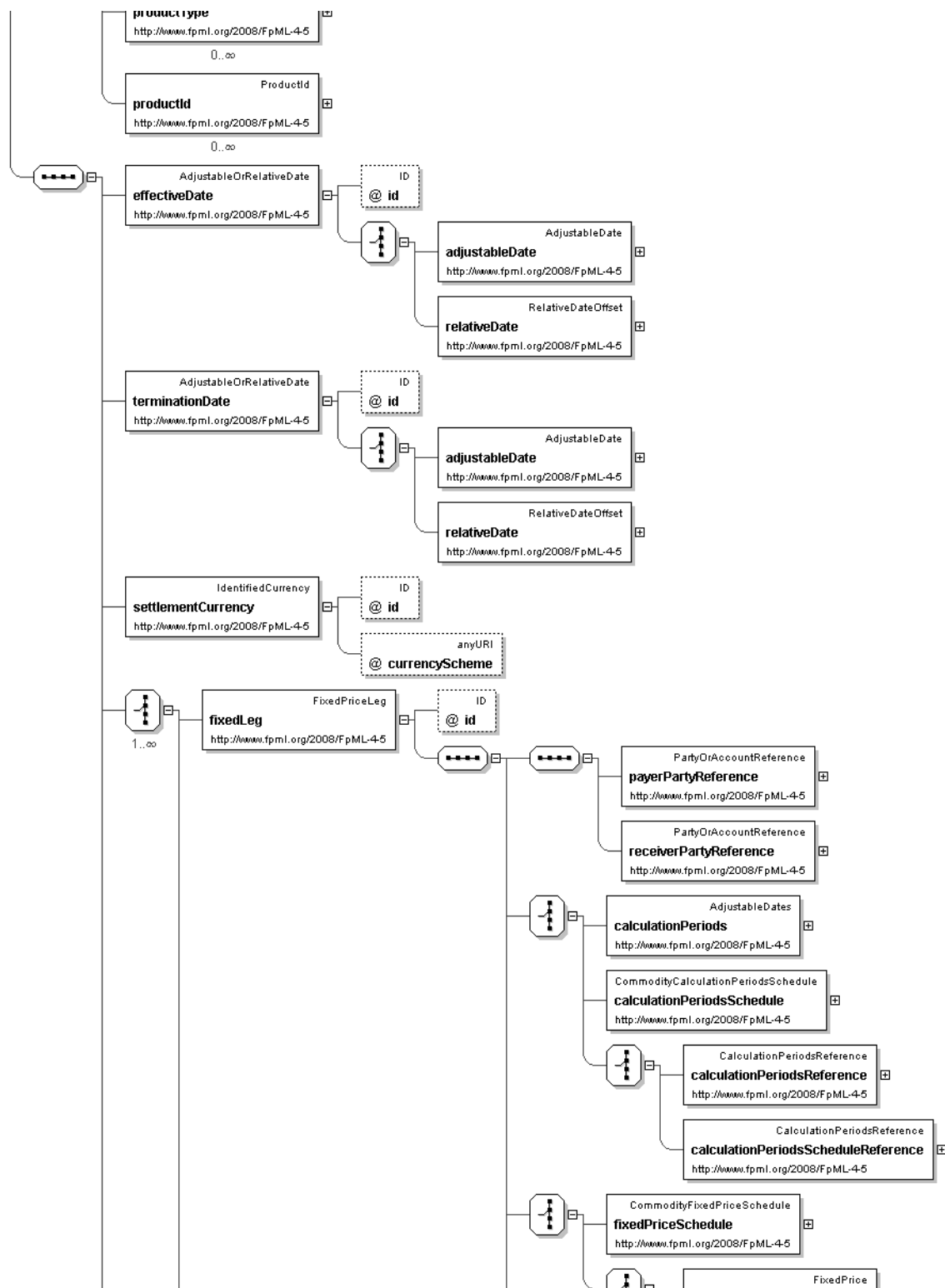
Element: **commoditySwap**

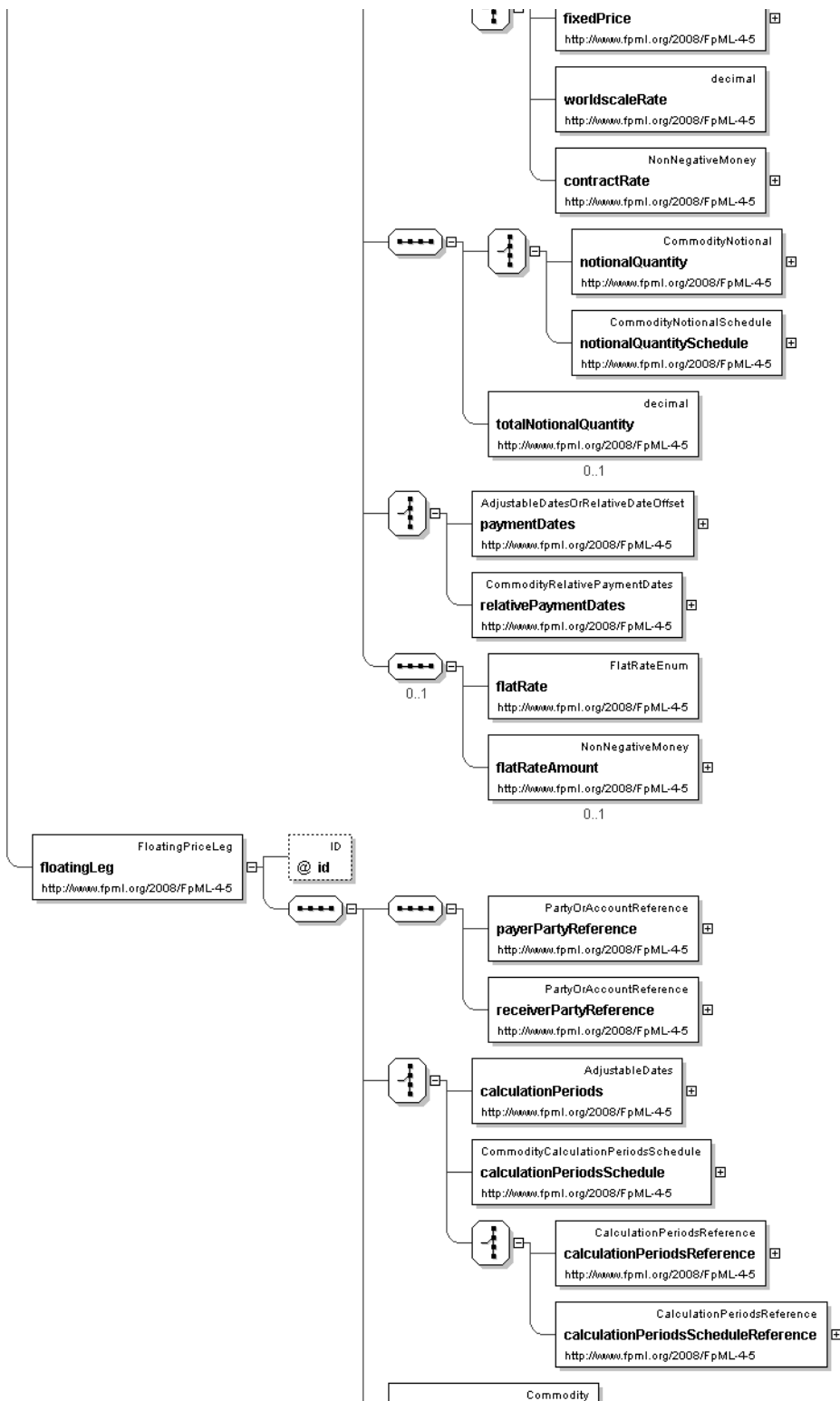
. This element can be used wherever the following element is referenced:
o [product](#)

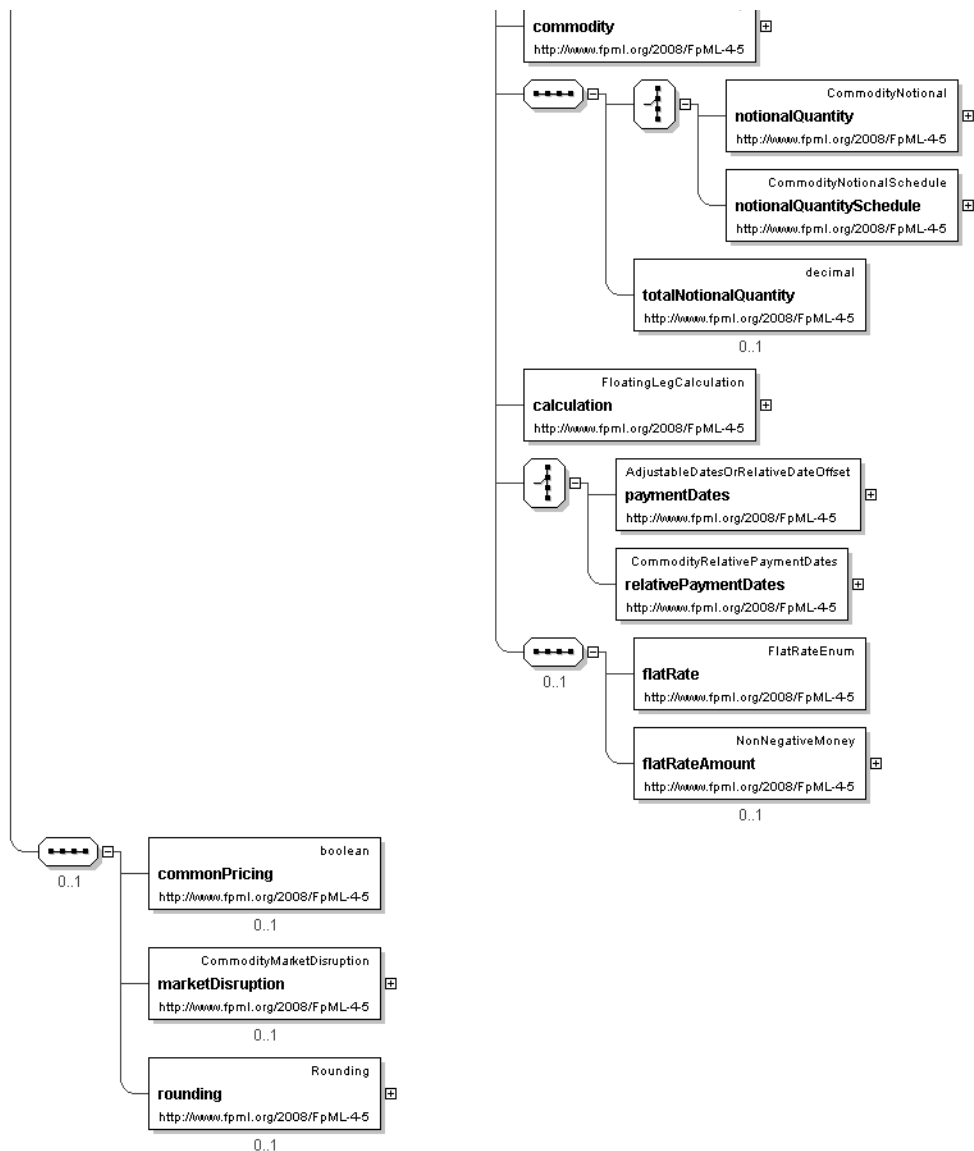
| | |
|---------------|-----------------------------------|
| Name | commoditySwap |
| Type | CommoditySwap |
| Niltable | no |
| Abstract | no |
| Documentation | Defines a commodity swap product. |

Logical Diagram









XML Instance Representation

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

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

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
  '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> AdjustableOrRelativeDate </terminationDate> [1]
```

'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.'

```
<settlementCurrency> IdentifiedCurrency </settlementCurrency> [1]
```

'The currency into which the Commodity Swap Transaction will settle. If this is not the same as the currency in which the Commodity Reference Price is quoted on a given floating leg of the Commodity Swap Transaction, then an FX rate should also be specified for that leg.'

Start Choice [1..*]

```
<fixedLeg> FixedPriceLeg </fixedLeg> [1]
```

'Fixed Price Leg.'

```
<floatingLeg> FloatingPriceLeg </floatingLeg> [1]
```

'Floating Price leg.'

End Choice

Start Group: CommodityContent.model [0..1]

```
<commonPricing> xsd:boolean </commonPricing> [0..1]
```

'Common pricing may be relevant for a Transaction that references more than one Commodity Reference Price. If Common Pricing is not specified as applicable, it will be deemed not to apply.'

```
<marketDisruption> CommodityMarketDisruption </marketDisruption> [0..1]
```

'Market disruption events as defined in the ISDA 1993 Commodity Definitions or in ISDA 2005 Commodity Definitions, as applicable.'

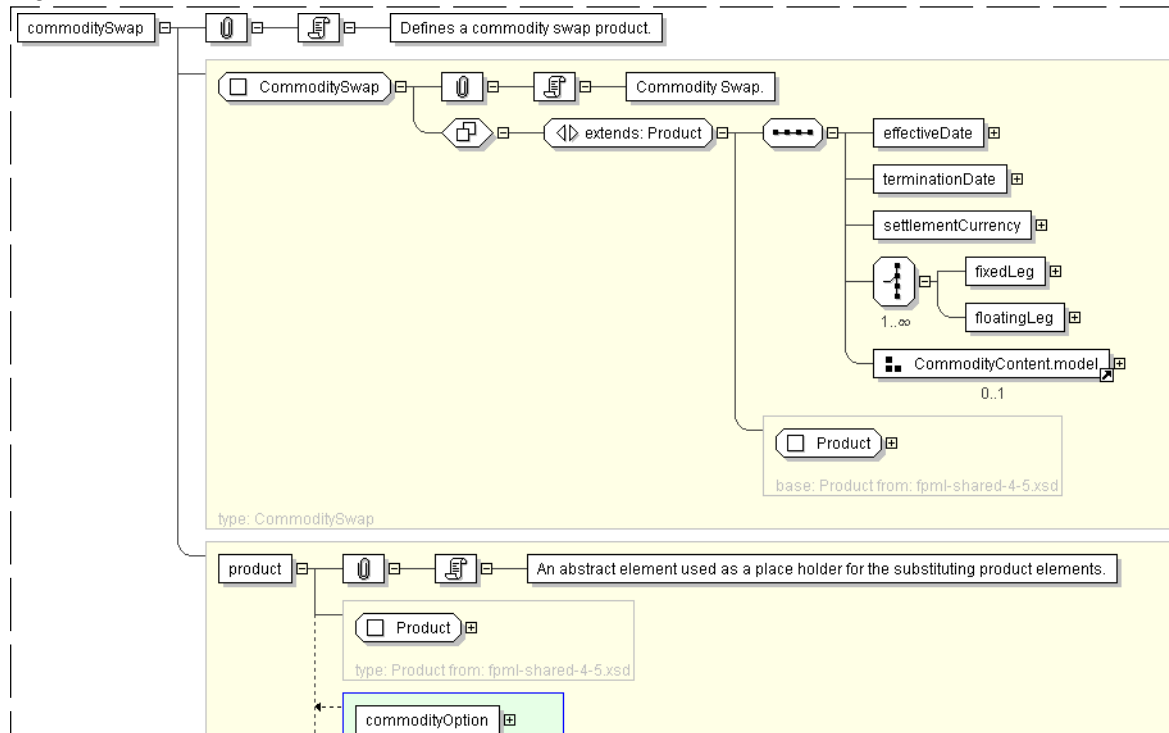
```
<rounding> Rounding </rounding> [0..1]
```

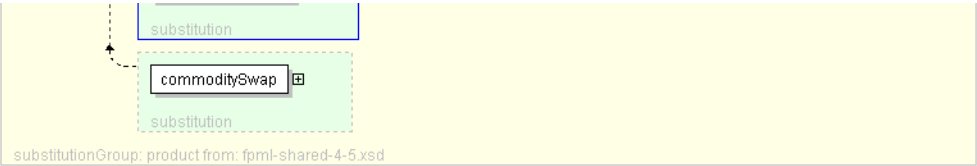
'Rounding direction and precision for amounts.'

End Group: CommodityContent.model

```
</commoditySwap>
```

Diagram





Schema Component Representation

```
<xsd:element name="commoditySwap" type="CommoditySwap" substitutionGroup="product"/>
```

[top](#)

Global Definitions

Complex Type: CalculationPeriodsReference

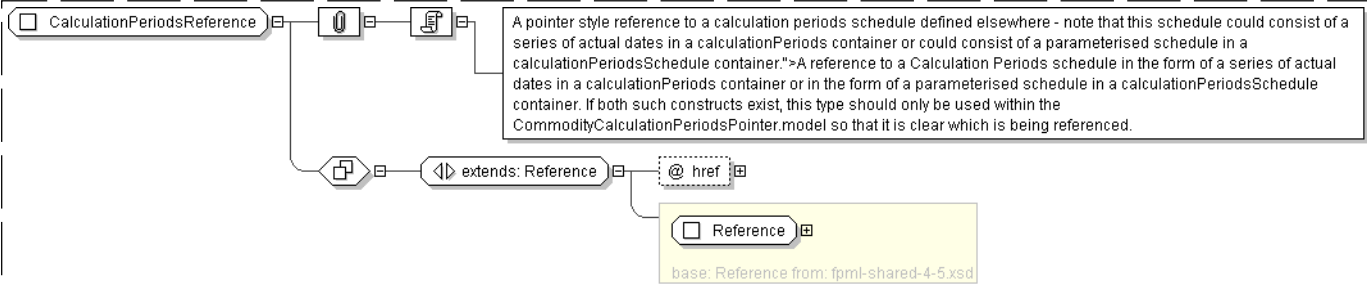
| | |
|--------------|---|
| Super-types: | Reference < CalculationPeriodsReference (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CalculationPeriodsReference |
| Used by (from the same schema document) | Model Group CommodityCalculationPeriodsPointer.model , Model Group CommodityCalculationPeriodsPointer.model |
| Abstract | no |
| Documentation | A pointer style reference to a calculation periods schedule defined elsewhere - note that this schedule could consist of a series of actual dates in a calculationPeriods container or could consist of a parameterised schedule in a calculationPeriodsSchedule container.">A reference to a Calculation Periods schedule in the form of a series of actual dates in a calculationPeriods container or in the form of a parameterised schedule in a calculationPeriodsSchedule container. If both such constructs exist, this type should only be used within the CommodityCalculationPeriodsPointer.model so that it is clear which is being referenced. |

XML Instance Representation

```
<...  
  href="xsd:IDREF [0..1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationPeriodsReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference">  
      <xsd:attribute name="href" type="xsd:IDREF" />  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: CommodityAmericanExercise

| | |
|--------------|--|
| Super-types: | SharedAmericanExercise < CommodityAmericanExercise (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CommodityAmericanExercise |
| Used by (from the same schema document) | Complex Type CommodityExercise |
| Abstract | no |
| Documentation | A type for defining exercise procedures associated with an American style exercise of a commodity option. This entity inherits from the type SharedAmericanExercise. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
  'The first day of the exercise period for an American style option.'

  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
  '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.'

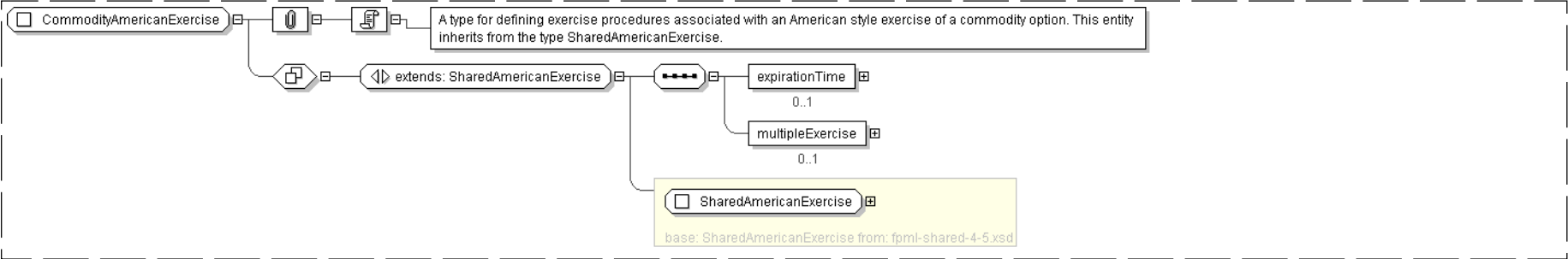
  <latestExerciseTime> BusinessCenterTime </latestExerciseTime> [0..1]
  'For a Bermuda or American style option, the latest time on an exercise business day
  (excluding the expiration date) within the exercise period that notice can be given by
  the buyer to the seller or seller\'s agent. Notice of exercise given after this time will
  be deemed to have been given on the next exercise business day.'

  <expirationTime> BusinessCenterTime </expirationTime> [0..1]
  'The specific time of day on which the option expires.'

  <multipleExercise> CommodityMultipleExercise </multipleExercise> [0..1]
  'The presence of this element indicates that the option may be partially exercised. It is
  not applicable to European or Asian options.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityAmericanExercise">
  <xsd:complexContent>
    <xsd:extension base=" SharedAmericanExercise ">
      <xsd:sequence>
        <xsd:element name="expirationTime" type=" BusinessCenterTime " minOccurs="0"/>
        <xsd:element name="multipleExercise" type=" CommodityMultipleExercise " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **CommodityCalculationPeriodsSchedule**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CommodityCalculationPeriodsSchedule |
| Used by (from the same schema document) | Model Group CommodityAsian.model , Model Group CommodityCalculationPeriods.model |
| Abstract | no |
| Documentation | A parametric representation of the Calculation Periods for on Asian option or a leg of a swap. |

XML Instance Representation

<...
id=" [xsd:ID](#) [0..1]">
<periodMultiplier> [xsd:integer](#) </periodMultiplier> [1]

'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> [PeriodEnum](#) </period> [1]

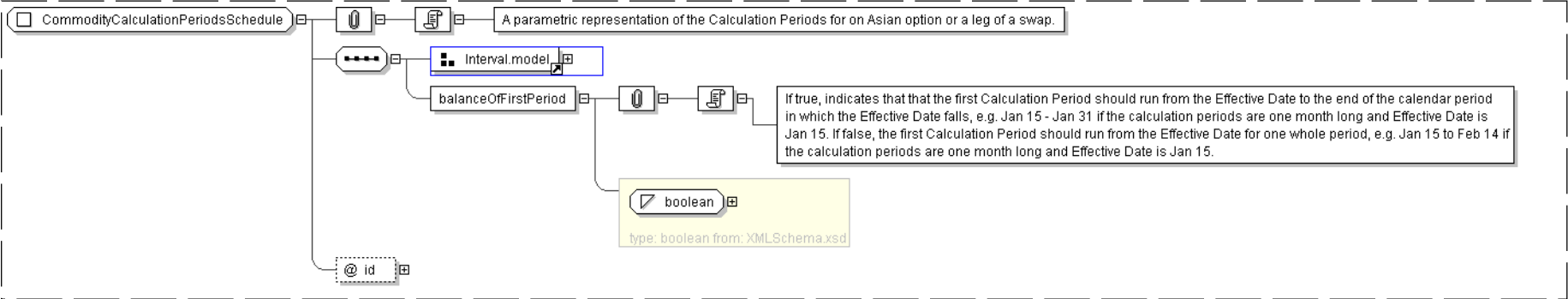
'A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).'

<balanceOfFirstPeriod> [xsd:boolean](#) </balanceOfFirstPeriod> [1]

'If true, indicates that that the first Calculation Period should run from the Effective Date to the end of the calendar period in which the Effective Date falls, e.g. Jan 15 - Jan 31 if the calculation periods are one month long and Effective Date is Jan 15. If false, the first Calculation Period should run from the Effective Date for one whole period, e.g. Jan 15 to Feb 14 if the calculation periods are one month long and Effective Date is Jan 15.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityCalculationPeriodsSchedule">
  <xsd:sequence>
    <xsd:group ref="Interval.model" />
    <xsd:element name="balanceOfFirstPeriod" type="xsd:boolean" />
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

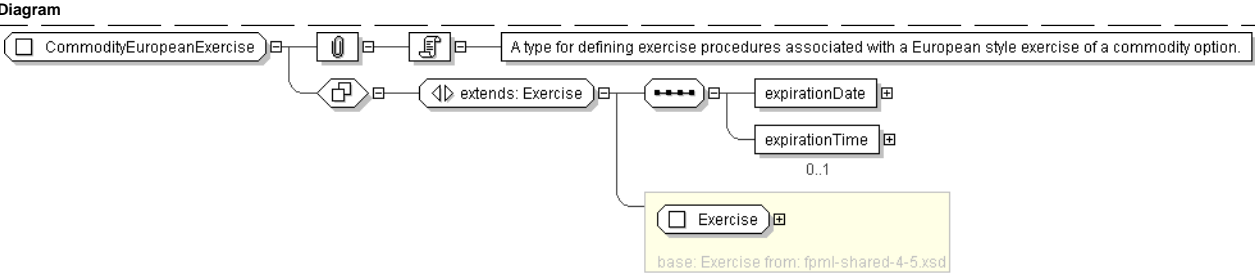
[top](#)

Complex Type: **CommodityEuropeanExercise**

| | |
|---|--|
| Super-types: | Exercise < CommodityEuropeanExercise (by extension) |
| Sub-types: | None |
| Name | CommodityEuropeanExercise |
| Used by (from the same schema document) | Complex Type CommodityExercise |
| Abstract | no |
| Documentation | A type for defining exercise procedures associated with a European style exercise of a commodity option. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]  
  '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. For an averaging option this  
  is equivalent to the Termination Date.'  
  
  <expirationTime> BusinessCenterTime </expirationTime> [0..1]  
  'The specific time of day on which the option expires.'  
  
</...>
```



Schema Component Representation

```
<xsd:complexType name="CommodityEuropeanExercise">  
  <xsd:complexContent>  
    <xsd:extension base=" Exercise ">  
      <xsd:sequence>  
        <xsd:element name="expirationDate" type=" AdjustableOrRelativeDate "/>  
        <xsd:element name="expirationTime" type=" BusinessCenterTime " minOccurs="0"/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: CommodityExercise

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityExercise |
| Used by (from the same schema document) | Complex Type CommodityOption |
| Abstract | no |
| Documentation | The parameters for defining how the commodity option can be exercised, how it is priced and how it is settled. |

XML Instance Representation

```
<...>  
Start Choice [1]  
  <americanExercise> CommodityAmericanExercise </americanExercise> [1]  
  'The parameters for defining the exercise period for an American style option together with  
  the rules governing the quantity of the commodity that can be exercised on any given  
  exercise date.'  
  
  <europeanExercise> CommodityEuropeanExercise </europeanExercise> [1]  
  'The parameters for defining the expiration date and time for a European or Asian style  
  option. For an Asian style option the expiration date is equivalent to the termination date.'  
  
End Choice  
  <automaticExercise> xsd:boolean </automaticExercise> [0..1]  
  'Specifies whether or not Automatic Exercise applies to a Commodity Option Transaction.'  
  
  <writtenConfirmation> xsd:boolean </writtenConfirmation> [0..1]
```

'Specifies whether or not Written Confirmation applies to a Commodity Option Transaction.'

```
<settlementCurrency> IdentifiedCurrency </settlementCurrency> [1]
```

'The currency into which the Commodity Option Transaction will settle. If this is not the same as the currency in which the Commodity Reference Price is quoted, then an FX determination method should also be specified.'

```
<fx> CommodityFx </fx> [0..1]
```

'FX observations to be used to convert the observed Commodity Reference Price to the Settlement Currency.'

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

'If the Notional Quantity is specified in a unit that does not match the unit in which the Commodity Reference Price is quoted, the scaling or conversion factor used to convert the Commodity Reference Price unit into the Notional Quantity unit should be stated here. If there is no conversion, this element is not intended to be used.'

Start Choice [1]

```
<paymentDates> AdjustableDatesOrRelativeDateOffset </paymentDates> [1]
```

'Dates on which payments will be made.'

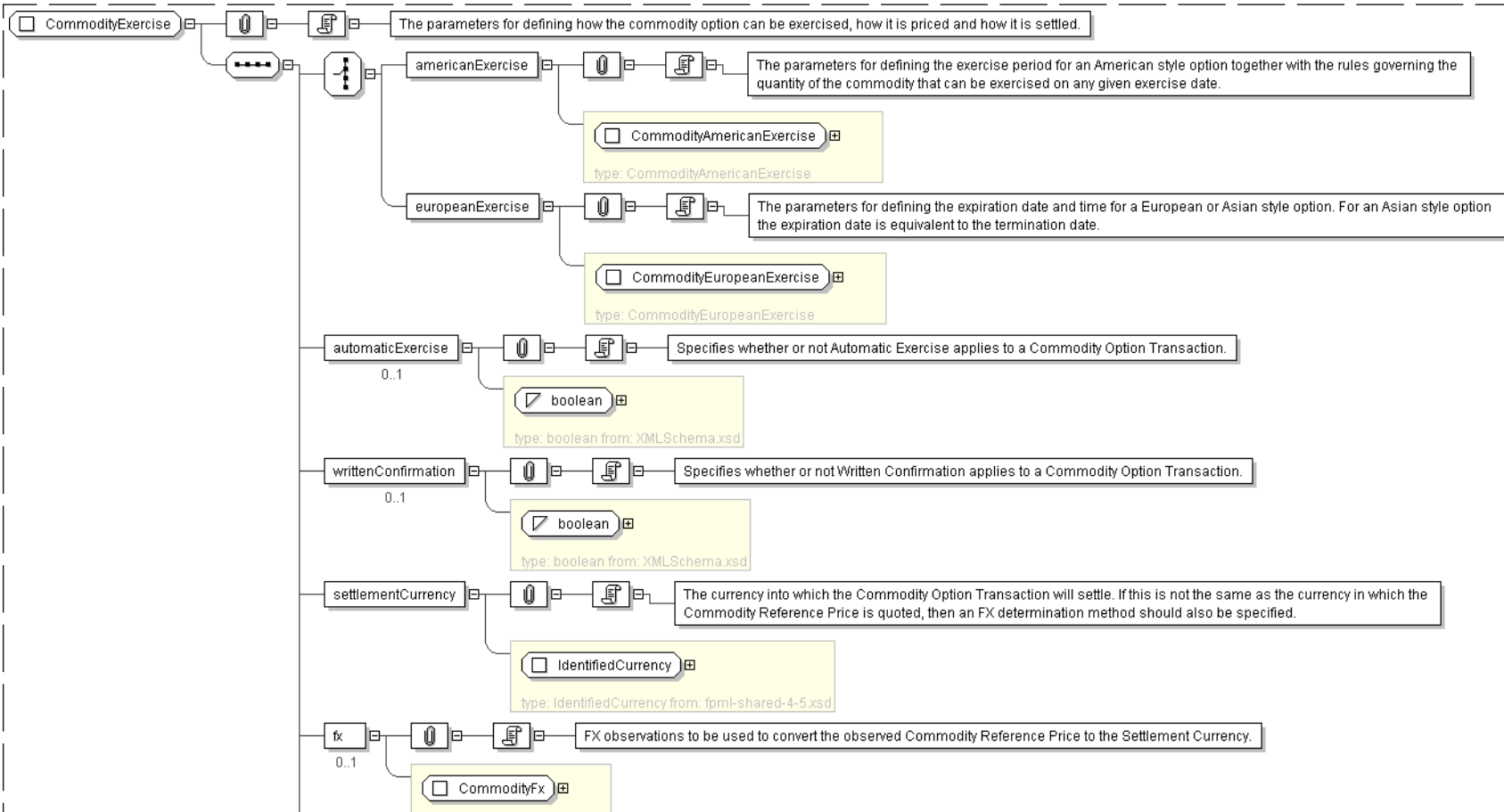
```
<relativePaymentDates> CommodityRelativePaymentDates </relativePaymentDates> [1]
```

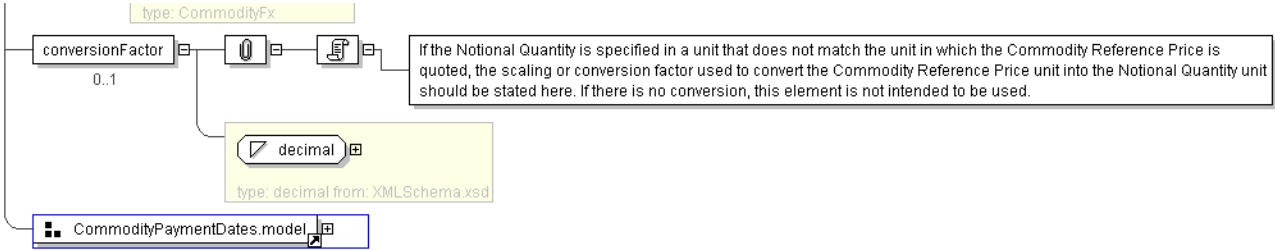
'The Payment Dates of the trade relative to the Calculation Periods.'

End Choice

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

Diagram





Schema Component Representation

```
<xsd:complexType name="CommodityExercise">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="americanExercise" type=" CommodityAmericanExercise" />
      <xsd:element name="europeanExercise" type=" CommodityEuropeanExercise" />
    </xsd:choice>
    <xsd:element name="automaticExercise" type=" xsd:boolean " minOccurs="0"/>
    <xsd:element name="writtenConfirmation" type=" xsd:boolean " minOccurs="0"/>
    <xsd:element name="settlementCurrency" type=" IdentifiedCurrency" />
    <xsd:element name="fx" type=" CommodityFx" minOccurs="0"/>
    <xsd:element name="conversionFactor" type=" xsd:decimal " minOccurs="0"/>
    <xsd:group ref=" CommodityPaymentDates.model" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CommodityFixedPriceSchedule**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityFixedPriceSchedule |
| Used by (from the same schema document) | Complex Type FixedPriceLeg |
| Abstract | no |
| Documentation | The Fixed Price for a given Calculation Period during the life of the trade. There must be a Fixed Price step specified for each Calculation Period, regardless of whether the Fixed Price changes or remains the same between periods. |

XML Instance Representation

```
<...>
Start Choice [1]
<fixedPriceStep> FixedPrice </fixedPriceStep> [1..*]
  'The Fixed Price for a given Calculation Period during the life of the trade. There must be
  a Fixed Price step specified for each Calculation Period, regardless of whether the Fixed
  Price changes or remains the same between periods.'

  <worldscaleRateStep> xsd:decimal </worldscaleRateStep> [1..*]
  'For a Wet Voyager Charter Freight Swap, the number of Worldscale Points for purposes of
  the calculation of a Fixed Amount for a given Calculation Period during the life of the
  trade. There must be Worldscale Rate Step specified for each Calculation Period, regardless
  of whether the Worldscale Rate Step changes or remains the same between periods.'

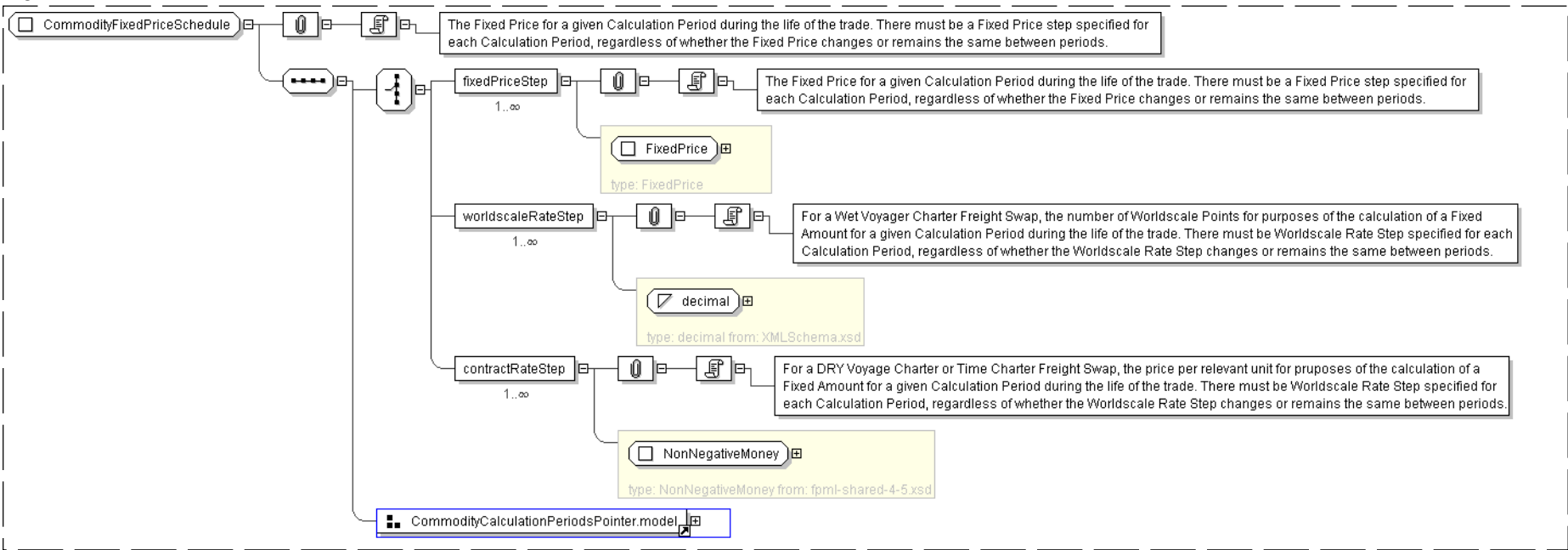
  <contractRateStep> NonNegativeMoney </contractRateStep> [1..*]
  'For a DRY Voyage Charter or Time Charter Freight Swap, the price per relevant unit
  for purposes of the calculation of a Fixed Amount for a given Calculation Period during
  the life of the trade. There must be Worldscale Rate Step specified for each
  Calculation Period, regardless of whether the Worldscale Rate Step changes or remains the
  same between periods.'

End Choice
Start Choice [1]
  <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
  'A pointer style reference to the Calculation Periods defined on another leg.'
```

```
<calculationPeriodsScheduleReference> CalculationPeriodsReference
</calculationPeriodsScheduleReference> [1]
'A pointer style reference to the Calculation Periods Schedule defined on another leg.'
```

```
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityFixedPriceSchedule">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="fixedPriceStep" type=" FixedPrice " maxOccurs="unbounded"/>
      <xsd:element name="worldscaleRateStep" type=" xsd:decimal " maxOccurs="unbounded"/>
      <xsd:element name="contractRateStep" type=" NonNegativeMoney " maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:group ref=" CommodityCalculationPeriodsPointer.model "/>
  </xsd:sequence>
</xsd:complexType>
```

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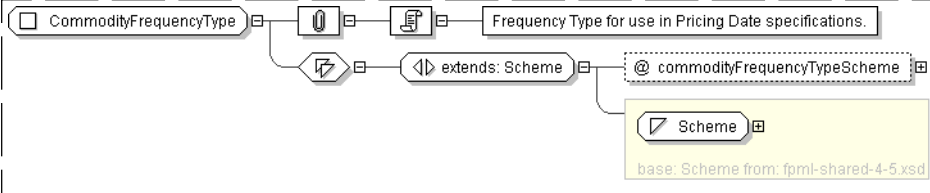
Complex Type: **CommodityFrequencyType**

| | |
|---|---|
| Super-types: | Scheme < CommodityFrequencyType (by extension) |
| Sub-types: | None |
| Name | CommodityFrequencyType |
| Used by (from the same schema document) | Model Group PricingDays.model |
| Abstract | no |
| Documentation | Frequency Type for use in Pricing Date specifications. |

XML Instance Representation

```
<...
  commodityFrequencyTypeScheme=" xsd:anyURI [0..1]">
    Scheme
  </...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityFrequencyType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="commodityFrequencyTypeScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/commodity-frequency-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **CommodityFx**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityFx |
| Used by (from the same schema document) | Complex Type CommodityExercise , Complex Type FloatingLegCalculation |
| Abstract | no |
| Documentation | A type defining the FX observations to be used to convert the observed Commodity Reference Price to the Settlement Currency. The rate source must be specified. Additionally, a time for the spot price to be observed on that source may be specified, or else an averaging schedule for trades priced using an average FX rate. |

XML Instance Representation

```
<...>
  <primaryRateSource> InformationSource </primaryRateSource> [1]
  'The primary source for where the rate observation will occur. Will typically be either a
  page or a reference bank published rate.'

  <secondaryRateSource> InformationSource </secondaryRateSource> [0..1]
  'An alternative, or secondary, source for where the rate observation will occur. Will
  typically be either a page or a reference bank published rate.'

  <fxType> CommodityFxType </fxType> [0..1]
  'A type to identify how the FX rate will be applied. This is intended to differentiate
  between the various methods for applying FX to the floating price such as a daily
  calculation, or averaging the FX and applying the average at the end of each CalculationPeriod.'

  <averagingMethod> AveragingMethodEnum </averagingMethod> [0..1]
  'The parties may specify a Method of Averaging when averaging of the FX rate is applicable.'

Start Choice [0..1]
  <fixingTime> BusinessCenterTime </fixingTime> [1]
  'The time at which the spot currency exchange rate will be observed. It is specified as a
  time in a specific business center, e.g. 11:00am London time.'

Start Choice [1]
  <fxObservationDates> AdjustableDates </fxObservationDates> [1..*]
  'A list of the fx observation dates for a given Calculation Period.'

Start Sequence [0..1]
  <dayType> DayTypeEnum </dayType> [1]
  'The type of day on which pricing occurs.'
```

```
Start Choice [1]
  <dayDistribution> CommodityFrequencyType </dayDistribution> [1]
  'The method by which the pricing days are distributed across the pricing period.'

  <dayCount> xsd:positiveInteger </dayCount> [0..1]
  'The number of days over which pricing should take place.'

  <dayOfWeek> WeeklyRollConventionEnum </dayOfWeek> [1..7]
  'The day(s) of the week on which pricing will take place during the pricing period.'

  <dayNumber> xsd:integer </dayNumber> [0..1]
  'The occurrence of the dayOfWeek within the pricing period on which pricing will take place,
  e.g. the 3rd Friday within each Calculation Period. If omitted, every dayOfWeek will be
  a pricing day.'

End Choice
Start Group: LagOrReference.model [0..1]
Start Choice [1]
  <lag> Lag </lag> [1]
  'The pricing period per calculation period if the pricing days do not wholly fall within
  the respective calculation period.'

  <lagReference> LagReference </lagReference> [1]
  'Allows a lag to reference one already defined elsewhere in the trade.'

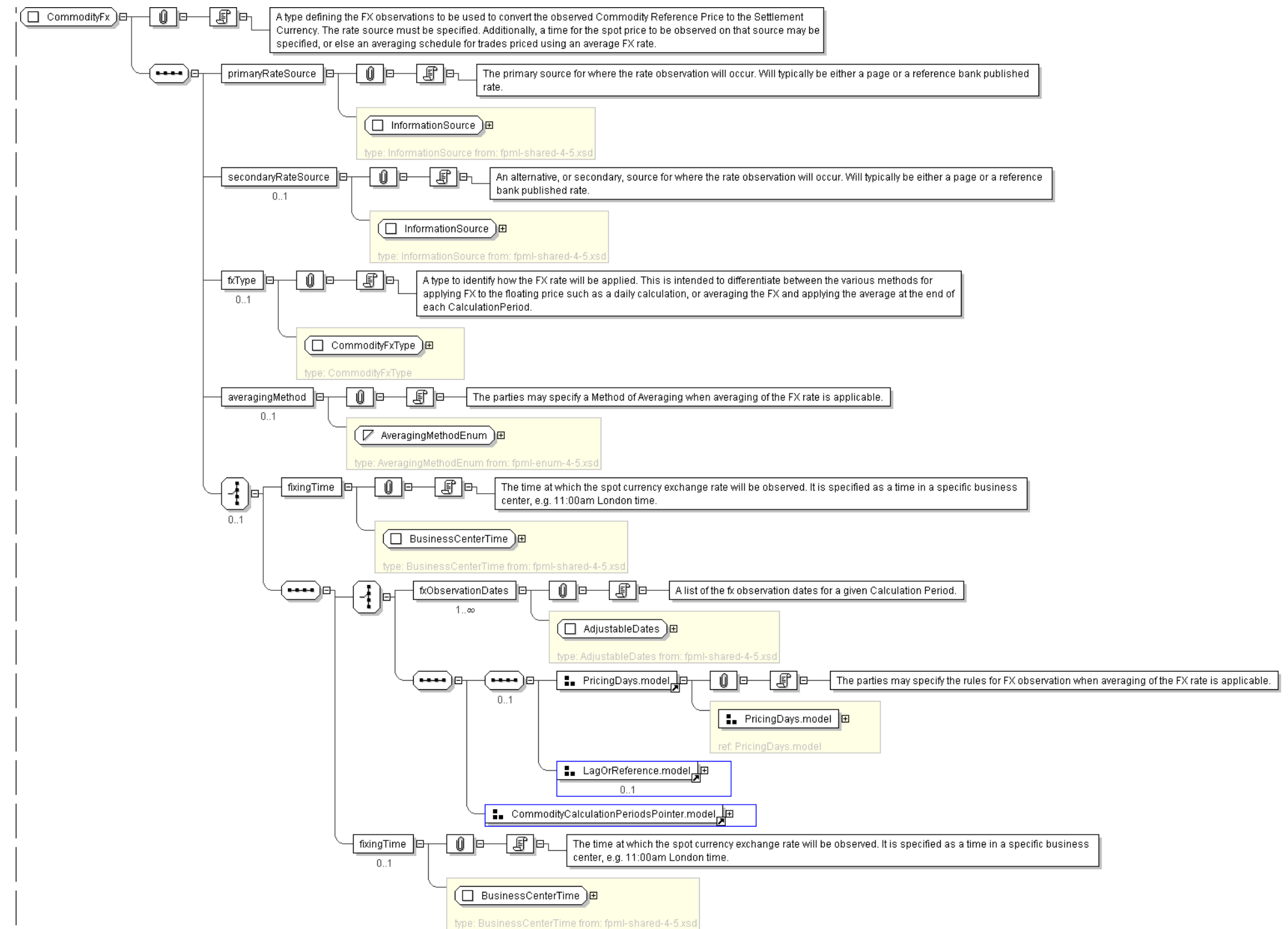
End Choice
End Group: LagOrReference.model
End Sequence
Start Choice [1]
  <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
  'A pointer style reference to the Calculation Periods defined on another leg.'

  <calculationPeriodsScheduleReference> CalculationPeriodsReference
  </calculationPeriodsScheduleReference> [1]
  'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

End Choice
End Choice
<fixingTime> BusinessCenterTime </fixingTime> [0..1]
'The time at which the spot currency exchange rate will be observed. It is specified as a
time in a specific business center, e.g. 11:00am London time.'

End Choice
</...>
```

Diagram



Schema Component Representation

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

```
<xsd:element name="primaryRateSource" type=" InformationSource " />
<xsd:element name="secondaryRateSource" type=" InformationSource " minOccurs="0"/>
<xsd:element name="fxType" type=" CommodityFxType " minOccurs="0"/>
<xsd:element name="averagingMethod" type=" AveragingMethodEnum " minOccurs="0"/>
<xsd:choice minOccurs="0">
  <xsd:element name="fixingTime" type=" BusinessCenterTime " />
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="fxObservationDates" type=" AdjustableDates " maxOccurs="unbounded"/>
      <xsd:sequence>
        <xsd:sequence minOccurs="0">
          <xsd:group ref=" PricingDays.model " />
          <xsd:group ref=" LagOrReference.model " minOccurs="0"/>
        </xsd:sequence>
        <xsd:group ref=" CommodityCalculationPeriodsPointer.model " />
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="fixingTime" type=" BusinessCenterTime " minOccurs="0"/>
  </xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

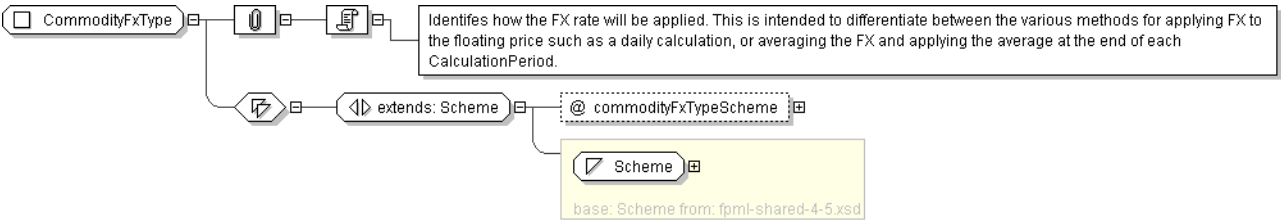
Complex Type: **CommodityFxType**

| | |
|---|---|
| Super-types: | Scheme < CommodityFxType (by extension) |
| Sub-types: | None |
| Name | CommodityFxType |
| Used by (from the same schema document) | Complex Type CommodityFx |
| Abstract | no |
| Documentation | Identifies how the FX rate will be applied. This is intended to differentiate between the various methods for applying FX to the floating price such as a daily calculation, or averaging the FX and applying the average at the end of each CalculationPeriod. |

XML Instance Representation

```
<...
 commodityFxTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityFxType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="commodityFxTypeScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/commodity-fx-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **CommodityMarketDisruption**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityMarketDisruption |
| Used by (from the same schema document) | Model Group CommodityContent.model |
| Abstract | no |
| Documentation | ISDA 1993 or 2005 commodity market disruption elements. |

XML Instance Representation

```
<...>
Start Choice [1]
  <marketDisruptionEvents> MarketDisruptionEventsEnum </marketDisruptionEvents> [1]
  'If Market disruption Events are stated to be Applicable then the default Market
  Disruption Events of Section 7.4(d)(i) of the ISDA Commodity Definitions shall apply
  unless specific Market Disruption Events are stated hereunder, in which case these
  shall override the ISDA defaults. If Market Disruption Events are stated to be Not
  Applicable, Market Disruption Events are not applicable to the trade at all. It is
  also possible to reference the Market Disruption Events set out in the relevant
  Master Agreement governing the trade.'

  <additionalMarketDisruptionEvent> MarketDisruptionEvent </additionalMarketDisruptionEvent>
  [0..*]
  'To be used when marketDisruptionEvents is set to \"Applicable\" and additional
  market disruption events(s) apply to the default market disruption events of Section 7.4(d)
  (i) of the ISDA Commodity Definitions.'

  <marketDisruptionEvent> MarketDisruptionEvent </marketDisruptionEvent> [1..*]
  'Market disruption event(s) that apply. Note that these should only be specified if the
  default market disruption events of Section 7.4(d)(i) of the ISDA Commodity Definitions are
  to be overridden.'

End Choice
Start Choice [0..1]
  'If omitted then the standard disruption fallbacks of Section 7.5(d)(i) of the ISDA
  Commodity Definitions shall apply.'

  <disruptionFallbacks> DisruptionFallbacksEnum </disruptionFallbacks> [1]
  'To be used where disruption fallbacks are set out in the relevant Master Agreement
  governing the trade.'

  <disruptionFallback> SequencedDirruptionFallback </disruptionFallback> [1..*]

End Choice
<fallbackReferencePrice> Underlyer </fallbackReferencePrice> [0..1]
'A fallback commodity reference price for use when relying on Disruption Fallbacks in
Section 7.5(d)(i) of the ISDA Commodity Definitions or have selected \"Fallback Reference
Price\" as a disruptionFallback.'

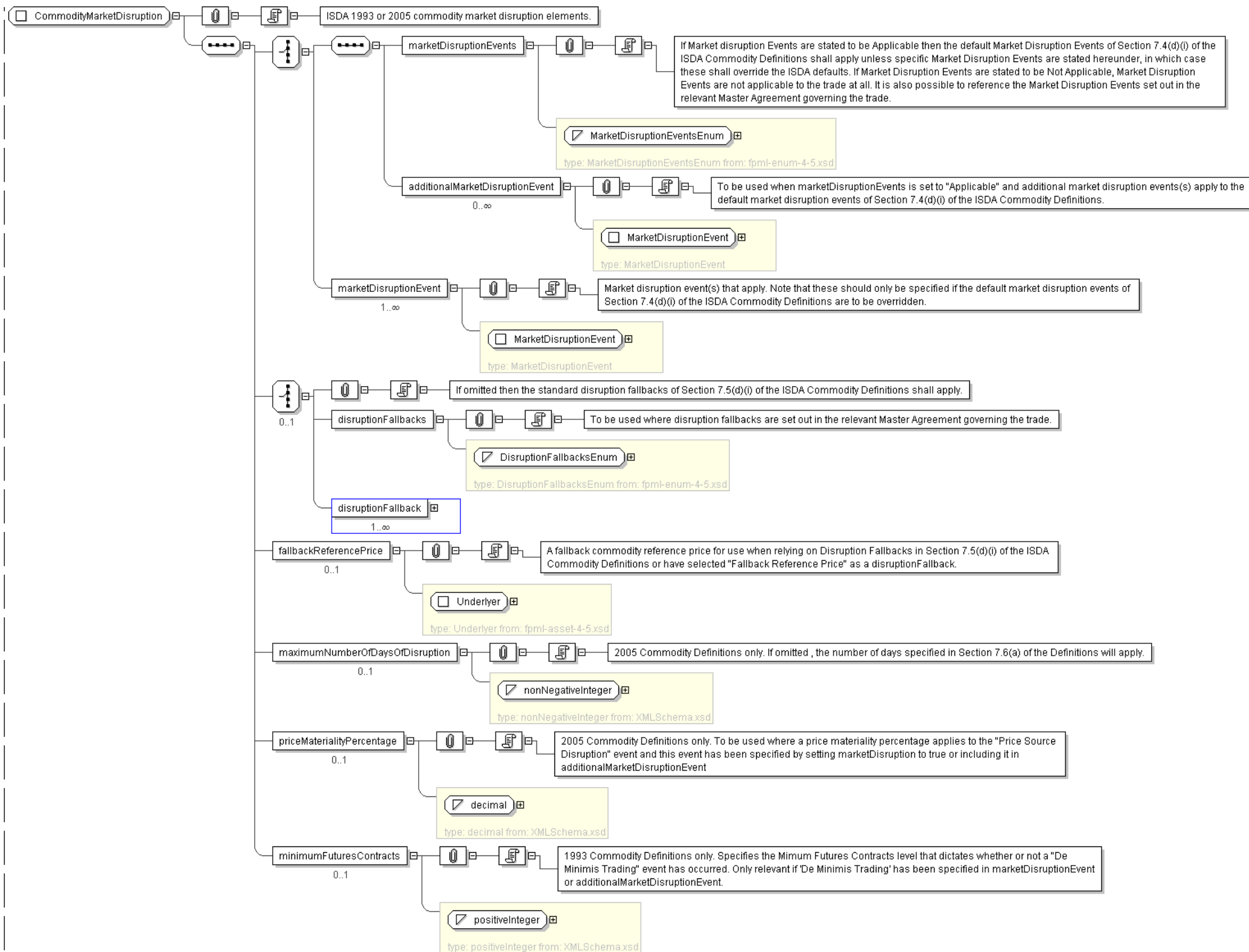
<maximumNumberOfDaysOfDisruption> xsd:nonNegativeInteger </
maximumNumberOfDaysOfDisruption> [0..1]
'2005 Commodity Definitions only. If omitted , the number of days specified in Section 7.6
(a) of the Definitions will apply.'

<priceMaterialityPercentage> xsd:decimal </priceMaterialityPercentage> [0..1]
'2005 Commodity Definitions only. To be used where a price materiality percentage applies
to the \"Price Source Disruption\" event and this event has been specified by
setting marketDisruption to true or including it in additionalMarketDisruptionEvent'

<minimumFuturesContracts> xsd:positiveInteger </minimumFuturesContracts> [0..1]
'1993 Commodity Definitions only. Specifies the Mimum Futures Contracts level that
dictates whether or not a \"De Minimis Trading\" event has occurred. Only relevant if
\"De Minimis Trading\" has been specified in marketDisruptionEvent
or additionalMarketDisruptionEvent.'

</...>
```

Diagram



```
<xsd:complexType name="CommodityMarketDisruption">
  <xsd:sequence>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="marketDisruptionEvents" type=" MarketDisruptionEventsEnum " />
        <xsd:element name="additionalMarketDisruptionEvent" type=" MarketDisruptionEvent
          " minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
      <xsd:element name="marketDisruptionEvent" type=" MarketDisruptionEvent " maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="disruptionFallbacks" type=" DisruptionFallbacksEnum " />
      <xsd:element name="disruptionFallback" type=" SequencedDirruptionFallback
        " maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:element name="fallbackReferencePrice" type=" Underlyer " minOccurs="0"/>
    <xsd:element name="maximumNumberOfDaysOfDisruption" type=" xsd:nonNegativeInteger
      " minOccurs="0"/>
    <xsd:element name="priceMaterialityPercentage" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="minimumFuturesContracts" type=" xsd:positiveInteger " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **CommodityMultipleExercise**

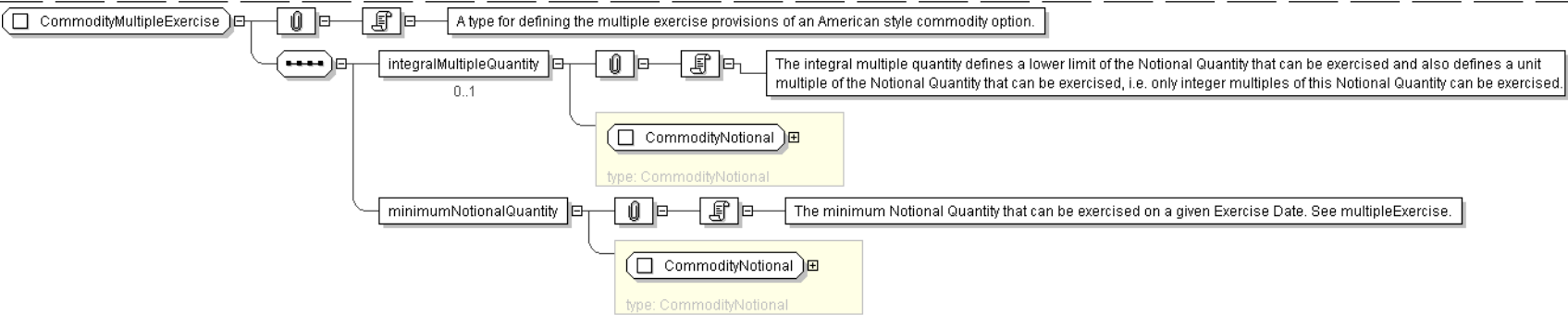
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityMultipleExercise |
| Used by (from the same schema document) | Complex Type CommodityAmericanExercise |
| Abstract | no |
| Documentation | A type for defining the multiple exercise provisions of an American style commodity option. |

XML Instance Representation

```
<...>
  <integralMultipleQuantity> CommodityNotional </integralMultipleQuantity> [0..1]
  'The integral multiple quantity defines a lower limit of the Notional Quantity that can
  be exercised and also defines a unit multiple of the Notional Quantity that can be exercised,
  i.e. only integer multiples of this Notional Quantity can be exercised.'

  <minimumNotionalQuantity> CommodityNotional </minimumNotionalQuantity> [1]
  'The minimum Notional Quantity that can be exercised on a given Exercise Date.
  See multipleExercise.'
```

Diagram



Schema Component Representation

Complex Type: **CommodityNotional**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityNotional |
| Used by (from the same schema document) | Complex Type CommodityMultipleExercise , Complex Type CommodityMultipleExercise , Complex Type CommodityNotionalSchedule , Model Group CommodityNotionalQuantity.model |
| Abstract | no |
| Documentation | Commodity Notional. |

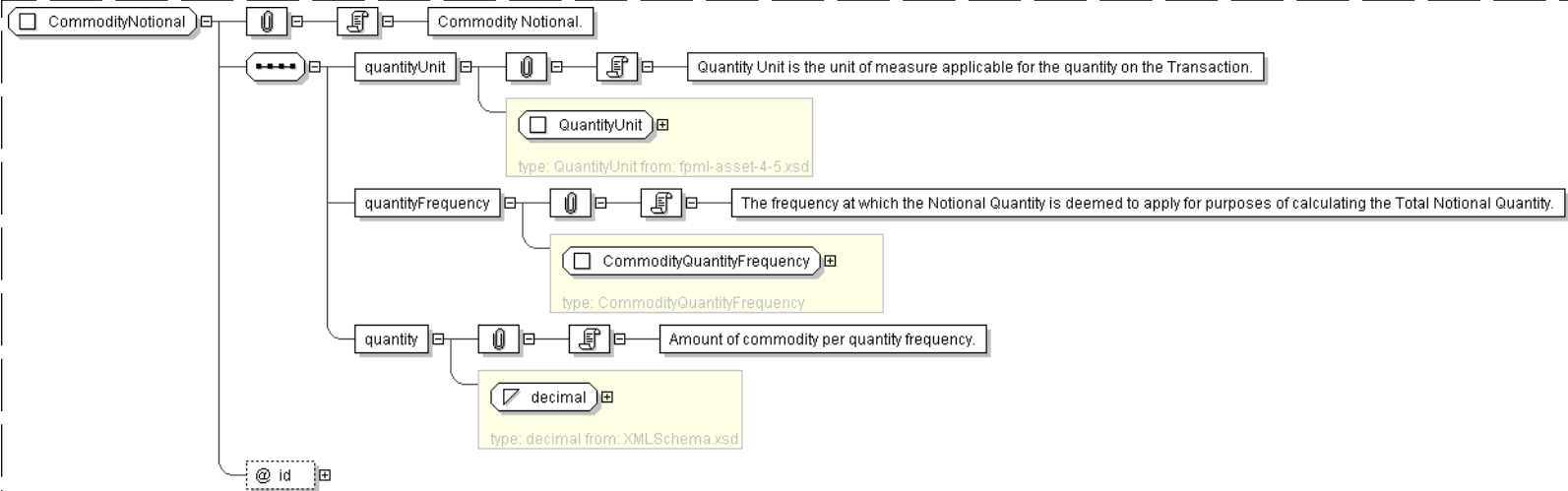
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <quantityUnit> QuantityUnit </quantityUnit> [1]
  'Quantity Unit is the unit of measure applicable for the quantity on the Transaction.'

  <quantityFrequency> CommodityQuantityFrequency </quantityFrequency> [1]
  'The frequency at which the Notional Quantity is deemed to apply for purposes of
calculating the Total Notional Quantity.'

  <quantity> xsd:decimal </quantity> [1]
  'Amount of commodity per quantity frequency.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityNotional">
  <xsd:sequence>
    <xsd:element name="quantityUnit" type=" QuantityUnit " />
    <xsd:element name="quantityFrequency" type=" CommodityQuantityFrequency " />
    <xsd:element name="quantity" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

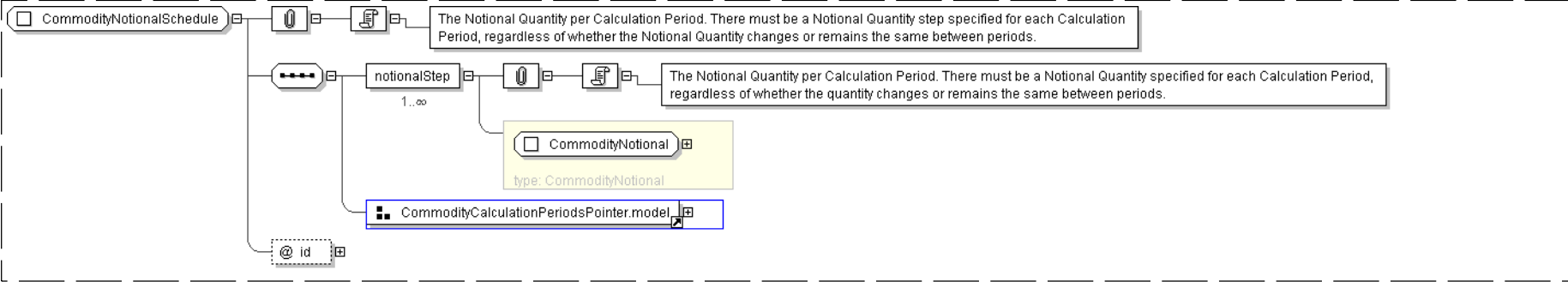

Complex Type: **CommodityNotionalSchedule**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityNotionalSchedule |
| Used by (from the same schema document) | Model Group CommodityNotionalQuantity.model |
| Abstract | no |
| Documentation | The Notional Quantity per Calculation Period. There must be a Notional Quantity step specified for each Calculation Period, regardless of whether the Notional Quantity changes or remains the same between periods. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <notionalStep> CommodityNotional </notionalStep> [1..*]  
  'The Notional Quantity per Calculation Period. There must be a Notional Quantity specified  
  for each Calculation Period, regardless of whether the quantity changes or remains the  
  same between periods.'  
  
  Start Choice [1]  
    <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]  
    'A pointer style reference to the Calculation Periods defined on another leg.'  
  
    <calculationPeriodsScheduleReference> CalculationPeriodsReference  
    </calculationPeriodsScheduleReference> [1]  
    'A pointer style reference to the Calculation Periods Schedule defined on another leg.'  
  
  End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityNotionalSchedule">  
  <xsd:sequence>  
    <xsd:element name="notionalStep" type="CommodityNotional" maxOccurs="unbounded"/>  
    <xsd:group ref="CommodityCalculationPeriodsPointer.model" />  
  </xsd:sequence>  
  <xsd:attribute name="id" type="xsd:ID" />  
</xsd:complexType>
```

Complex Type: **CommodityOption**

| | |
|---|--|
| Super-types: | OptionBase < CommodityOption (by extension) |
| Sub-types: | None |
| Name | CommodityOption |
| Used by (from the same schema document) | Element commodityOption |
| Abstract | no |
| Documentation | Commodity Option. |

XML Instance Representation

| | |
|---|--|
| <... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> ProductId </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] 'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.' <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] 'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.' <optionType> OptionTypeEnum </optionType> [1] 'The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy, that combine a call and a put with the same strike.' <commodity> Commodity </commodity> [1] 'Specifies the underlying component. At the time of the initial schema design, only underlyers of type Commodity are supported; the choice group in the future could offer the possibility of adding other types later.' | |
| Start Group: CommodityAsian.model [0..1] 'A group containing properties specific to Asian options.' | |
| <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1] 'The effective date of the Commodity Option Transaction. Note that the Termination/Expiration Date should be specified in expirationDate within the CommodityAmericanExercise type or the CommodityEuropeanExercise type, as applicable.' | |
| Start Choice [1] <calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </calculationPeriodsSchedule> [1] 'A parametric representation of the Calculation Periods of the Commodity Option Transaction.' | |
| <calculationPeriods> AdjustableDates </calculationPeriods> [1] 'An absolute representation of the Calculation Periods of the Commodity Option Transaction.' | |
| End Choice <pricingDates> CommodityPricingDates </pricingDates> [1] 'The dates on which the option will price.' | |
| <averagingMethod> AveragingMethodEnum </averagingMethod> [0..1] 'The Method of Averaging if there is more than one Pricing Date.' | |
| End Group: CommodityAsian.model Start Choice [1] <notionalQuantity> CommodityNotional </notionalQuantity> [1] | |

'The Notional Quantity.'

<notionalQuantitySchedule> [CommodityNotionalSchedule](#) </notionalQuantitySchedule> [1]

'Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction.'

End Choice

<totalNotionalQuantity> [xsd:decimal](#) </totalNotionalQuantity> [0..1]

'The Total Notional Quantity.'

<exercise> [CommodityExercise](#) </exercise> [1]

'The parameters for defining how the commodity option can be exercised and how it is settled.'

Start Choice [1]

<strikePricePerUnit> [NonNegativeMoney](#) </strikePricePerUnit> [1]

'The currency amount of the strike price per unit.'

<strikePricePerUnitSchedule> [CommodityStrikeSchedule](#) </strikePricePerUnitSchedule> [1]

End Choice

<premium> [CommodityPremium](#) </premium> [1]

'The option premium payable by the buyer to the seller.'

Start Group: [CommodityContent.model](#) [0..1]

<commonPricing> [xsd:boolean](#) </commonPricing> [0..1]

'Common pricing may be relevant for a Transaction that references more than one Commodity Reference Price. If Common Pricing is not specified as applicable, it will be deemed not to apply.'

<marketDisruption> [CommodityMarketDisruption](#) </marketDisruption> [0..1]

'Market disruption events as defined in the ISDA 1993 Commodity Definitions or in ISDA 2005 Commodity Definitions, as applicable.'

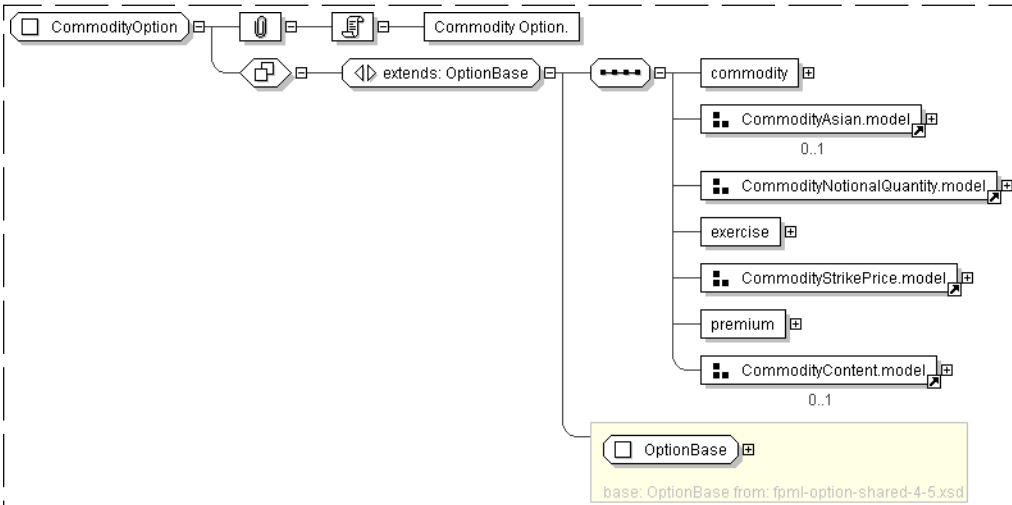
<rounding> [Rounding](#) </rounding> [0..1]

'Rounding direction and precision for amounts.'

End Group: [CommodityContent.model](#)

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="CommodityOption">
  <xsd:complexContent>
    <xsd:extension base="OptionBase" />
    <xsd:sequence>

```

```
<xsd:element name="commodity" type=" Commodity " />
<xsd:group ref=" CommodityAsian.model " minOccurs="0"/>
<xsd:group ref=" CommodityNotionalQuantity.model " />
<xsd:element name="exercise" type=" CommodityExercise " />
<xsd:group ref=" CommodityStrikePrice.model " />
<xsd:element name="premium" type=" CommodityPremium " />
<xsd:group ref=" CommodityContent.model " minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **CommodityPremium**

| | |
|--------------|---|
| Super-types: | NonNegativePayment < CommodityPremium (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CommodityPremium |
| Used by (from the same schema document) | Complex Type CommodityOption |
| Abstract | no |
| Documentation | The commodity option premium payable by the buyer to the seller. |

XML Instance Representation

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

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

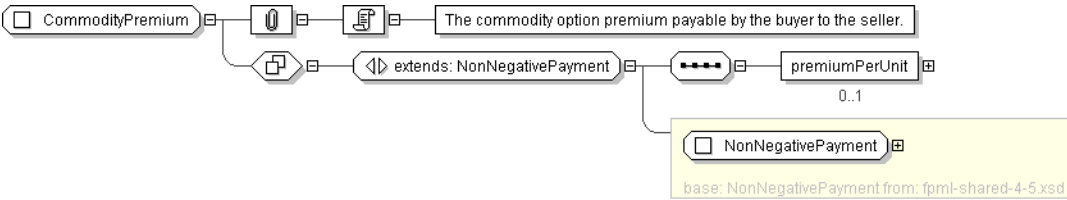
<paymentDate> AdjustableOrRelativeDate </paymentDate> [1]
'The payment date, which can be expressed as either an adjustable or relative date.'

<paymentAmount> NonNegativeMoney </paymentAmount> [1]
'Non negative payment amount.'

<premiumPerUnit> NonNegativeMoney </premiumPerUnit> [0..1]
'The currency amount of premium to be paid per Unit of the Total Notional Quantity.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityPremium">
  <xsd:complexContent>
    <xsd:extension base=" NonNegativePayment " />
    <xsd:sequence>
      <xsd:element name="premiumPerUnit" type=" NonNegativeMoney " minOccurs="0"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

Complex Type: **CommodityPricingDates**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CommodityPricingDates |
| Used by (from the same schema document) | Complex Type FloatingLegCalculation , Model Group CommodityAsian.model |
| Abstract | no |
| Documentation | The dates on which prices are observed for the underlying. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]">
  Start Choice [1]
    <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
    'A pointer style reference to the Calculation Periods defined on another leg.'

    <calculationPeriodsScheduleReference> CalculationPeriodsReference
    </calculationPeriodsScheduleReference> [1]
    'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

  End Choice
  Start Choice [1]
    <lag> Lag </lag> [0..1]
    'The pricing period per calculation period if the pricing days do not wholly fall within
    the respective calculation period.'

    <dayType> DayTypeEnum </dayType> [1]
    'The type of day on which pricing occurs.'

  Start Choice [1]
    <dayDistribution> CommodityFrequencyType </dayDistribution> [1]
    'The method by which the pricing days are distributed across the pricing period.'

    <dayCount> xsd:positiveInteger </dayCount> [0..1]
    'The number of days over which pricing should take place.'

    <dayOfWeek> WeeklyRollConventionEnum </dayOfWeek> [1..7]
    'The day(s) of the week on which pricing will take place during the pricing period.'

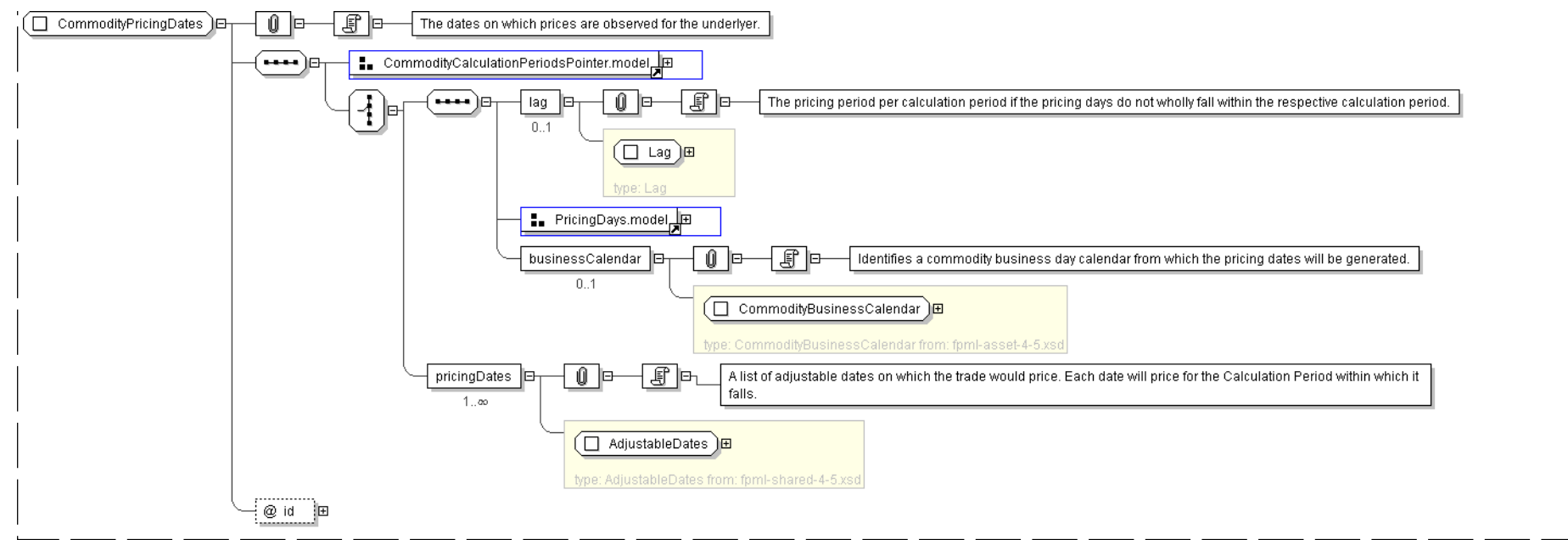
    <dayNumber> xsd:integer </dayNumber> [0..1]
    'The occurrence of the dayOfWeek within the pricing period on which pricing will take place,
    e.g. the 3rd Friday within each Calculation Period. If omitted, every dayOfWeek will be
    a pricing day.'

  End Choice
  <businessCalendar> CommodityBusinessCalendar </businessCalendar> [0..1]
  'Identifies a commodity business day calendar from which the pricing dates will be generated.'

  <pricingDates> AdjustableDates </pricingDates> [1..*]
  'A list of adjustable dates on which the trade would price. Each date will price for
  the Calculation Period within which it falls.'

  End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityPricingDates">
  <xsd:sequence>
    <xsd:group ref="CommodityCalculationPeriodsPointer.model" />
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="lag" type="Lag" minOccurs="0"/>
        <xsd:group ref="PricingDays.model" />
        <xsd:element name="businessCalendar" type="CommodityBusinessCalendar" minOccurs="0"/>
      </xsd:sequence>
      <xsd:element name="pricingDates" type="AdjustableDates" maxOccurs="unbounded"/>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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Complex Type: **CommodityQuantityFrequency**

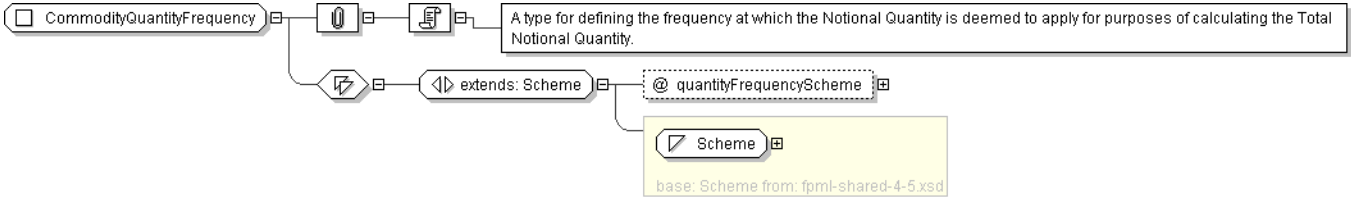
| | |
|--------------|---|
| Super-types: | Scheme < CommodityQuantityFrequency (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CommodityQuantityFrequency |
| Used by (from the same schema document) | Complex Type CommodityNotional |
| Abstract | no |
| Documentation | A type for defining the frequency at which the Notional Quantity is deemed to apply for purposes of calculating the Total Notional Quantity. |

XML Instance Representation

```
<...
quantityFrequencyScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityQuantityFrequency">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="quantityFrequencyScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/commodity-quantity-frequency"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **CommodityRelativePaymentDates**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | CommodityRelativePaymentDates |
| Used by (from the same schema document) | Model Group CommodityPaymentDates.model |
| Abstract | no |
| Documentation | The Payment Dates of the trade relative to the Calculation Periods. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <payRelativeTo> PayRelativeToEnum </payRelativeTo> [1]
  'Specifies whether the payments occur relative to each adjusted Calculation Period start
  date or each adjusted Calculation Period end date.'

  Start Choice [1]
    <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
    'A pointer style reference to the Calculation Periods defined on another leg.'

    <calculationPeriodsScheduleReference> CalculationPeriodsReference
    </calculationPeriodsScheduleReference> [1]
    'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

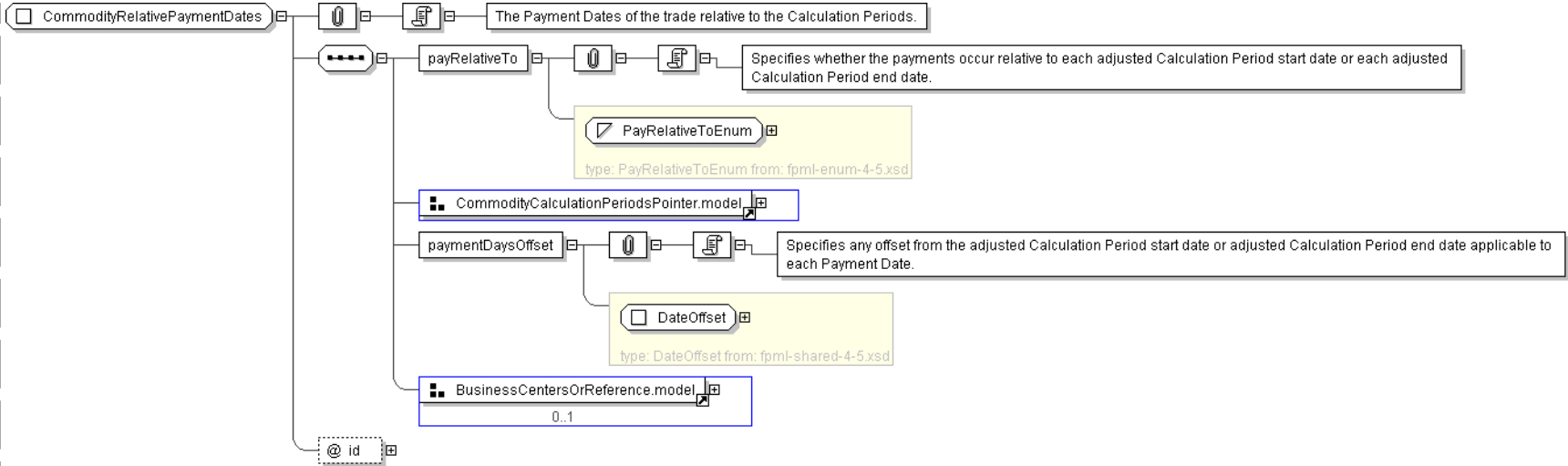
  End Choice
  <paymentDaysOffset> DateOffset </paymentDaysOffset> [1]
  'Specifies any offset from the adjusted Calculation Period start date or adjusted
  Calculation Period end date applicable to each Payment Date.'

  Start Group: BusinessCentersOrReference.model [0..1]
  Start Choice [1]
    <businessCentersReference> BusinessCentersReference </businessCentersReference> [1]
    '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.'

    <businessCenters> BusinessCenters </businessCenters> [1]

  End Choice
End Group: BusinessCentersOrReference.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityRelativePaymentDates">
  <xsd:sequence>
    <xsd:element name="payRelativeTo" type=" PayRelativeToEnum " />
    <xsd:group ref=" CommodityCalculationPeriodsPointer.model " />
    <xsd:element name="paymentDaysOffset" type=" DateOffset " />
    <xsd:group ref=" BusinessCentersOrReference.model " minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: **CommoditySpreadSchedule**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CommoditySpreadSchedule |
| Used by (from the same schema document) | Complex Type FloatingLegCalculation |
| Abstract | no |
| Documentation | The Spread per Calculation Period. There must be a Spread specified for each Calculation Period, regardless of whether the Spread changes or remains the same between periods. |

XML Instance Representation

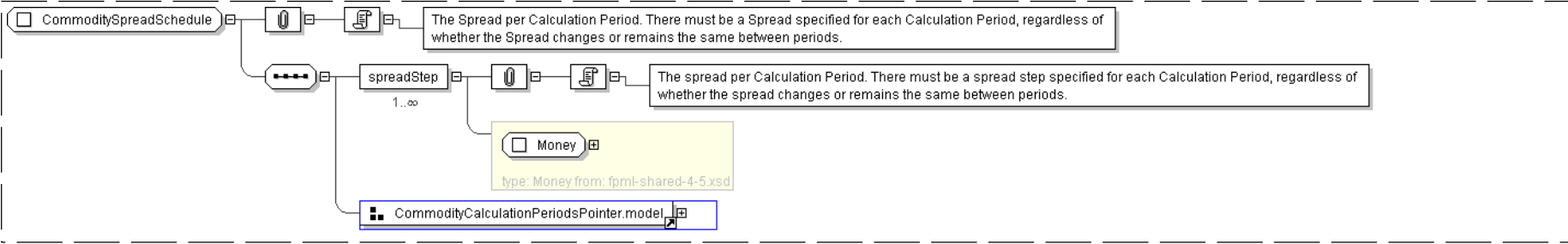
```
<...>
  <spreadStep> Money </spreadStep> [1..*]
  'The spread per Calculation Period. There must be a spread step specified for each Calculation Period, regardless of whether the spread changes or remains the same between periods.'

  Start Choice [1]
    <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
    'A pointer style reference to the Calculation Periods defined on another leg.'

    <calculationPeriodsScheduleReference> CalculationPeriodsReference
  </calculationPeriodsScheduleReference> [1]
  'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

  End Choice
</...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="CommoditySpreadSchedule">
  <xsd:sequence>
    <xsd:element name="spreadStep" type="Money" maxOccurs="unbounded"/>
    <xsd:group ref="CommodityCalculationPeriodsPointer.model" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CommodityStrikeSchedule**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | CommodityStrikeSchedule |
| Used by (from the same schema document) | Model Group CommodityStrikePrice.model |
| Abstract | no |
| Documentation | The Strike Price per Unit per Calculation Period. There must be a Strike Price per Unit step specified for each Calculation Period, regardless of whether the Strike changes or remains the same between periods. |

XML Instance Representation

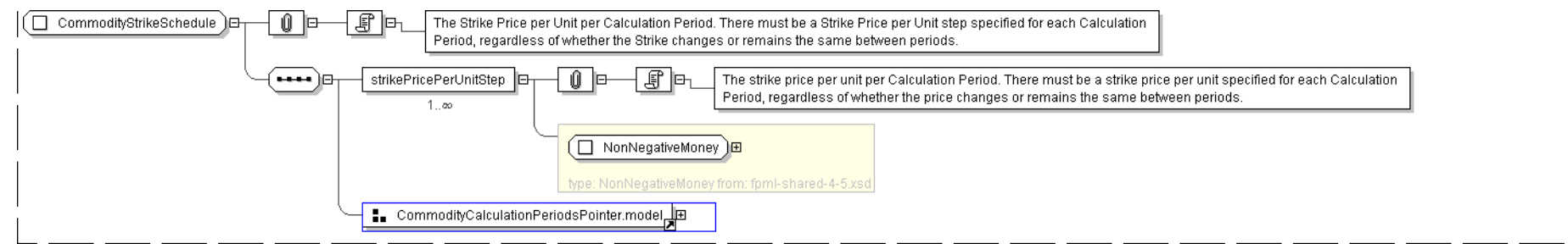
```
<...>
  <strikePricePerUnitStep NonNegativeMoney />
  'The strike price per unit per Calculation Period. There must be a strike price per unit specified for each Calculation Period, regardless of whether the price changes or remains the same between periods.'

  Start Choice [1]
    <calculationPeriodsReference CalculationPeriodsReference />
    'A pointer style reference to the Calculation Periods defined on another leg.'

    <calculationPeriodsScheduleReference CalculationPeriodsReference />
    'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

  End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommodityStrikeSchedule">
  <xsd:sequence>
    <xsd:element name="strikePricePerUnitStep" type=" NonNegativeMoney " maxOccurs="unbounded"/>
    <xsd:group ref=" CommodityCalculationPeriodsPointer.model "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: CommoditySwap

| | |
|--------------|---|
| Super-types: | Product < CommoditySwap (by extension) |
| Sub-types: | None |

| | |
|---|---------------------------------------|
| Name | CommoditySwap |
| Used by (from the same schema document) | Element commoditySwap |
| Abstract | no |
| Documentation | Commodity Swap. |

XML Instance Representation

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

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

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
  '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> AdjustableOrRelativeDate </terminationDate> [1]
  '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.'

  <settlementCurrency> IdentifiedCurrency </settlementCurrency> [1]
  'The currency into which the Commodity Swap Transaction will settle. If this is not the same
  as the currency in which the Commodity Reference Price is quoted on a given floating leg of
  the Commodity Swap Transaction, then an FX rate should also be specified for that leg.'

  Start Choice [1..*]
    <fixedLeg> FixedPriceLeg </fixedLeg> [1]
    'Fixed Price Leg.'

    <floatingLeg> FloatingPriceLeg </floatingLeg> [1]
    'Floating Price leg.'
```

```
End Choice
Start Group: CommodityContent.model [0..1]

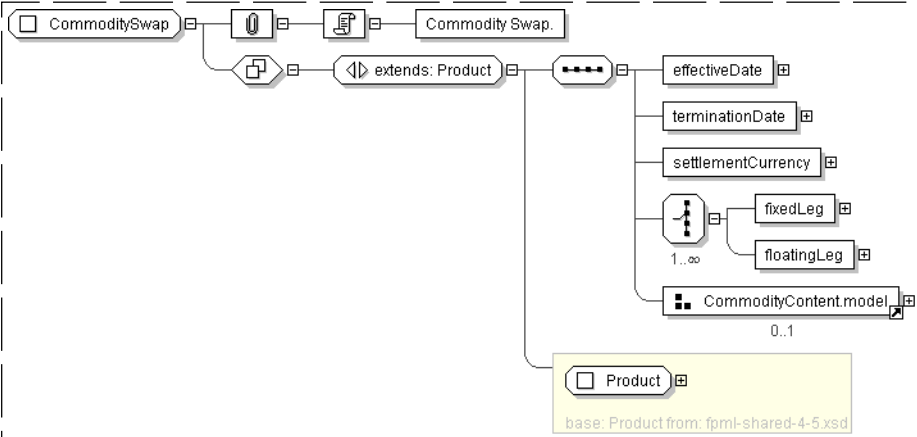
<commonPricing> xsd:boolean </commonPricing> [0..1]

'Common pricing may be relevant for a Transaction that references more than one
Commodity Reference Price. If Common Pricing is not specified as applicable, it will be
deemed not to apply.'CommodityMarketDisruption </marketDisruption> [0..1]

'Market disruption events as defined in the ISDA 1993 Commodity Definitions or in ISDA
2005 Commodity Definitions, as applicable.'Rounding </rounding> [0..1]

'Rounding direction and precision for amounts.'CommodityContent.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CommoditySwap">
  <xsd:complexContent>
    <xsd:extension base=" Product " />
    <xsd:sequence>
      <xsd:element name="effectiveDate" type=" AdjustableOrRelativeDate " />
      <xsd:element name="terminationDate" type=" AdjustableOrRelativeDate " />
      <xsd:element name="settlementCurrency" type=" IdentifiedCurrency " />
      <xsd:choice maxOccurs="unbounded">
        <xsd:element name="fixedLeg" type=" FixedPriceLeg " />
        <xsd:element name="floatingLeg" type=" FloatingPriceLeg " />
      </xsd:choice>
      <xsd:group ref=" CommodityContent.model " minOccurs="0" />
    </xsd:sequence>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **DisruptionFallback**

| | |
|--------------|---|
| Super-types: | Scheme < DisruptionFallback (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | DisruptionFallback |
| Used by (from the same schema document) | Complex Type SequencedDisruptionFallback |
| Abstract | no |

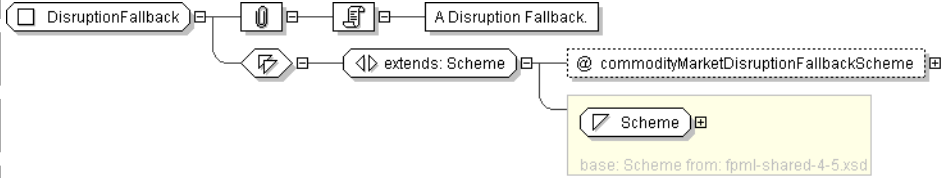
Documentation

A Disruption Fallback.

XML Instance Representation

```
<...  
commodityMarketDisruptionFallbackScheme=" xsd:anyURI [0..1]">  
Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DisruptionFallback">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="commodityMarketDisruptionFallbackScheme" type=" xsd:anyURI  
        " default="http://www.fpml.org/coding-scheme/commodity-market-disruption-fallback"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

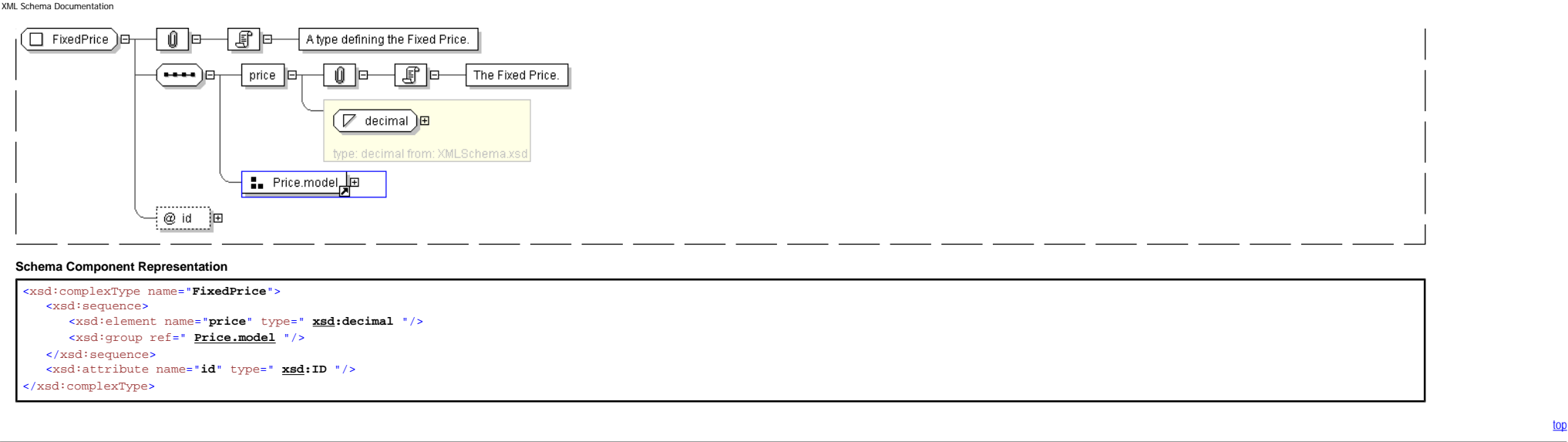
Complex Type: **FixedPrice**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FixedPrice |
| Used by (from the same schema document) | Complex Type CommodityFixedPriceSchedule , Complex Type FixedPriceLeg |
| Abstract | no |
| Documentation | A type defining the Fixed Price. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <price> xsd:decimal </price> [1]  
  'The Fixed Price.'  
  <priceCurrency> Currency </priceCurrency> [1]  
  'Currency of the fixed price.'  
  <priceUnit> QuantityUnit </priceUnit> [1]  
  'The unit of measure used to calculate the Fixed Price.'  
</...>
```

Diagram



Complex Type: FixedPriceLeg

| | |
|---|--|
| Super-types: | Leg < FixedPriceLeg (by extension) |
| Sub-types: | None |
| Name | FixedPriceLeg |
| Used by (from the same schema document) | Complex Type CommoditySwap |
| Abstract | no |
| Documentation | Fixed Price Leg of a Commodity Swap. |

XML Instance Representation

```
<...  
id="xsd:ID [0..1]">  
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]  
  'A reference to the party responsible for making the payments defined by this structure.'  
  
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]  
  'A reference to the party that receives the payments corresponding to this structure.'  
  
  Start Choice [1]  
    <calculationPeriods> AdjustableDates </calculationPeriods> [1]  
    'The Calculation Periods for this leg of the swap. This type is only intended to be used if  
    the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then  
    the calculationPeriodsReference element should be used to point to the Calculation Periods  
    on that leg - or the calculationPeriodsScheduleReference can be used to point to  
    the Calculation Periods Schedule for that leg.'  
  
    <calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </  
    calculationPeriodsSchedule> [1]  
    'The Calculation Periods for this leg of the swap. This type is only intended to be used if  
    the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then  
    the calculationPeriodsReference element should be used to point to the Calculation Periods  
    on the other leg - or the calculationPeriodsScheduleReference can be used to point to  
    the Calculation Periods Schedule for that leg.'  
  
  Start Choice [1]  
    <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]  
    'A pointer style reference to the Calculation Periods defined on another leg.'  
  
    <calculationPeriodsScheduleReference> CalculationPeriodsReference  
    </calculationPeriodsScheduleReference> [1]  
    'A pointer style reference to the Calculation Periods Schedule defined on another leg.'
```

```
End Choice
End Choice
Start Choice [1]
  <fixedPriceSchedule> CommodityFixedPriceSchedule </fixedPriceSchedule> [1]
  'Allows the specification of a Fixed Price that varies over the life of the trade.'

Start Choice [1]
  <fixedPrice> FixedPrice </fixedPrice> [1]
  'Fixed price on which fixed payments are based.'

  <worldscaleRate> xsd:decimal </worldscaleRate> [1]
  'For a WET Voyager Charter Commodity Swap, the number of Worldscale Points for purposes of
  the calculation of a Fixed Amount.'

  <contractRate> NonNegativeMoney </contractRate> [1]
  'For a DRY Voyage Charter or Time Charter Commodity Swap, the price per relevant unit
  for pruposes of the calculation of a Fixed Amount.'

End Choice
End Choice
Start Choice [1]
  <notionalQuantity> CommodityNotional </notionalQuantity> [1]
  'The Notional Quantity.'

  <notionalQuantitySchedule> CommodityNotionalSchedule </notionalQuantitySchedule> [1]
  'Allows the documentation of a shaped notional trade where the notional changes over the
  life of the transaction.'

End Choice
<totalNotionalQuantity> xsd:decimal </totalNotionalQuantity> [0..1]
'The Total Notional Quantity.'

Start Choice [1]
  <paymentDates> AdjustableDatesOrRelativeDateOffset </paymentDates> [1]
  'Dates on which payments will be made.'

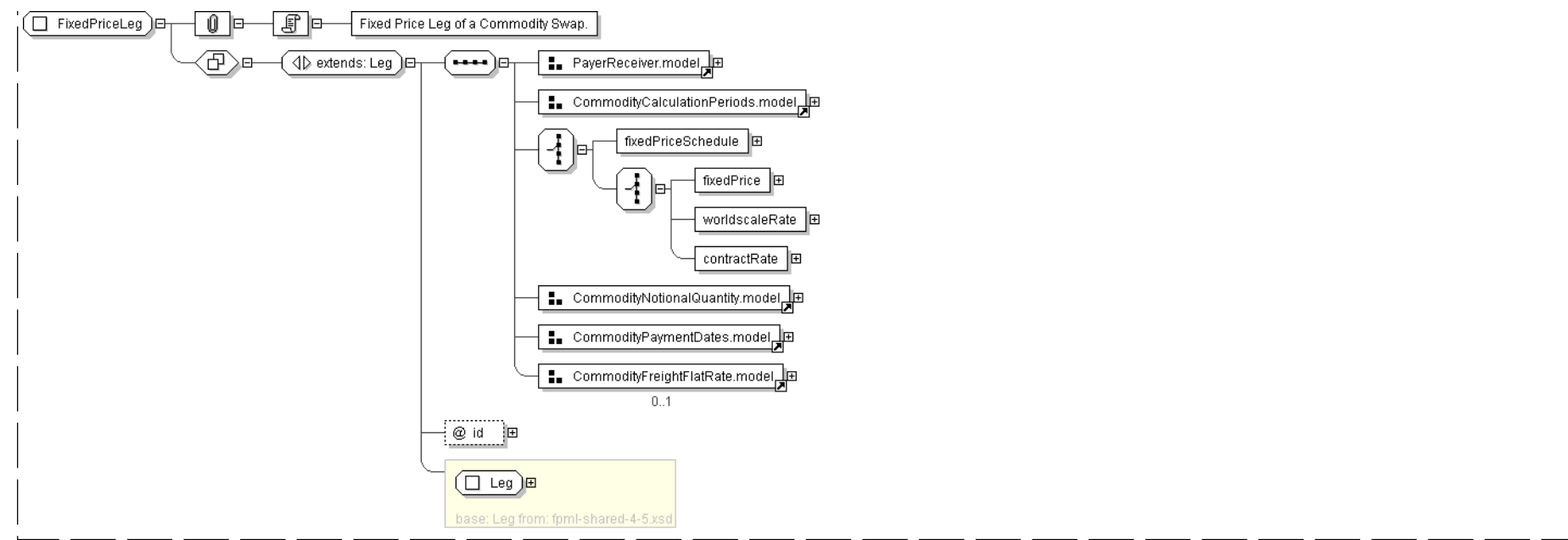
  <relativePaymentDates> CommodityRelativePaymentDates </relativePaymentDates> [1]
  'The Payment Dates of the trade relative to the Calculation Periods.'

End Choice
Start Group: CommodityFreightFlatRate.model [0..1]
  <flatRate> FlatRateEnum </flatRate> [1]
  'Whether the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight
  Index Route taken at the Trade Date of the transaction or taken on each Pricing Date.'

  <flatRateAmount> NonNegativeMoney </flatRateAmount> [0..1]
  'If flatRate is set to \"Fixed\", the actual value of the Flat Rate.'

End Group: CommodityFreightFlatRate.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FixedPriceLeg">
  <xsd:complexContent>
    <xsd:extension base="Leg" />
    <xsd:sequence>
      <xsd:group ref="PayerReceiver.model" />
      <xsd:group ref="CommodityCalculationPeriods.model" />
      <xsd:choice>
        <xsd:element name="fixedPriceSchedule" type="CommodityFixedPriceSchedule" />
        <xsd:choice>
          <xsd:element name="fixedPrice" type="FixedPrice" />
          <xsd:element name="worldscaleRate" type="xsd:decimal" />
          <xsd:element name="contractRate" type="NonNegativeMoney" />
        </xsd:choice>
      </xsd:choice>
      <xsd:group ref="CommodityNotionalQuantity.model" />
      <xsd:group ref="CommodityPaymentDates.model" />
      <xsd:group ref="CommodityFreightFlatRate.model" minOccurs="0" />
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" />
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: FloatingLegCalculation

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FloatingLegCalculation |
| Used by (from the same schema document) | Complex Type FloatingPriceLeg |
| Abstract | no |
| Documentation | A type to capture details relevant to the calculation of the floating price. |

XML Instance Representation

```
<...>
  <pricingDates> CommodityPricingDates </pricingDates> [1]
</...>
```

'Commodity Pricing Dates.'

<averagingMethod> [AveragingMethodEnum](#) </averagingMethod> [0..1]

'The parties may specify a Method of Averaging where more than one pricing Dates is being specified as being applicable.'

<conversionFactor> [xsd:decimal](#) </conversionFactor> [0..1]

'If the Notional Quantity is specified in a unit that does not match the unit in which the Commodity Reference Price is quoted, the scaling or conversion factor used to convert the Commodity Reference Price unit into the Notional Quantity unit should be stated here. If there is no conversion, this element is not intended to be used.'

<rounding> [Rounding](#) </rounding> [0..1]

'Rounding direction and precision for price values.'

Start [Choice](#) [0..1]

<spread> [Money](#) </spread> [1]

'The spread over or under the Commodity Reference Price for this leg of the trade. This element is intended to be used for basis trades.'

<spreadSchedule> [CommoditySpreadSchedule](#) </spreadSchedule> [1..*]

'The spread over or under the Commodity Reference Price for this leg of the trade for each Calculation Period. This element is intended to be used for basis trades.'

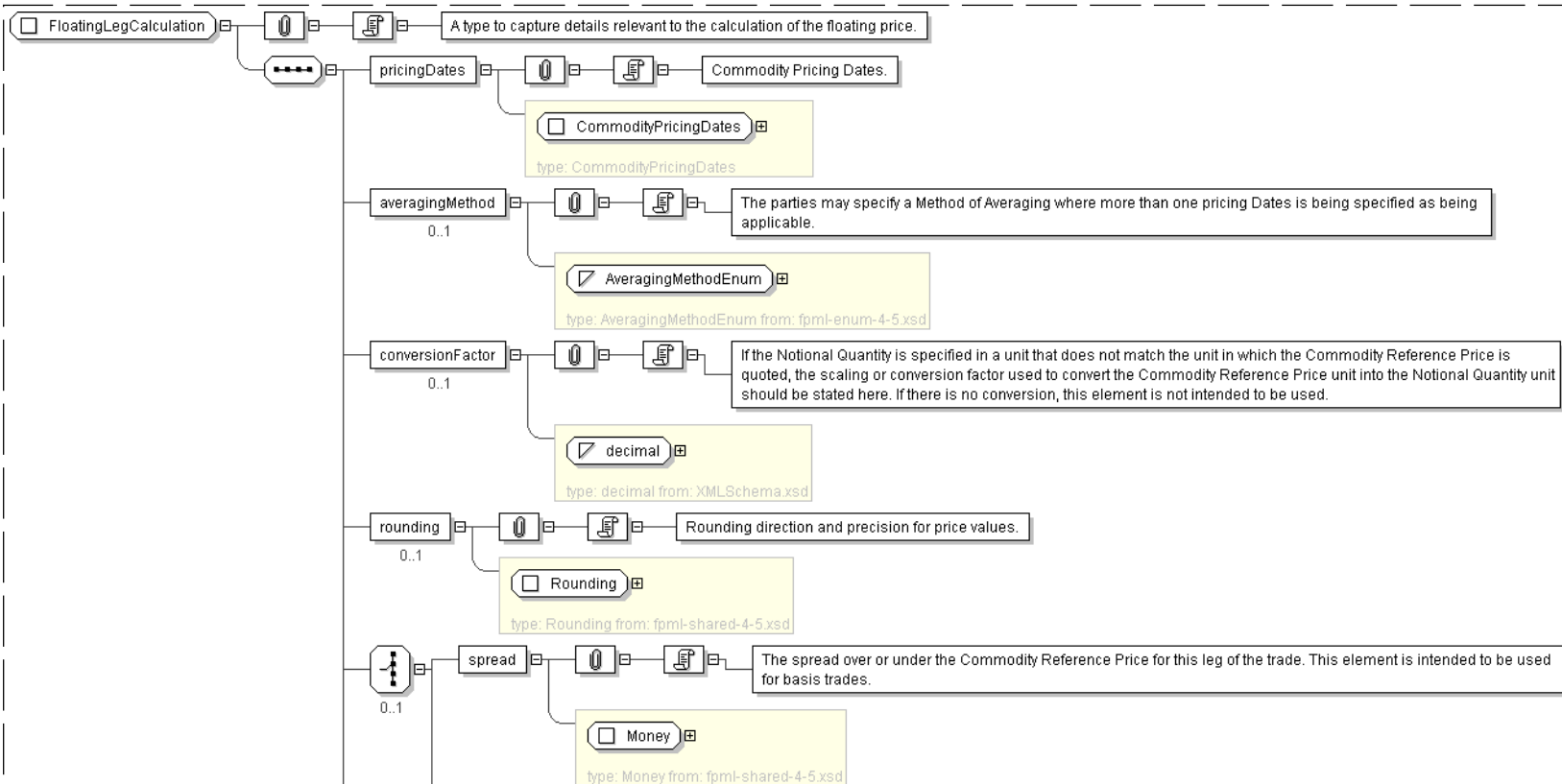
End [Choice](#)

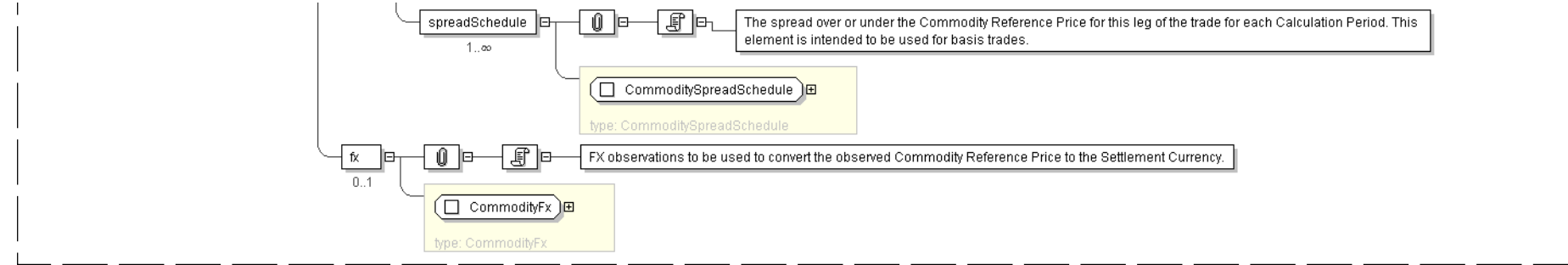
<fx> [CommodityFx](#) </fx> [0..1]

'FX observations to be used to convert the observed Commodity Reference Price to the Settlement Currency.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="FloatingLegCalculation">
  <xsd:sequence>
    <xsd:element name="pricingDates" type=" CommodityPricingDates " />
    <xsd:element name="averagingMethod" type=" AveragingMethodEnum " minOccurs="0"/>
    <xsd:element name="conversionFactor" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="rounding" type=" Rounding " minOccurs="0"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="spread" type=" Money " />
      <xsd:element name="spreadSchedule" type=" CommoditySpreadSchedule " maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:element name="fx" type=" CommodityFx " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: FloatingPriceLeg

| | |
|---|---|
| Super-types: | Leg < FloatingPriceLeg (by extension) |
| Sub-types: | None |
| Name | FloatingPriceLeg |
| Used by (from the same schema document) | Complex Type CommoditySwap |
| Abstract | no |
| Documentation | Floating Price Leg of a Commodity Swap. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

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

  Start Choice [1]
  <calculationPeriods> AdjustableDates </calculationPeriods> [1]
  'The Calculation Periods for this leg of the swap. This type is only intended to be used if
  the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then
  the calculationPeriodsReference element should be used to point to the Calculation Periods
  on that leg - or the calculationPeriodsScheduleReference can be used to point to
  the Calculation Periods Schedule for that leg.'

  <calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </
  calculationPeriodsSchedule> [1]
  'The Calculation Periods for this leg of the swap. This type is only intended to be used if
  the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then
  the calculationPeriodsReference element should be used to point to the Calculation Periods
  on the other leg - or the calculationPeriodsScheduleReference can be used to point to
  the Calculation Periods Schedule for that leg.'
```

```
Start Choice [1]
  <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
  'A pointer style reference to the Calculation Periods defined on another leg.'

  <calculationPeriodsScheduleReference> CalculationPeriodsReference
</calculationPeriodsScheduleReference> [1]
  'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

End Choice
End Choice
<commodity> Commodity </commodity> [1]
'Specifies the underlying instrument. At this time, only underlyers of type Commodity
are supported; the choice group in the future could offer the possibility of adding other
types later.'

Start Choice [1]
  <notionalQuantity> CommodityNotional </notionalQuantity> [1]
  'The Notional Quantity.'

  <notionalQuantitySchedule> CommodityNotionalSchedule </notionalQuantitySchedule> [1]
  'Allows the documentation of a shaped notional trade where the notional changes over the
life of the transaction.'

End Choice
<totalNotionalQuantity> xsd:decimal </totalNotionalQuantity> [0..1]
'The Total Notional Quantity.'

<calculation> FloatingLegCalculation </calculation> [1]
'Defines details relevant to the calculation of the floating price.'

Start Choice [1]
  <paymentDates> AdjustableDatesOrRelativeDateOffset </paymentDates> [1]
  'Dates on which payments will be made.'

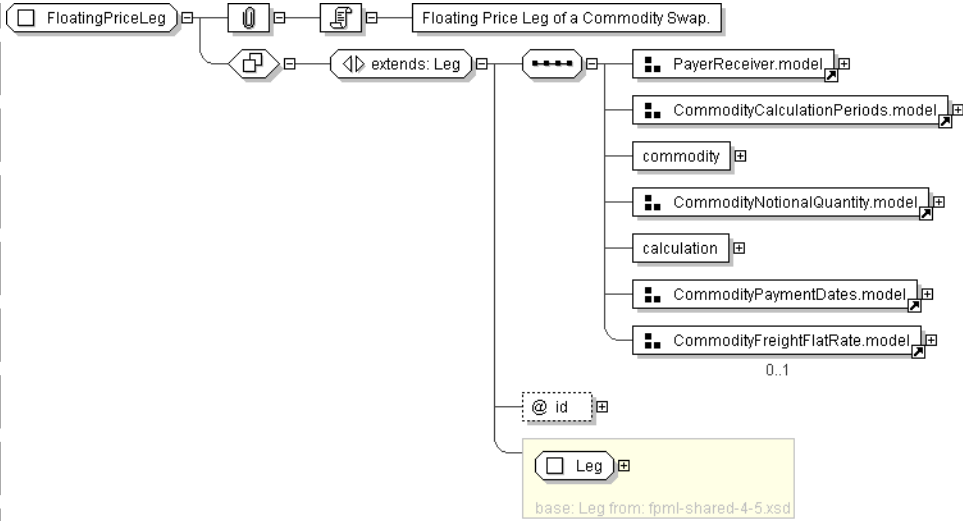
  <relativePaymentDates> CommodityRelativePaymentDates </relativePaymentDates> [1]
  'The Payment Dates of the trade relative to the Calculation Periods.'

End Choice
Start Group: CommodityFreightFlatRate.model [0..1]
  <flatRate> FlatRateEnum </flatRate> [1]
  'Whether the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight
Index Route taken at the Trade Date of the transaction or taken on each Pricing Date.'

  <flatRateAmount> NonNegativeMoney </flatRateAmount> [0..1]
  'If FlatRate is set to \"Fixed\", the actual value of the Flat Rate.'

End Group: CommodityFreightFlatRate.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FloatingPriceLeg">
  <xsd:complexContent>
    <xsd:extension base="Leg" />
    <xsd:sequence>
      <xsd:group ref="PayerReceiver.model" />
      <xsd:group ref="CommodityCalculationPeriods.model" />
      <xsd:element name="commodity" type="Commodity" />
      <xsd:group ref="CommodityNotionalQuantity.model" />
      <xsd:element name="calculation" type="FloatingLegCalculation" />
      <xsd:group ref="CommodityPaymentDates.model" />
      <xsd:group ref="CommodityFreightFlatRate.model" minOccurs="0" />
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" />
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: Lag

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Lag |
| Used by (from the same schema document) | Complex Type CommodityPricingDates , Model Group LagOrReference.model |
| Abstract | no |
| Documentation | An observation period that is offset from a Calculation Period. |

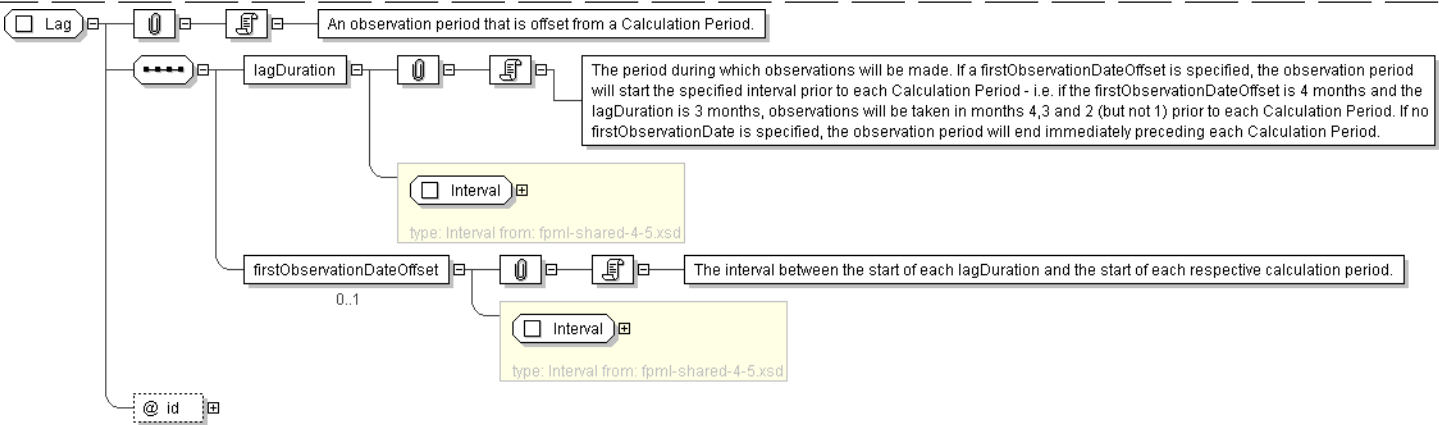
XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <lagDuration>Interval</lagDuration> [1]
  'The period during which observations will be made. If a firstObservationDateOffset
  is specified, the observation period will start the specified interval prior to
  each Calculation Period - i.e. if the firstObservationDateOffset is 4 months and
  the lagDuration is 3 months, observations will be taken in months 4,3 and 2 (but not 1)
  prior to each Calculation Period. If no firstObservationDate is specified, the
  observation period will end immediately preceding each Calculation Period.'
  <firstObservationDateOffset>Interval</firstObservationDateOffset> [0..1]
  'The interval between the start of each lagDuration and the start of each
```

respective calculation period.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Lag">
  <xsd:sequence>
    <xsd:element name="lagDuration" type="Interval" />
    <xsd:element name="firstObservationDateOffset" type="Interval" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: LagReference

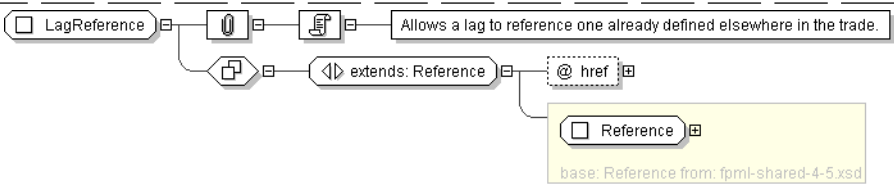
| | |
|--------------|--|
| Super-types: | Reference < LagReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | LagReference |
| Used by (from the same schema document) | Model Group LagOrReference.model |
| Abstract | no |
| Documentation | Allows a lag to reference one already defined elsewhere in the trade. |

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="LagReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" />
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:attribute name="href" type="xsd:IDREF" use="required"/>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **MarketDisruptionEvent**

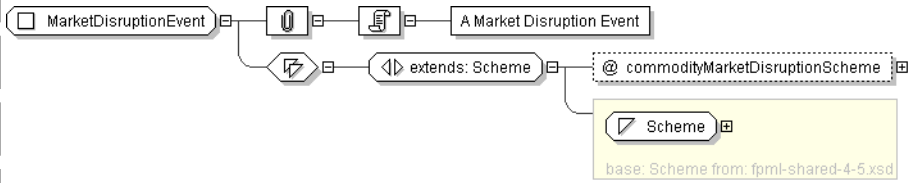
| | |
|--------------|--|
| Super-types: | Scheme < MarketDisruptionEvent (by extension) |
| Sub-types: | None |

| | |
|--|---|
| Name | MarketDisruptionEvent |
| Used by (from the same schema document) | Complex Type CommodityMarketDisruption , Complex Type CommodityMarketDisruption |
| Abstract | no |
| Documentation | A Market Disruption Event |

XML Instance Representation

```
<...  
commodityMarketDisruptionScheme=" xsd:anyURI [0..1]">  
Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MarketDisruptionEvent">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="commodityMarketDisruptionScheme" type="xsd:anyURI" default="http://
        www.fpml.org/coding-scheme/commodity-market-disruption"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: `SequencedDirruptionFallback`

| | |
|---------------------|------|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |

| | |
|--|---|
| Name | SequencedDisruptionFallback |
| Used by (from the same schema document) | Complex Type CommodityMarketDisruption |
| Abstract | no |
| Documentation | A Disruption Fallback with the sequence in which it should be applied relative to other Disruption Fallbacks. |

XML Instance Representation

```

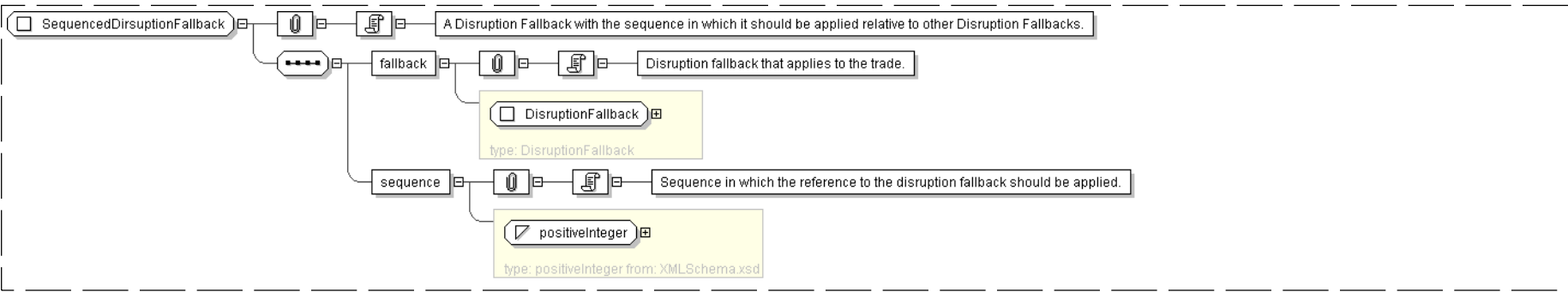
...>
<fallback> DisruptionFallback </fallback> [1]
'Disruption fallback that applies to the trade.'

<sequence> xsd:positiveInteger </sequence> [1]
'Sequence in which the reference to the disruption fallback should be applied.'

```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="SequencedDisruptionFallback">
  <xsd:sequence>
    <xsd:element name="fallback" type="DisruptionFallback" />
    <xsd:element name="sequence" type="xsd:positiveInteger" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Model Group: **CommodityAsian.model**

| | |
|---|--|
| Name | CommodityAsian.model |
| Used by (from the same schema document) | Complex Type CommodityOption |
| Documentation | Model group containing features specific to asian/averaging commodity options. |

XML Instance Representation

```
<effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
'The effective date of the Commodity Option Transaction. Note that the Termination/
Expiration Date should be specified in expirationDate within the CommodityAmericanExercise
type or the CommodityEuropeanExercise type, as applicable.'
```

Start Choice [1]

```
<calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </
calculationPeriodsSchedule> [1]
'A parametric representation of the Calculation Periods of the Commodity Option Transaction.'
```

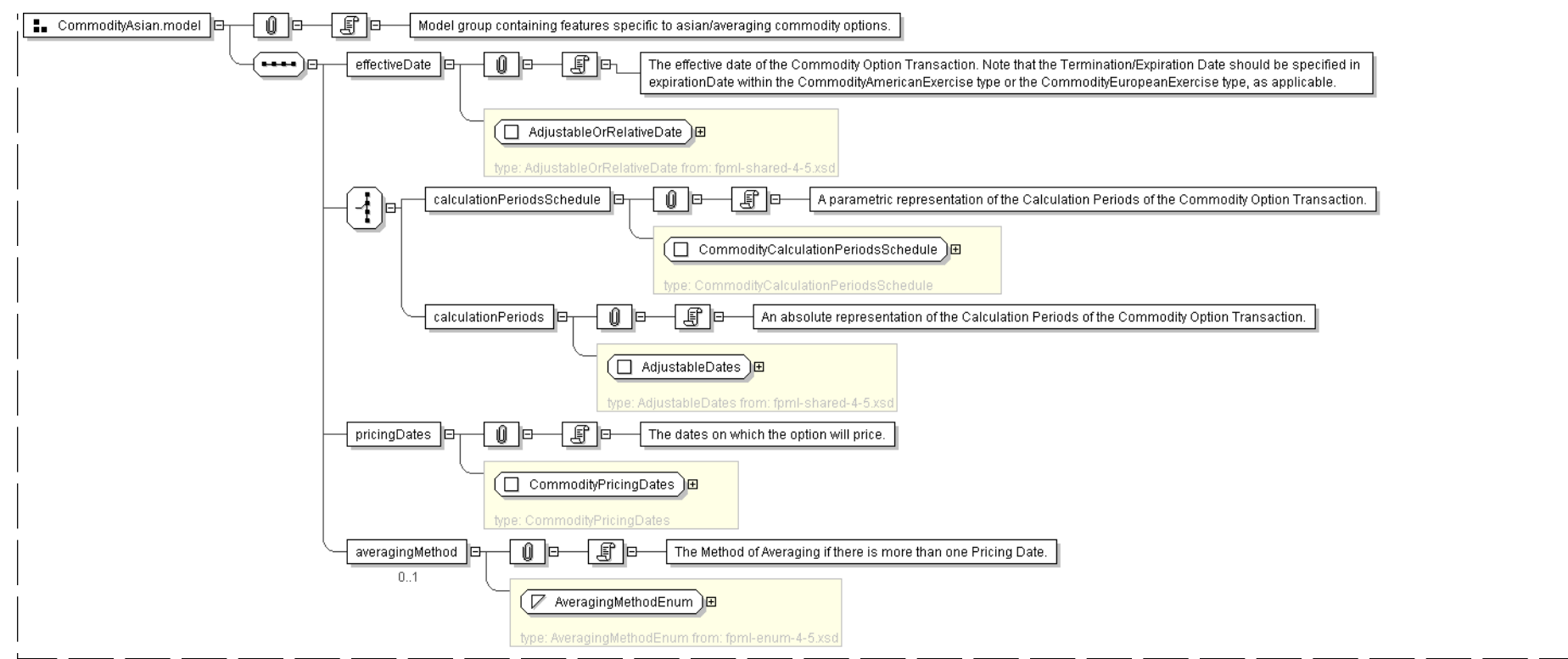
```
<calculationPeriods> AdjustableDates </calculationPeriods> [1]
'An absolute representation of the Calculation Periods of the Commodity Option Transaction.'
```

End Choice

```
<pricingDates> CommodityPricingDates </pricingDates> [1]
'The dates on which the option will price.'
```

```
<averagingMethod> AveragingMethodEnum </averagingMethod> [0..1]
'The Method of Averaging if there is more than one Pricing Date.'
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityAsian.model">
  <xsd:sequence>
    <xsd:element name="effectiveDate" type=" AdjustableOrRelativeDate " />
    <xsd:choice>
      <xsd:element name="calculationPeriodsSchedule" type=" CommodityCalculationPeriodsSchedule " />
      <xsd:element name="calculationPeriods" type=" AdjustableDates " />
    </xsd:choice>
    <xsd:element name="pricingDates" type=" CommodityPricingDates " />
    <xsd:element name="averagingMethod" type=" AveragingMethodEnum " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **CommodityCalculationPeriods.model**

| | |
|---|--|
| Name | CommodityCalculationPeriods.model |
| Used by (from the same schema document) | Complex Type FixedPriceLeg , Complex Type FloatingPriceLeg |
| Documentation | The different options for specifying the Calculation Periods. |

XML Instance Representation

```
Start Choice [1]
<calculationPeriods> AdjustableDates </calculationPeriods> [1]
'The Calculation Periods for this leg of the swap. This type is only intended to be used if
the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then
the calculationPeriodsReference element should be used to point to the Calculation Periods
on that leg - or the calculationPeriodsScheduleReference can be used to point to
the Calculation Periods Schedule for that leg.'
<calculationPeriodsSchedule> CommodityCalculationPeriodsSchedule </
calculationPeriodsSchedule> [1]
```

'The Calculation Periods for this leg of the swap. This type is only intended to be used if the Calculation Periods differ on each leg. If Calculation Periods mirror another leg, then the calculationPeriodsReference element should be used to point to the Calculation Periods on the other leg - or the calculationPeriodsScheduleReference can be used to point to the Calculation Periods Schedule for that leg.'

Start Choice [1]

<calculationPeriodsReference> [CalculationPeriodsReference](#) </calculationPeriodsReference> [1]

'A pointer style reference to the Calculation Periods defined on another leg.'

<calculationPeriodsScheduleReference> [CalculationPeriodsReference](#)

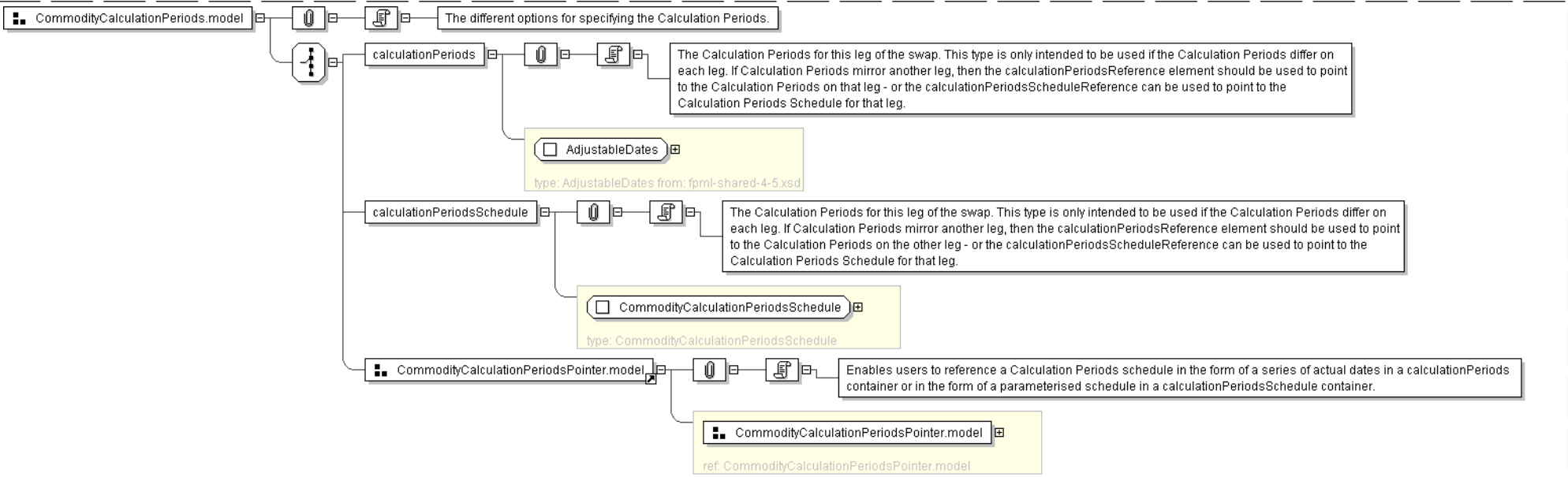
</calculationPeriodsScheduleReference> [1]

'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

End Choice

End Choice

Diagram



Schema Component Representation

<xsd:group name="CommodityCalculationPeriods.model">
 <xsd:choice>
 <xsd:element name="calculationPeriods" type=" AdjustableDates " />
 <xsd:element name="calculationPeriodsSchedule" type=" CommodityCalculationPeriodsSchedule " />
 <xsd:group ref=" CommodityCalculationPeriodsPointer.model " />
 </xsd:choice>
</xsd:group>

Model Group: CommodityCalculationPeriodsPointer.model

| | |
|---|--|
| Name | CommodityCalculationPeriodsPointer.model |
| Used by (from the same schema document) | Complex Type CommodityFixedPriceSchedule , Complex Type CommodityFx , Complex Type CommodityNotionalSchedule , Complex Type CommodityPricingDates , Complex Type CommodityRelativePaymentDates , Complex Type CommoditySpreadSchedule , Complex Type CommodityStrikeSchedule , Model Group CommodityCalculationPeriods.model |
| Documentation | Model group to enable users to reference a Calculation Periods schedule in the form of a series of actual dates in a calculationPeriods container or in the form of a parameterised schedule in a calculationPeriodsSchedule container. |

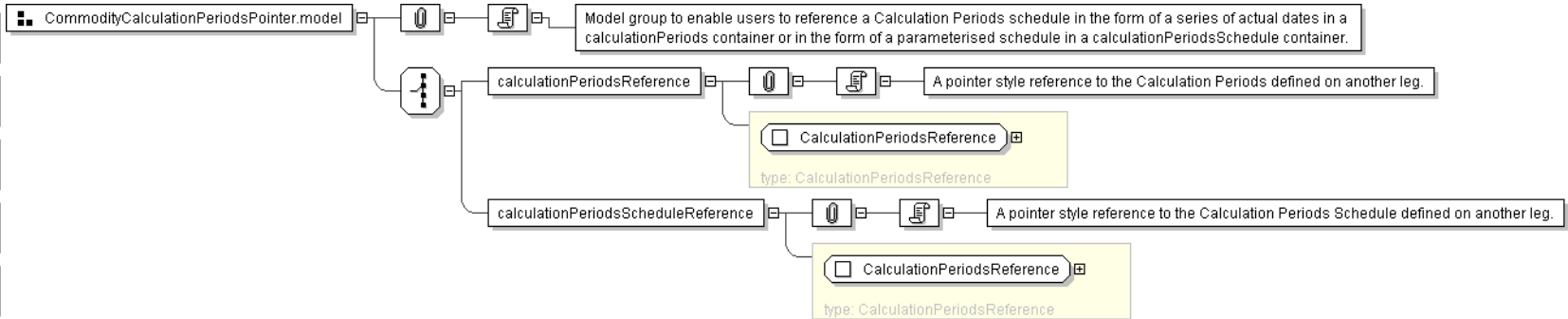
XML Instance Representation

```
Start Choice [1]
  <calculationPeriodsReference> CalculationPeriodsReference </calculationPeriodsReference> [1]
  'A pointer style reference to the Calculation Periods defined on another leg.'

  <calculationPeriodsScheduleReference> CalculationPeriodsReference
</calculationPeriodsScheduleReference> [1]
  'A pointer style reference to the Calculation Periods Schedule defined on another leg.'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityCalculationPeriodsPointer.model">
  <xsd:choice>
    <xsd:element name="calculationPeriodsReference" type=" CalculationPeriodsReference" />
    <xsd:element name="calculationPeriodsScheduleReference" type=" CalculationPeriodsReference" />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: CommodityContent.model

| | |
|---|---|
| Name | CommodityContent.model |
| Used by (from the same schema document) | Complex Type CommodityOption , Complex Type CommoditySwap |
| Documentation | Items common to all Commodity Transactions. |

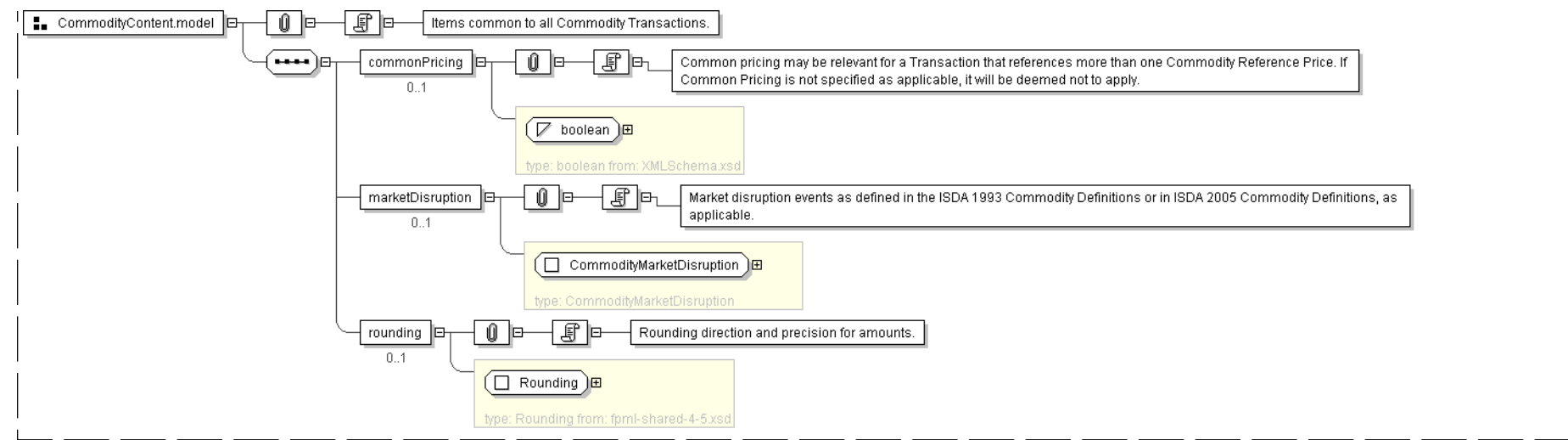
XML Instance Representation

```
<commonPricing> xsd:boolean </commonPricing> [0..1]
'Common pricing may be relevant for a Transaction that references more than one
Commodity Reference Price. If Common Pricing is not specified as applicable, it will be
deemed not to apply.'

<marketDisruption> CommodityMarketDisruption </marketDisruption> [0..1]
'Market disruption events as defined in the ISDA 1993 Commodity Definitions or in ISDA
2005 Commodity Definitions, as applicable.'

<rounding> Rounding </rounding> [0..1]
'Rounding direction and precision for amounts.'
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityContent.model">
  <xsd:sequence>
    <xsd:element name="commonPricing" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="marketDisruption" type="CommodityMarketDisruption" minOccurs="0"/>
    <xsd:element name="rounding" type="Rounding" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: **CommodityFreightFlatRate.model**

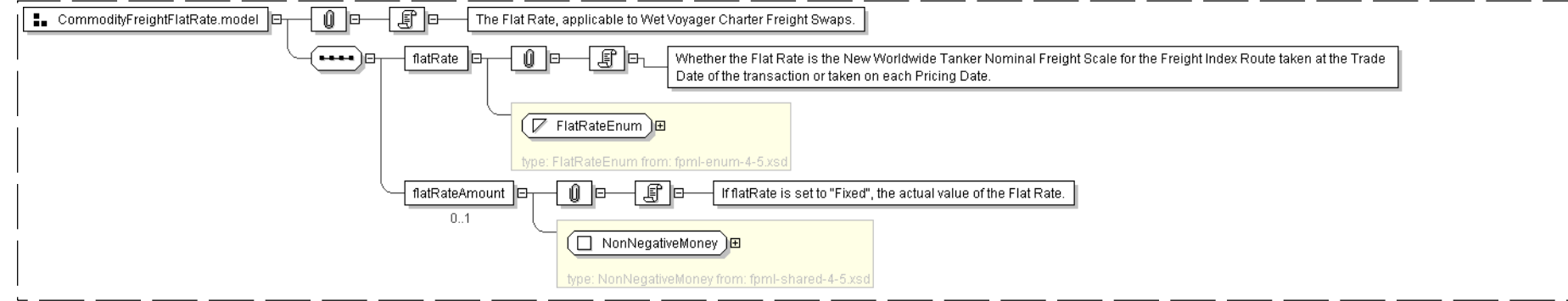
| | |
|---|--|
| Name | CommodityFreightFlatRate.model |
| Used by (from the same schema document) | Complex Type FixedPriceLeg , Complex Type FloatingPriceLeg |
| Documentation | The Flat Rate, applicable to Wet Voyager Charter Freight Swaps. |

XML Instance Representation

```
<flatRate> FlatRateEnum </flatRate> [1]
'Whether the Flat Rate is the New Worldwide Tanker Nominal Freight Scale for the Freight Index Route taken at the Trade Date of the transaction or taken on each Pricing Date.'
```

```
<flatRateAmount> NonNegativeMoney </flatRateAmount> [0..1]
'If flatRate is set to \"Fixed\", the actual value of the Flat Rate.'
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityFreightFlatRate.model">
  <xsd:sequence>
    <xsd:element name="flatRate" type=" FlatRateEnum  "/>
    <xsd:element name="flatRateAmount" type=" NonNegativeMoney  " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **CommodityNotionalQuantity.model**

| | |
|---|--|
| Name | CommodityNotionalQuantity.model |
| Used by (from the same schema document) | Complex Type CommodityOption , Complex Type FixedPriceLeg , Complex Type FloatingPriceLeg |
| Documentation | The different options for specifying the NotionalQuantity. A flat notional for the term of the trade may be specified, or else the Notional Quantity per Calculation Period. In the latter case, there must be a notional quantity specified for each Calculation Period, regardless of whether the Notional Quantity changes or remains the same between periods. |

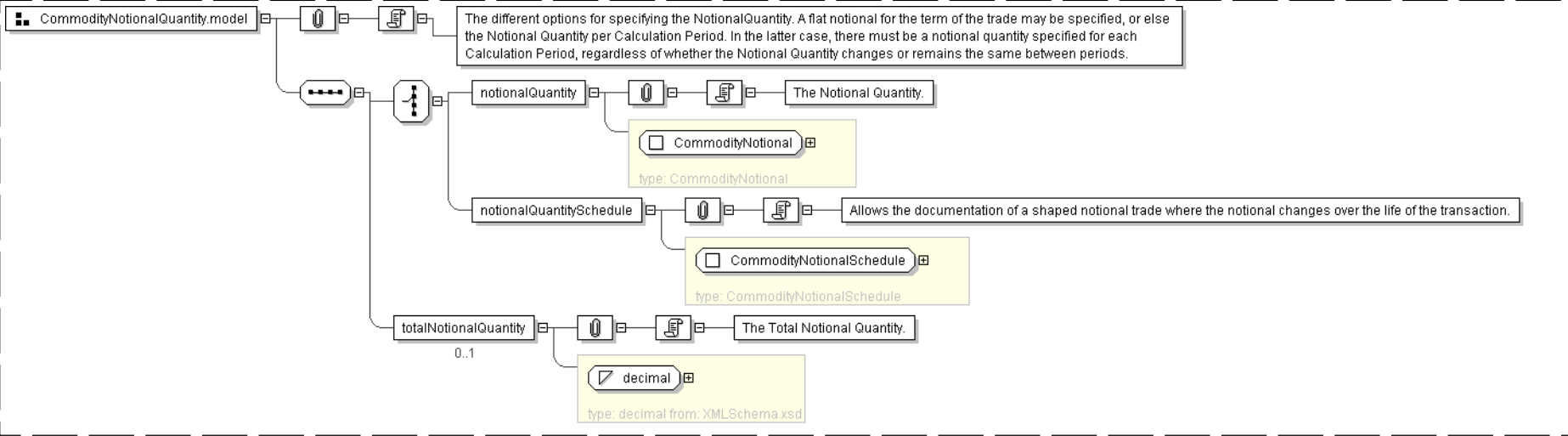
XML Instance Representation

```
Start Choice [1]
  <notionalQuantity> CommodityNotional </notionalQuantity> [1]
  'The Notional Quantity.'

  <notionalQuantitySchedule> CommodityNotionalSchedule </notionalQuantitySchedule> [1]
  'Allows the documentation of a shaped notional trade where the notional changes over the
  life of the transaction.'

End Choice
<totalNotionalQuantity> xsd:decimal </totalNotionalQuantity> [0..1]
'The Total Notional Quantity.'
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityNotionalQuantity.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="notionalQuantity" type=" CommodityNotional  "/>
      <xsd:element name="notionalQuantitySchedule" type=" CommodityNotionalSchedule  "/>
    </xsd:choice>
    <xsd:element name="totalNotionalQuantity" type=" xsd:decimal  " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

Model Group: **CommodityPaymentDates.model**

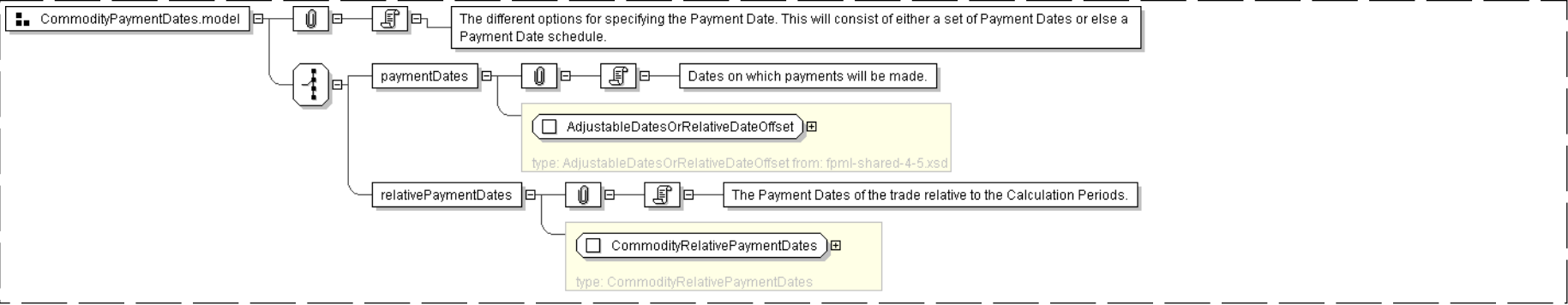
| | |
|---|---|
| Name | CommodityPaymentDates.model |
| Used by (from the same schema document) | Complex Type CommodityExercise , Complex Type FixedPriceLeg , Complex Type FloatingPriceLeg |
| Documentation | The different options for specifying the Payment Date. This will consist of either a set of Payment Dates or else a Payment Date schedule. |

XML Instance Representation

```
Start Choice [1]
  <paymentDates> AdjustableDatesOrRelativeDateOffset </paymentDates> [1]
  'Dates on which payments will be made.'

  <relativePaymentDates> CommodityRelativePaymentDates </relativePaymentDates> [1]
  'The Payment Dates of the trade relative to the Calculation Periods.'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityPaymentDates.model">
  <xsd:choice>
    <xsd:element name="paymentDates" type="AdjustableDatesOrRelativeDateOffset" />
    <xsd:element name="relativePaymentDates" type="CommodityRelativePaymentDates" />
  </xsd:choice>
</xsd:group>
```

Model Group: **CommodityStrikePrice.model**

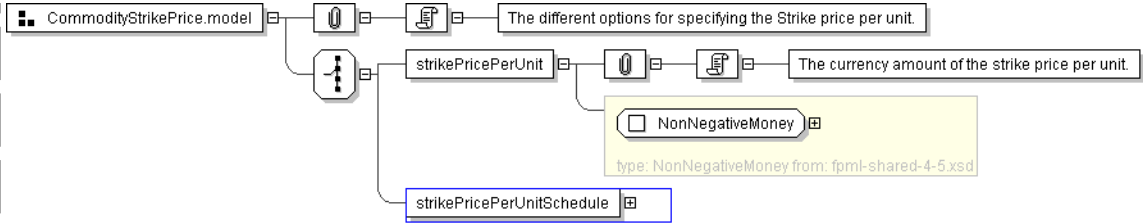
| | |
|---|---|
| Name | CommodityStrikePrice.model |
| Used by (from the same schema document) | Complex Type CommodityOption |
| Documentation | The different options for specifying the Strike price per unit. |

XML Instance Representation

```
Start Choice [1]
  <strikePricePerUnit> NonNegativeMoney </strikePricePerUnit> [1]
  'The currency amount of the strike price per unit.'

  <strikePricePerUnitSchedule> CommodityStrikeSchedule </strikePricePerUnitSchedule> [1]
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="CommodityStrikePrice.model">
  <xsd:choice>
    <xsd:element name="strikePricePerUnit" type=" NonNegativeMoney " />
    <xsd:element name="strikePricePerUnitSchedule" type=" CommodityStrikeSchedule " />
  </xsd:choice>
</xsd:group>
```

[top](#)

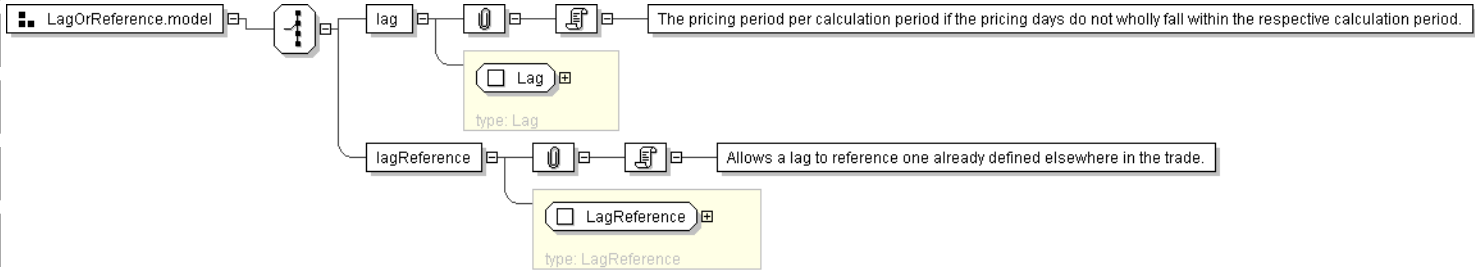
Model Group: **LagOrReference.model**

| | |
|---|--|
| Name | LagOrReference.model |
| Used by (from the same schema document) | Complex Type CommodityFx |

XML Instance Representation

```
Start Choice [1]
  <lag> Lag </lag> [1]
  'The pricing period per calculation period if the pricing days do not wholly fall within
  the respective calculation period.'
```

Diagram



Schema Component Representation

```
<xsd:group name="LagOrReference.model">
  <xsd:choice>
    <xsd:element name="lag" type=" Lag " />
    <xsd:element name="lagReference" type=" LagReference " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: **Price.model**

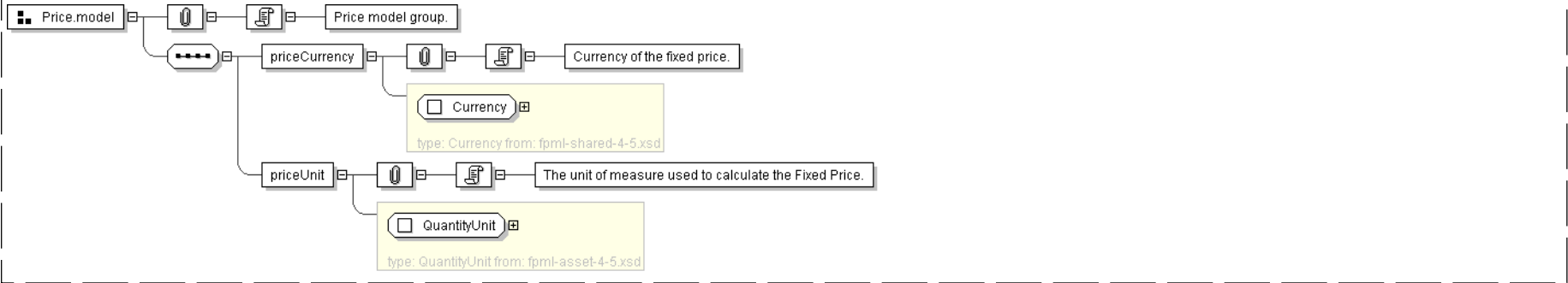
| | |
|---|---|
| Name | Price.model |
| Used by (from the same schema document) | Complex Type FixedPrice |
| Documentation | Price model group. |

XML Instance Representation

```
<priceCurrency> Currency </priceCurrency> [1]
'Currency of the fixed price.'

<priceUnit> QuantityUnit </priceUnit> [1]
'The unit of measure used to calculate the Fixed Price.'
```

Diagram



Schema Component Representation

```
<xsd:group name="Price.model">
  <xsd:sequence>
    <xsd:element name="priceCurrency" type=" Currency "/>
    <xsd:element name="priceUnit" type=" QuantityUnit "/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: PricingDays.model

| | |
|---|---|
| Name | PricingDays.model |
| Used by (from the same schema document) | Complex Type CommodityFx , Complex Type CommodityPricingDates |
| Documentation | The different options for specifying which days are pricing days within a pricing period. Unless a lag element is present, the pricing period will be the calculation period. |

XML Instance Representation

```
<dayType> DayTypeEnum </dayType> [1]
'The type of day on which pricing occurs.'

Start Choice [1]
  <dayDistribution> CommodityFrequencyType </dayDistribution> [1]
  'The method by which the pricing days are distributed across the pricing period.'

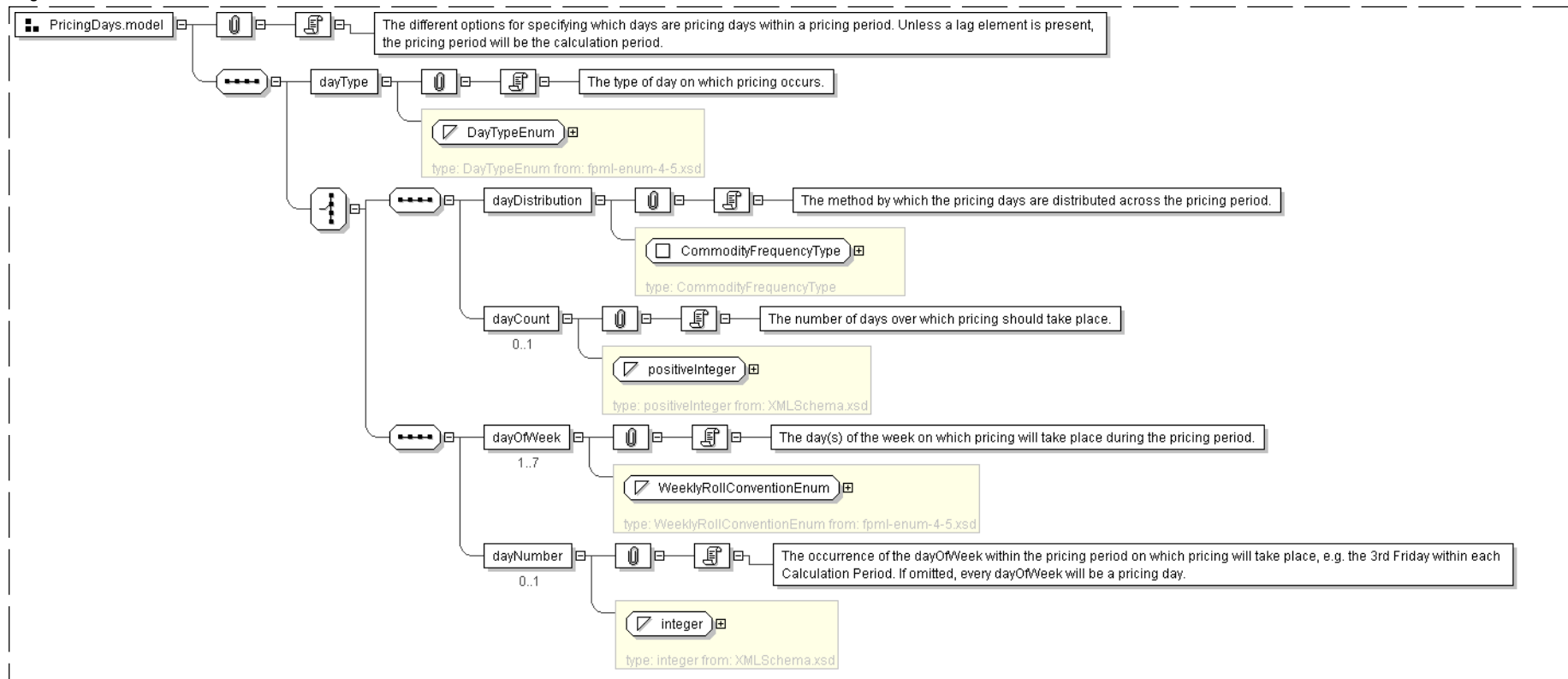
  <dayCount> xsd:positiveInteger </dayCount> [0..1]
  'The number of days over which pricing should take place.'

  <dayOfWeek> WeeklyRollConventionEnum </dayOfWeek> [1..7]
  'The day(s) of the week on which pricing will take place during the pricing period.'

  <dayNumber> xsd:integer </dayNumber> [0..1]
  'The occurrence of the dayOfWeek within the pricing period on which pricing will take place,
  e.g. the 3rd Friday within each Calculation Period. If omitted, every dayOfWeek will be
  a pricing day.'

End Choice
```

Diagram



Schema Component Representation

```

<xsd:group name="PricingDays.model">
  <xsd:sequence>
    <xsd:element name="dayType" type="DayTypeEnum" />
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dayDistribution" type="CommodityFrequencyType" />
        <xsd:element name="dayCount" type="xsd:positiveInteger" minOccurs="0"/>
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" maxOccurs="7"/>
        <xsd:element name="dayNumber" type="xsd:integer" minOccurs="0"/>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>

```

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)

Sub-types: [QLDAddress](#) (by restriction)

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
```

```
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  ...
</xsd:schema>
```

Global Definitions

Complex Type: **CancelTradeConfirmation**

| | |
|--------------|--|
| Super-types: | RequestMessage < CancelTradeConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | CancelTradeConfirmation |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting that a previously requested TradeConfirmation process be cancelled. |

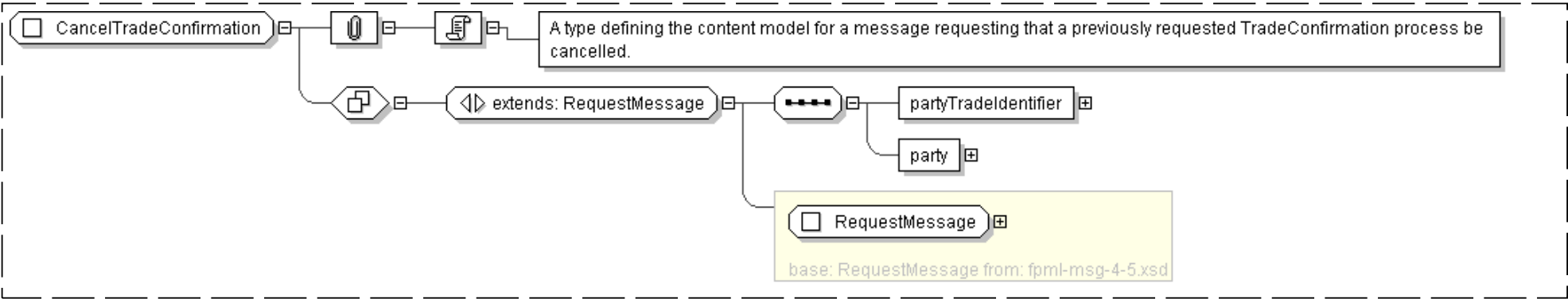
XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1]
    'The trade reference identifier(s) allocated to the trade by the parties involved.'
  <party> Party </party> [1]
    'A legal entity or a subdivision of a legal entity.','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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CancelTradeConfirmation">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier"/>
        <xsd:element name="party" type="Party"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ConfirmTrade

| | |
|--------------|---|
| Super-types: | RequestMessage < ConfirmTrade (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ConfirmTrade |
| Abstract | no |
| Documentation | A type defining the content model for a message that indicates acceptance of a previously matched trade. |

XML Instance Representation

```
<...
  version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```

'Indicate which version of the FpML Schema an FpML message adheres to.'

"

expectedBuild="xsd:positiveInteger [0..1]

'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.'

"

actualBuild="6 [0..1]

'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.'

">

<header> RequestMessageHeader </header> [1]

<validation> Validation </validation> [0..*]

<partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1]

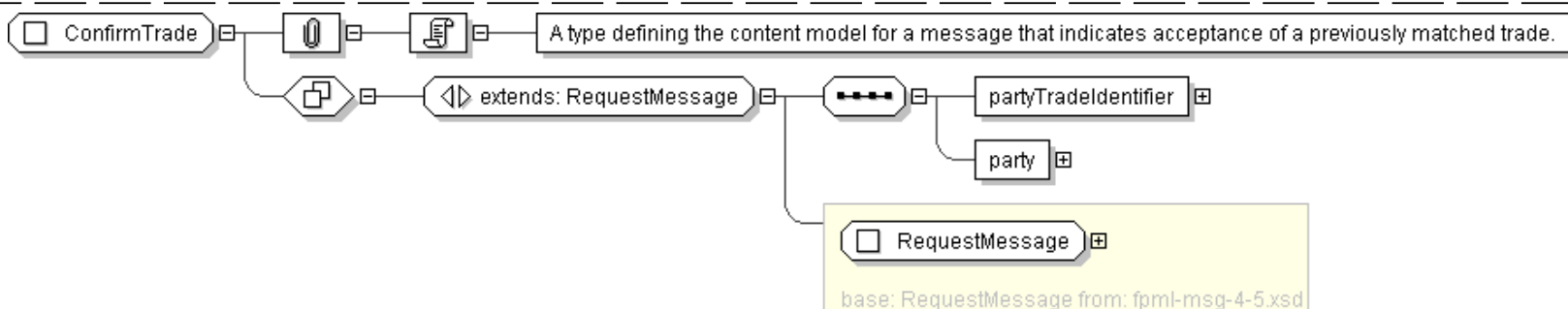
'The trade reference identifier(s) allocated to the trade by the parties involved.'

<party> Party </party> [1]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="ConfirmTrade">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage" />
  </xsd:complexContent>
</xsd:complexType>
  
```

```
<xsd:sequence>
  <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " />
  <xsd:element name="party" type=" Party " />
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ConfirmationCancelled**

| | |
|--------------|---|
| Super-types: | ResponseMessage < ConfirmationCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ConfirmationCancelled |
| Abstract | no |
| Documentation | A type defining the content model for the message generated in response to a CancelConfirmation request under normal circumstances. |

XML Instance Representation

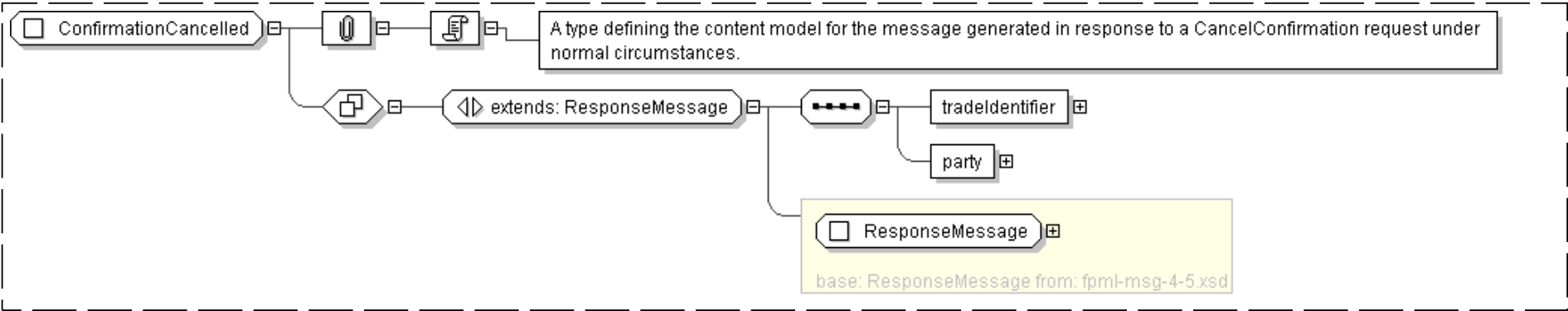
```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'

  <party> Party </party> [1]
  'A legal entity or a subdivision of a legal entity.','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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ConfirmationCancelled">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " >
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier " />
        <xsd:element name="party" type=" Party " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ModifyTradeConfirmation**

| | |
|--------------|--|
| Super-types: | RequestMessage < ModifyTradeConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ModifyTradeConfirmation |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting that the details of a trade previously sent for confirmation be changed. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list:{'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```

'Indicate which version of the FpML Schema an FpML message adheres to.'

"

expectedBuild="xsd:positiveInteger [0..1]

'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.'

"

actualBuild="6 [0..1]

'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.'

">

<header> RequestMessageHeader </header> [1]

<validation> Validation </validation> [0..*]

<trade> Trade </trade> [1]

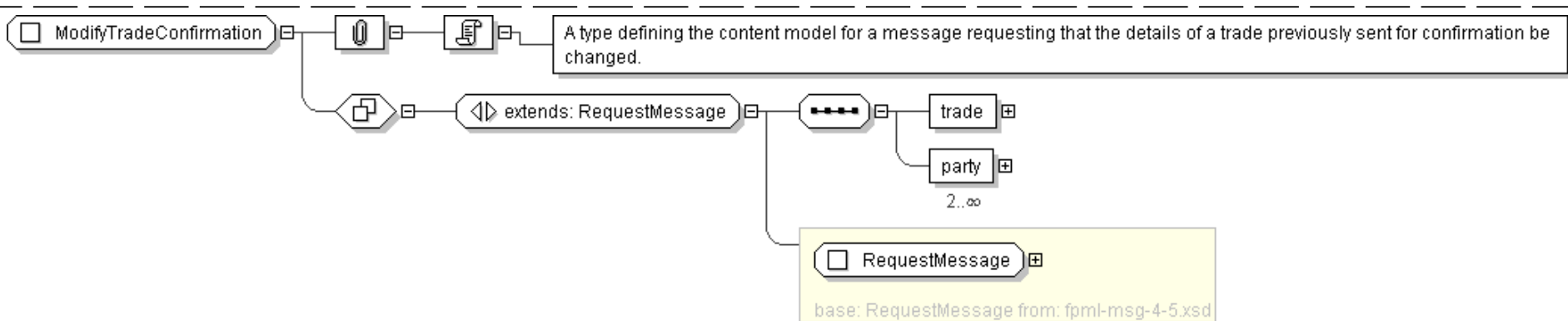
'The root element in an FpML trade document.'

<party> Party </party> [2..*]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

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



```
<xsd:complexContent>
  <xsd:extension base=" RequestMessage ">
    <xsd:sequence>
      <xsd:element name="trade" type=" Trade " />
      <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestTradeConfirmation

| | |
|--------------|--|
| Super-types: | RequestMessage < RequestTradeConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RequestTradeConfirmation |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting that the contained trade be put forward for matching and confirmation. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]
'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.'

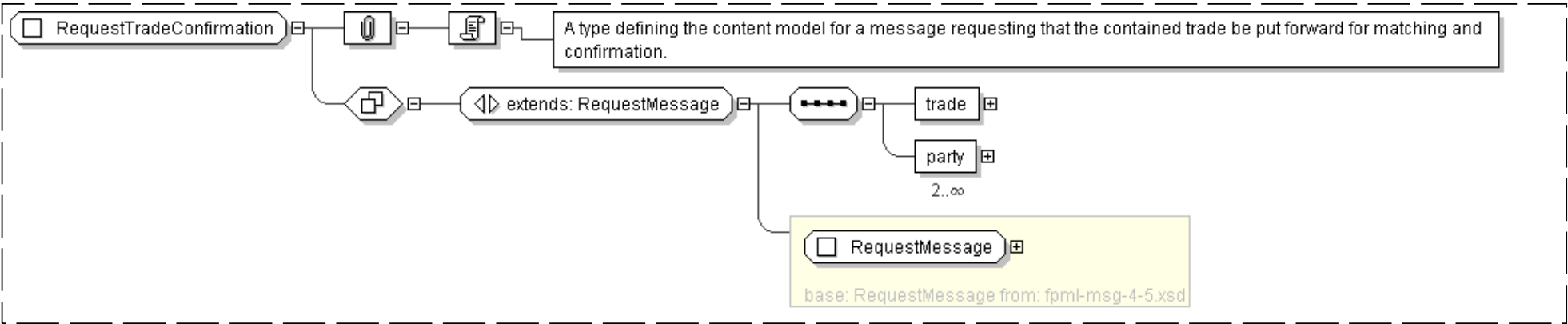
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1]
  'The root element in an FpML trade document.'

  <party> Party </party> [2..*]
```

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestTradeConfirmation">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAffirmation

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeAffirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeAffirmation |
| Abstract | no |
| Documentation | A type defining the content model for a message that indicates that a trade is considered affirmed by the sender. |

XML Instance Representation

```

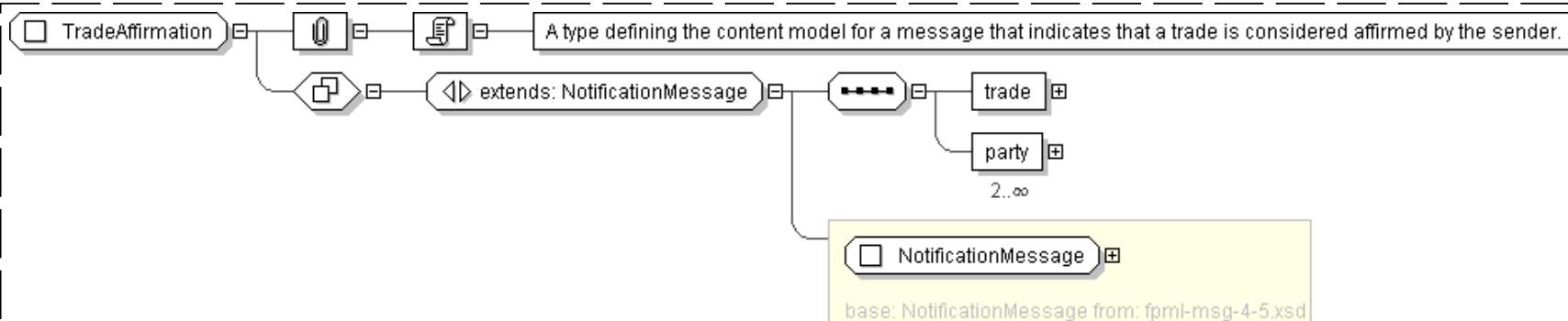
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'
"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<trade> Trade </trade> [1]
'The root element in an FpML trade document.'

<party> Party </party> [2..*]
'A legal entity or a subdivision of a legal entity.', '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.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAffirmation">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " >
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAffirmed

| | |
|--------------|---|
| Super-types: | ResponseMessage < TradeAffirmed (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeAffirmed |
| Abstract | no |
| Documentation | A type defining the content model for a message generated when a party confirms that a trade is affirmed. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1..*]
```

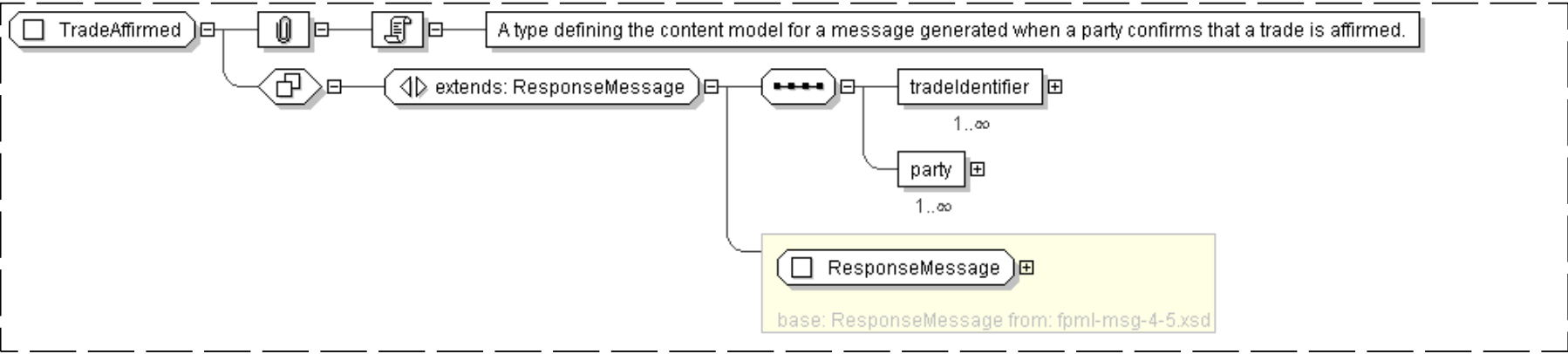
'An instance of a unique trade identifier.'

`<party> Party </party> [1..*]`

'A legal entity or a subdivision of a legal entity.', '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.'

`</...>`

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAffirmed">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAlreadyAffirmed

| | |
|--------------|---|
| Super-types: | TradeErrorResponse < TradeAlreadyAffirmed (by extension) |
| Sub-types: | None |

| | |
|------|----------------------|
| Name | TradeAlreadyAffirmed |
|------|----------------------|

Abstract

no

Documentation

An error response message indicating that a trade has already been affirmed.

XML Instance Representation

```

<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  Start Choice [1]
    <trade> Trade </trade> [1]
    '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'

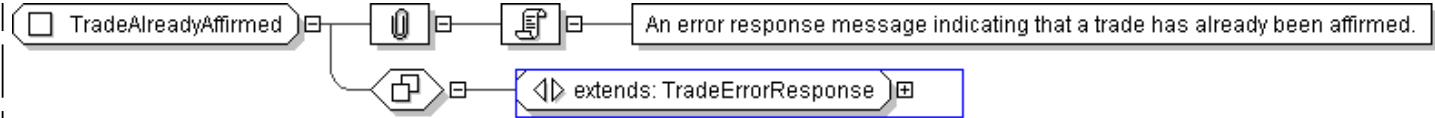
    <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
    'A container since an individual trade can be referenced by two or more
    different partyTradeIdentifier elements - each allocated by a different party.'

  End Choice
  <party> Party </party> [1..*]
  'A legal entity or a subdivision of a legal entity.', '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.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAlreadyAffirmed">
  <xsd:complexContent>
    <xsd:extension base=" TradeErrorResponse " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAlreadyConfirmed

| | |
|--------------|--|
| Super-types: | TradeErrorResponse < TradeAlreadyConfirmed (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeAlreadyConfirmed |
| Abstract | no |
| Documentation | An error response message indicating that a trade has already been confirmed. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  Start Choice [1]
```

```
<trade> Trade </trade> [1]
'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'

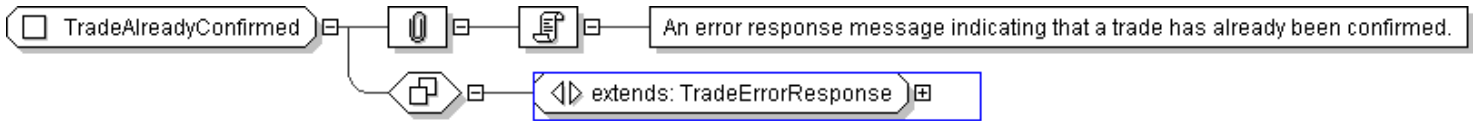
<tradeReference> PartyTradeIdentifiers </tradeReference> [1]
'A container since an individual trade can be referenced by two or more
different partyTradeIdentifier elements - each allocated by a different party.'
```

End Choice

```
<party> Party </party> [1..*]
'A legal entity or a subdivision of a legal entity.', '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.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAlreadyConfirmed">
  <xsd:complexContent>
    <xsd:extension base=" TradeErrorResponse " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeConfirmed

| | |
|--------------|---|
| Super-types: | NotificationMessage < TradeConfirmed (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeConfirmed |
| Abstract | no |
| Documentation | A type defining the content model of a message generated when a trade is determined to be confirmed. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list:{'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```


'Indicate which version of the FpML Schema an FpML message adheres to.'

"

expectedBuild=" [xsd:positiveInteger](#) [0..1]

'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.'

"

actualBuild="6 [0..1]

'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.'

">

<header> [NotificationMessageHeader](#) </header> [1]

<validation> [Validation](#) </validation> [0..*]

<trade> [Trade](#) </trade> [1]

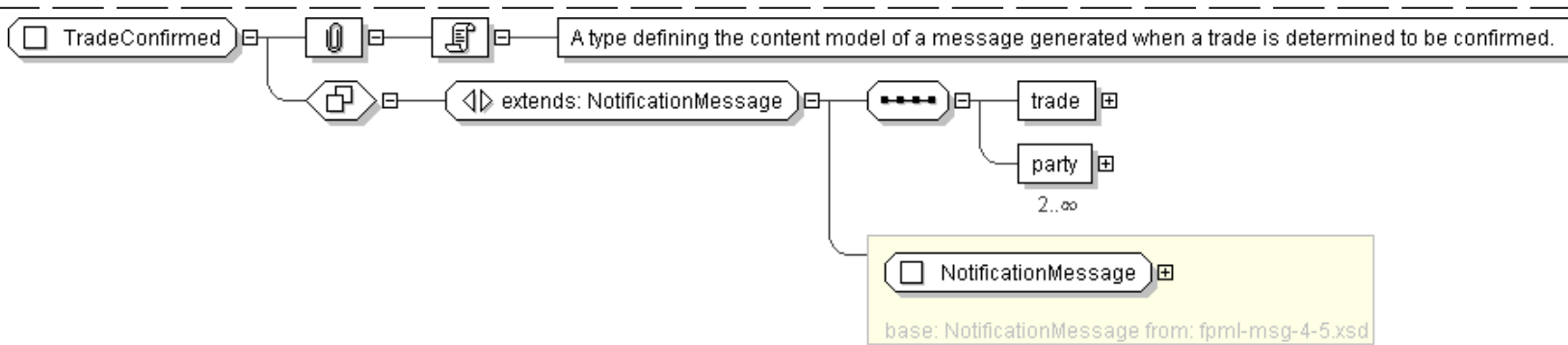
'The root element in an FpML trade document.'

<party> [Party](#) </party> [2..*]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

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

```
<xsd:extension base=" NotificationMessage ">
  <xsd:sequence>
    <xsd:element name="trade" type=" Trade " />
    <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">• QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

- For local simple type definitions, the constraints are displayed in angle brackets, e.g. `<<pattern = [1-9][0-9]{3}>>`.

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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

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

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

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

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

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

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

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

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

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

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

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

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

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd"/>
  ...
</xsd:schema>
```

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Global Definitions

Complex Type: ContractCancelled

| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractReferenceMessage (by extension) < ContractCancelled (by extension) |
| Sub-types: | None |

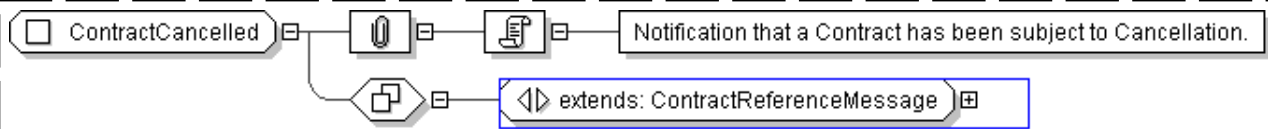
| | |
|---------------|--|
| Name | ContractCancelled |
| Abstract | no |
| Documentation | Notification that a Contract has been subject to Cancellation. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <contractReference> ContractReference </contractReference> [1]
  'Identification of a single Contract which is the subject of this message. Each Party
  may provide one to many identifiers for this contract.'
```

```
<party> Party </party> [2..*]  
'Identification of the Parties to this Contract.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractCancelled">  
  <xsd:complexContent>  
    <xsd:extension base=" ContractReferenceMessage " />  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: ContractCreated

| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractCreated (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractCreated |
| Abstract | no |
| Documentation | Notification that a Contract has been Created. |

XML Instance Representation

```
<...  
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
'Indicate which version of the FpML Schema an FpML message adheres to.'  
  
"  
expectedBuild=" xsd:positiveInteger [0..1]  
'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.'  
  
"  
actualBuild="6 [0..1]  
'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.'

">

```
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<tradeReference> PartyTradeIdentifiers </tradeReference> [0..1]
```

'Optional reference to trade execution.'

```
<contract> Contract </contract> [1]
```

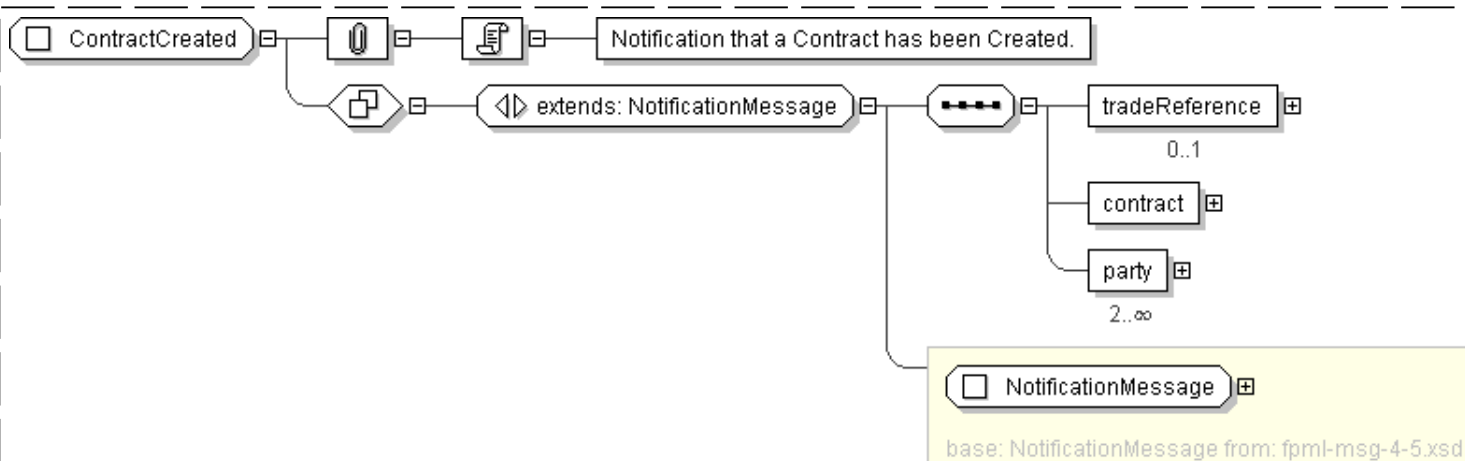
'Contract which has been created.'

```
<party> Party </party> [2..*]
```

'Identification of the Parties to this Contract.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractCreated">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="tradeReference" type=" PartyTradeIdentifiers " minOccurs="0"/>
        <xsd:element name="contract" type=" Contract "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
```


</xsd:complexType>

Complex Type: **ContractFullTermination**

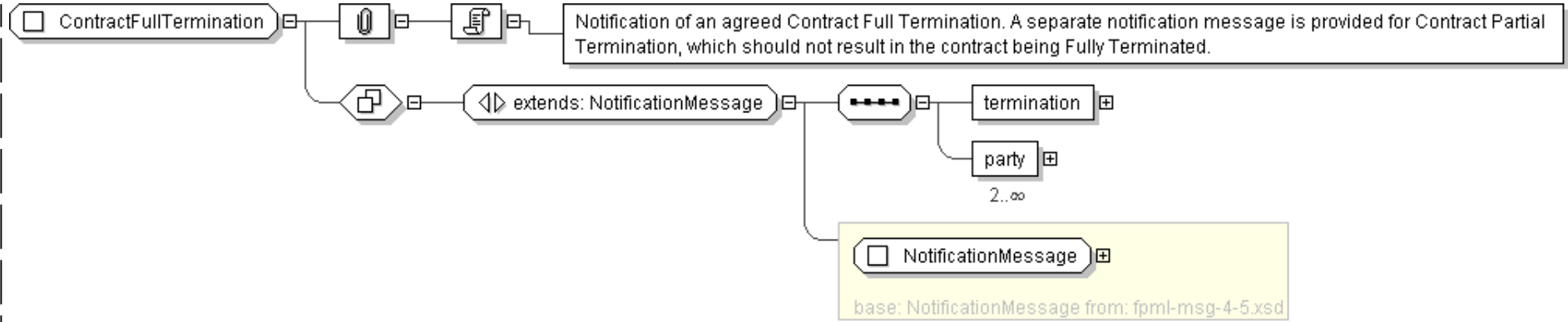
| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractFullTermination (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractFullTermination |
| Abstract | no |
| Documentation | Notification of an agreed Contract Full Termination. A separate notification message is provided for Contract Partial Termination, which should not result in the contract being Fully Terminated. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <termination> ContractTermination </termination> [1]
  <party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractFullTermination">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="termination" type=" ContractTermination " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **ContractFullTerminationCancelled**

| | |
|--------------|--|
| Super-types: | NotificationMessage < ContractFullTerminationCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractFullTerminationCancelled |
| Abstract | no |
| Documentation | A Notification that a Full Termination event is cancelled. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
```

```

"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<contractReference> ContractReference </contractReference> [1]
'Reference to the contract affected by the cancellation.'

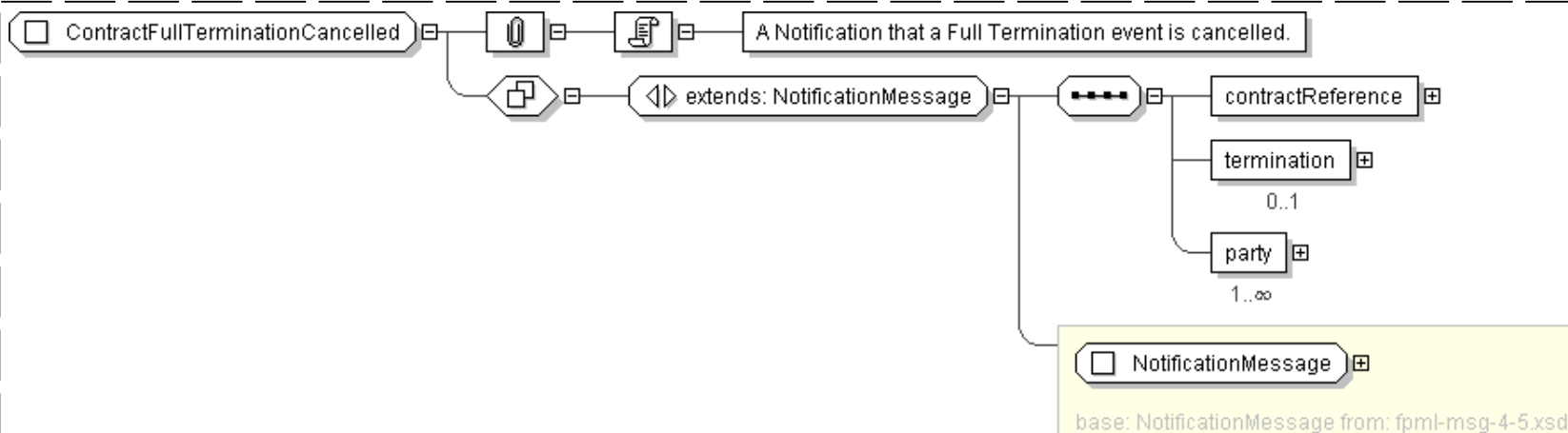
<termination> ContractTermination </termination> [0..1]
'Details of the Full Termination being cancelled.'

<party> Party </party> [1..*]
'Identification of the Parties to this Contract.'

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="ContractFullTerminationCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="contractReference" type=" ContractReference "/>

```

```
<xsd:element name="termination" type=" ContractTermination " minOccurs="0"/>
<xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ContractIncreased**

| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractIncreased (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractIncreased |
| Abstract | no |
| Documentation | Notification that a Contract has been Increased. |

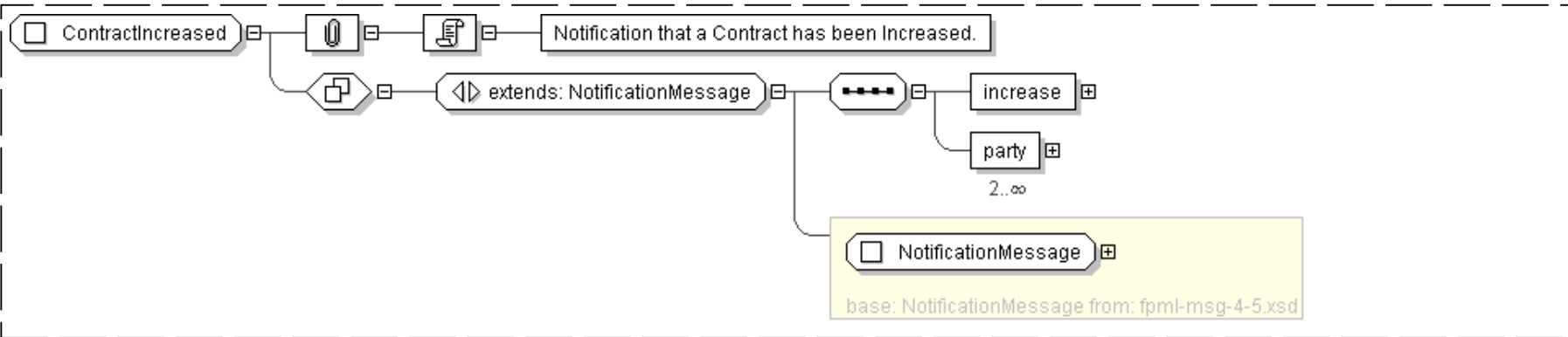
XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<increase> ChangeContractSize </increase> [1]
'Increase Details.'

<party> Party </party> [2..*]
'Identification of the Parties to this Contract.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractIncreased">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="increase" type=" ChangeContractSize "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **ContractIncreasedCancelled**

| | |
|--------------|--|
| Super-types: | NotificationMessage < ContractIncreasedCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ContractIncreasedCancelled |
| Abstract | no |
| Documentation | A Notification that an Increase event is cancelled. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<contractReference> ContractReference </contractReference> [1]
'Reference to the contract affected by the cancellation.'

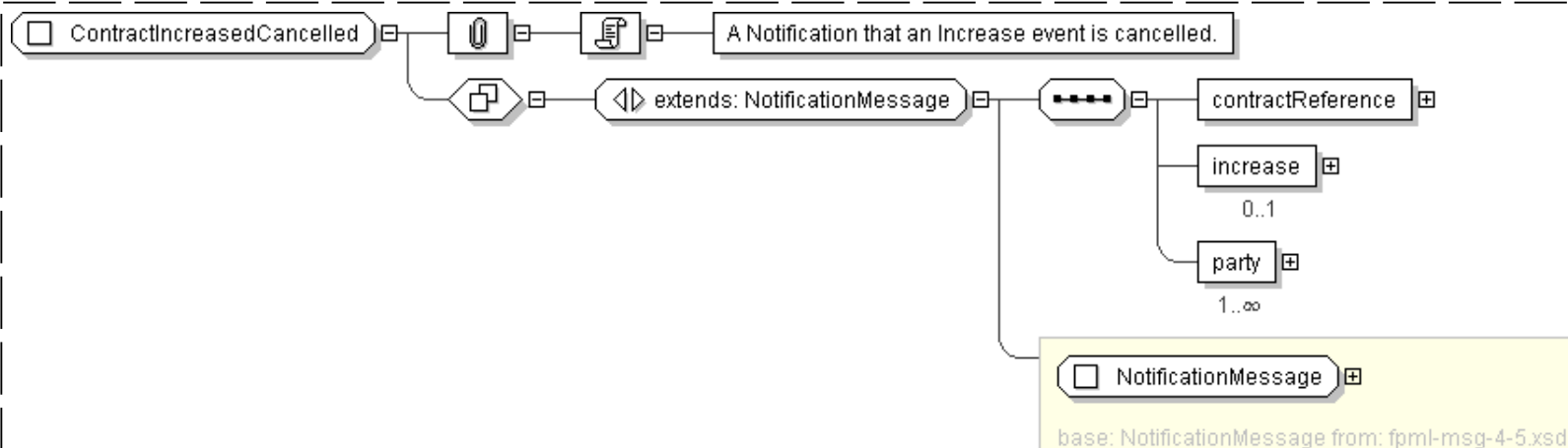
<increase> ChangeContractSize </increase> [0..1]
'Details of the Increase being cancelled.'

<party> Party </party> [1..*]
'Identification of the Parties to this Contract.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractIncreasedCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " >
      <xsd:sequence>
        <xsd:element name="contractReference" type=" ContractReference "/>
        <xsd:element name="increase" type=" ChangeContractSize " minOccurs="0"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **ContractNovated**

| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractNovated (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractNovated |
| Abstract | no |
| Documentation | Notification that a Contract has been Novated. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <novation> ContractNovation </novation> [1]
```

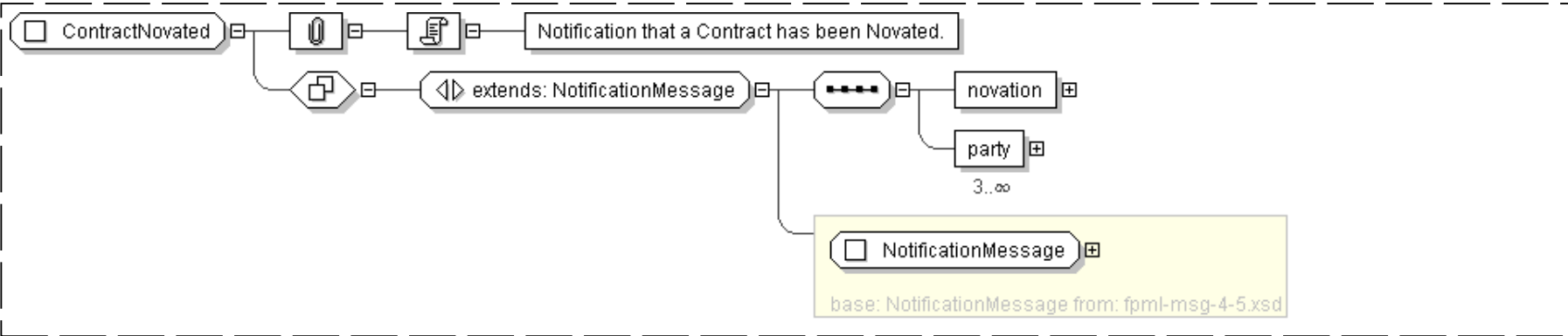
'Novation Details.'

<party> Party </party> [3..*]

'Identification of the Parties to this Contract.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractNovated">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="novation" type=" ContractNovation " />
        <xsd:element name="party" type=" Party " minOccurs="3" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: ContractNovatedCancelled

| | |
|--------------|--|
| Super-types: | NotificationMessage < ContractNovatedCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ContractNovatedCancelled |
| Abstract | no |
| Documentation | A Notification that a Novation event is cancelled. |

XML Instance Representation


```

<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <contractReference> ContractReference </contractReference> [1]
  'Reference to the contract affected by the cancellation.'

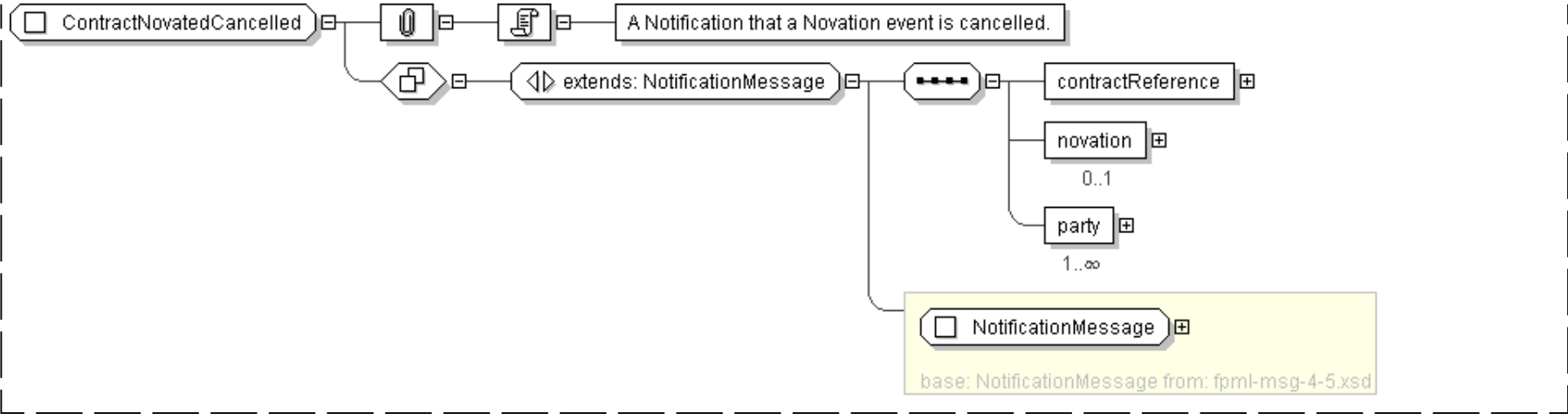
  <novation> ContractNovation </novation> [0..1]
  'Details of the Novation being cancelled.'

  <party> Party </party> [1..*]
  'Identification of the Parties to this Contract.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractNovatedCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="contractReference" type=" ContractReference "/>
        <xsd:element name="novation" type=" ContractNovation " minOccurs="0"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **ContractPartialTermination**

| | |
|--------------|--|
| Super-types: | NotificationMessage < ContractPartialTermination (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ContractPartialTermination |
| Abstract | no |
| Documentation | Notification that a Contract has been subject to Partial Termination. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

```
"
```

```
actualBuild="6 [0..1]
```

'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.'

>

```
<header> NotificationMessageHeader </header> [1]
```

```
<validation> Validation </validation> [0..*]
```

```
<termination> ChangeContractSize </termination> [1]
```

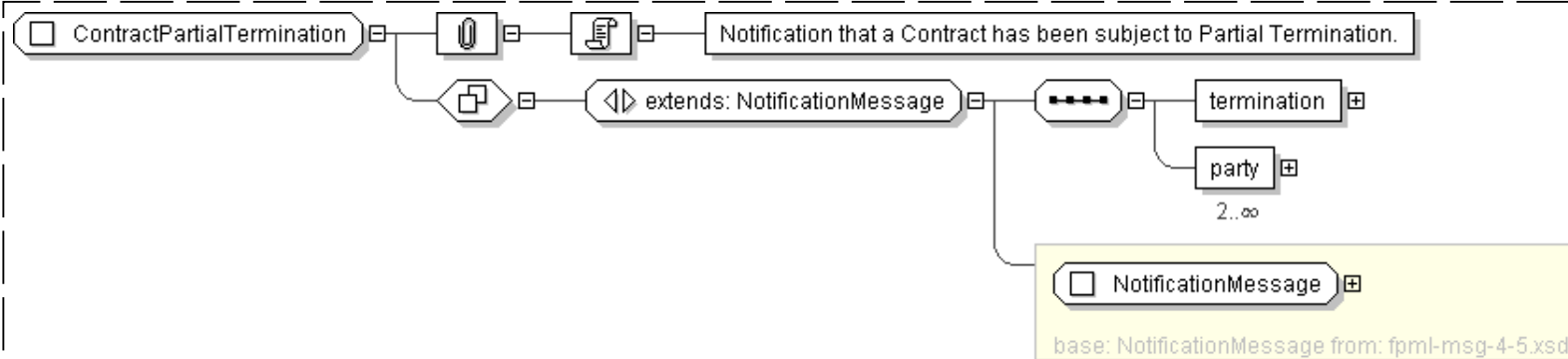
'Termination details.'

```
<party> Party </party> [2..*]
```

'Identification of the Parties to this Contract.'

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

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractPartialTermination">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="termination" type=" ChangeContractSize "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexType>
```

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

Complex Type: **ContractPartialTerminationCancelled**

| | |
|--------------|---|
| Super-types: | NotificationMessage < ContractPartialTerminationCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ContractPartialTerminationCancelled |
| Abstract | no |
| Documentation | A Notification that a Partial Termination event is cancelled. |

XML Instance Representation

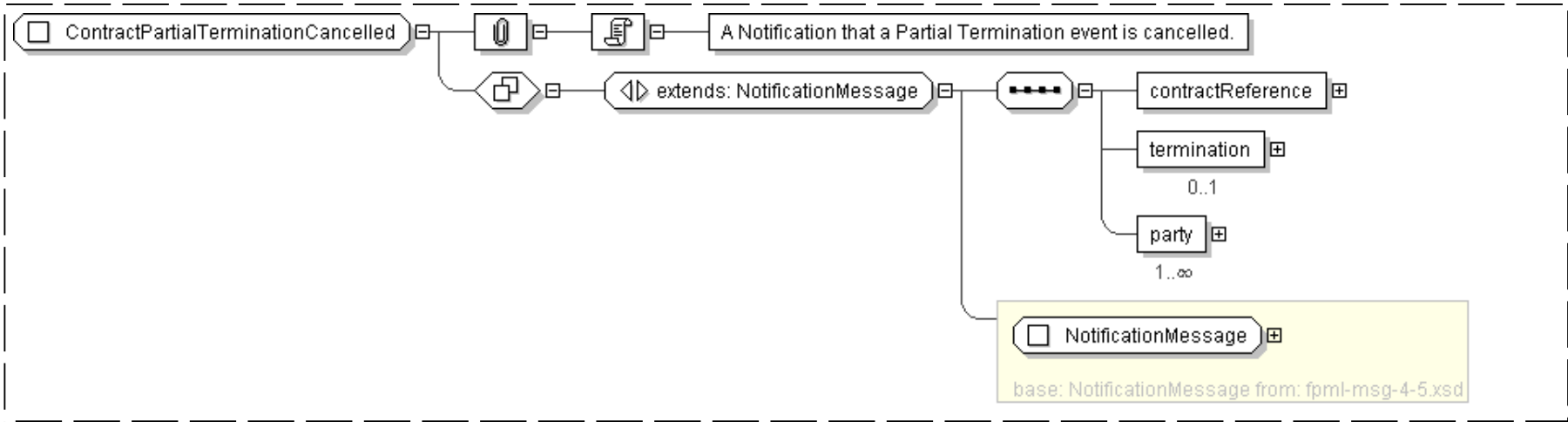
```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
  "
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <contractReference> ContractReference </contractReference> [1]
  'Reference to the contract affected by the cancellation.'

  <termination> ChangeContractSize </termination> [0..1]
  'Details of the Termination being cancelled.'

  <party> Party </party> [1..*]
  'Identification of the Parties to this Contract.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractPartialTerminationCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="contractReference" type=" ContractReference "/>
        <xsd:element name="termination" type=" ChangeContractSize " minOccurs="0"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ContractReferenceMessage

| | |
|--------------|--|
| Super-types: | NotificationMessage < ContractReferenceMessage (by extension) |
| Sub-types: | <ul style="list-style-type: none">ContractCancelled (by extension) |

| | |
|---------------|--|
| Name | ContractReferenceMessage |
| Abstract | yes |
| Documentation | Abstract base class for Contract notification messages that require Contract Reference only. |

XML Instance Representation

<...>

```

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]
'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.'

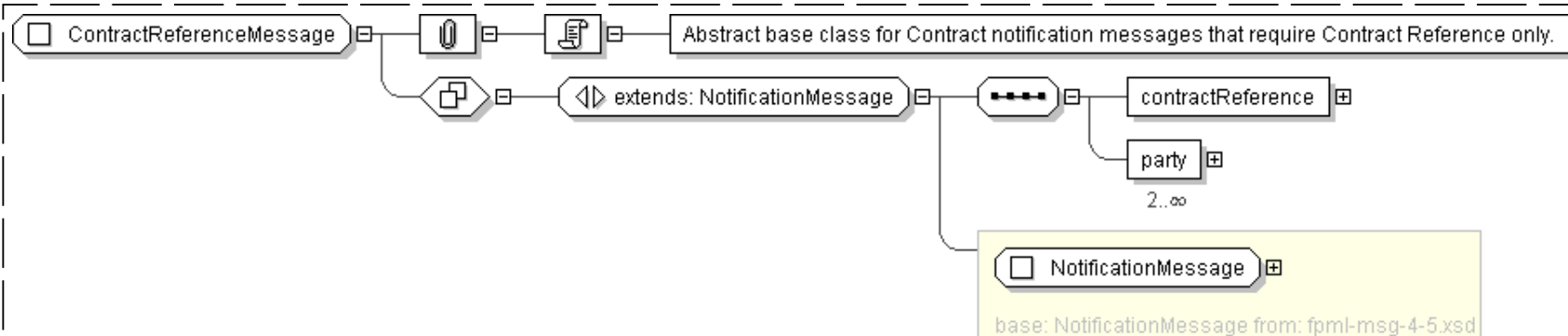
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <contractReference> ContractReference </contractReference> [1]
  'Identification of a single Contract which is the subject of this message. Each Party
  may provide one to many identifiers for this contract.'

  <party> Party </party> [2..*]
  'Identification of the Parties to this Contract.'

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="ContractReferenceMessage" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">

```

```
<xsd:sequence>
  <xsd:element name="contractReference" type=" ContractReference " />
  <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

- If the element/attribute's type is in the schema, a link is provided to it.
- For local simple type definitions, the constraints are displayed in angle brackets, e.g. `<<pattern = [1-9][0-9]{3}>>`.

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 2527 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-eq-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 2527 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-eq-shared-4-5.xsd" />
  ...
</xsd:schema>
```

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Global Declarations

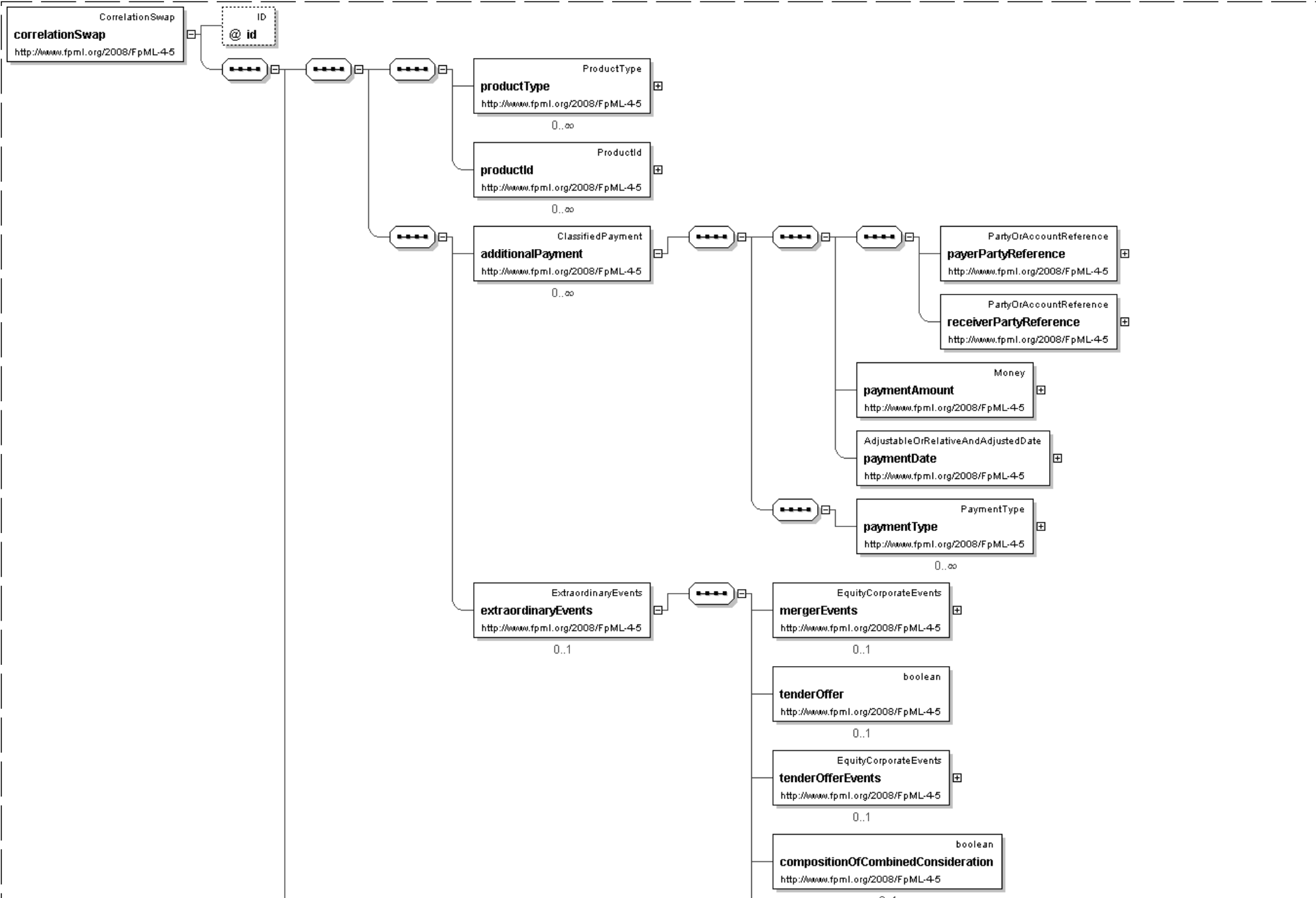
Element: correlationSwap

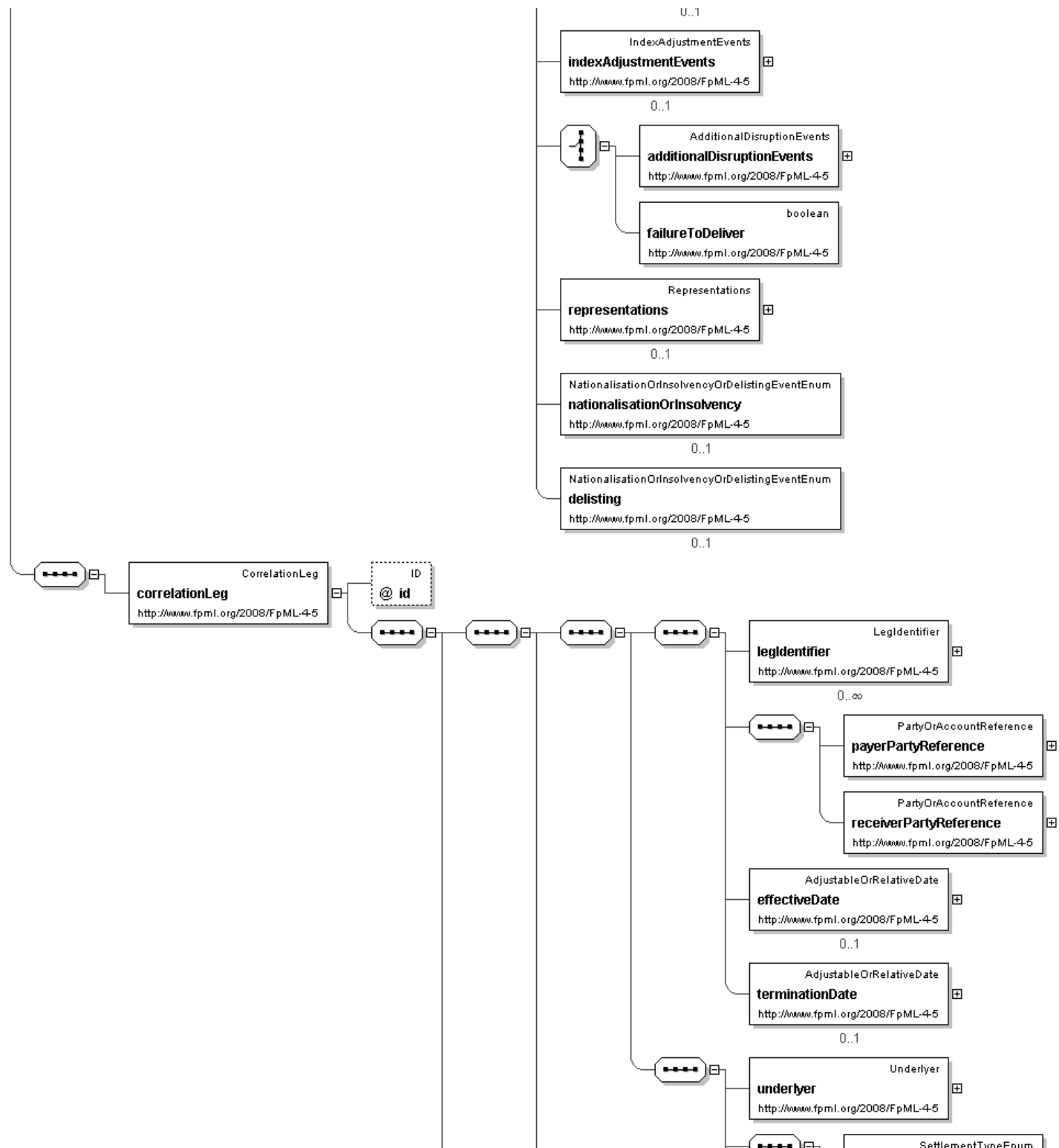
- This element can be used wherever the following element is referenced:
 - [product](#)

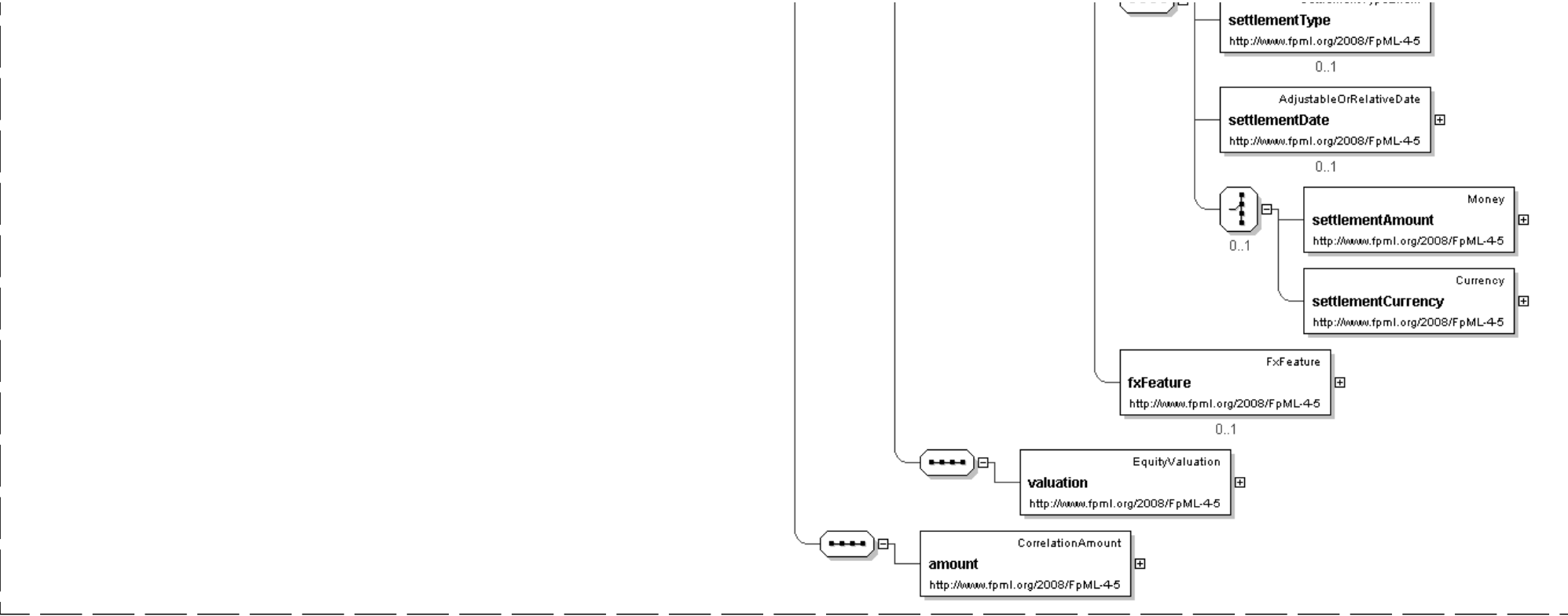
| | |
|------|-----------------|
| Name | correlationSwap |
|------|-----------------|

| | |
|---------------|--|
| Type | CorrelationSwap |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of a correlation swap. |

Logical Diagram







XML Instance Representation

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

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

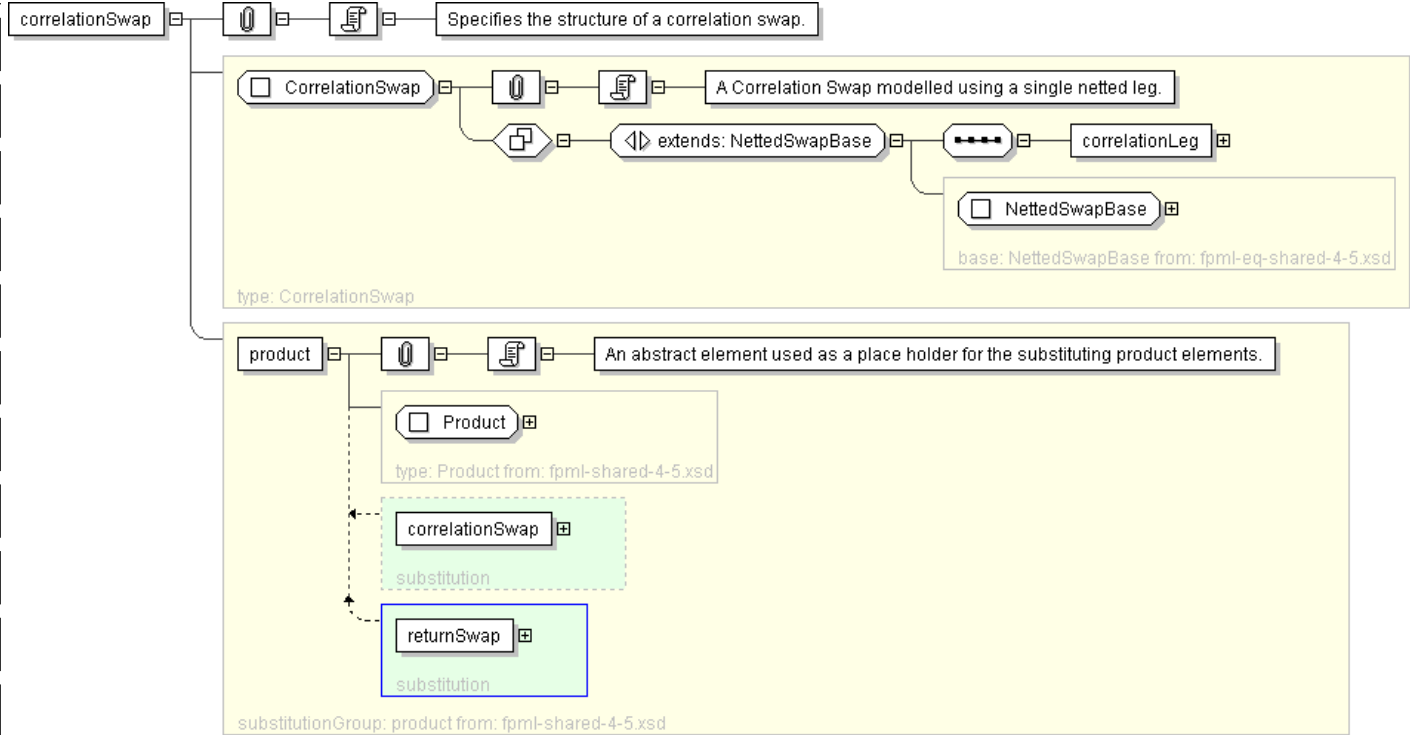
  <additionalPayment> ClassifiedPayment </additionalPayment> [0..*]
  'Specifies additional payment(s) between the principal parties to the netted swap.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
  'Where the underlying is shares, specifies events affecting the issuer of those shares that
  may require the terms of the transaction to be adjusted.'

  <correlationLeg> CorrelationLeg </correlationLeg> [1]
  'Correlation Leg. Correlation Buyer is deemed to be the Equity Amount Receiver,
  Correlation Seller is deemed to be the Equity Amount Payer.'

</correlationSwap>
```

Diagram



Schema Component Representation

```
<xsd:element name="correlationSwap" type=" CorrelationSwap " substitutionGroup="product"/>
```

[top](#)

Global Definitions

Complex Type: **CorrelationAmount**

| | |
|---|--|
| Super-types: | CalculatedAmount < CorrelationAmount (by extension) |
| Sub-types: | None |
| Name | CorrelationAmount |
| Used by (from the same schema document) | Complex Type CorrelationLeg |
| Abstract | no |
| Documentation | Correlation Amount. |

XML Instance Representation

```
<....>
<calculationDates> AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]
'Specifies the date on which a calculation or an observation will be performed for the
purpose of calculating the amount.'

<observationStartDate> AdjustableOrRelativeDate </observationStartDate> [0..1]
'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> xsd:boolean </optionsExchangeDividends> [0..1]
'If present and true, then options exchange dividends are applicable.'

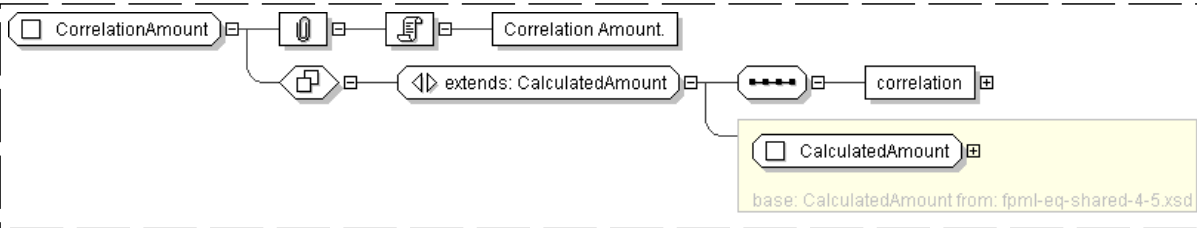
<additionalDividends> xsd:boolean </additionalDividends> [0..1]
'If present and true, then additional dividends are applicable.'

<allDividends> xsd:boolean </allDividends> [0..1]
'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.'

<correlation> Correlation </correlation> [1]
'Specifies Correlation.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CorrelationAmount">
  <xsd:complexContent>
    <xsd:extension base=" CalculatedAmount ">
      <xsd:sequence>
        <xsd:element name="correlation" type=" Correlation "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CorrelationLeg**

| | |
|--------------|---|
| Super-types: | DirectionalLegUnderlyerValuation < CorrelationLeg (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CorrelationLeg |
| Used by (from the same schema document) | Complex Type CorrelationSwap |
| Abstract | no |
| Documentation | A type describing return which is driven by a Correlation calculation. |

XML Instance Representation

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

'Version aware identification of this leg.'

<payerPartyReference> [PartyOrAccountReference](#) </payerPartyReference> [1]

'A reference to the party responsible for making the payments defined by this structure.'

<receiverPartyReference> [PartyOrAccountReference](#) </receiverPartyReference> [1]

'A reference to the party that receives the payments corresponding to this structure.'

<effectiveDate> [AdjustableOrRelativeDate](#) </effectiveDate> [0..1]

'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> [AdjustableOrRelativeDate](#) </terminationDate> [0..1]

'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> [Underlyer](#) </underlyer> [1]

'Specifies the underlyer of the leg.'

<settlementType> [SettlementTypeEnum](#) </settlementType> [0..1]

<settlementDate> [AdjustableOrRelativeDate](#) </settlementDate> [0..1]

Start Group: [SettlementAmountOrCurrency.model](#) [0..1]

Start [Choice](#) [1]

<settlementAmount> [Money](#) </settlementAmount> [1]

'Settlement Amount'

<settlementCurrency> [Currency](#) </settlementCurrency> [1]

'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice

End Group: [SettlementAmountOrCurrency.model](#)

<fxFeature> [FxFeature](#) </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features.'

<valuation> [EquityValuation](#) </valuation> [1]

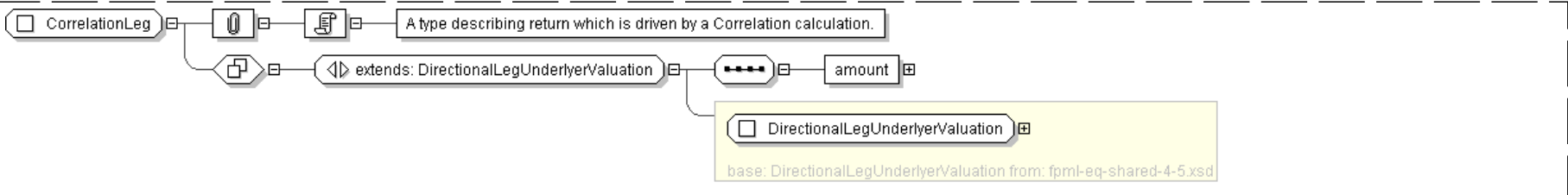
'Valuation of the underlyer.'

<amount> [CorrelationAmount](#) </amount> [1]

'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.'

</...>

Diagram



Schema Component Representation

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



```
<xsd:complexContent>
  <xsd:extension base=" DirectionalLegUnderlyerValuation " >
    <xsd:sequence>
      <xsd:element name="amount" type=" CorrelationAmount " />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CorrelationSwap**

| | |
|---|--|
| Super-types: | NettedSwapBase < CorrelationSwap (by extension) |
| Sub-types: | None |
| Name | CorrelationSwap |
| Used by (from the same schema document) | Element correlationSwap |
| Abstract | no |
| Documentation | A Correlation Swap modelled using a single netted leg. |

XML Instance Representation

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

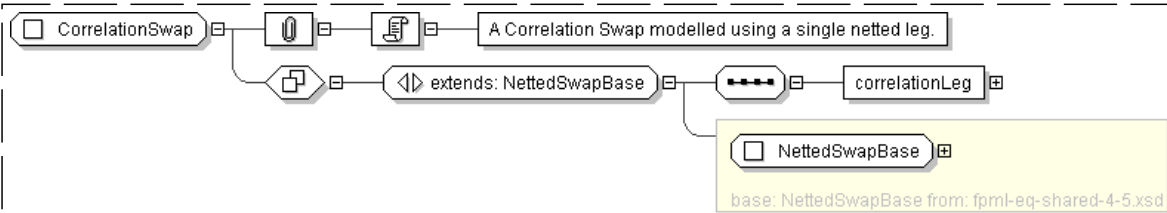
<productId> ProductId </productId> [0..*]
'A product reference identifier allocated by a party. FpML does not define the domain
values associated with this element. Note that the domain values for this element are
not strictly an enumerated list.'

<additionalPayment> ClassifiedPayment </additionalPayment> [0..*]
'Specifies additional payment(s) between the principal parties to the netted swap.'

<extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
'Where the underlying is shares, specifies events affecting the issuer of those shares that
may require the terms of the transaction to be adjusted.'

<correlationLeg> CorrelationLeg </correlationLeg> [1]
'Correlation Leg. Correlation Buyer is deemed to be the Equity Amount Receiver,
Correlation Seller is deemed to be the Equity Amount Payer.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CorrelationSwap">
  <xsd:complexContent>
    <xsd:extension base=" NettedSwapBase " >
      <xsd:sequence>
        <xsd:element name="correlationLeg" type=" CorrelationLeg " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates " />
<element name="postcode">
```

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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Generated by <Oxygen/> XML Editor using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |

| | |
|------|---|
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-posttrade-4-5.xsd" />
  ...
</xsd:schema>
```

[top](#)

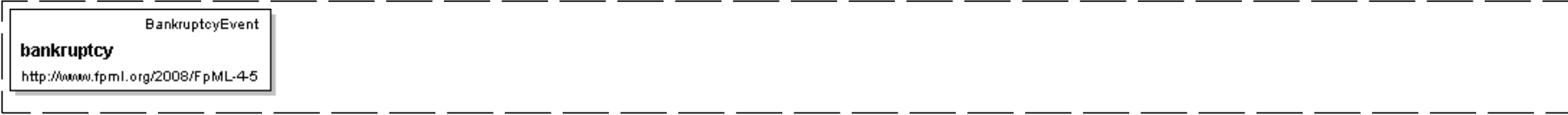
Global Declarations

Element: **bankruptcy**

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|---------------------------------|
| Name | bankruptcy |
| Type | BankruptcyEvent |
| Nilable | no |
| Abstract | no |

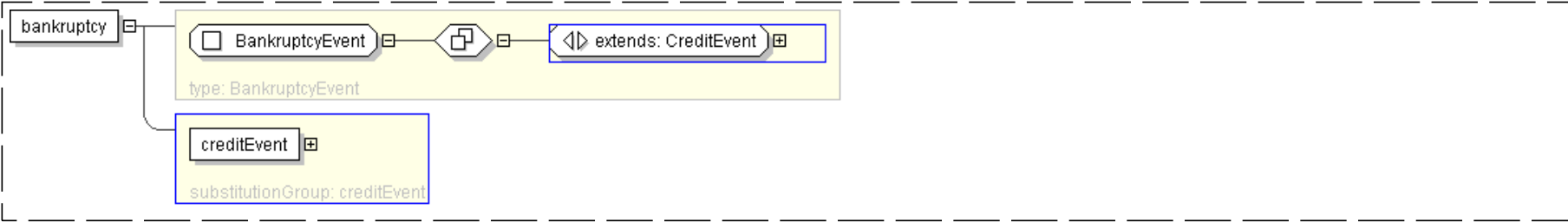
Logical Diagram



XML Instance Representation

```
<bankruptcy/>
```

Diagram



Schema Component Representation

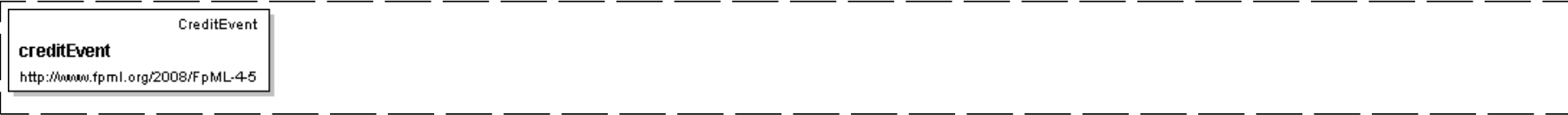
```
<xsd:element name="bankruptcy" type="BankruptcyEvent" substitutionGroup="creditEvent"/>
```

Element: **creditEvent**

- The following elements can be used wherever this element is referenced:
 - [bankruptcy](#)
 - [failureToPay](#)
 - [obligationAcceleration](#)
 - [obligationDefault](#)
 - [repudiationMoratorium](#)
 - [restructuring](#)

| | |
|---|--|
| Name | creditEvent |
| Used by (from the same schema document) | Complex Type CreditEventNoticeDocument |
| Type | CreditEvent |
| Nilable | no |
| Abstract | yes |

Logical Diagram

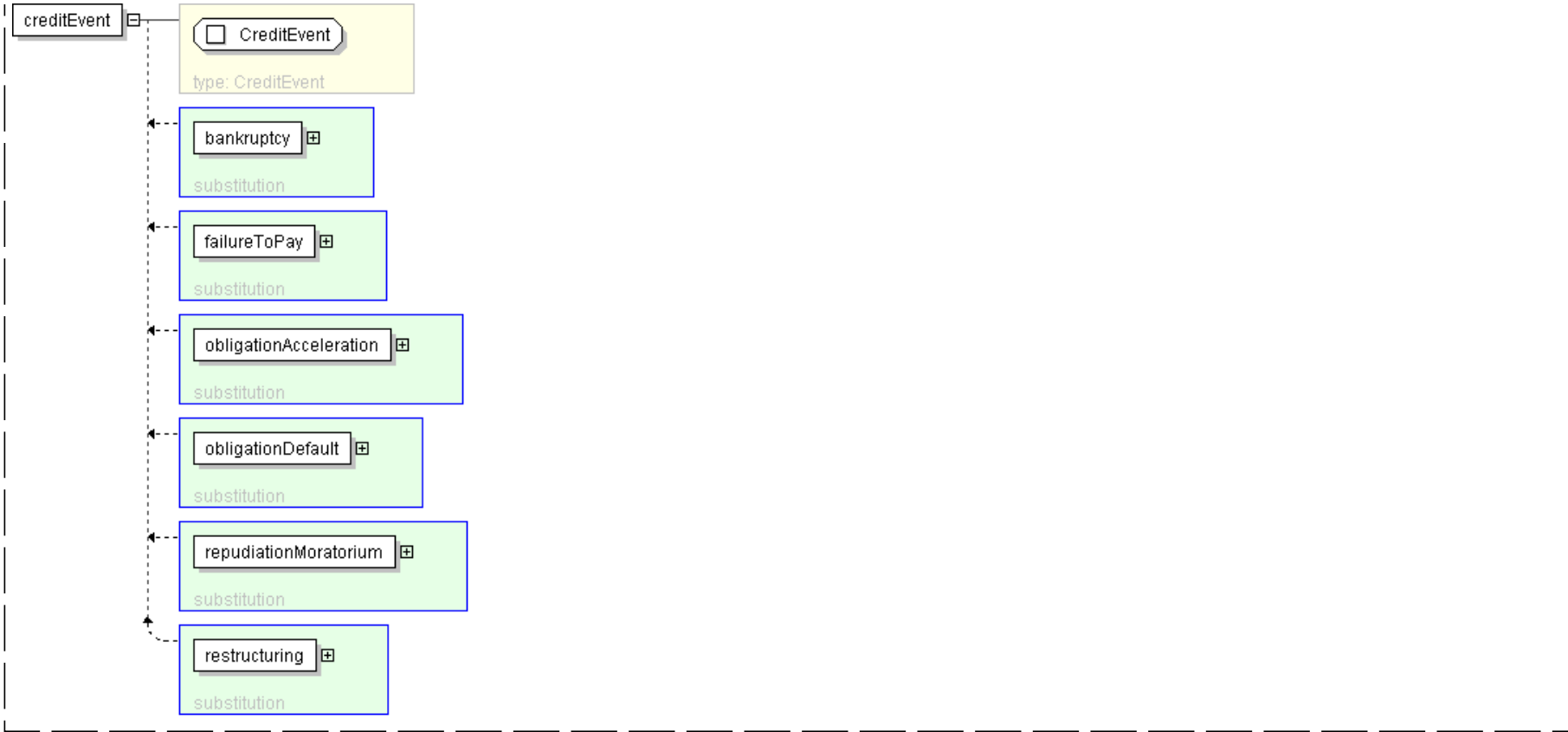


XML Instance Representation

```
<creditEvent/>
```

Diagram





Schema Component Representation

```
<xsd:element name="creditEvent" type="CreditEvent" abstract="true"/>
```

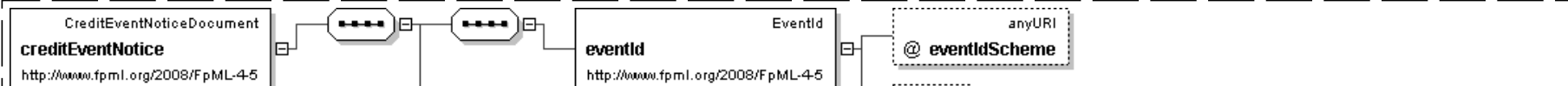
[top](#)

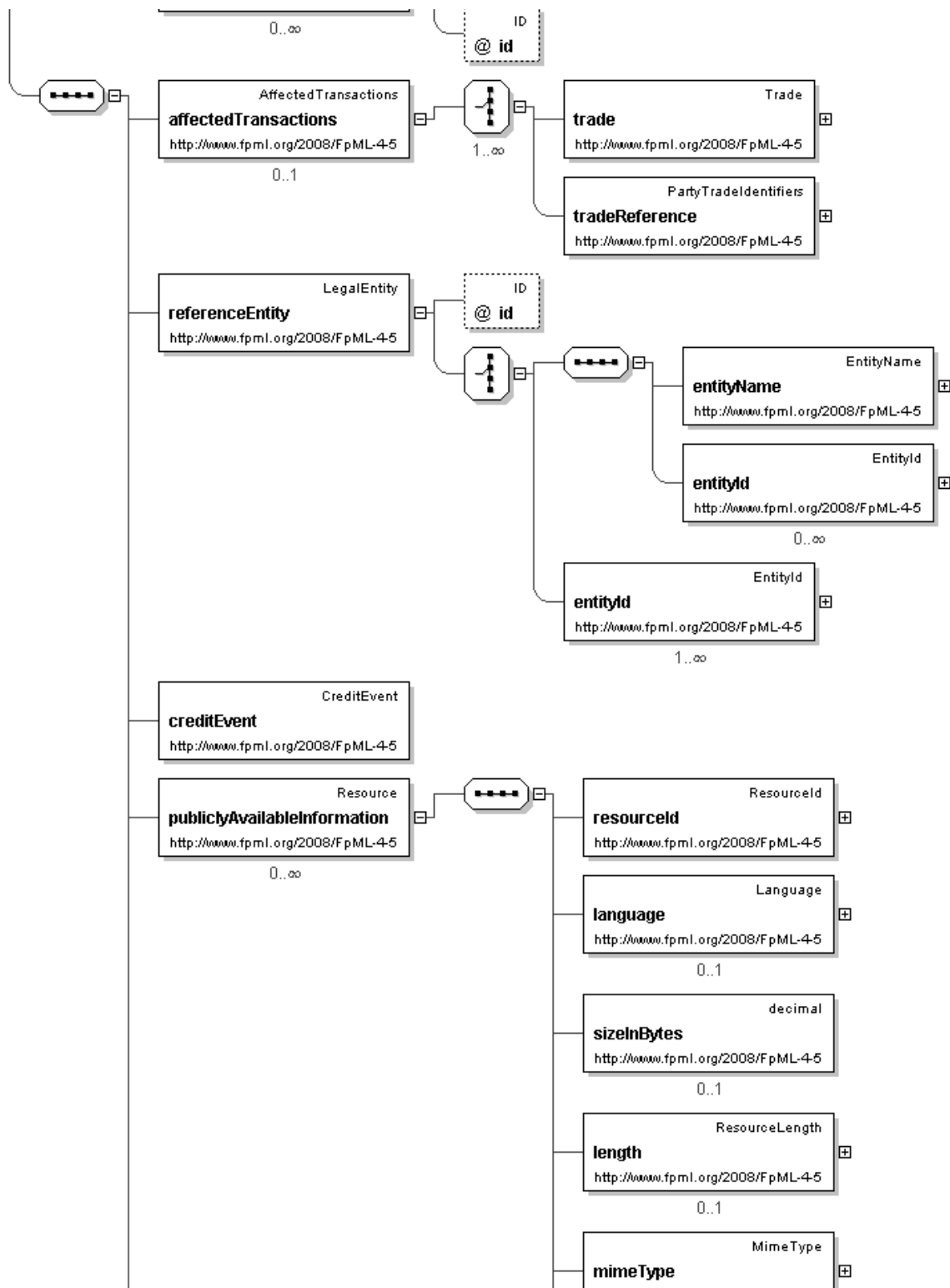
Element: **creditEventNotice**

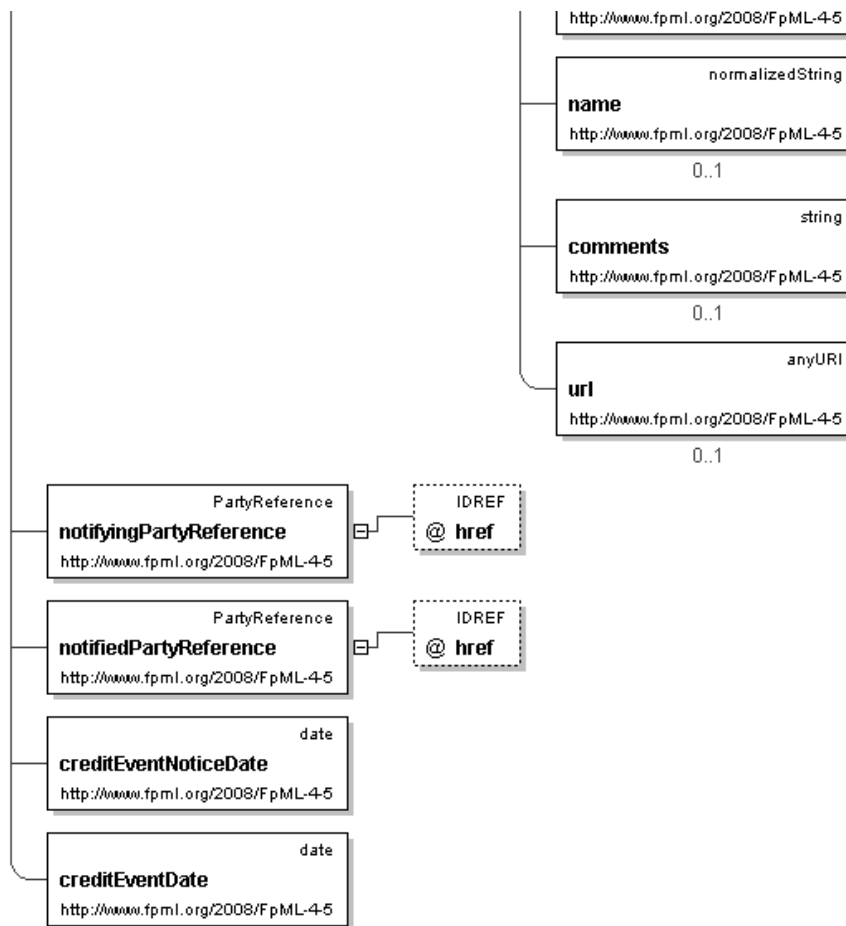
- This element can be used wherever the following element is referenced:
 - [event](#)

| | |
|---------------|---|
| Name | creditEventNotice |
| Type | CreditEventNoticeDocument |
| Nilable | no |
| Abstract | no |
| Documentation | A global element used to hold CENs. |

Logical Diagram







XML Instance Representation

```
<creditEventNotice>
  <eventId> EventId </eventId> [0..*]
  ''

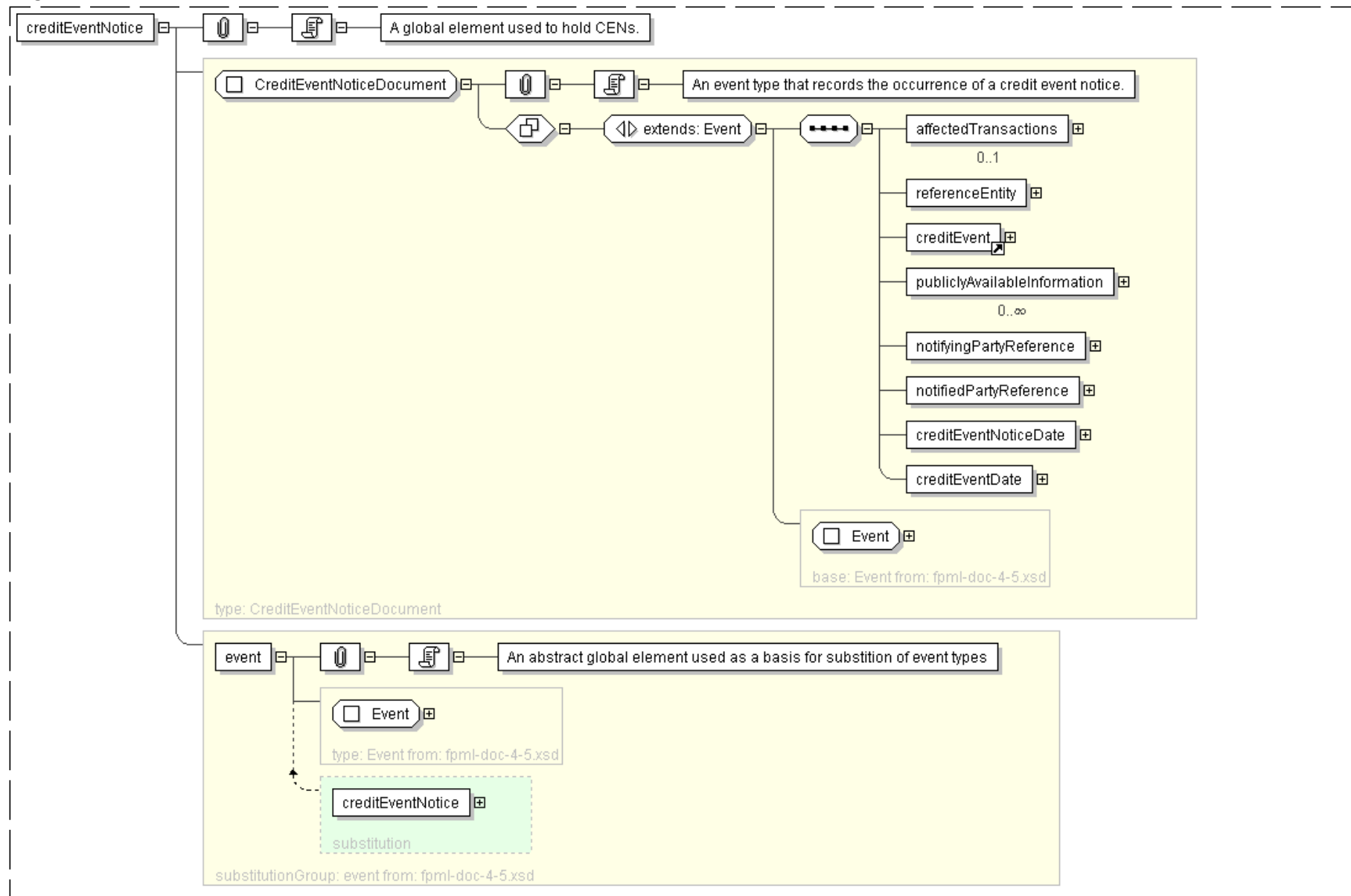
  <affectedTransactions> AffectedTransactions </affectedTransactions> [0..1]
  'Trades affected by this event.'

  <referenceEntity> LegalEntity </referenceEntity> [1]
  <creditEvent> ... </creditEvent> [1]
  <publiclyAvailableInformation> Resource </publiclyAvailableInformation> [0..*]
  '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.'

  <notifyingPartyReference> PartyReference </notifyingPartyReference> [1]
  <notifiedPartyReference> PartyReference </notifiedPartyReference> [1]
  <creditEventNoticeDate> xsd:date </creditEventNoticeDate> [1]
  <creditEventDate> xsd:date </creditEventDate> [1]
```

```
</creditEventNotice>
```

Diagram



Schema Component Representation

```
<xsd:element name="creditEventNotice" type="CreditEventNoticeDocument"
  " substitutionGroup="event"/>
```

Element: **failureToPay**

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|-----------------------------------|
| Name | failureToPay |
| Type | FailureToPayEvent |
| Nilable | no |
| Abstract | no |

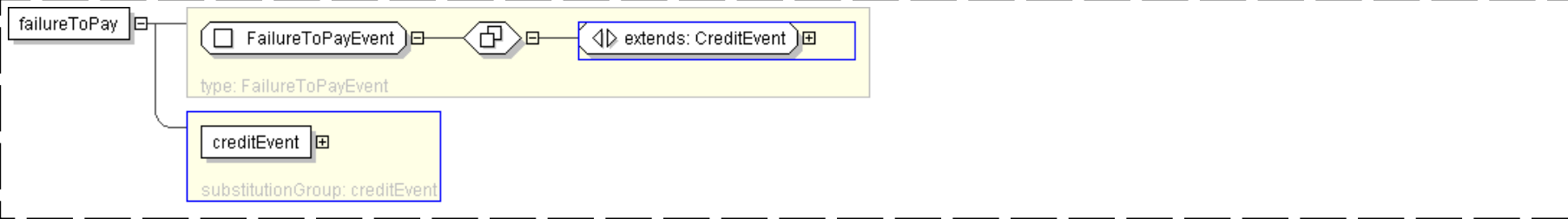
Logical Diagram



XML Instance Representation

```
<failureToPay/>
```

Diagram



Schema Component Representation

```
<xsd:element name="failureToPay" type=" FailureToPayEvent " substitutionGroup="creditEvent"/>
```

[top](#)

Element: **obligationAcceleration**

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|---|
| Name | obligationAcceleration |
| Type | ObligationAccelerationEvent |
| Nilable | no |
| Abstract | no |

Logical Diagram



ObligationAccelerationEvent

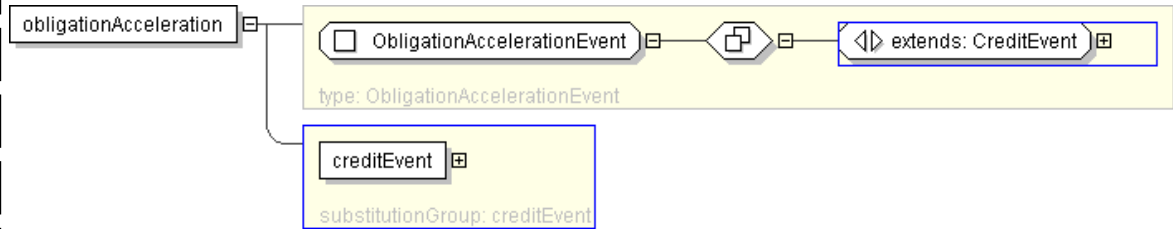
obligationAcceleration

http://www.fpml.org/2008/FpML-4-5

XML Instance Representation

<obligationAcceleration/>

Diagram



Schema Component Representation

```
<xsd:element name="obligationAcceleration" type="ObligationAccelerationEvent"
  substitutionGroup="creditEvent" />
```

[top](#)

Element: **obligationDefault**

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|--|
| Name | obligationDefault |
| Type | ObligationDefaultEvent |
| Nilable | no |
| Abstract | no |

Logical Diagram

ObligationDefaultEvent

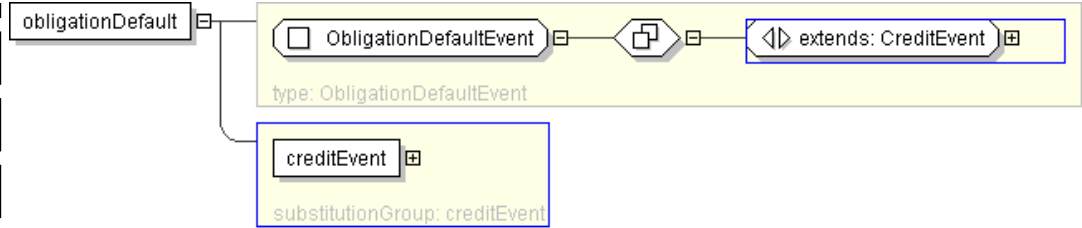
obligationDefault

http://www.fpml.org/2008/FpML-4-5

XML Instance Representation

<obligationDefault/>

Diagram



Schema Component Representation

```
<xsd:element name="obligationDefault" type="ObligationDefaultEvent"
  substitutionGroup="creditEvent"/>
```

[top](#)

Element: repudiationMoratorium

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|--|
| Name | repudiationMoratorium |
| Type | RepudiationMoratoriumEvent |
| Nilable | no |
| Abstract | no |

Logical Diagram

RepudiationMoratoriumEvent

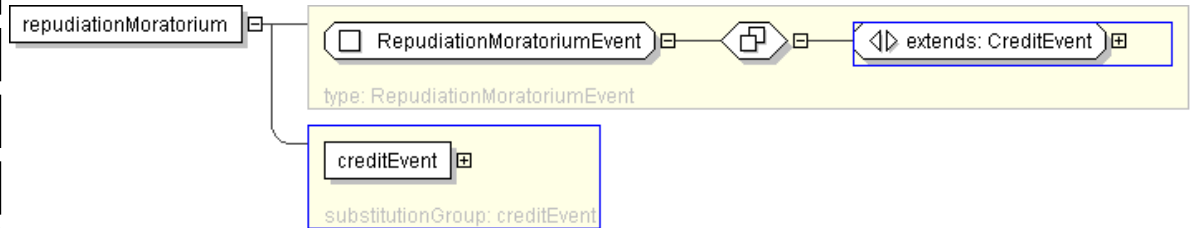
repudiationMoratorium

<http://www.fpml.org/2008/FpML-4-5>

XML Instance Representation

```
<repudiationMoratorium/>
```

Diagram



Schema Component Representation

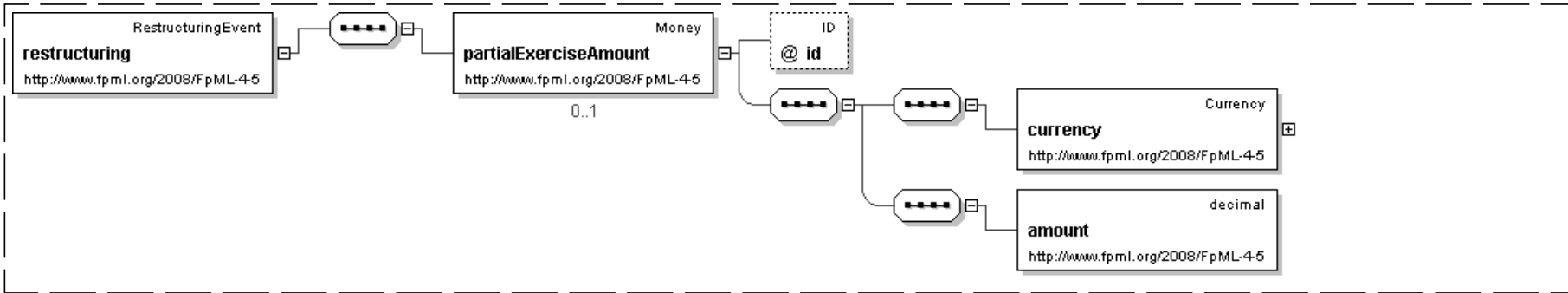
```
<xsd:element name="repudiationMoratorium" type="RepudiationMoratoriumEvent"
  substitutionGroup="creditEvent"/>
```

Element: **restructuring**

- This element can be used wherever the following element is referenced:
 - [creditEvent](#)

| | |
|----------|------------------------------------|
| Name | restructuring |
| Type | RestructuringEvent |
| Nilable | no |
| Abstract | no |

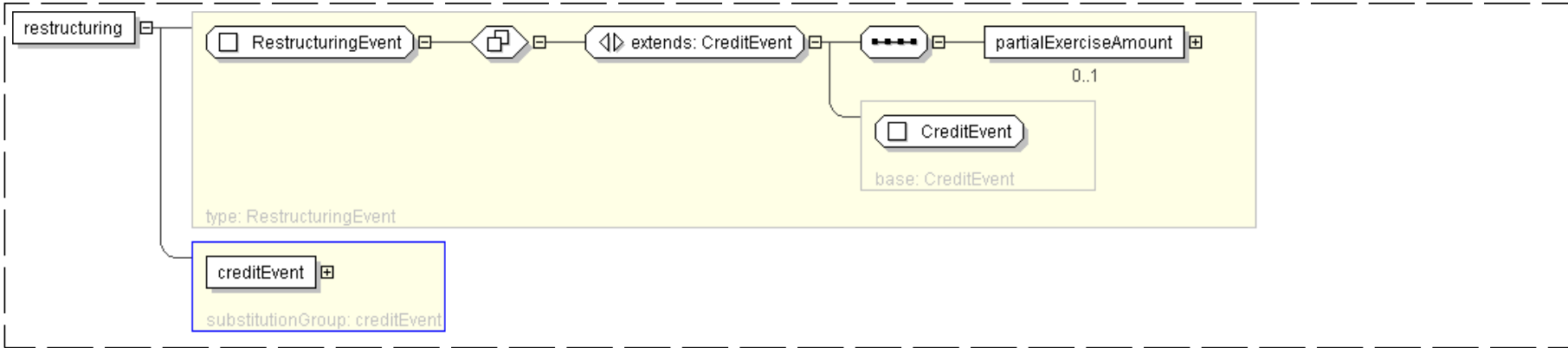
Logical Diagram



XML Instance Representation

```
<restructuring>
  <partialExerciseAmount> Money </partialExerciseAmount> [0..1]
</restructuring>
```

Diagram



Schema Component Representation

```
<xsd:element name="restructuring" type="RestructuringEvent" substitutionGroup="creditEvent"/>
```

Global Definitions

Complex Type: BankruptcyEvent

| | |
|--------------|---|
| Super-types: | CreditEvent < BankruptcyEvent (by extension) |
| Sub-types: | None |

| | |
|---|------------------------------------|
| Name | BankruptcyEvent |
| Used by (from the same schema document) | Element bankruptcy |
| Abstract | no |

XML Instance Representation

<.../>

Diagram



Schema Component Representation

```
<xsd:complexType name="BankruptcyEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: CreditEvent

| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">BankruptcyEvent (by extension)FailureToPayEvent (by extension)ObligationAccelerationEvent (by extension)ObligationDefaultEvent (by extension)RepudiationMoratoriumEvent (by extension)RestructuringEvent (by extension) |

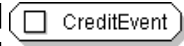
| | |
|---|-------------------------------------|
| Name | CreditEvent |
| Used by (from the same schema document) | Element creditEvent |
| Abstract | no |

XML Instance Representation

<.../>

Diagram





Schema Component Representation

```
<xsd:complexType name="CreditEvent" />
```

[top](#)

Complex Type: CreditEventNoticeDocument

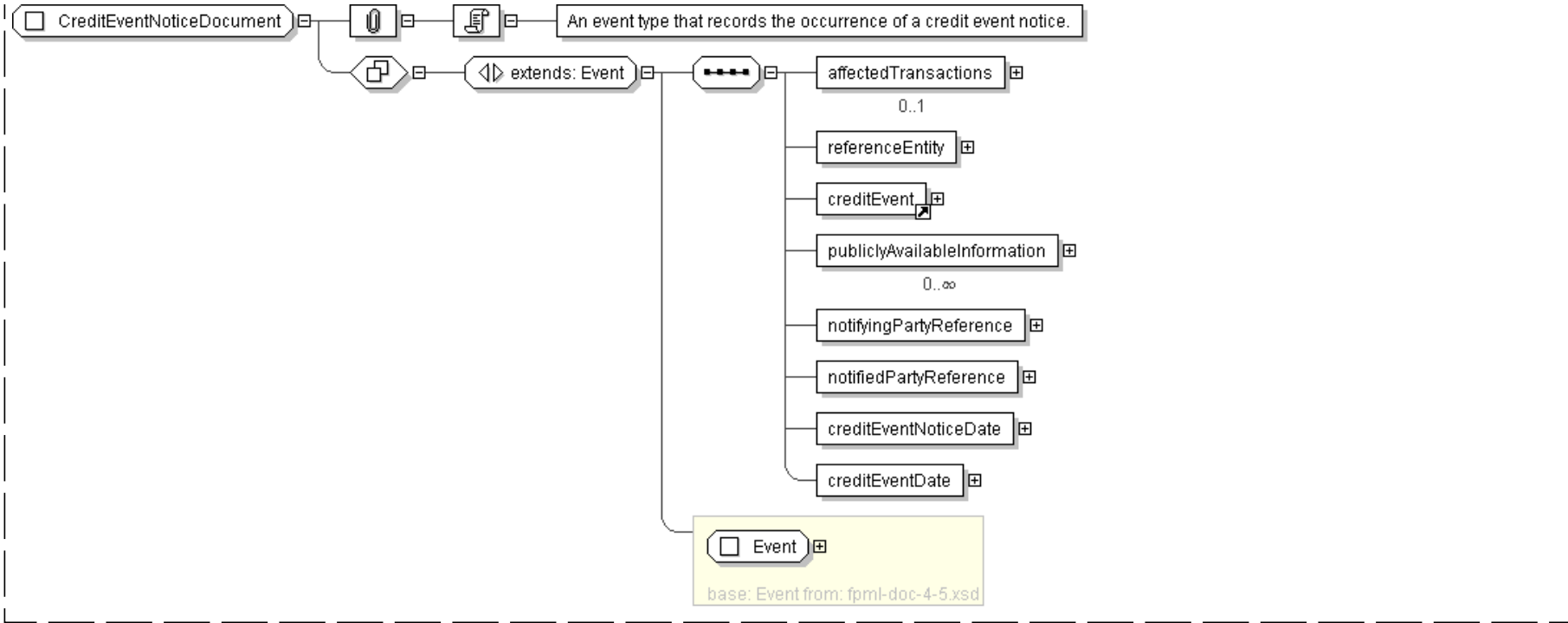
| | |
|--------------|--|
| Super-types: | Event < CreditEventNoticeDocument (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CreditEventNoticeDocument |
| Used by (from the same schema document) | Complex Type CreditEventNotification , Element creditEventNotice |
| Abstract | no |
| Documentation | An event type that records the occurrence of a credit event notice. |

XML Instance Representation

```
<...>
  <eventId> EventId </eventId> [0..*]
  '
  <affectedTransactions> AffectedTransactions </affectedTransactions> [0..1]
  'Trades affected by this event.'
  <referenceEntity> LegalEntity </referenceEntity> [1]
  <creditEvent> ... </creditEvent> [1]
  <publiclyAvailableInformation> Resource </publiclyAvailableInformation> [0..*]
  '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.'
  <notifyingPartyReference> PartyReference </notifyingPartyReference> [1]
  <notifiedPartyReference> PartyReference </notifiedPartyReference> [1]
  <creditEventNoticeDate> xsd:date </creditEventNoticeDate> [1]
  <creditEventDate> xsd:date </creditEventDate> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditEventNoticeDocument">
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:element name="affectedTransactions" type="AffectedTransactions" minOccurs="0"/>
        <xsd:element name="referenceEntity" type="LegalEntity"/>
        <xsd:element ref="creditEvent"/>
        <xsd:element name="publiclyAvailableInformation" type="Resource"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="notifyingPartyReference" type="PartyReference"/>
        <xsd:element name="notifiedPartyReference" type="PartyReference"/>
        <xsd:element name="creditEventNoticeDate" type="xsd:date"/>
        <xsd:element name="creditEventDate" type="xsd:date"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: CreditEventNotification

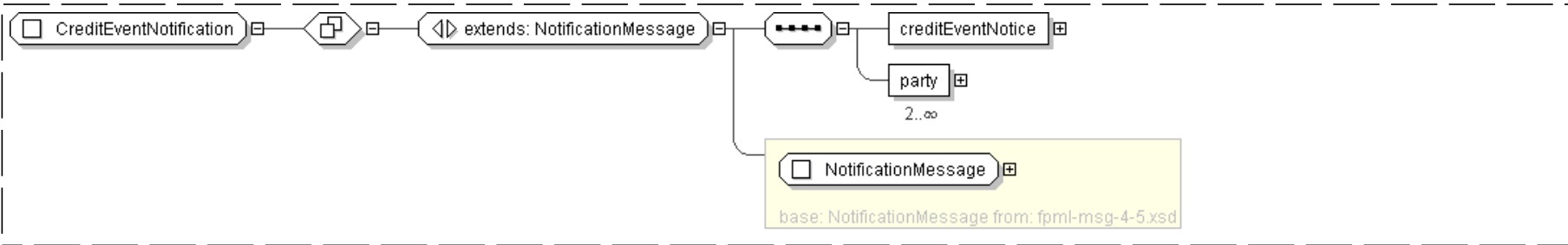
| | |
|--------------|---|
| Super-types: | NotificationMessage < CreditEventNotification (by extension) |
| Sub-types: | None |

| | |
|----------|-------------------------|
| Name | CreditEventNotification |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <creditEventNotice> CreditEventNoticeDocument </creditEventNotice> [1]
  <party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditEventNotification">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="creditEventNotice" type=" CreditEventNoticeDocument "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **FailureToPayEvent**

| | |
|--------------|---|
| Super-types: | CreditEvent < FailureToPayEvent (by extension) |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | FailureToPayEvent |
| Used by (from the same schema document) | Element failureToPay |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="FailureToPayEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent" />
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **Language**

| | |
|--------------|---|
| Super-types: | Scheme < Language (by extension) |
| Sub-types: | None |

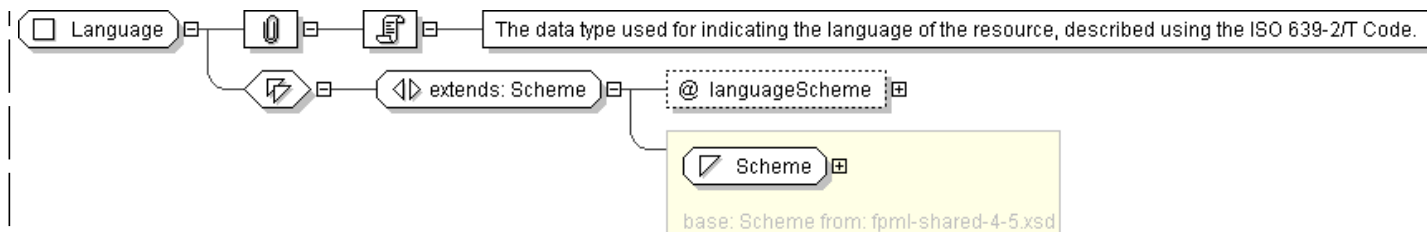
| | |
|---|---|
| Name | Language |
| Used by (from the same schema document) | Complex Type Resource |
| Abstract | no |
| Documentation | The data type used for indicating the language of the resource, described using the ISO 639-2/T Code. |

XML Instance Representation

```
<...
  languageScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="Language">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="languageScheme" type=" xsd:anyURI "/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ObligationAccelerationEvent**

Super-types: [CreditEvent](#) < **ObligationAccelerationEvent** (by extension)
Sub-types: None

| | |
|--|--|
| Name | ObligationAccelerationEvent |
| Used by (from the same schema document) | Element obligationAcceleration |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="ObligationAccelerationEvent">
  <xsd:complexContent>
    <xsd:extension base=" CreditEvent ">
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ObligationDefaultEvent**

Super-types: [CreditEvent](#) < **ObligationDefaultEvent** (by extension)

Sub-types: None

| | |
|--|---|
| Name | ObligationDefaultEvent |
| Used by (from the same schema document) | Element obligationDefault |
| Abstract | no |

XML Instance Representation

<.../>

Diagram



Schema Component Representation

```

<xsd:complexType name="ObligationDefaultEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>

```

[top](#)

Complex Type: RepudiationMoratoriumEvent

Super-types: [CreditEvent](#) < **RepudiationMoratoriumEvent** (by extension)
 Sub-types: None

| | |
|--|---|
| Name | RepudiationMoratoriumEvent |
| Used by (from the same schema document) | Element repudiationMoratorium |
| Abstract | no |

XML Instance Representation

<.../>

Diagram



Schema Component Representation

```

<xsd:complexType name="RepudiationMoratoriumEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>

```

[top](#)

Complex Type: **Resource**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Resource |
| Used by (from the same schema document) | Complex Type CreditEventNoticeDocument |
| Abstract | no |
| Documentation | Describes the resource that contains the media representation of a business event (i.e used for stating the Publicly Available Information). For example, can describe a file or a URL that represents the event. |

XML Instance Representation

```
<...>
  <resourceId> ResourceId </resourceId> [1]
  'The unique identifier of the resource within the event.'

  <language> Language </language> [0..1]
  'Indicates the language of the resource, described using the ISO 639-2/T Code.'

  <sizeInBytes> xsd:decimal </sizeInBytes> [0..1]
  'Indicates the size of the resource in bytes. It could be used by the end user to estimate
  the download time and storage needs.'

  <length> ResourceLength </length> [0..1]
  'Indicates the length of the resource. For example, if the resource were a PDF file, the
  length would be in pages.'

  <mimeType> MimeType </mimeType> [1]
  '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.'

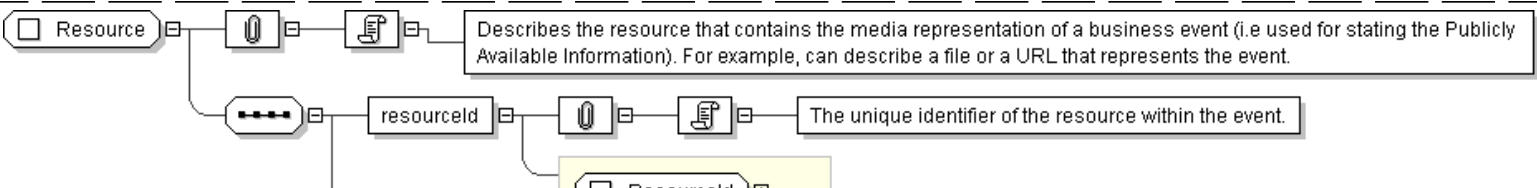
  <name> xsd:normalizedString </name> [0..1]
  'The name of the resource.'

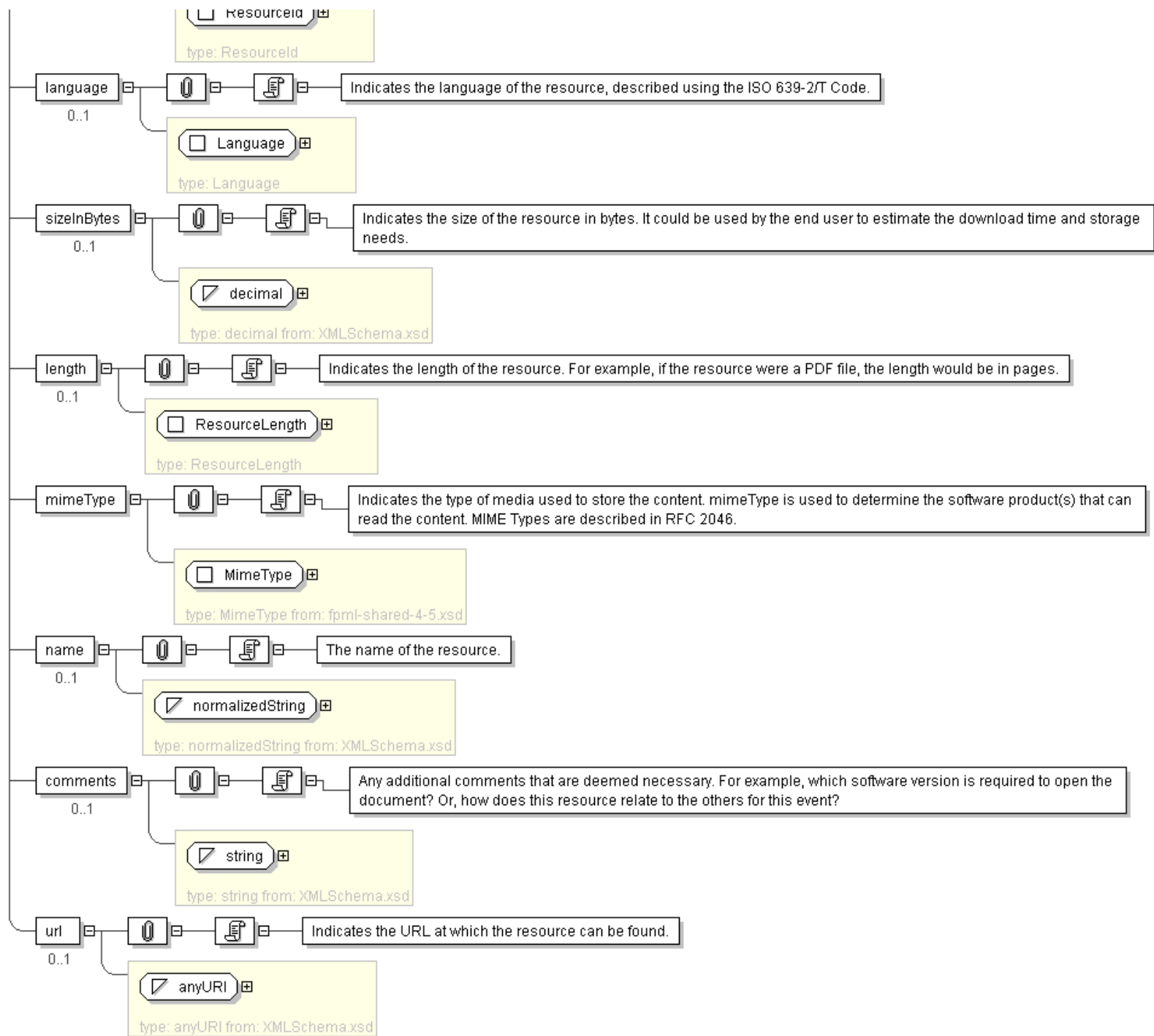
  <comments> xsd:string </comments> [0..1]
  'Any additional comments that are deemed necessary. For example, which software version
  is required to open the document? Or, how does this resource relate to the others for
  this event?'

  <url> xsd:anyURI </url> [0..1]
  'Indicates the URL at which the resource can be found.'

</...>
```

Diagram





Schema Component Representation

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



```
<xsd:sequence>
  <xsd:element name="resourceId" type=" ResourceId " />
  <xsd:element name="language" type=" Language " minOccurs="0"/>
  <xsd:element name="sizeInBytes" type=" xsd:decimal " minOccurs="0"/>
  <xsd:element name="length" type=" ResourceLength " minOccurs="0"/>
  <xsd:element name="mimeType" type=" MimeType " />
  <xsd:element name="name" type=" xsd:normalizedString " minOccurs="0"/>
  <xsd:element name="comments" type=" xsd:string " minOccurs="0"/>
  <xsd:element name="url" type=" xsd:anyURI " minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: ResourceId

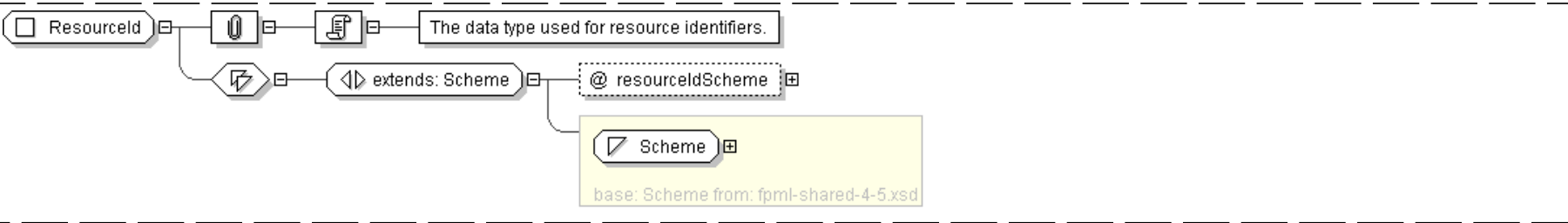
| | |
|--------------|--|
| Super-types: | Scheme < ResourceId (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | ResourceId |
| Used by (from the same schema document) | Complex Type Resource |
| Abstract | no |
| Documentation | The data type used for resource identifiers. |

XML Instance Representation

```
<...
resourceIdScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ResourceId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="resourceIdScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: ResourceLength

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ResourceLength |
| Used by (from the same schema document) | Complex Type Resource |
| Abstract | no |
| Documentation | The type that indicates the length of the resource. |

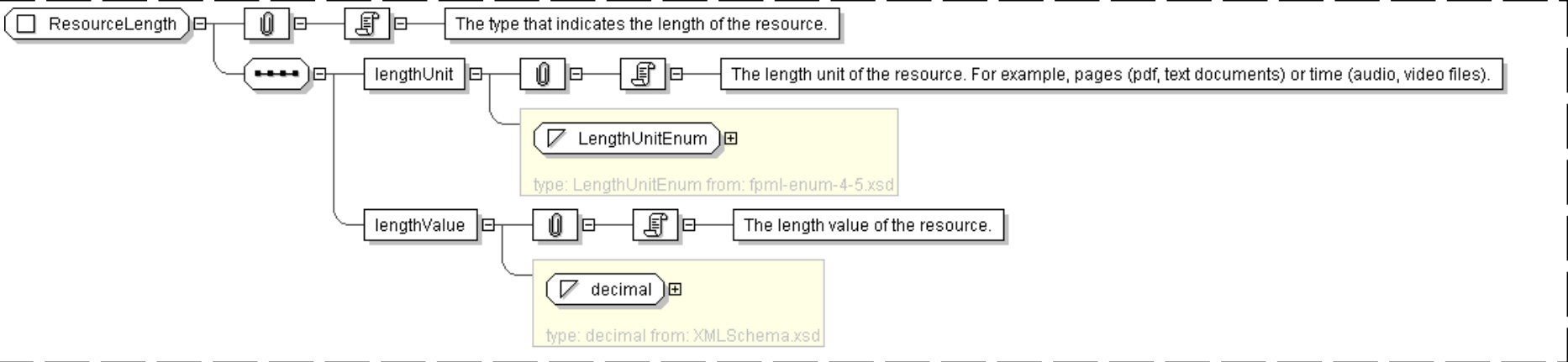
XML Instance Representation

```
<...>
  <lengthUnit> LengthUnitEnum </lengthUnit> [1]
  'The length unit of the resource. For example, pages (pdf, text documents) or time
  (audio, video files).'
```

```
<lengthValue> xsd:decimal </lengthValue> [1]
  'The length value of the resource.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="ResourceLength">
  <xsd:sequence>
    <xsd:element name="lengthUnit" type=" LengthUnitEnum "/>
    <xsd:element name="lengthValue" type=" xsd:decimal "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: RestructuringEvent

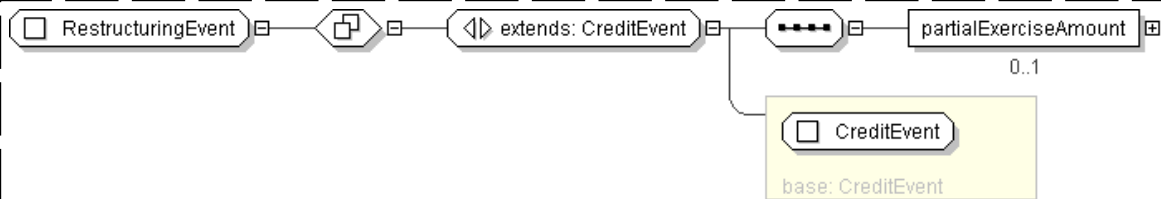
| | |
|--------------|--|
| Super-types: | CreditEvent < RestructuringEvent (by extension) |
| Sub-types: | None |

| | |
|---|---------------------------------------|
| Name | RestructuringEvent |
| Used by (from the same schema document) | Element restructuring |
| Abstract | no |

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="RestructuringEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent">
      <xsd:sequence>
        <xsd:element name="partialExerciseAmount" type="Money" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

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

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Generated by [<Oxygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 2527 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-eg-shared-4-5.xsd◦ fpml-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 2527 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-eg-shared-4-5.xsd" />
  <xsd:include schemaLocation="fpml-shared-4-5.xsd" />
  ...
</xsd:schema>
```

[top](#)

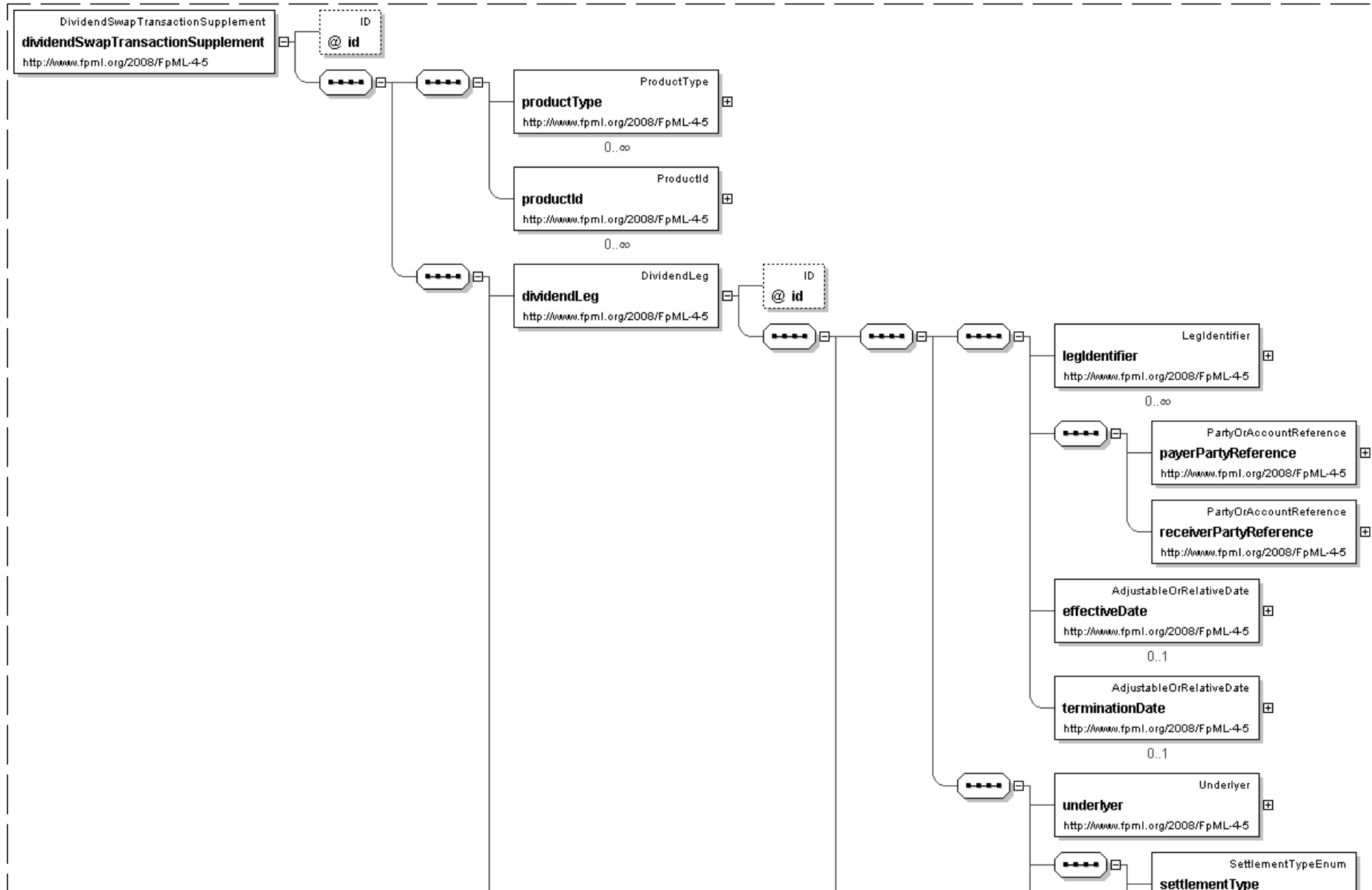
Global Declarations

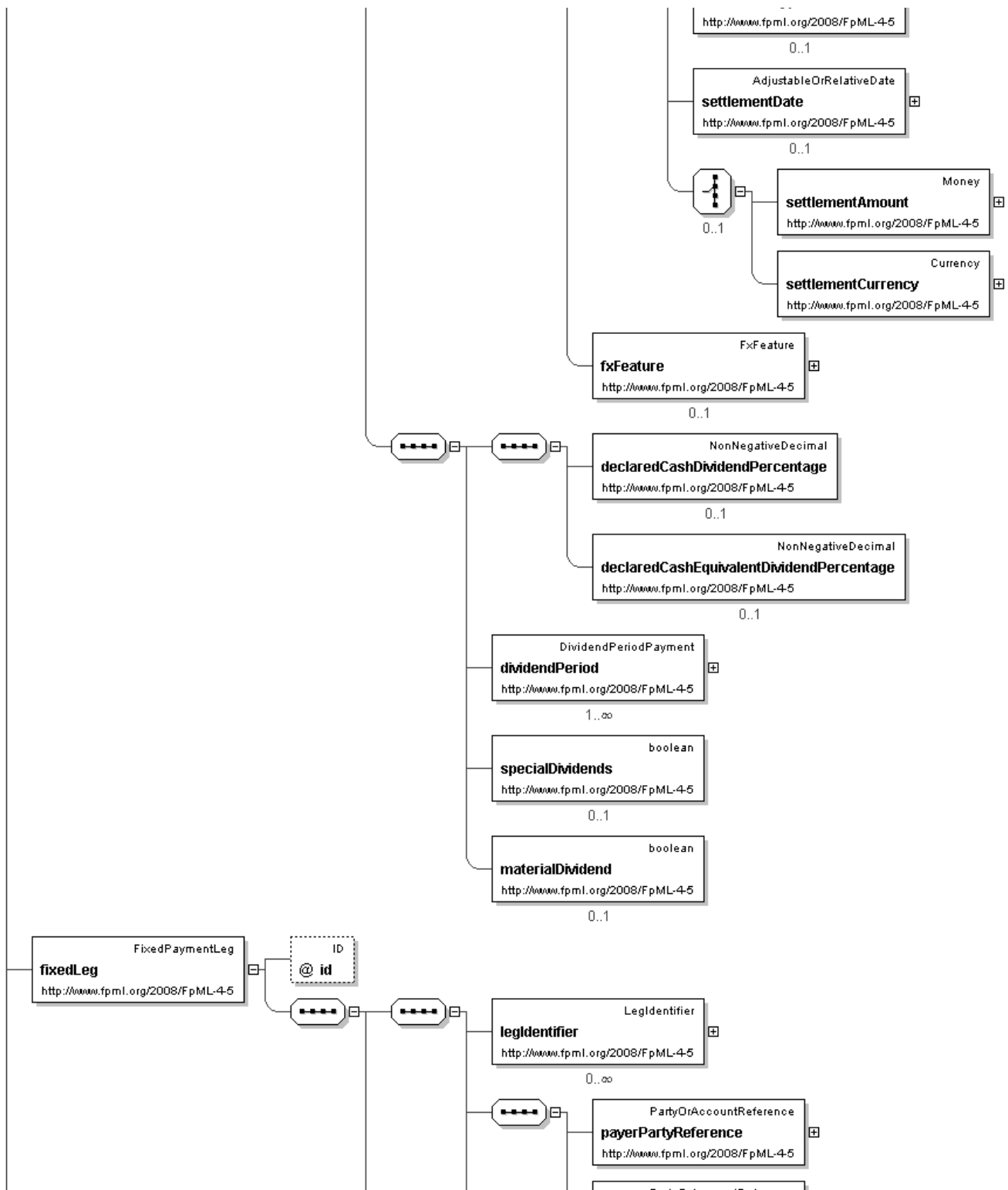
Element: dividendSwapTransactionSupplement

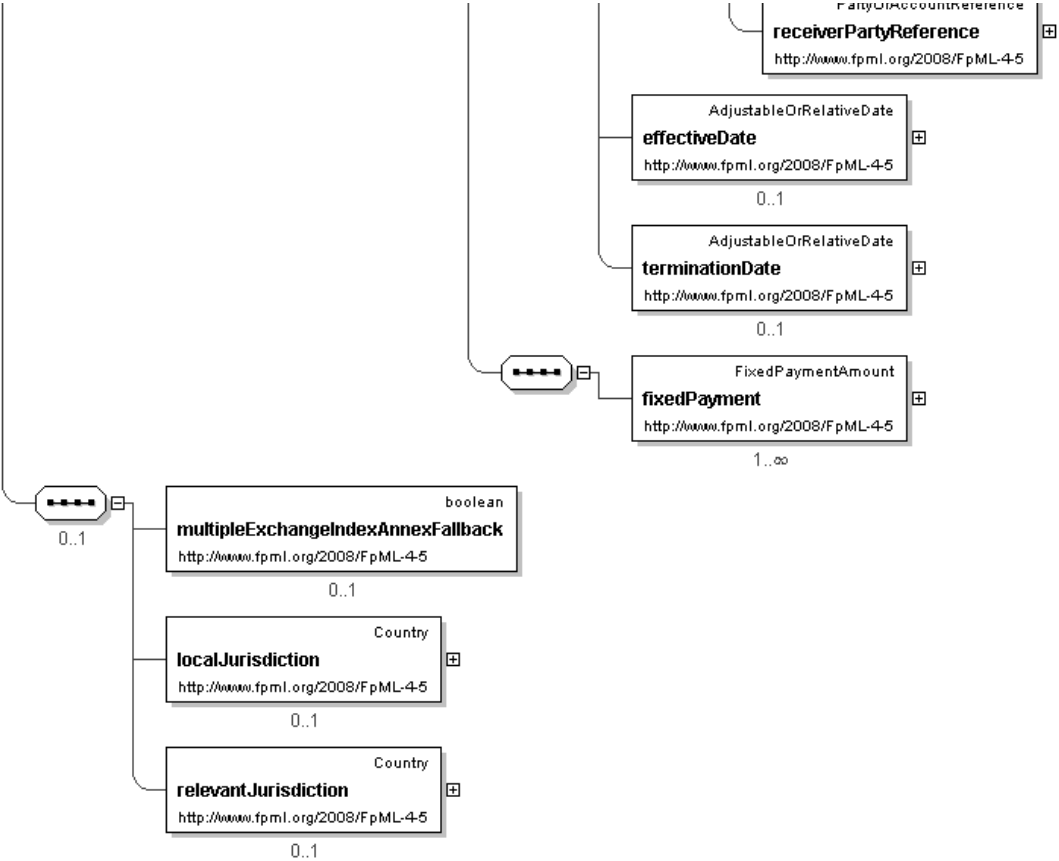
- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|----------------------|--|
| Name | dividendSwapTransactionSupplement |
| Type | DividendSwapTransactionSupplement |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of the dividend swap transaction supplement. |

Logical Diagram







XML Instance Representation

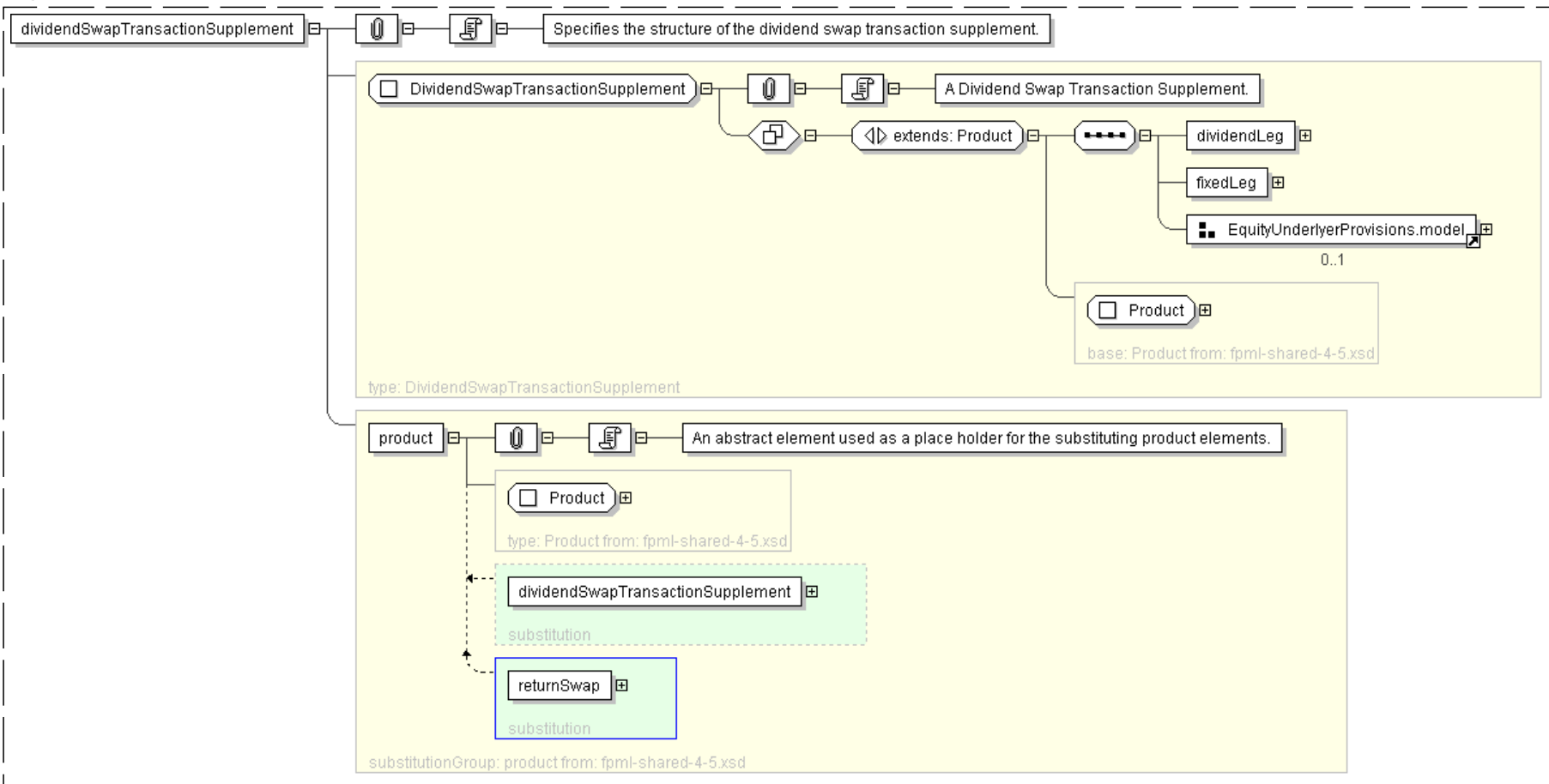
```
<dividendSwapTransactionSupplement
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
  <dividendLeg> DividendLeg </dividendLeg> [1]
  'Dividend leg.'
  <fixedLeg> FixedPaymentLeg </fixedLeg> [1]
  'Fixed payment leg.'

  Start Group: EquityUnderlyerProvisions.model [0..1]
    <multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
    '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.'
```

'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.'

'Relevant 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 that would be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker Dealer assuming the Applicable Hedge Positions are held by its office in the Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

Diagram



```
<xsd:element name="dividendSwapTransactionSupplement" type="
DividendSwapTransactionSupplement" substitutionGroup="product"/>
```

Global Definitions

Complex Type: DividendLeg

| | |
|--------------|---|
| Super-types: | DirectionalLegUnderlyer < DividendLeg (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | DividendLeg |
| Used by (from the same schema document) | Complex Type DividendSwapTransactionSupplement |
| Abstract | no |
| Documentation | Floating Payment Leg of a Dividend Swap. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <legIdentifier> LegIdentifier </legIdentifier> [0..*]
  'Version aware identification of this leg.'

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

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

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [0..1]
  '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> AdjustableOrRelativeDate </terminationDate> [0..1]
  '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> Underlyer </underlyer> [1]
  'Specifies the underlyer of the leg.'

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

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

End Choice
End Group: SettlementAmountOrCurrency.model
  <fxFeature> FxFeature </fxFeature> [0..1]
  'Quanto, Composite, or Cross Currency FX features.'

  <declaredCashDividendPercentage> NonNegativeDecimal </declaredCashDividendPercentage> [0..1]
  'Declared Cash Dividend Percentage.'
```

```
<declaredCashEquivalentDividendPercentage> NonNegativeDecimal
</declaredCashEquivalentDividendPercentage> [0..1]
'Declared Cash Equivalent Dividend Percentage.'

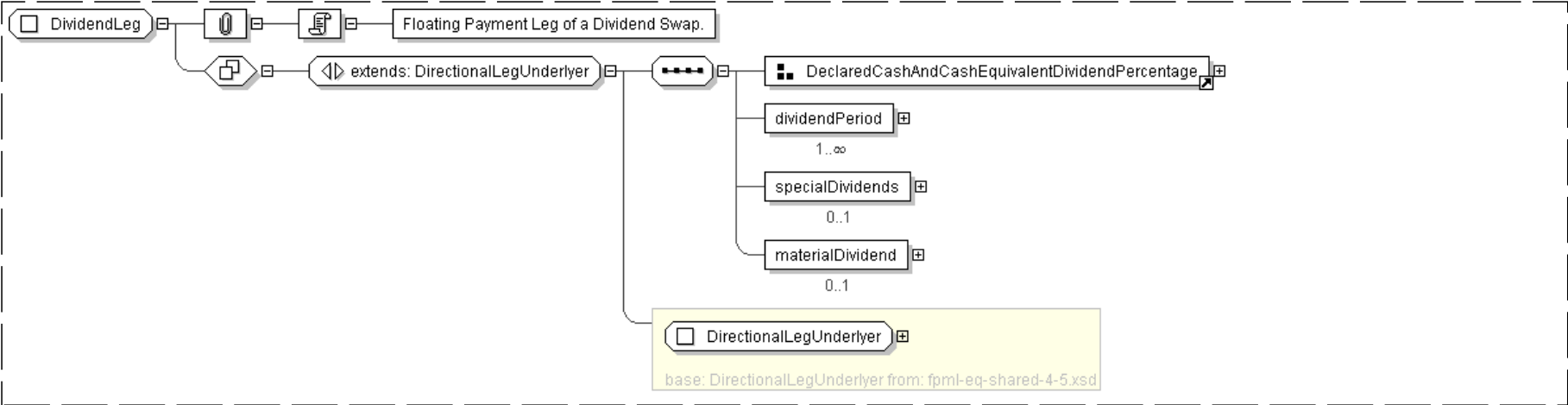
<dividendPeriod> DividendPeriodPayment </dividendPeriod> [1..*]
'One to many time bounded dividend payment periods, each with a fixed strike and dividend payment date per period.'

<specialDividends> xsd:boolean </specialDividends> [0..1]
'If present and true, then special dividends and memorial dividends are applicable.'

<materialDividend> xsd:boolean </materialDividend> [0..1]
'If present and true, then material non cash dividends are applicable.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendLeg">
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:group ref="DeclaredCashAndCashEquivalentDividendPercentage"/>
        <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded"/>
        <xsd:element name="specialDividends" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="materialDividend" type="xsd:boolean" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: DividendPeriodPayment

| | |
|--------------|--|
| Super-types: | DividendPeriod < DividendPeriodPayment (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | DividendPeriodPayment |
| Used by (from the same schema document) | Complex Type DividendLeg |
| Abstract | no |
| Documentation | A time bounded dividend period, with fixed strike and a dividend payment date per period. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <unadjustedStartDate> IdentifiedDate </unadjustedStartDate> [1]
  'Unadjusted inclusive dividend period start date.'

  <unadjustedEndDate> IdentifiedDate </unadjustedEndDate> [1]
  'Unadjusted inclusive dividend period end date.'

  <dateAdjustments> BusinessDayAdjustments </dateAdjustments> [1]
  'Date adjustments for all unadjusted dates in this dividend period.'

  <underlyerReference> AssetReference </underlyerReference> [0..1]
  '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.'

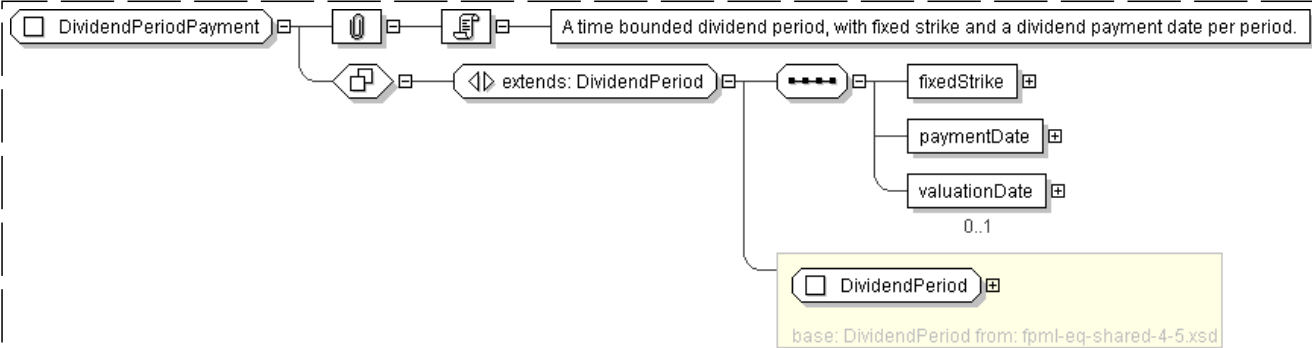
  <fixedStrike> PositiveDecimal </fixedStrike> [1]
  'Fixed strike.'

  <paymentDate> AdjustableOrRelativeDate </paymentDate> [1]
  'Dividend period amount payment date.'

  <valuationDate> AdjustableOrRelativeDate </valuationDate> [0..1]
  'Dividend period amount valuation date.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendPeriodPayment">
  <xsd:complexContent>
    <xsd:extension base=" DividendPeriod " >
      <xsd:sequence>
        <xsd:element name="fixedStrike" type=" PositiveDecimal "/>
        <xsd:element name="paymentDate" type=" AdjustableOrRelativeDate "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

    <xsd:element name="valuationDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

[top](#)

Complex Type: **DividendSwapTransactionSupplement**

| | |
|--------------|---|
| Super-types: | Product < DividendSwapTransactionSupplement (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | DividendSwapTransactionSupplement |
| Used by (from the same schema document) | Element dividendSwapTransactionSupplement |
| Abstract | no |
| Documentation | A Dividend Swap Transaction Supplement. |

XML Instance Representation

```

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

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

  <dividendLeg> DividendLeg </dividendLeg> [1]
  'Dividend leg.'

  <fixedLeg> FixedPaymentLeg </fixedLeg> [1]
  'Fixed payment leg.'

Start Group: EquityUnderlyerProvisions.model [0..1]
  <multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
  '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.'

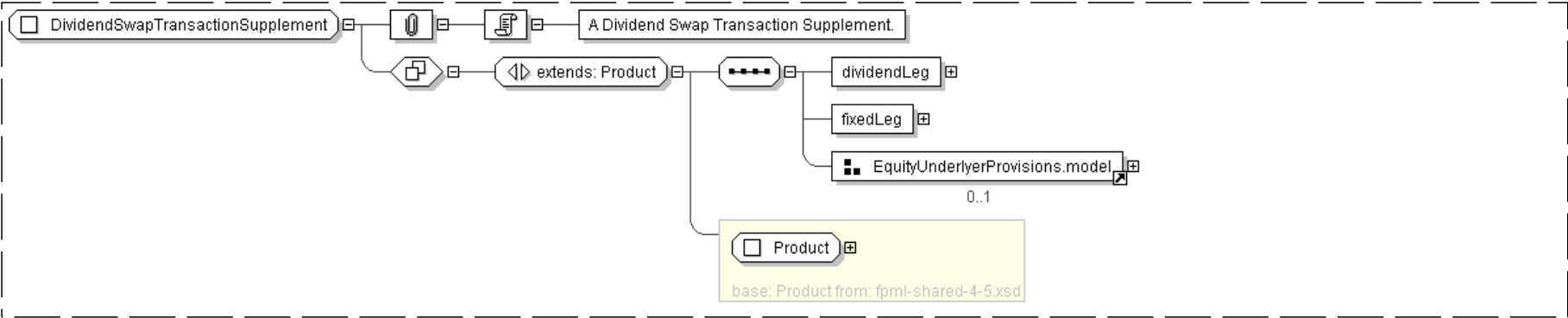
  <localJurisdiction> Country </localJurisdiction> [0..1]
  'Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to
  determine local taxes, which shall mean taxes, duties, and similar charges imposed by
  the taxing authority of the Local Jurisdiction If this element is not present
  Local Jurisdiction is Not Applicable.'

  <relevantJurisdiction> Country </relevantJurisdiction> [0..1]
  'Relevant 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 that would
  be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker
  Dealer assuming the Applicable Hedge Positions are held by its office in the
  Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

End Group: EquityUnderlyerProvisions.model
</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendSwapTransactionSupplement">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dividendLeg" type="DividendLeg"/>
        <xsd:element name="fixedLeg" type="FixedPaymentLeg"/>
        <xsd:group ref="EquityUnderlyerProvisions.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: FixedPaymentAmount

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

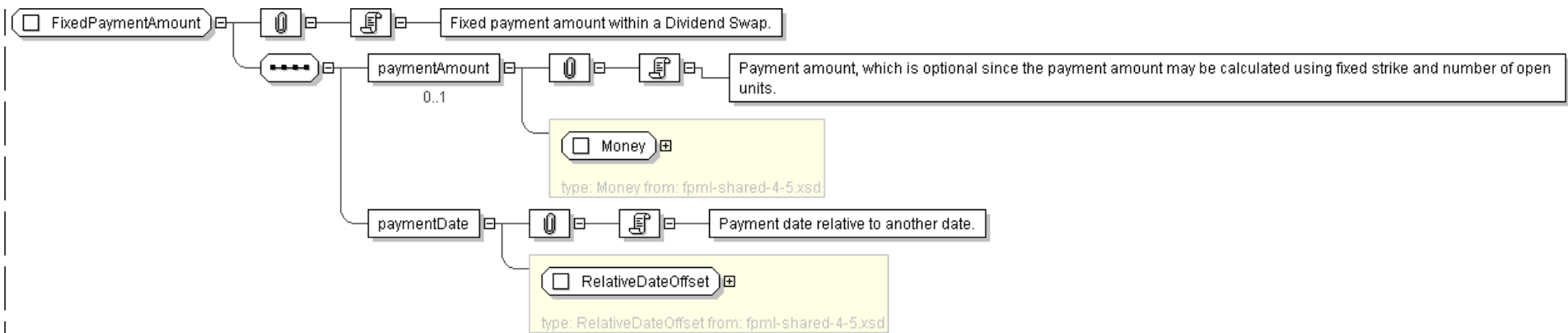
| | |
|---|--|
| Name | FixedPaymentAmount |
| Used by (from the same schema document) | Complex Type FixedPaymentLeg |
| Abstract | no |
| Documentation | Fixed payment amount within a Dividend Swap. |

XML Instance Representation

```
<...>
  <paymentAmount> Money </paymentAmount> [0..1]
  'Payment amount, which is optional since the payment amount may be calculated using
  fixed strike and number of open units.'

  <paymentDate> RelativeDateOffset </paymentDate> [1]
  'Payment date relative to another date.'
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="FixedPaymentAmount">
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0"/>
    <xsd:element name="paymentDate" type="RelativeDateOffset"/>
  </xsd:sequence>
</xsd:complexType>
  
```

[top](#)

Complex Type: FixedPaymentLeg

Super-types: [DirectionalLeg](#) < **FixedPaymentLeg** (by extension)

Sub-types: None

| | |
|--|--|
| Name | FixedPaymentLeg |
| Used by (from the same schema document) | Complex Type DividendSwapTransactionSupplement |
| Abstract | no |
| Documentation | Fixed Payment Leg of a Dividend Swap. |

XML Instance Representation

```

<...
id=" xsd:ID [0..1]">
  <legIdentifier> LegIdentifier </legIdentifier> [0..*]
  'Version aware identification of this leg.'

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

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

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [0..1]
  '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> AdjustableOrRelativeDate </terminationDate> [0..1]
  'Specifies the termination date of this leg of the swap. When defined in relation to a
  
```

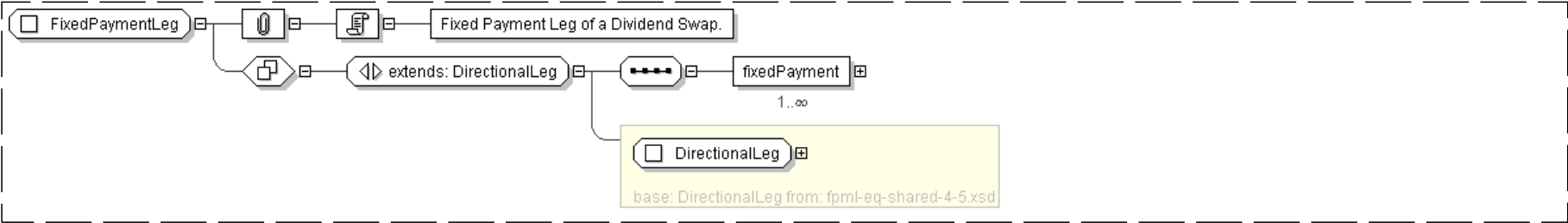
date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.'

<fixedPayment> FixedPaymentAmount </fixedPayment> [1..*]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FixedPaymentLeg">
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types:

[Address](#) < AusAddress (by extension)

Sub-types:

- [QLDAddress](#) (by restriction)

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
```

```
| Start Choice [1]
| <city> string </city> [1]
| <town> string </town> [1]
| End Choice
| <state> AusStates </state> [1]
| <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
| </...>
```

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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XML Schema Documentation

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 - [Complex Type: **Event**](#)
 - [Complex Type: **EventId**](#)
 - [Complex Type: **ExecutionDateTime**](#)
 - [Complex Type: **FirstPeriodStartDate**](#)
 - [Complex Type: **Increase**](#)
 - [Complex Type: **IndependentAmount**](#)
 - [Complex Type: **LinkId**](#)
 - [Complex Type: **PartyPortfolioName**](#)
 - [Complex Type: **PartyRole**](#)
 - [Complex Type: **PartyTradeIdentifier**](#)
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 - [Complex Type: **PercentageRule**](#)
 - [Complex Type: **Portfolio**](#)
 - [Complex Type: **PortfolioName**](#)
 - [Complex Type: **QueryParameter**](#)
 - [Complex Type: **QueryParameterId**](#)
 - [Complex Type: **QueryParameterOperator**](#)
 - [Complex Type: **QueryPortfolio**](#)
 - [Complex Type: **Strategy**](#)
 - [Complex Type: **Trade**](#)
 - [Complex Type: **TradeDifference**](#)
 - [Complex Type: **TradeHeader**](#)
 - [Complex Type: **TradeId**](#)
 - [Complex Type: **TradeIdentifier**](#)
 - [Complex Type: **TradeSide**](#)

Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5578 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

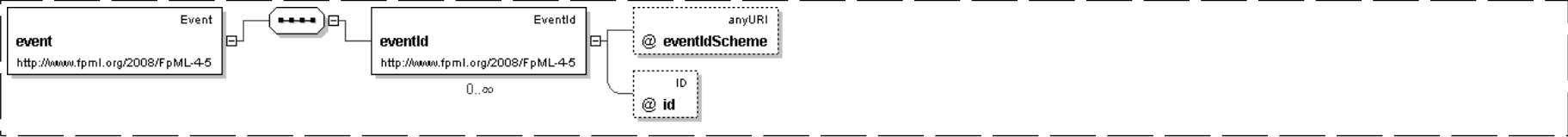
```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5578 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

Global Declarations

Element: **event**

| | |
|---|--|
| Name | event |
| Used by (from the same schema document) | Complex Type DataDocument |
| Type | Event |
| Niltable | no |
| Abstract | yes |
| Documentation | An abstract global element used as a basis for substitution of event types |

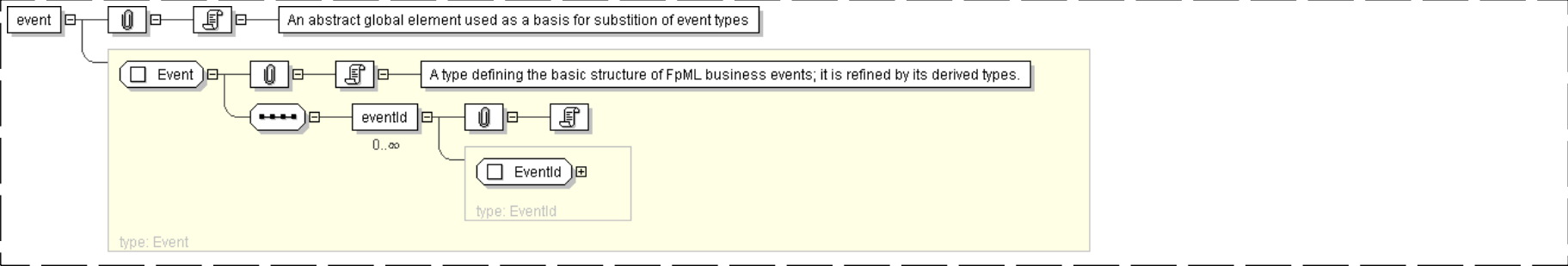
Logical Diagram



XML Instance Representation

```
<event>
  <eventId> EventId </eventId> [0..*]
  ..
</event>
```

Diagram



Schema Component Representation

```
<xsd:element name="event" type="Event" abstract="true"/>
```

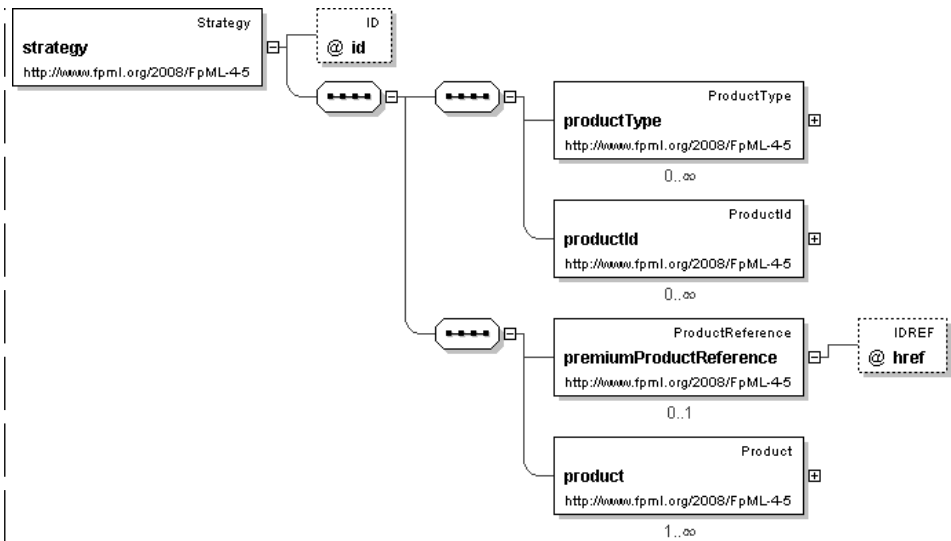
[top](#)

Element: **strategy**

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|--------------------------|
| Name | strategy |
| Type | Strategy |
| Niltable | no |
| Abstract | no |
| Documentation | A strategy product. |

Logical Diagram



XML Instance Representation

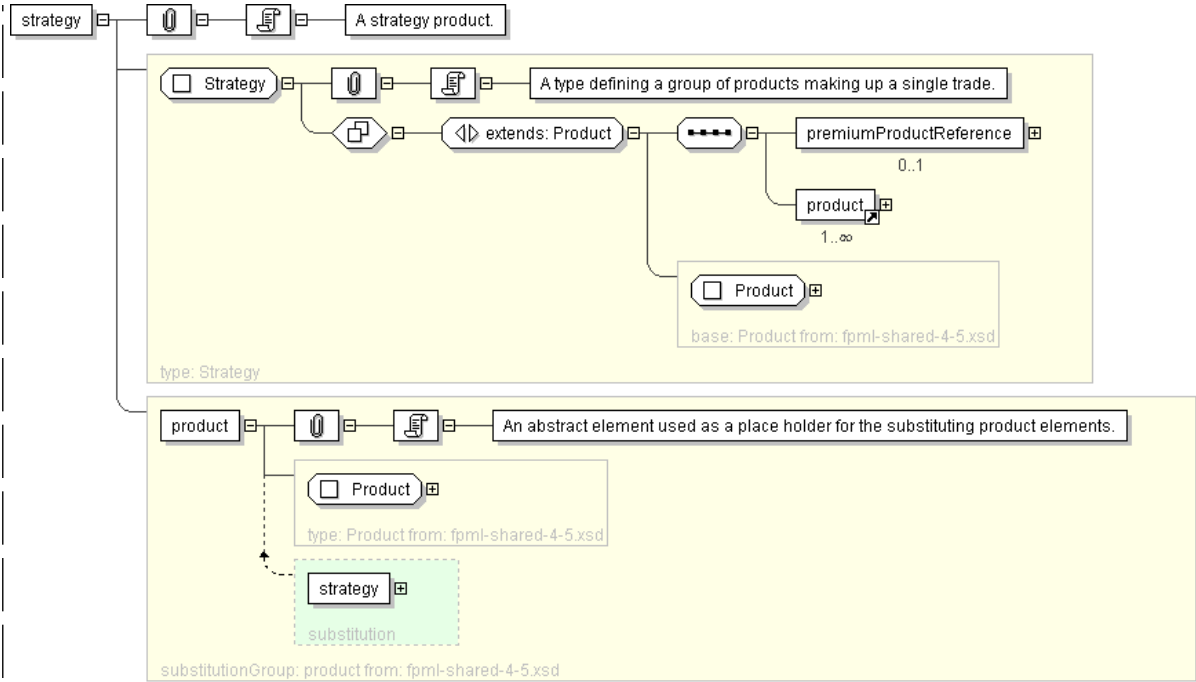
```
<strategy
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

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

  <premiumProductReference> ProductReference </premiumProductReference> [0..1]
  'Indicates which product within a strategy represents the premium payment.'

  <product> ... </product> [1..*]
</strategy>
```

Diagram



Schema Component Representation

```
<xsd:element name="strategy" type=" Strategy " substitutionGroup="product"/>
```

[top](#)

Global Definitions

Attribute Group: **VersionAttributes.atts**

| | |
|---|---|
| Name | VersionAttributes.atts |
| Used by (from the same schema document) | Complex Type Document |
| Documentation | Set of attributes that define versioning information. |

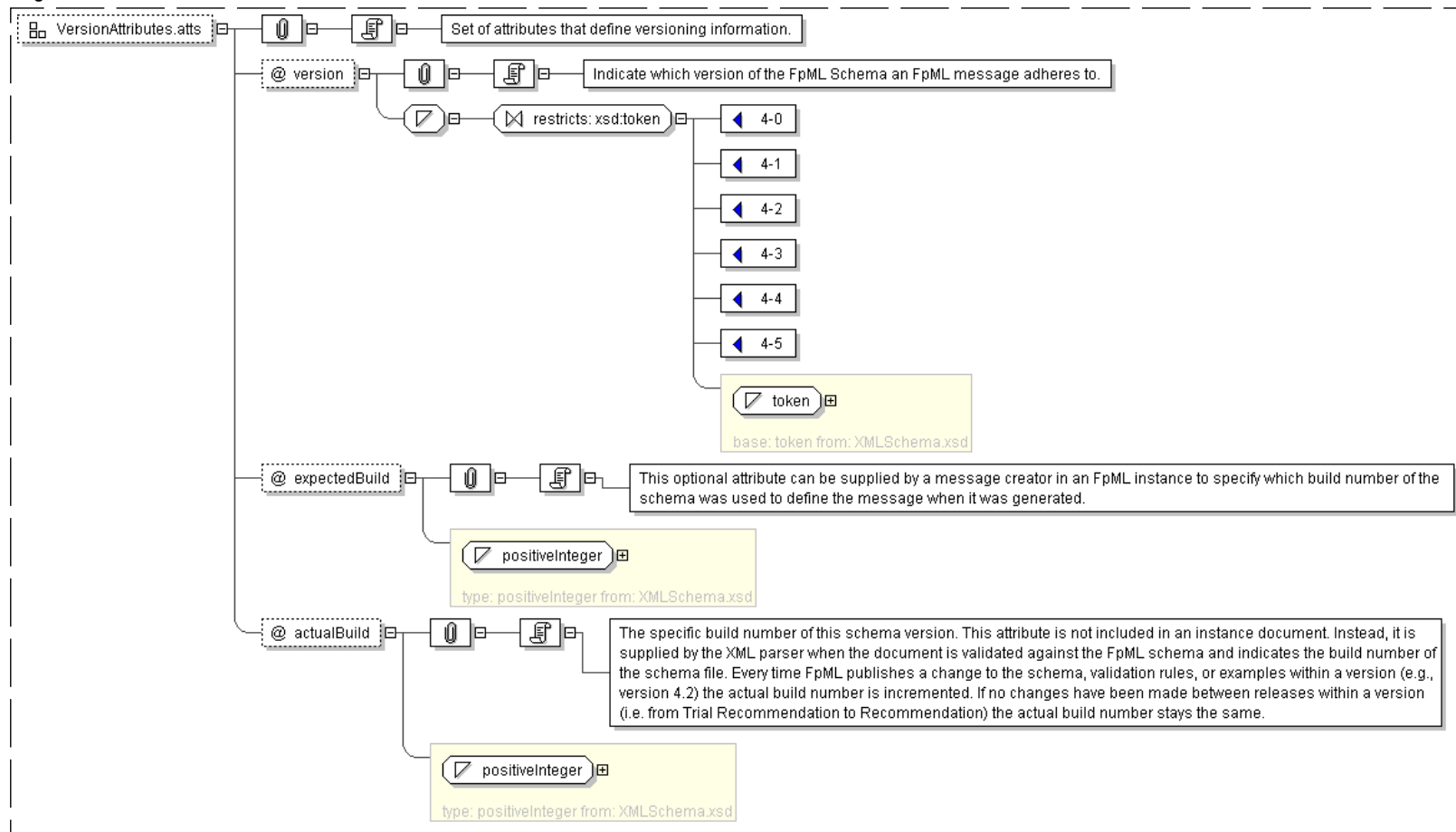
XML Instance Representation

```
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]
'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.'
```

Diagram



Schema Component Representation

```

<xsd:attributeGroup name="VersionAttributes.atts">
  <xsd:attribute name="version" use="required">
    <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:enumeration value="4-5"/>
      </xsd:restriction>
    </xsd:simpleType>
  </xsd:attribute>
  <xsd:attribute name="expectedBuild" type="xsd:positiveInteger"/>
  <xsd:attribute name="actualBuild" type="xsd:positiveInteger" fixed="6"/>
</xsd:attributeGroup>

```

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Allocation |
| Used by (from the same schema document) | Complex Type Allocations |
| Abstract | no |

XML Instance Representation

```
<...>
  <allocationTradeId> PartyTradeIdentifier </allocationTradeId> [1]
  'Unique ID for the allocation.'

  Start Choice [1]
    <accountReference> AccountReference </accountReference> [1]
    'Reference to the subaccount definition in the Party list.'

    <partyReference> PartyReference </partyReference> [1]
    'Reference to the party definition.'

  End Choice
  Start Choice [1]
    <allocatedFraction> xsd:decimal </allocatedFraction> [1]
    'The fractional allocation (0.45 = 45%) of the notional and \"block\" fees to this
    particular client subaccount.'

    <allocatedNotional> Money </allocatedNotional> [1]
    'The notional allocation (amount and currency) to this particular client account.'

  End Choice
  <collateral> Collateral </collateral> [0..1]
  'The sum that must be posted upfront to collateralize against counterparty credit risk.'

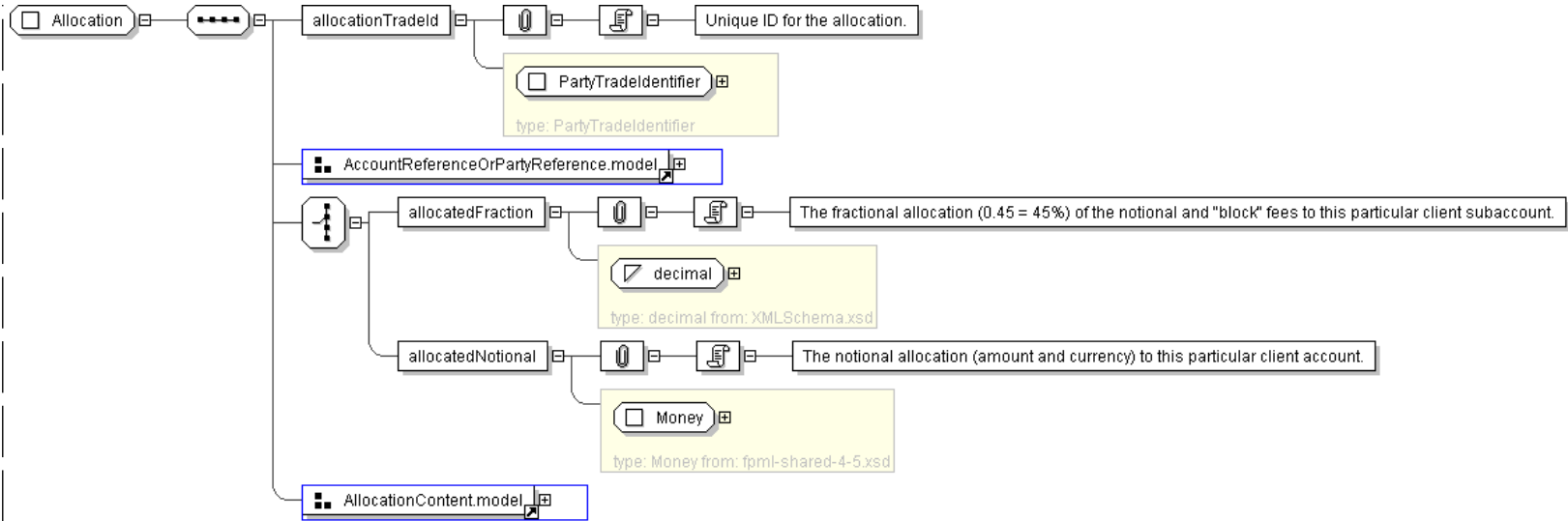
  <creditChargeAmount> Money </creditChargeAmount> [0..1]
  'Special credit fee assessed to certain institutions.'

  <approvals> Approvals </approvals> [0..1]
  'A container for approval states in the workflow.'

  <masterConfirmationDate> xsd:date </masterConfirmationDate> [0..1]
  'The date of the confirmation executed between the parties and intended to govern the
  allocated trade between those parties.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Allocation">
  <xsd:sequence>
    <xsd:element name="allocationTradeId" type=" PartyTradeIdentifier " />
    <xsd:group ref=" AccountReferenceOrPartyReference.model " />
    <xsd:choice>
      <xsd:element name="allocatedFraction" type=" xsd:decimal " />
      <xsd:element name="allocatedNotional" type=" Money " />
    </xsd:choice>
    <xsd:group ref=" AllocationContent.model " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: AllocationTradeIdentifier

| | |
|--------------|--|
| Super-types: | TradeIdentifier < PartyTradeIdentifier (by extension) < AllocationTradeIdentifier (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | AllocationTradeIdentifier |
| Abstract | no |
| Documentation | This type is used to identify that a trade id is referring to a block trade. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <partyReference> PartyReference </partyReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party referenced has allocated the trade identifier.'

Start Choice [1..*]
  <tradeId> TradeId </tradeId> [1]
  <versionedTradeId> VersionedTradeId </versionedTradeId> [1]
End Choice
  <linkId> LinkId </linkId> [0..*]
  '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
```

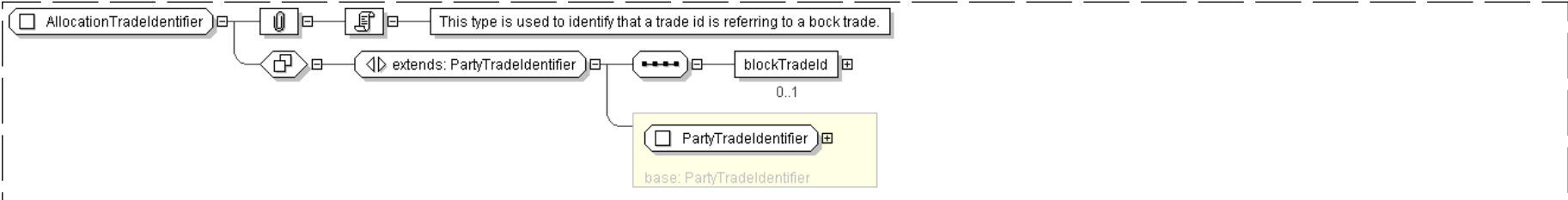
element. Note that the domain values for this element are not strictly an enumerated list.'

```
<blockTradeId> PartyTradeIdentifier </blockTradeId> [0..1]
```

'The trade id of the block trade. This is used by each one of the allocated trades to reference the block trade.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="AllocationTradeIdentifier">
  <xsd:complexContent>
    <xsd:extension base=" PartyTradeIdentifier " >
      <xsd:sequence>
        <xsd:element name="blockTradeId" type=" PartyTradeIdentifier " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Allocations**

| | |
|---|------------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | Allocations |
| Used by (from the same schema document) | Complex Type Trade |
| Abstract | no |

XML Instance Representation

```
<...>
<allocation> Allocation </allocation> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Allocations">
  <xsd:sequence>
    <xsd:element name="allocation" type=" Allocation " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Amendment**

| | |
|--------------|---|
| Super-types: | Event < Amendment (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Amendment |
| Abstract | no |
| Documentation | An event type that defines the content of an Amendment transaction. |

XML Instance Representation

```
<...>
  <eventId> EventId </eventId> [0..*]
  ''

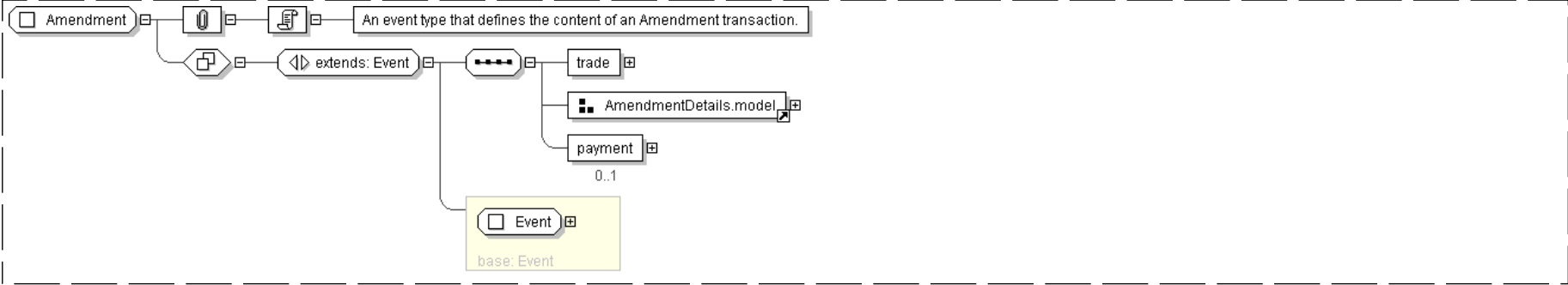
  <trade> Trade </trade> [1]
  <amendmentTradeDate> xsd:date </amendmentTradeDate> [1]
  'The date on which the the parties enter into the Amendment transaction'

  <amendmentEffectiveDate> xsd:date </amendmentEffectiveDate> [1]
  'The date on which the Amendment becomes effective'

  <payment> Payment </payment> [0..1]
  'A payment for the right to amend the trade.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Amendment">
  <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:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **Approval**

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

| | |
|---|--|
| Sub-types: | None |
| Name | Approval |
| Used by (from the same schema document) | Complex Type Approvals |
| Abstract | no |
| Documentation | A specific approval state in the workflow. |

XML Instance Representation

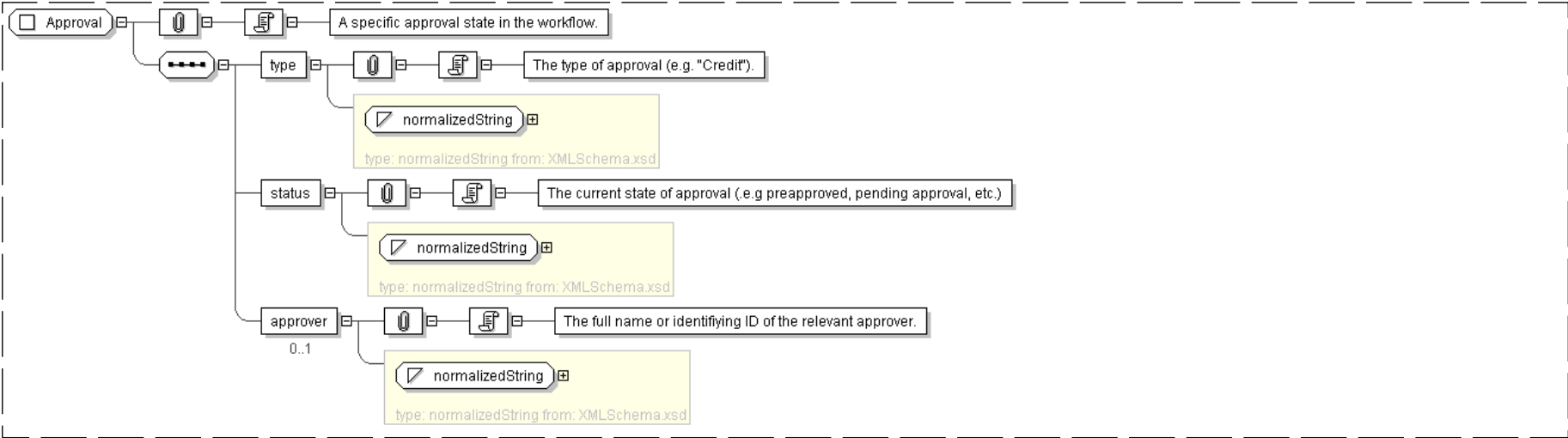
```
<...>
  <type> xsd:normalizedString </type> [1]
  'The type of approval (e.g. \"Credit\").'

  <status> xsd:normalizedString </status> [1]
  'The current state of approval (.e.g preapproved, pending approval, etc.)'

  <approver> xsd:normalizedString </approver> [0..1]
  'The full name or identifying ID of the relevant approver.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Approval">
  <xsd:sequence>
    <xsd:element name="type" type=" xsd:normalizedString " />
    <xsd:element name="status" type=" xsd:normalizedString " />
    <xsd:element name="approver" type=" xsd:normalizedString " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **Approvals**

| | |
|--------------|-----------|
| Super-types: | None |
| Sub-types: | None |
| Name | Approvals |

| | |
|---|---|
| Used by (from the same schema document) | Model Group AllocationContent.model |
| Abstract | no |

XML Instance Representation

```
<...>
  <approval> Approval </approval> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Approvals">
  <xsd:sequence>
    <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **BestFitTrade**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|--|
| Name | BestFitTrade |
| Abstract | no |
| Documentation | A type used to record the differences between the current trade and another indicated trade. |

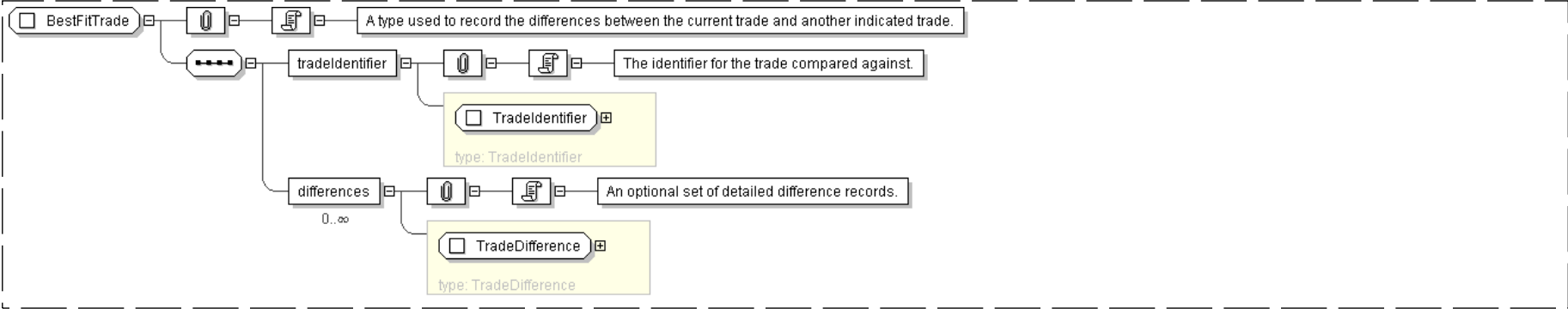
XML Instance Representation

```
<...>
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'The identifier for the trade compared against.'

  <differences> TradeDifference </differences> [0..*]
  'An optional set of detailed difference records.'

</...>
```

Diagram



Schema Component Representation

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



```
<xsd:sequence>
  <xsd:element name="tradeIdentifier" type=" TradeIdentifier "/>
  <xsd:element name="differences" type=" TradeDifference " minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **BlockTradeIdentifier**

| | |
|---------------|--|
| Super-types: | TradeIdentifier < PartyTradeIdentifier (by extension) < BlockTradeIdentifier (by extension) |
| Sub-types: | None |
| Name | BlockTradeIdentifier |
| Abstract | no |
| Documentation | This type is used to identify that a trade id is referring to a bock trade. |

XML Instance Representation

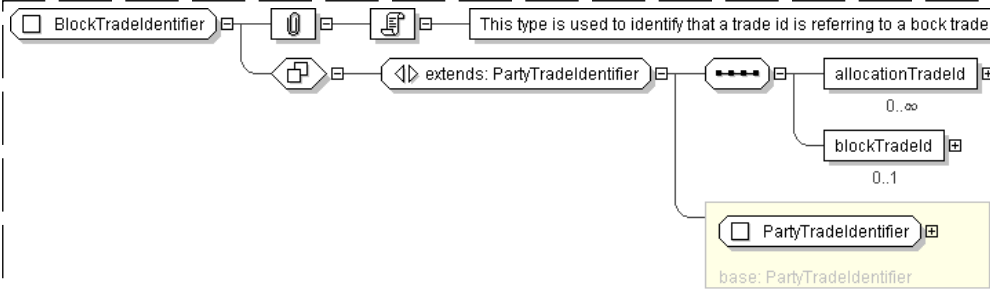
```
<...
id=" xsd:ID [0..1]*">
  <partyReference> PartyReference </partyReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party referenced has allocated the trade identifier.'

  Start Choice [1..*]
    <tradeId> TradeId </tradeId> [1]
    <versionedTradeId> VersionedTradeId </versionedTradeId> [1]
  End Choice
  <linkId> LinkId </linkId> [0..*]
  '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.'

  <allocationTradeId> PartyTradeIdentifier </allocationTradeId> [0..*]
  'The trade id of the allocated trade. This is used by the block trade to reference
  the allocated trade.'

  <blockTradeId> PartyTradeIdentifier </blockTradeId> [0..1]
  '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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BlockTradeIdentifier">
  <xsd:complexContent>
    <xsd:extension base=" PartyTradeIdentifier " >
      <xsd:sequence>
        <xsd:element name="allocationTradeId" type=" PartyTradeIdentifier "
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="blockTradeId" type=" PartyTradeIdentifier " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ChangeContract**

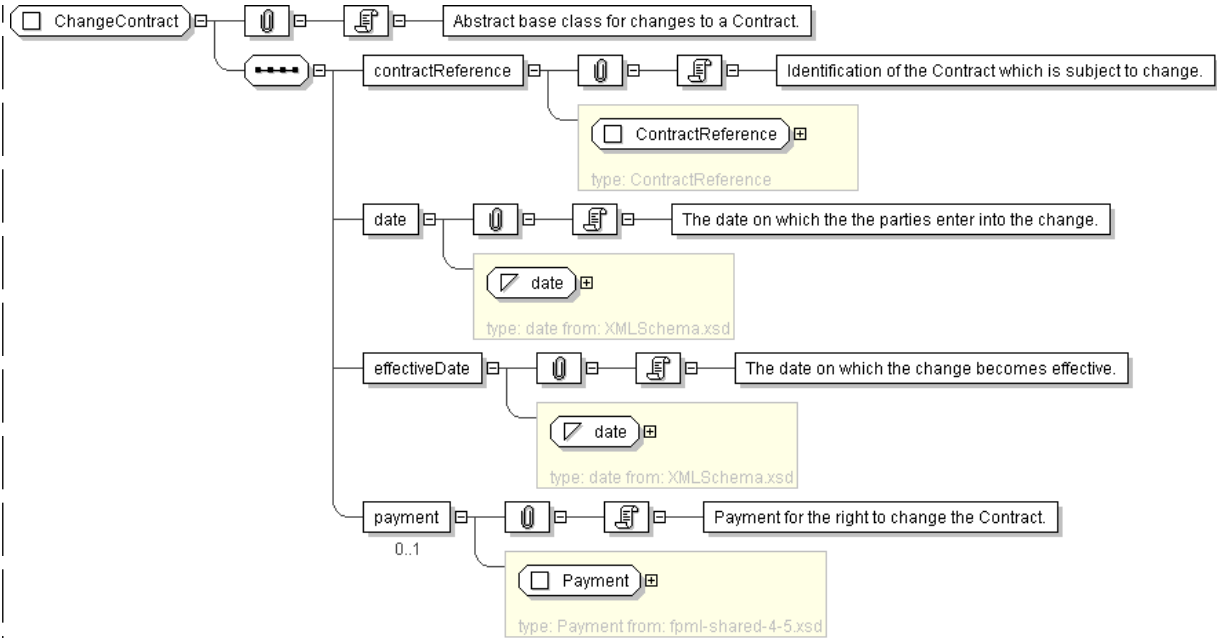
| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">• ChangeContractSize (by extension)• ContractTermination (by extension) |

| | |
|---------------|--|
| Name | ChangeContract |
| Abstract | yes |
| Documentation | Abstract base class for changes to a Contract. |

XML Instance Representation

```
<...>
  <contractReference> ContractReference </contractReference> [1]
  'Identification of the Contract which is subject to change.'xsd:date </date> [1]
  'The date on which the the parties enter into the change.'xsd:date </effectiveDate> [1]
  'The date on which the change becomes effective.'Payment </payment> [0..1]
  'Payment for the right to change the Contract.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ChangeContract" abstract="true">
  <xsd:sequence>
    <xsd:element name="contractReference" type="ContractReference" />
    <xsd:element name="date" type="xsd:date" />
    <xsd:element name="effectiveDate" type="xsd:date" />
    <xsd:element name="payment" type="Payment" minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ChangeContractSize**

| | |
|--------------|---|
| Super-types: | ChangeContract < ChangeContractSize (by extension) |
| Sub-types: | None |

| | |
|---------------|--------------------------------------|
| Name | ChangeContractSize |
| Abstract | no |
| Documentation | Represent a change in Contract Size. |

XML Instance Representation

```
<...>
  <contractReference> ContractReference </contractReference> [1]
  'Identification of the Contract which is subject to change.'

  <date> xsd:date </date> [1]
  'The date on which the the parties enter into the change.'

  <effectiveDate> xsd:date </effectiveDate> [1]
  'The date on which the change becomes effective.'

  <payment> Payment </payment> [0..1]
```

'Payment for the right to change the Contract.'

```

Start Choice [1]
  <changeInNotionalAmount> Money </changeInNotionalAmount> [1]
  'Specifies the fixed amount by which the Notional Amount changes.'

  <outstandingNotionalAmount> Money </outstandingNotionalAmount> [1]
  'Specifies the Notional amount after the Change.'

  <changeInNumberOfOptions> xsd:decimal </changeInNumberOfOptions> [1]
  'Specifies the fixed amount by which the Number of Options changes.'

  <outstandingNumberOfOptions> xsd:decimal </outstandingNumberOfOptions> [1]
  'Specifies the Number of Options after the Change.'

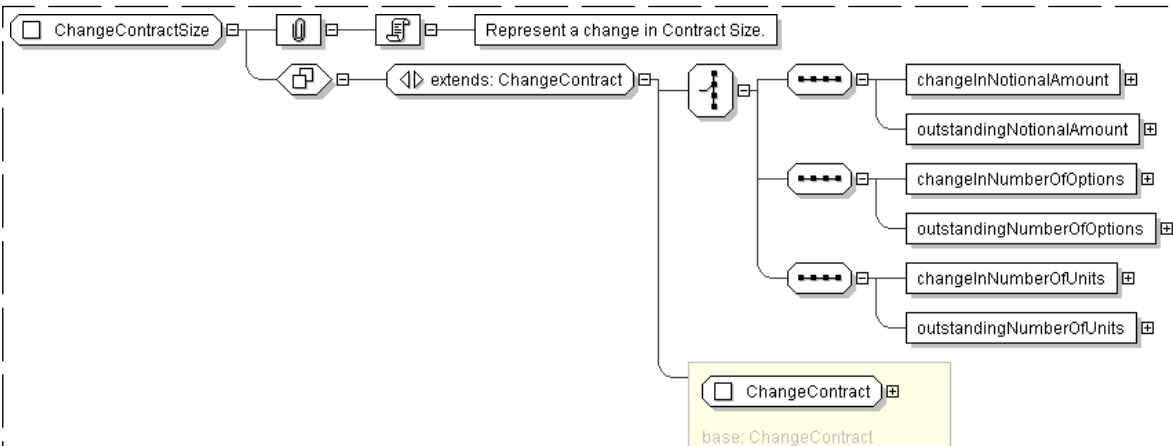
  <changeInNumberOfUnits> xsd:decimal </changeInNumberOfUnits> [1]
  'Specifies the fixed amount by which the Number of Units changes.'

  <outstandingNumberOfUnits> xsd:decimal </outstandingNumberOfUnits> [1]
  'Specifies the Number of Units.'

End Choice
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="ChangeContractSize">
  <xsd:complexContent>
    <xsd:extension base="ChangeContract">
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="changeInNotionalAmount" type="Money"/>
          <xsd:element name="outstandingNotionalAmount" type="Money"/>
        </xsd:sequence>
        <xsd:sequence>
          <xsd:element name="changeInNumberOfOptions" type="xsd:decimal"/>
          <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal"/>
        </xsd:sequence>
        <xsd:sequence>
          <xsd:element name="changeInNumberOfUnits" type="xsd:decimal"/>
          <xsd:element name="outstandingNumberOfUnits" type="xsd:decimal"/>
        </xsd:sequence>
      </xsd:choice>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

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

Complex Type: Collateral

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Collateral |
| Used by (from the same schema document) | Complex Type Contract , Complex Type Trade , Model Group AllocationContent.model |
| Abstract | no |
| Documentation | A type for defining the obligations of the counterparty subject to credit support requirements. |

XML Instance Representation

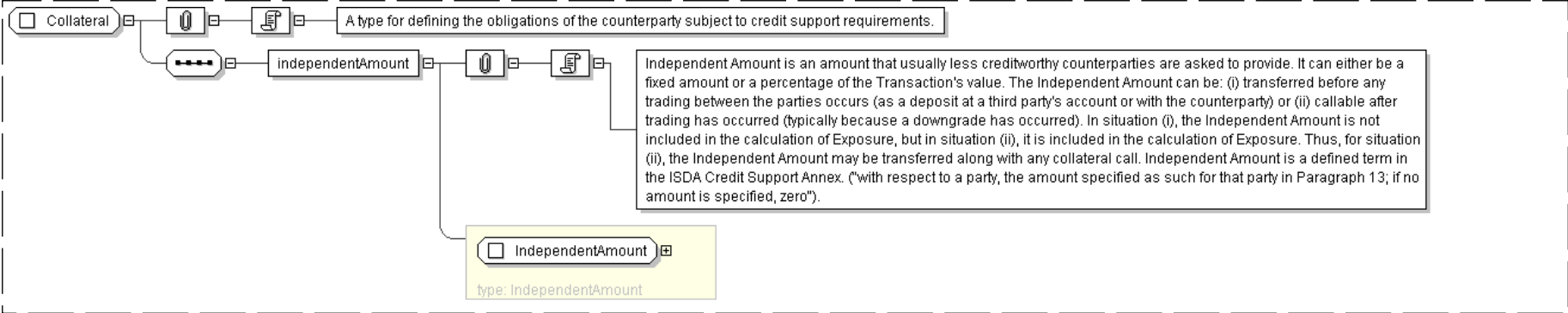
<...>

<independentAmount> [IndependentAmount](#) </independentAmount> [1]

'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\').'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Collateral">
  <xsd:sequence>
    <xsd:element name="independentAmount" type="IndependentAmount" />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: Contract

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Contract |
| Used by (from the same schema document) | Model Group ContractNovationDetails.model , Model Group ContractNovationDetails.model , Model Group ContractNovationDetails.model , Model Group ContractOrContractReference.model |
| Abstract | no |
| Documentation | Definition of a Financial Contract. |

XML Instance Representation

```
<...>
<header> ContractHeader </header> [1]
'Contract header containing identification and other information which is independent of
the type of financial product which is the subject of this contract.'

<product> ... </product> [1]
<otherPartyPayment> Payment </otherPartyPayment> [0..*]
'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> CalculationAgent </calculationAgent> [0..1]
'The ISDA Calculation Agent responsible for performing duties associated with an optional
early termination.'

<calculationAgentBusinessCenter> BusinessCenter </calculationAgentBusinessCenter> [0..1]
'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.'

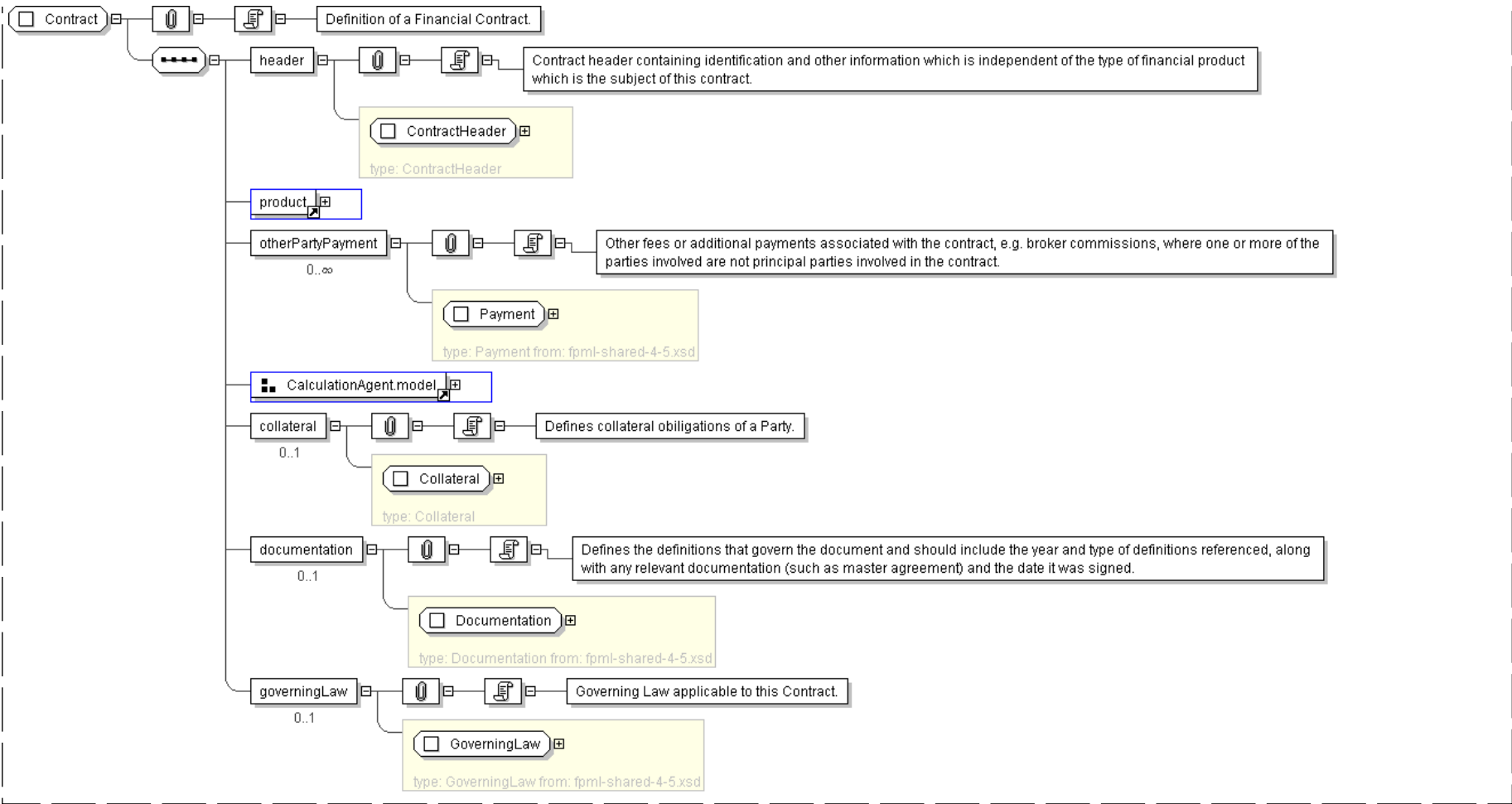
<collateral> Collateral </collateral> [0..1]
'Defines collateral obligations of a Party.'

<documentation> Documentation </documentation> [0..1]
'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> GoverningLaw </governingLaw> [0..1]
'Governing Law applicable to this Contract.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Contract">
  <xsd:sequence>
    <xsd:element name="header" type=" ContractHeader " />
    <xsd:element ref=" product " />
    <xsd:element name="otherPartyPayment" type=" Payment " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:group ref=" CalculationAgent.model " />
    <xsd:element name="collateral" type=" Collateral " minOccurs="0"/>
    <xsd:element name="documentation" type=" Documentation " minOccurs="0"/>
    <xsd:element name="governingLaw" type=" GoverningLaw " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ContractHeader**

| | |
|--------------|----------------|
| Super-types: | None |
| Sub-types: | None |
| Name | ContractHeader |

| | |
|---|--|
| Used by (from the same schema document) | Complex Type Contract |
| Abstract | no |
| Documentation | Contract header containing identification and other information which is independent of the type of financial product. |

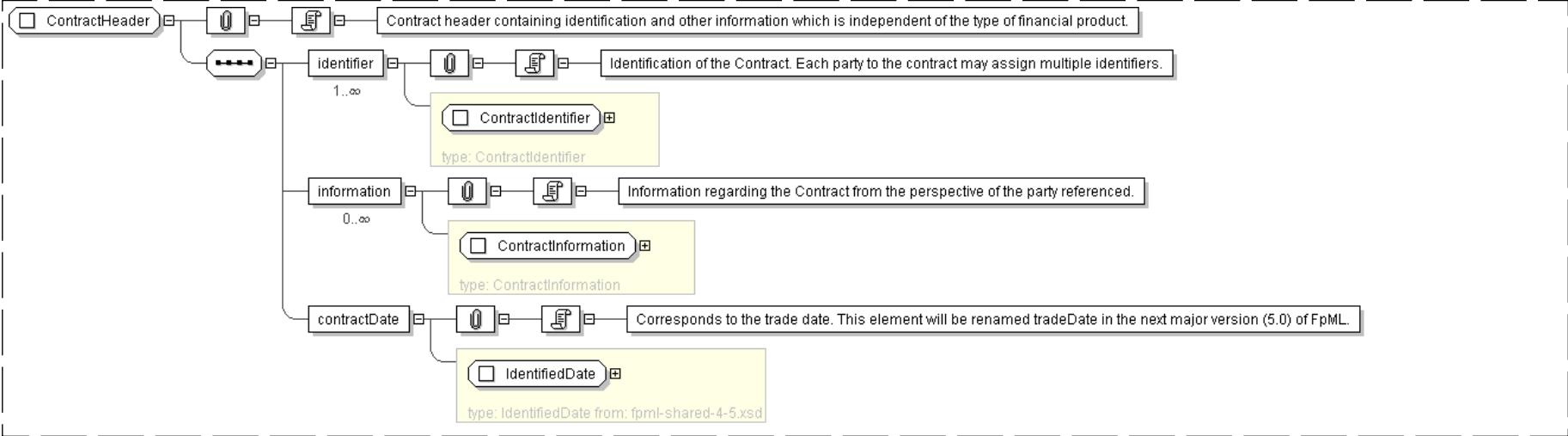
XML Instance Representation

```
<...>
  <identifier> ContractIdentifier </identifier> [1..*]
  'Identification of the Contract. Each party to the contract may assign multiple identifiers.'

  <information> ContractInformation </information> [0..*]
  'Information regarding the Contract from the perspective of the party referenced.'

  <contractDate> IdentifiedDate </contractDate> [1]
  'Corresponds to the trade date. This element will be renamed tradeDate in the next
  major version (5.0) of FpML.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractHeader">
  <xsd:sequence>
    <xsd:element name="identifier" type=" ContractIdentifier " maxOccurs="unbounded"/>
    <xsd:element name="information" type=" ContractInformation "
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="contractDate" type=" IdentifiedDate "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **ContractId**

| | |
|--------------|---|
| Super-types: | Scheme < ContractId (by extension) |
| Sub-types: | None |

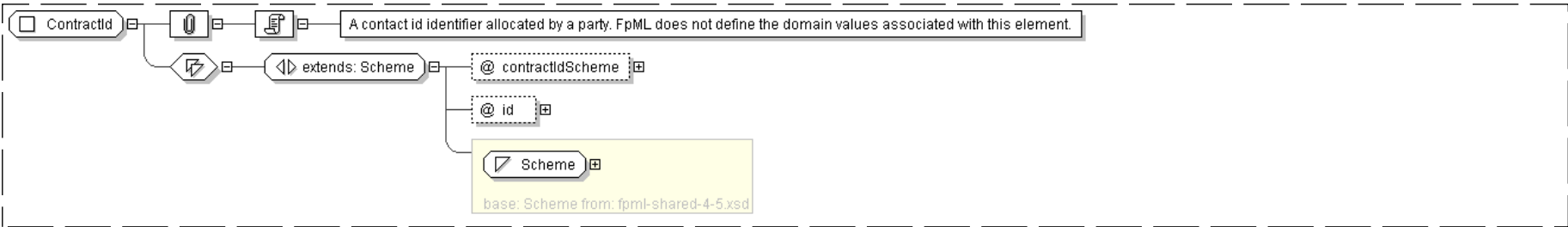
| | |
|---|--|
| Name | ContractId |
| Used by (from the same schema document) | Complex Type ContractIdentifier , Complex Type VersionedContractId |

| | |
|---------------|--|
| Abstract | no |
| Documentation | A contact id identifier allocated by a party. FpML does not define the domain values associated with this element. |

XML Instance Representation

```
<...  
  contractIdScheme=" xsd:anyURI [1]"  
  id=" xsd:ID [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="contractIdScheme" type=" xsd:anyURI " use="required"/>  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **ContractIdentifier**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

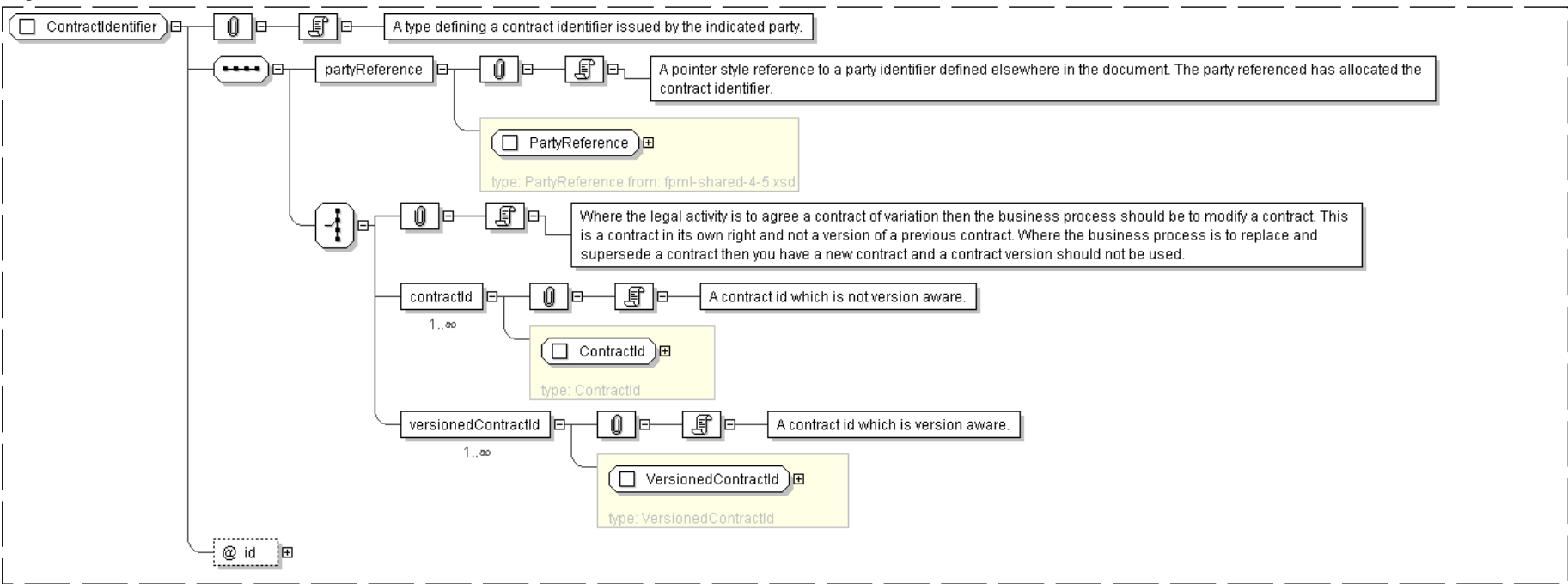
| | |
|---|--|
| Name | ContractIdentifier |
| Used by (from the same schema document) | Complex Type ContractHeader , Complex Type ContractReference |
| Abstract | no |
| Documentation | A type defining a contract identifier issued by the indicated party. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <partyReference PartyReference </partyReference> [1]  
    'A pointer style reference to a party identifier defined elsewhere in the document. The  
    party referenced has allocated the contract identifier.'  
  </...>  
  Start Choice [1]  
  '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.'  
  <contractId> ContractId </contractId> [1..*]  
  'A contract id which is not version aware.'
```

```
<versionedContractId> VersionedContractId </versionedContractId> [1..*]  
'A contract id which is version aware.'  
End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractIdentifier">  
  <xsd:sequence>  
    <xsd:element name="partyReference" type="PartyReference" />  
    <xsd:choice>  
      <xsd:element name="contractId" type="ContractId" maxOccurs="unbounded"/>  
      <xsd:element name="versionedContractId" type="VersionedContractId" maxOccurs="unbounded"/>  
    </xsd:choice>  
  </xsd:sequence>  
  <xsd:attribute name="id" type="xsd:ID" />  
</xsd:complexType>
```

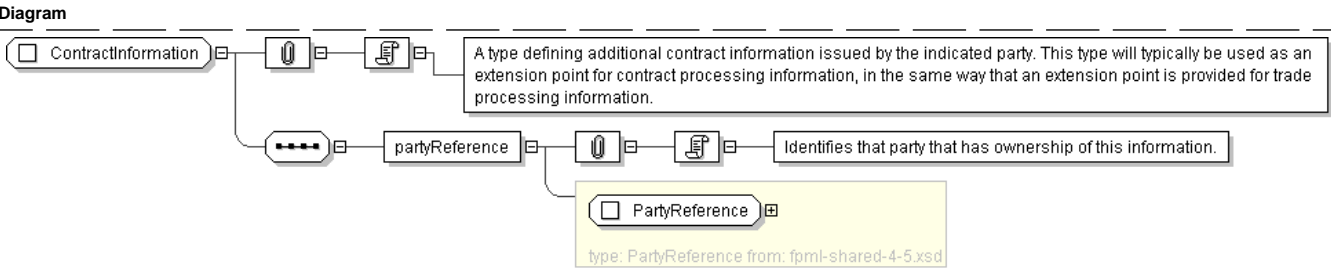
[top](#)

Complex Type: **ContractInformation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ContractInformation |
| Used by (from the same schema document) | Complex Type ContractHeader |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <partyReference> PartyReference </partyReference> [1]
  'Identifies that party that has ownership of this information.'
</...>
```



Schema Component Representation

```
<xsd:complexType name="ContractInformation">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ContractNovation**

| | |
|---------------|-----------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | ContractNovation |
| Abstract | no |
| Documentation | Details of the Contract Novation. |

XML Instance Representation

```
<...>
Start Choice [1]
Start Choice [1]
'Choice between identification and representation of the new contract.'

  <newContractReference> ContractReference </newContractReference> [1]
  'Indicates a reference to the new Contract between the transferee and the remaining party.'

  <newContract> Contract </newContract> [1]
  'Indicates the new Contract between the transferee and the remaining party.'

End Choice
Start Choice [1]
  <oldContractReference> ContractReference </oldContractReference> [1]
  'Indicates a reference to the original contract between the transferor and the remaining party.'

  <oldContract> Contract </oldContract> [1]
  'Indicates the original Contract between the transferor and the remaining party.'

End Choice
Start Choice [0..1]
'Choice between identification and representation of the new contract.'
```

```

<newContractReference> ContractReference </newContractReference> [1]
<newContract> Contract </newContract> [1]

```

End Choice

End Choice

```
<transferor> PartyReference </transferor> [1]
```

'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> PartyReference </transferee> [1]
```

'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> PartyReference </remainingParty> [1]
```

'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> PartyReference </otherRemainingParty> [0..1]
```

'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> xsd:date </novationDate> [1]
```

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

'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.'

Start Choice [1]

'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.'

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

'The amount which represents the portion of the Old Contract being novated.'

```
<novatedNumberOfOptions> xsd:decimal </novatedNumberOfOptions> [1]
```

'The number of options which represent the portion of the Old Contract being novated.'

```
<novatedNumberOfUnits> xsd:decimal </novatedNumberOfUnits> [1]
```

'The number of options which represent the portion of the Old Contract being novated.'

'End Choice'

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

'This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.'

<firstPeriodStartDate> FirstPeriodStartDate </firstPeriodStartDate> [0..2]

'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> Empty </nonReliance> [0..1]

'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> CreditDerivativesNotices </creditDerivativesNotices> [0..1]

'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> ContractualDefinitions </contractualDefinitions> [0..*]

'The definitions (such as those published by ISDA) that will define the terms of the novation transaction.'

<contractualTermsSupplement> ContractualTermsSupplement </contractualTermsSupplement> [0..*]

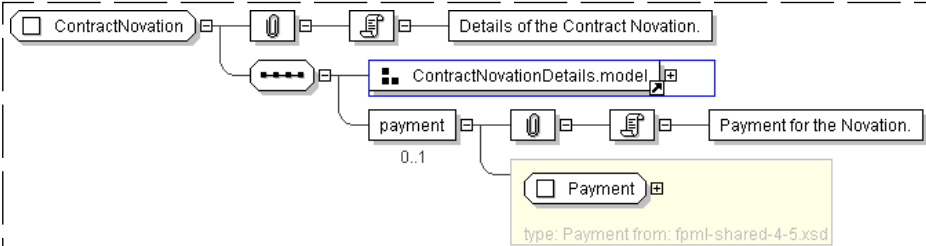
'A contractual supplement (such as those published by ISDA) that will apply to the trade.'

<payment> Payment </payment> [0..1]

'Payment for the Novation.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractNovation">
  <xsd:sequence>
    <xsd:group ref=" ContractNovationDetails.model " />
    <xsd:element name="payment" type=" Payment " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

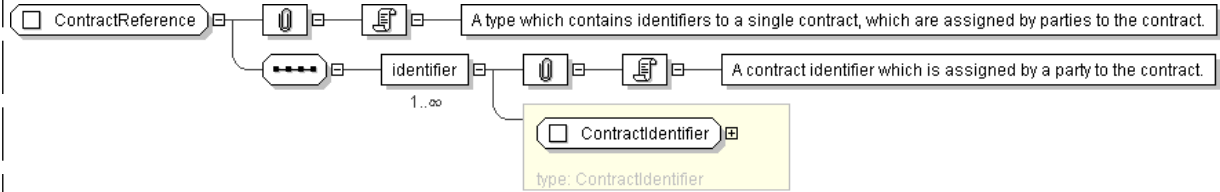
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ContractReference |
| Used by (from the same schema document) | Complex Type ChangeContract , Model Group ContractNovationDetails.model , Model Group ContractNovationDetails.model , Model Group ContractNovationDetails.model , Model Group ContractOrContractReference.model |
| Abstract | no |
| Documentation | A type which contains identifiers to a single contract, which are assigned by parties to the contract. |

XML Instance Representation

```
<...>
  <identifier> ContractIdentifier </identifier> [1..*]
  'A contract identifier which is assigned by a party to the contract.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractReference">
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ContractTermination**

| | |
|--------------|--|
| Super-types: | ChangeContract < ContractTermination (by extension) |
| Sub-types: | None |

| | |
|---------------|-------------------------------|
| Name | ContractTermination |
| Abstract | no |
| Documentation | Contract Termination Details. |

XML Instance Representation

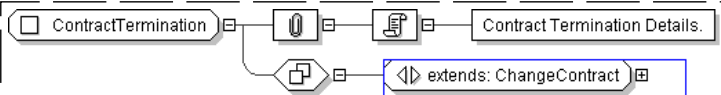
```
<...>
  <contractReference> ContractReference </contractReference> [1]
  'Identification of the Contract which is subject to change.'

  <date> xsd:date </date> [1]
  'The date on which the the parties enter into the change.'

  <effectiveDate> xsd:date </effectiveDate> [1]
  'The date on which the change becomes effective.'

  <payment> Payment </payment> [0..1]
  'Payment for the right to change the Contract.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractTermination">
  <xsd:complexContent>
    <xsd:extension base="ChangeContract" />
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: CreditDerivativesNotices

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CreditDerivativesNotices |
| Used by (from the same schema document) | Model Group ContractNovationDetails.model |
| Abstract | no |

XML Instance Representation

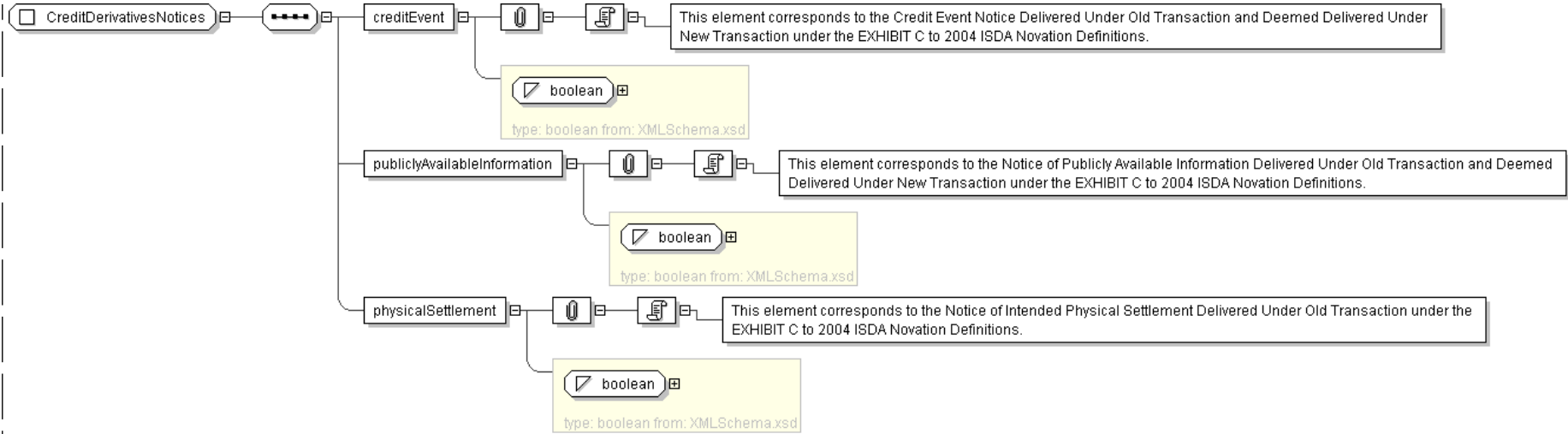
```
<...>
  <creditEvent xsd:boolean /> [1]
  'This element corresponds to the Credit Event Notice Delivered Under Old Transaction and Deemed Delivered Under New Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.'

  <publiclyAvailableInformation xsd:boolean /> [1]
  '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 xsd:boolean /> [1]
  'This element corresponds to the Notice of Intended Physical Settlement Delivered Under Old Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditDerivativesNotices">
  <xsd:sequence>
    <xsd:element name="creditEvent" type="xsd:boolean" />
    <xsd:element name="publiclyAvailableInformation" type="xsd:boolean" />
    <xsd:element name="physicalSettlement" type="xsd:boolean" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: DataDocument

| | |
|---------------|--|
| Super-types: | Document < DataDocument (by extension) |
| Sub-types: | None |
| Name | DataDocument |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]"
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild="xsd:positiveInteger [0..1]"
'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.'

"
actualBuild="6 [0..1]"
'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.'
```



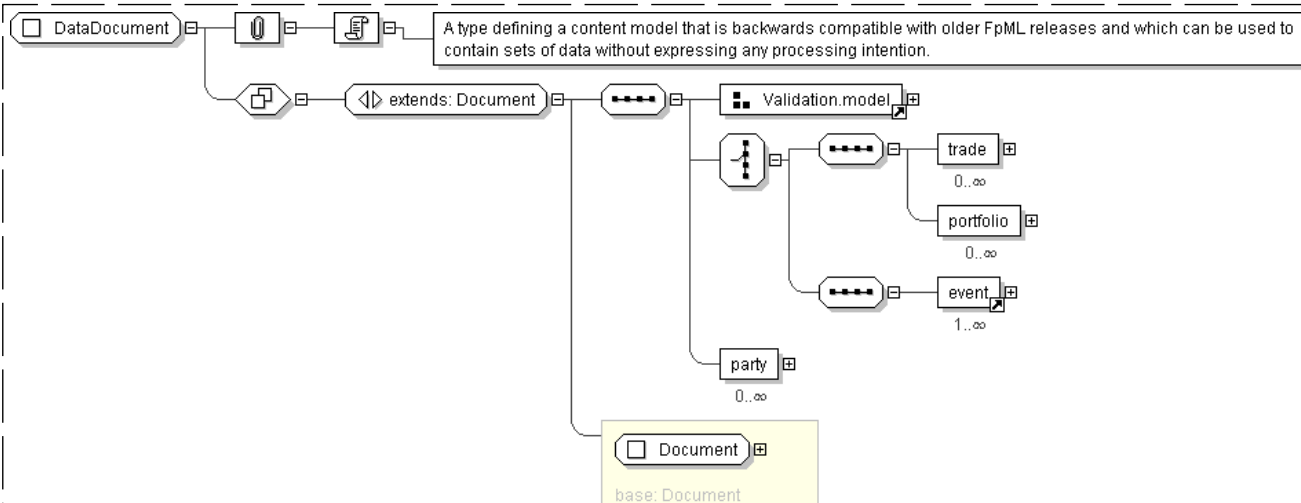
```

">
  <validation> Validation </validation> [0..*]
Start Choice [1]
  <trade> Trade </trade> [0..*]
  'The root element in an FpML trade document.'

  <portfolio> Portfolio </portfolio> [0..*]
  'An arbitrary grouping of trade references (and possibly other portfolios).'Party </party> [0..*]
'A legal entity or a subdivision of a legal entity.', '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.'

```

Diagram



Schema Component Representation

```

<xsd:complexType name="DataDocument">
  <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:element name="portfolio" type=" Portfolio " minOccurs="0" maxOccurs="unbounded"/>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref=" event " maxOccurs="unbounded"/>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type=" Party " minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

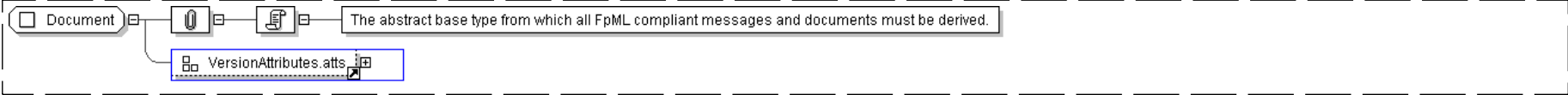
Complex Type: **Document**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">DataDocument (by extension) |
| Name | Document |
| Abstract | yes |
| Documentation | The abstract base type from which all FpML compliant messages and documents must be derived. |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'  
  "  
  actualBuild="6 [0..1]  
  '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.'  
  "/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Document" abstract="true">  
  <xsd:attributeGroup ref="VersionAttributes.atts" />  
</xsd:complexType>
```

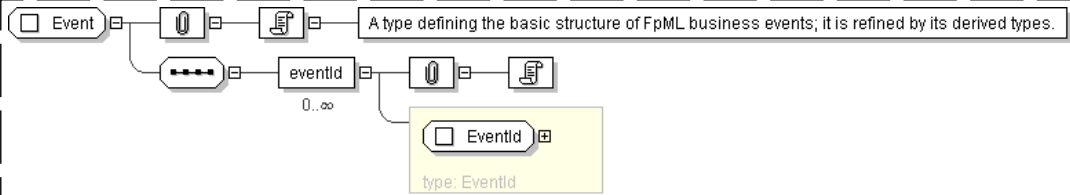
Complex Type: **Event**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">Amendment (by extension)Increase (by extension) |
| Name | Event |
| Used by (from the same schema document) | Element event |
| Abstract | yes |
| Documentation | A type defining the basic structure of FpML business events; it is refined by its derived types. |

XML Instance Representation

```
<...>
  <eventId> EventId </eventId> [0..*]
  ''
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Event" abstract="true">
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: EventId

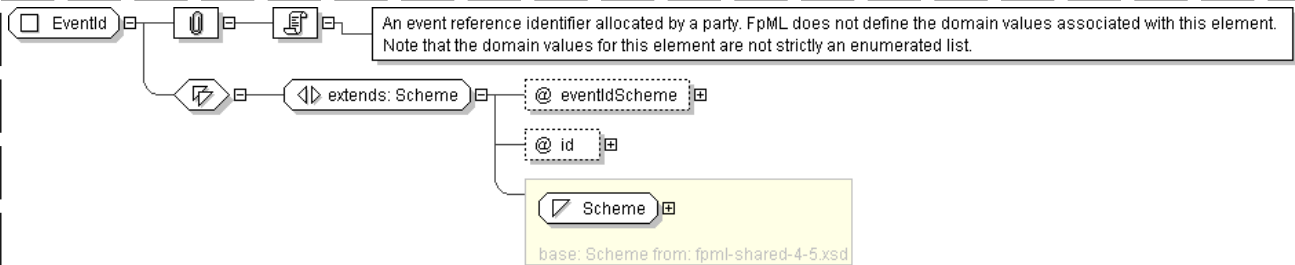
| | |
|--------------|--|
| Super-types: | Scheme < EventId (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | EventId |
| Used by (from the same schema document) | Complex Type Event |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  eventIdScheme=" xsd:anyURI [1]"
  id=" xsd:ID [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

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

```
<xsd:simpleContent>
  <xsd:extension base=" Scheme " >
    <xsd:attribute name="eventIdScheme" type=" xsd:anyURI " use="required"/>
    <xsd:attribute name="id" type=" xsd:ID "/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ExecutionDateTime**

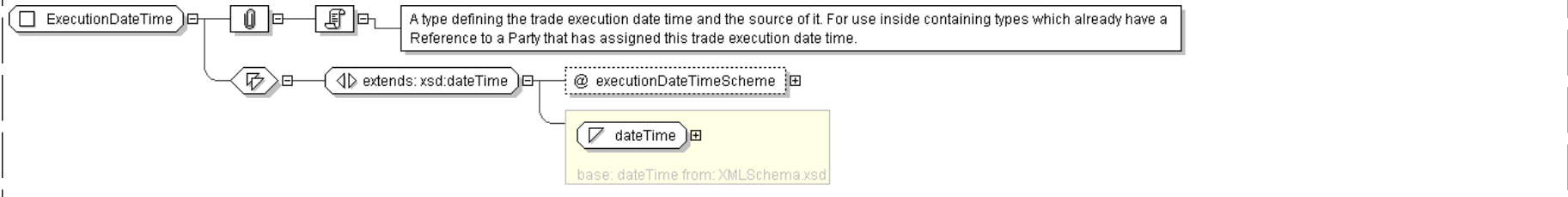
| | |
|--------------|--|
| Super-types: | xsd:dateTime < ExecutionDateTime (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ExecutionDateTime |
| Used by (from the same schema document) | Complex Type PartyTradeInformation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
executionDateTimeScheme=" xsd:anyURI [0..1]
'Identification of the source (e.g. clock id) generating the execution date time.'
">
xsd:dateTime
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExecutionDateTime">
  <xsd:simpleContent>
    <xsd:extension base=" xsd:dateTime " >
      <xsd:attribute name="executionDateTimeScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FirstPeriodStartDate**

| | |
|--------------|---|
| Super-types: | xsd:date < FirstPeriodStartDate (by extension) |
| Sub-types: | None |

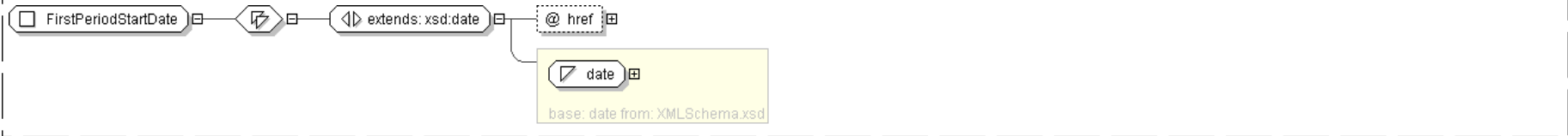
| | |
|---|---|
| Name | FirstPeriodStartDate |
| Used by (from the same schema document) | Model Group ContractNovationDetails.model |

| | |
|----------|----|
| Abstract | no |
|----------|----|

XML Instance Representation

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

Diagram



Schema Component Representation

```
<xsd:complexType name="FirstPeriodStartDate">  
  <xsd:simpleContent>  
    <xsd:extension base=" xsd:date ">  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="Party"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **Increase**

| | |
|--------------|--|
| Super-types: | Event < Increase (by extension) |
| Sub-types: | None |

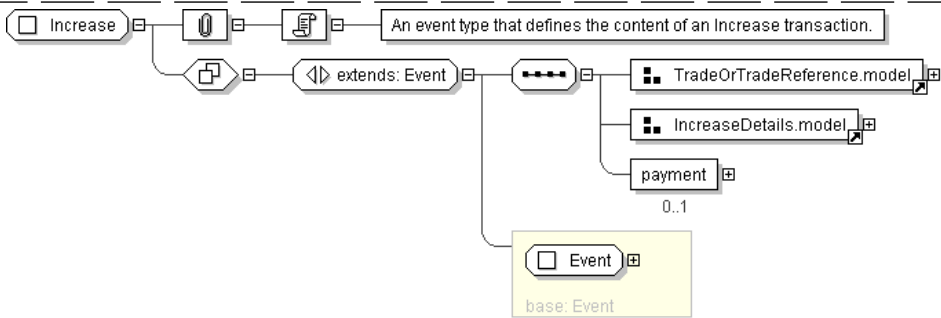
| | |
|---------------|--|
| Name | Increase |
| Abstract | no |
| Documentation | An event type that defines the content of an Increase transaction. |

XML Instance Representation

```
<...>  
  <eventId> EventId </eventId> [0..*]  
  ''  
  
  Start Choice [1]  
    <trade> Trade </trade> [1]  
    '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'  
  
    <tradeReference> PartyTradeIdentifiers </tradeReference> [1]  
    'A container since an individual trade can be referenced by two or more  
    different partyTradeIdentifier elements - each allocated by a different party.'  
  
  End Choice  
  <increaseTradeDate> xsd:date </increaseTradeDate> [1]  
  'The date on which the the parties enter into the Increase transaction'  
  
  <increaseEffectiveDate> xsd:date </increaseEffectiveDate> [1]  
  'The date on which the Increase becomes effective'  
  
  Start Choice [1]  
    <increaseInNotionalAmount> Money </increaseInNotionalAmount> [1]  
    'Specifies the fixed amount by which the Notional increases due to the Increase transaction.'
```

```
<outstandingNotionalAmount> Money </outstandingNotionalAmount> [1]
'Specifies the Notional amount after the Increase.'xsd:decimal </increaseInNumberOfOptions> [1]
'Specifies the fixed amount by which the Number of Options increases due to the
Increase transaction.'xsd:decimal </outstandingNumberOfOptions> [1]
'Specifies the Number of Options after the Increase.'Payment </payment> [0..1]
'A payment for the right to increase the trade.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Increase">
  <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:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **IndependentAmount**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | IndependentAmount |
| Used by (from the same schema document) | Complex Type Collateral |
| Abstract | no |

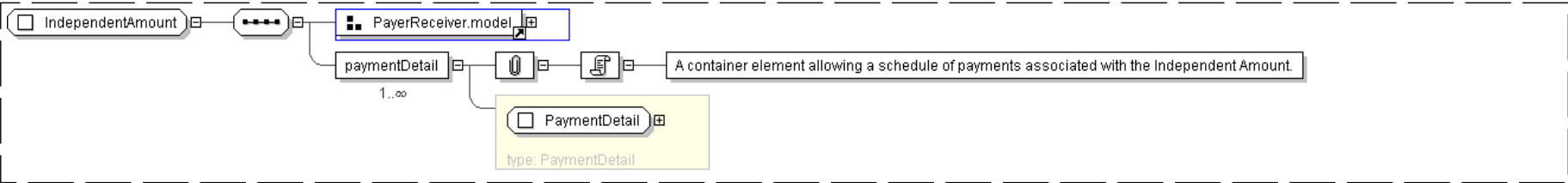
XML Instance Representation

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

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

<paymentDetail> PaymentDetail </paymentDetail> [1..*]
'A container element allowing a schedule of payments associated with the Independent Amount.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="paymentDetail" type=" PaymentDetail " maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **LinkId**

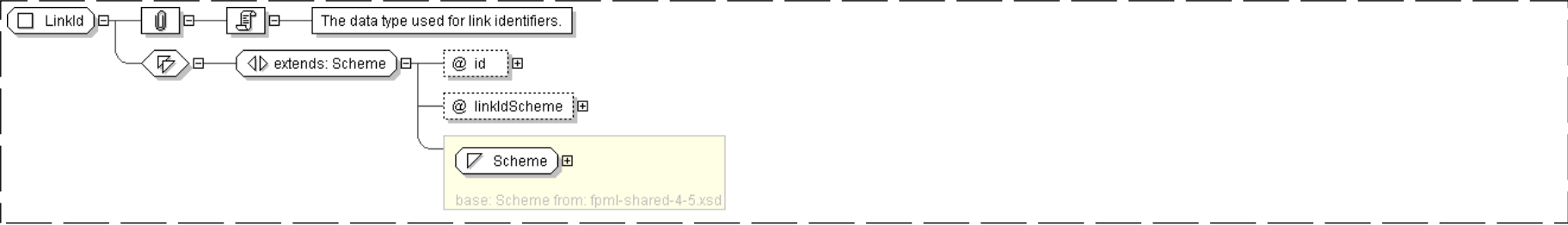
| | |
|--------------|---|
| Super-types: | Scheme < LinkId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | LinkId |
| Used by (from the same schema document) | Complex Type PartyTradeIdentifier |
| Abstract | no |
| Documentation | The data type used for link identifiers. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
linkIdScheme=" xsd:anyURI [1]">
Scheme
</...>
```

Diagram



Schema Component Representation

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

```
<xsd:simpleContent>
  <xsd:extension base=" Scheme " >
    <xsd:attribute name="id" type=" xsd:ID " />
    <xsd:attribute name="linkIdScheme" type=" xsd:anyURI " use="required"/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
```

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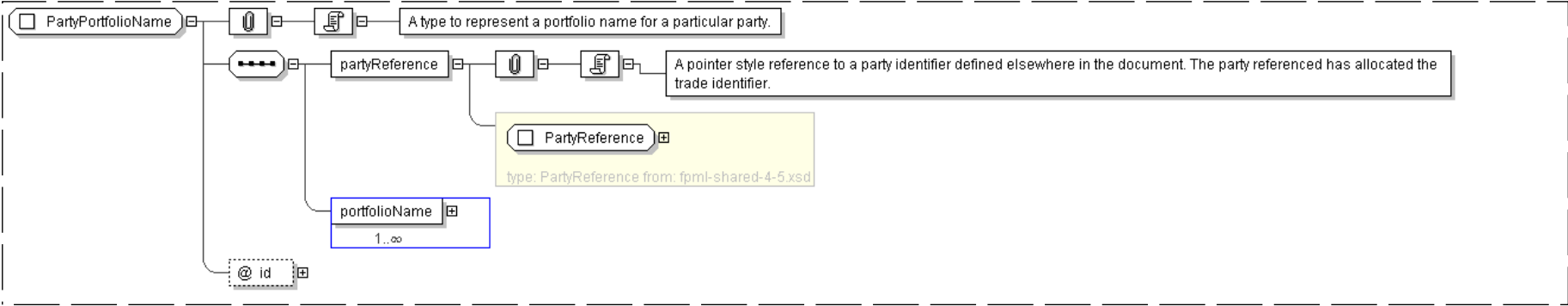
Complex Type: **PartyPortfolioName**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PartyPortfolioName |
| Used by (from the same schema document) | Complex Type Portfolio |
| Abstract | no |
| Documentation | A type to represent a portfolio name for a particular party. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <partyReference> PartyReference </partyReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party referenced has allocated the trade identifier.'
  <portfolioName> PortfolioName </portfolioName> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyPortfolioName">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
    <xsd:element name="portfolioName" type=" PortfolioName " maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

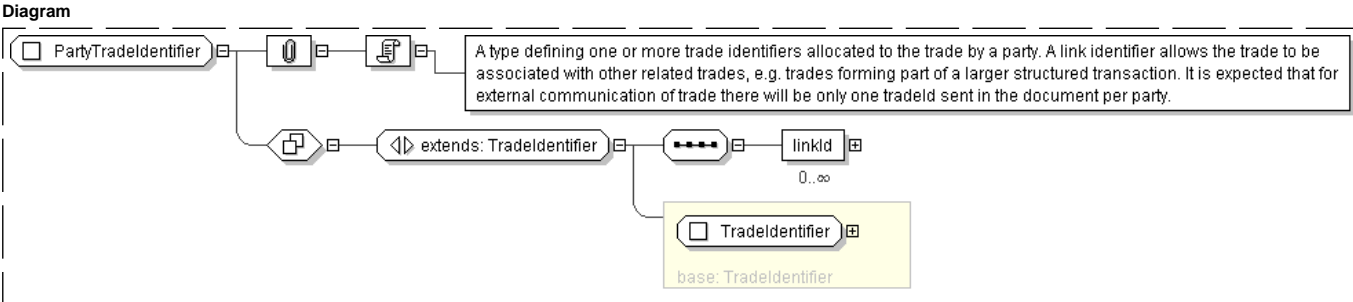
[top](#)

Complex Type: **PartyRole**

| | |
|---|---|
| Used by (from the same schema document) | Complex Type Allocation , Complex Type AllocationTradeIdentifier , Complex Type BlockTradeIdentifier , Complex Type BlockTradeIdentifier , Complex Type PartyTradeIdentifiers , Complex Type TradeHeader |
| Abstract | no |
| Documentation | 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 tradeld sent in the document per party. |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]*"> <partyReference> PartyReference </partyReference> [1] 'A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.' Start Choice [1..*] <tradeId> TradeId </tradeId> [1] <versionedTradeId> VersionedTradeId </versionedTradeId> [1] End Choice <linkId> LinkId </linkId> [0..*] '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.' </...></pre> | |
|---|--|



Schema Component Representation

| | |
|---|--|
| <pre><xsd:complexType name="PartyTradeIdentifier"> <xsd:complexContent> <xsd:extension base=" TradeIdentifier " /> <xsd:sequence> <xsd:element name="linkId" type=" LinkId " minOccurs="0" maxOccurs="unbounded" /> </xsd:sequence> </xsd:extension> </xsd:complexContent> </xsd:complexType></pre> | |
|---|--|

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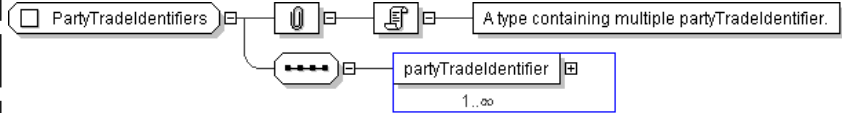
Complex Type: **PartyTradeIdentifiers**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PartyTradeIdentifiers |
| Used by (from the same schema document) | Model Group TradeOrTradeReference.model |
| Abstract | no |
| Documentation | A type containing multiple partyTradeIdentifier. |

XML Instance Representation

```
<...>
  <partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: PartyTradeInformation

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PartyTradeInformation |
| Used by (from the same schema document) | Complex Type TradeHeader |
| Abstract | no |
| Documentation | A type defining additional information that may be recorded against a trade. |

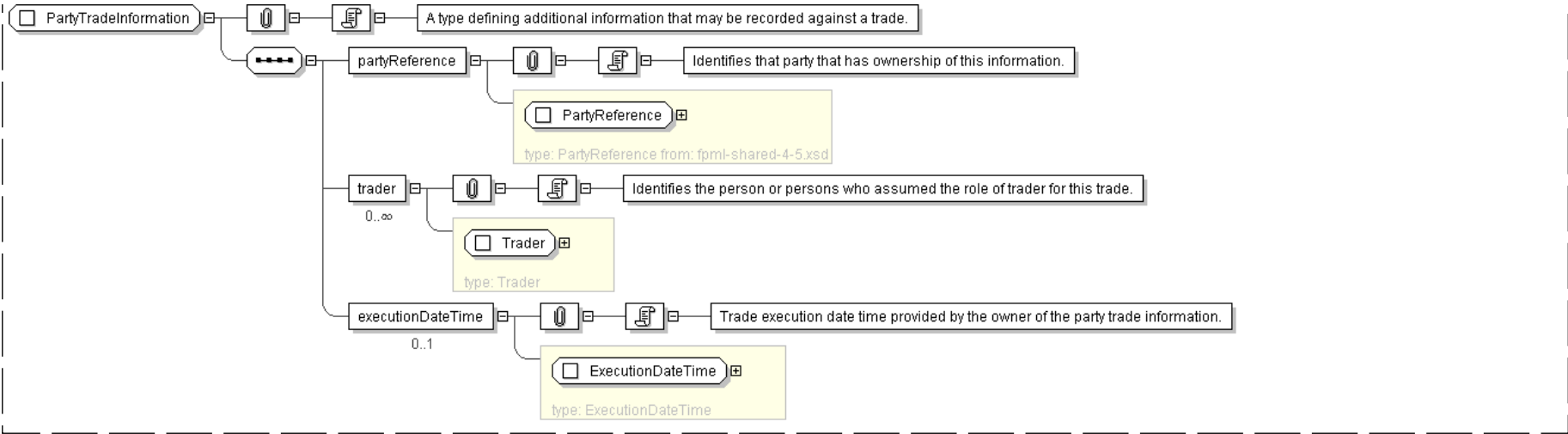
XML Instance Representation

```
<...>
  <partyReference> PartyReference </partyReference> [1]
  'Identifies that party that has ownership of this information.'

  <trader> Trader </trader> [0..*]
  'Identifies the person or persons who assumed the role of trader for this trade.'

  <executionDateTime> ExecutionDateTime </executionDateTime> [0..1]
  'Trade execution date time provided by the owner of the party trade information.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyTradeInformation">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
    <xsd:element name="trader" type=" Trader " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="executionDateTime" type=" ExecutionDateTime " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PaymentDetail**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | PaymentDetail |
| Used by (from the same schema document) | Complex Type IndependentAmount |
| Abstract | no |

XML Instance Representation

```
<...>
Start Choice [0..1]
<adjustablePaymentDate> AdjustableDate2 </adjustablePaymentDate> [1]

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

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

'The adjusted payment date. This date should already be adjusted for any applicable
business day convention. This component is not intended for use in trade confirmation but
may be specified to allow the fee structure to also serve as a cashflow type component.'

<paymentDate> AdjustableOrRelativeDate </paymentDate> [1]

'Payment date.'

End Choice
Start Choice [1]
```

```

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

<paymentRule> PaymentRule </paymentRule> [1]
'A type defining the calculation rule.'

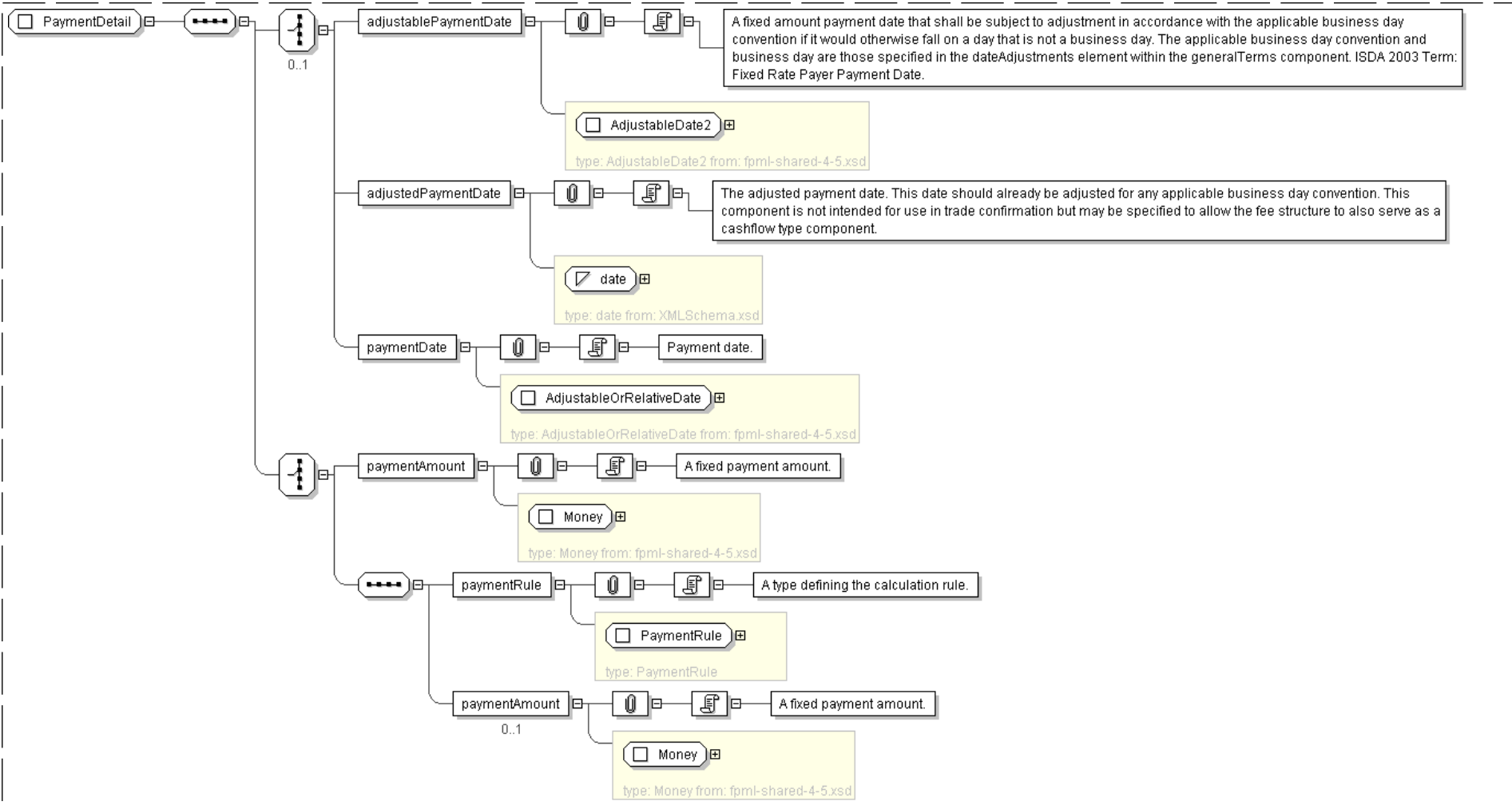
<paymentAmount> Money </paymentAmount> [0..1]
'A fixed payment amount.'

```

End Choice

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2"
        deprecated="true" deprecatedReason="This structure doesn't provide the ability to provide
        a payment date relative to another date. The paymentDate element of

```

```
type AdjustableOrRelativeDate should be used instead. In version 5.0 the date structures
will be rationalized."/>
<xsd:element name="adjustedPaymentDate" type=" xsd:date "
deprecated="true" deprecatedReason="In version 5.0 the date structures will be rationalized."/>
<xsd:element name="paymentDate" type=" AdjustableOrRelativeDate " />
</xsd:choice>
<xsd:choice>
  <xsd:element name="paymentAmount" type=" Money " />
  <xsd:sequence>
    <xsd:element name="paymentRule" type=" PaymentRule " />
    <xsd:element name="paymentAmount" type=" Money " minOccurs="0" />
  </xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

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Complex Type: **PaymentRule**

Super-types:None

Sub-types:

- [PercentageRule](#) (by extension)

| | |
|---|--|
| Name | PaymentRule |
| Used by (from the same schema document) | Complex Type PaymentDetail |
| Abstract | yes |
| Documentation | The abstract base type from which all calculation rules of the independent amount must be derived. |

XML Instance Representation

<.../>

Diagram

Schema Component Representation

<xsd:complexType name="PaymentRule" abstract="true"/>

[top](#)

Complex Type: **PercentageRule**

Super-types:[PaymentRule](#) < **PercentageRule** (by extension)

Sub-types:None

| | |
|---------------|--|
| Name | PercentageRule |
| Abstract | no |
| Documentation | A type defining a content model for a calculation rule defined as percentage of the notional amount. |

XML Instance Representation

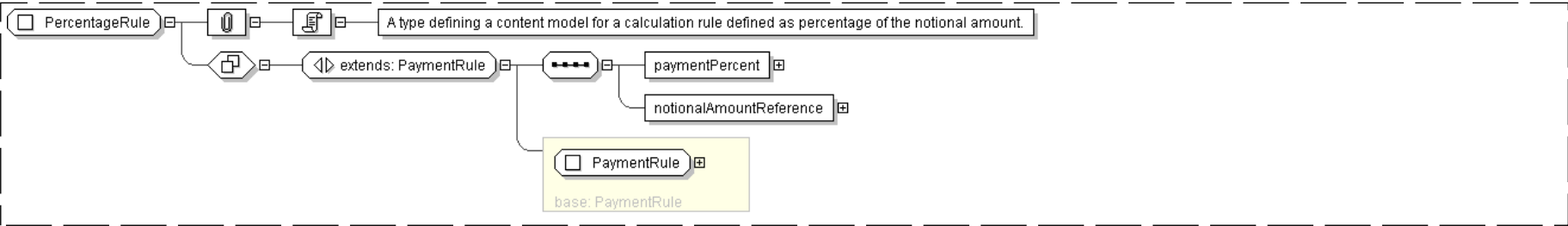
<...>
<paymentPercent> xsd:decimal </paymentPercent> [1]
'A percentage of the notional amount.'

<notionalAmountReference> [NotionalAmountReference](#) </notionalAmountReference> [1]
'A reference to the notional amount.'

</...>

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Diagram



Schema Component Representation

```
<xsd:complexType name="PercentageRule">
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal"/>
        <xsd:element name="notionalAmountReference" type="NotionalAmountReference"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: Portfolio

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">QueryPortfolio (by extension) |

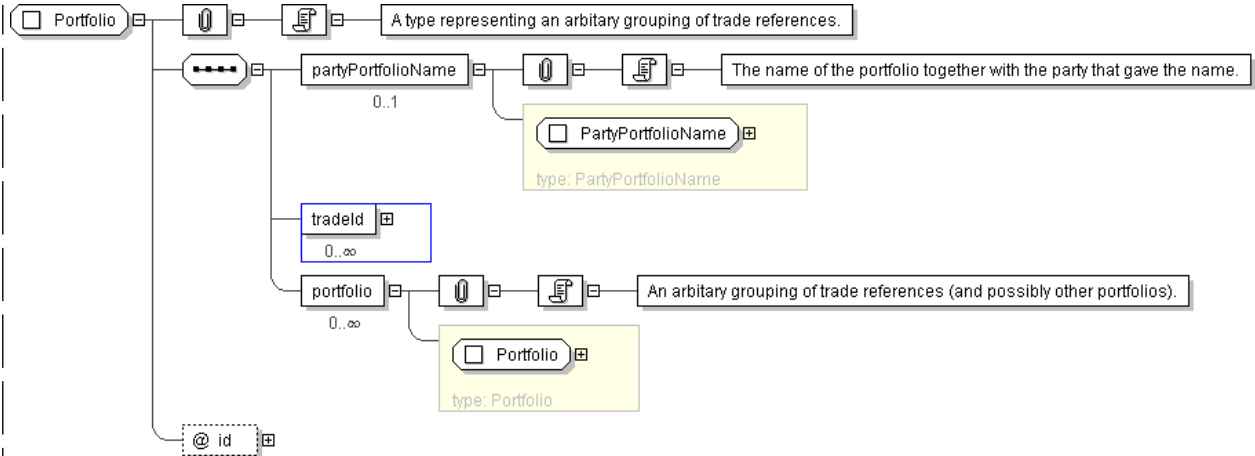
| | |
|---|--|
| Name | Portfolio |
| Used by (from the same schema document) | Complex Type DataDocument , Complex Type Portfolio |
| Abstract | no |
| Documentation | A type representing an arbitrary grouping of trade references. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <partyPortfolioName>PartyPortfolioName</partyPortfolioName> [0..1]
  'The name of the portfolio together with the party that gave the name.'

  <tradeId>TradeId</tradeId> [0..*]
  <portfolio>Portfolio</portfolio> [0..*]
  'An arbitrary grouping of trade references (and possibly other portfolios).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Portfolio">
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type=" PartyPortfolioName " minOccurs="0"/>
    <xsd:element name="tradeId" type=" TradeId " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type=" Portfolio " minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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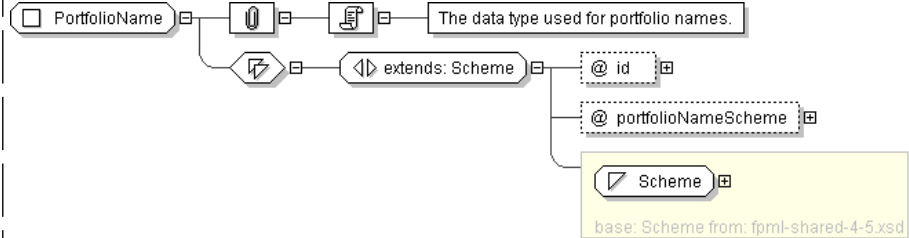
Complex Type: **PortfolioName**

| | |
|---|--|
| Super-types: | Scheme < PortfolioName (by extension) |
| Sub-types: | None |
| Name | PortfolioName |
| Used by (from the same schema document) | Complex Type PartyPortfolioName |
| Abstract | no |
| Documentation | The data type used for portfolio names. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
portfolioNameScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PortfolioName">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme "
      <xsd:attribute name="id" type=" xsd:ID "/">
      <xsd:attribute name="portfolioNameScheme" type=" xsd:anyURI "/">
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

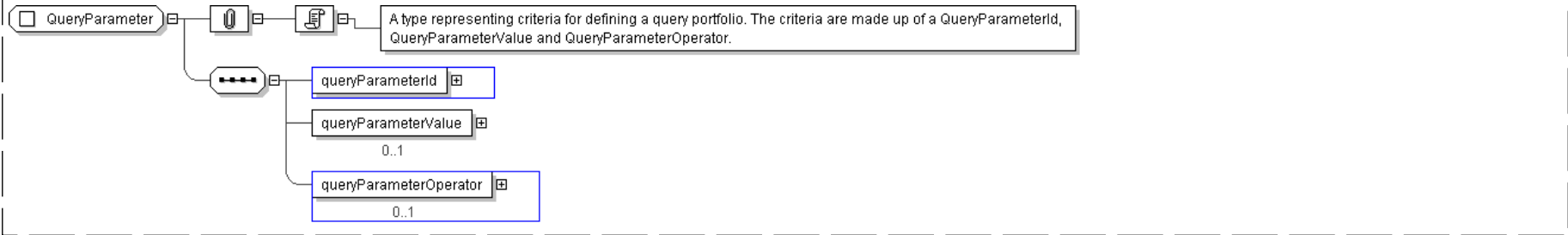
Complex Type: **QueryParameter**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | QueryParameter |
| Used by (from the same schema document) | Complex Type QueryPortfolio |
| Abstract | no |
| Documentation | A type representing criteria for defining a query portfolio. The criteria are made up of a QueryParameterId, QueryParameterValue and QueryParameterOperator. |

XML Instance Representation

```
<...>
  <queryParameterId> QueryParameterId </queryParameterId> [1]
  <queryParameterValue> xsd:normalizedString </queryParameterValue> [0..1]
  <queryParameterOperator> QueryParameterOperator </queryParameterOperator> [0..1]
</...>
```

Diagram



Schema Component Representation

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

[top](#)

Complex Type: **QueryParameterId**

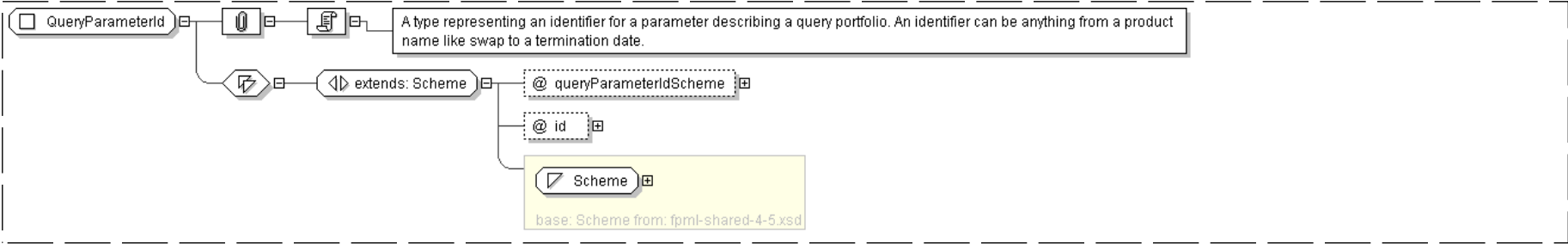
| | |
|--------------|--|
| Super-types: | Scheme < QueryParameterId (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | QueryParameterId |
| Used by (from the same schema document) | Complex Type QueryParameter |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  queryParameterIdScheme=" xsd:anyURI [1]"  
  id=" xsd:ID [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QueryParameterId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="queryParameterIdScheme" type=" xsd:anyURI " use="required"/>  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **QueryParameterOperator**

| | |
|--------------|---|
| Super-types: | Scheme < QueryParameterOperator (by extension) |
| Sub-types: | None |

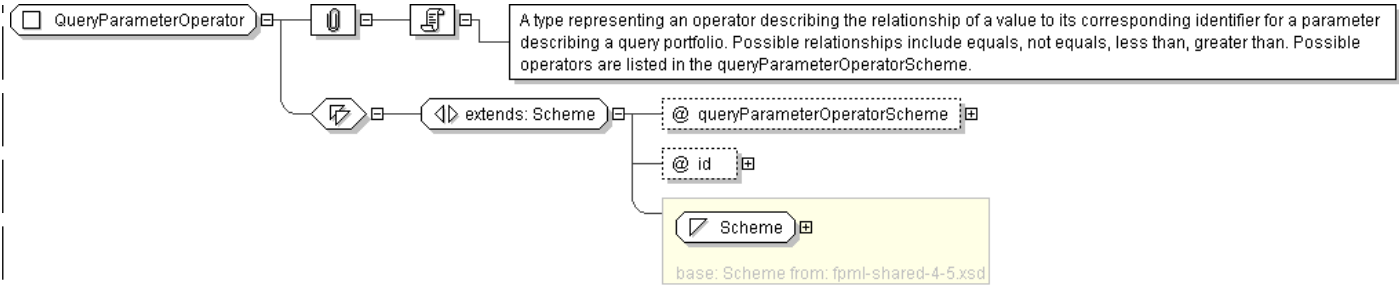
| | |
|---|---|
| Name | QueryParameterOperator |
| Used by (from the same schema document) | Complex Type QueryParameter |
| Abstract | no |
| Documentation | A type representing an operator describing the relationship of a value to its corresponding identifier for a parameter describing a query portfolio. Possible relationships include equals, not equals, less than, greater than. Possible operators are listed in the queryParameterOperatorScheme. |

XML Instance Representation

```
<...  
  queryParameterOperatorScheme=" xsd:anyURI [0..1]"  
  id=" xsd:ID [0..1]">  
  Scheme  
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="QueryParameterOperator">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-scheme/query-parameter-operator"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: QueryPortfolio

| | |
|--------------|--|
| Super-types: | Portfolio < QueryPortfolio (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | QueryPortfolio |
| Abstract | no |
| Documentation | 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. |

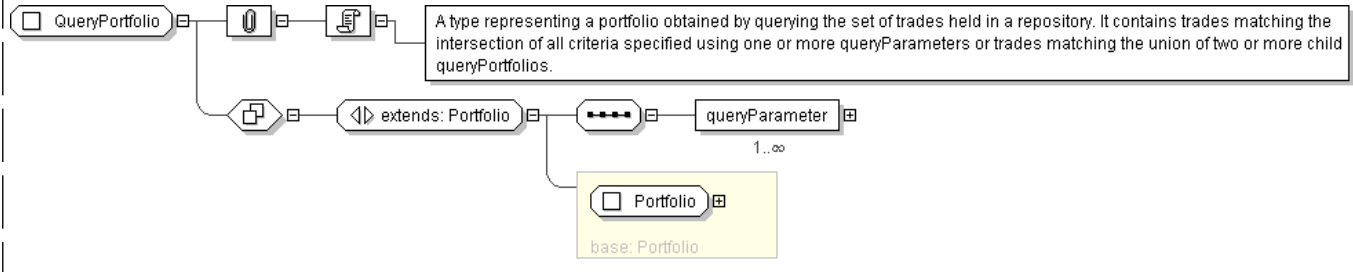
XML Instance Representation

```
<...
  id="xsd:ID [0..1]">
    <partyPortfolioName> PartyPortfolioName </partyPortfolioName> [0..1]
    'The name of the portfolio together with the party that gave the name.'

    <tradeId> TradeId </tradeId> [0..*]
    <portfolio> Portfolio </portfolio> [0..*]
    'An arbitrary grouping of trade references (and possibly other portfolios).'

    <queryParameter> QueryParameter </queryParameter> [1..*]
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QueryPortfolio">
  <xsd:complexContent>
    <xsd:extension base=" Portfolio " >
      <xsd:sequence>
        <xsd:element name="queryParameter" type=" QueryParameter " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Strategy**

| | |
|--------------|--|
| Super-types: | Product < Strategy (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Strategy |
| Used by (from the same schema document) | Element strategy |
| Abstract | no |
| Documentation | A type defining a group of products making up a single trade. |

XML Instance Representation

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

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

  <premiumProductReference> ProductReference </premiumProductReference> [0..1]
  'Indicates which product within a strategy represents the premium payment.'

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

Diagram



Schema Component Representation

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

```
<xsd:element name="premiumProductReference" type=" ProductReference " minOccurs="0"/>
<xsd:element ref=" product " maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Trade**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Trade |
| Used by (from the same schema document) | Complex Type Amendment , Complex Type DataDocument , Model Group TradeOrTradeReference.model |
| Abstract | no |
| Documentation | A type defining an FpML trade. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
<tradeHeader> TradeHeader </tradeHeader> [1]
'The information on the trade which is not product specific, e.g. trade date.'

<product> ... </product> [1]
<otherPartyPayment> Payment </otherPartyPayment> [0..*]
'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> PartyReference </brokerPartyReference> [0..*]
'Identifies that party (or parties) that brokered this trade.'

<calculationAgent> CalculationAgent </calculationAgent> [0..1]
'The ISDA Calculation Agent responsible for performing duties associated with an optional
early termination.'

<calculationAgentBusinessCenter> BusinessCenter </calculationAgentBusinessCenter> [0..1]
'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> Collateral </collateral> [0..1]
'Defines collateral obligations of a Party'

<documentation> Documentation </documentation> [0..1]
'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> GoverningLaw </governingLaw> [0..1]
'Identification of the law governing the transaction.'

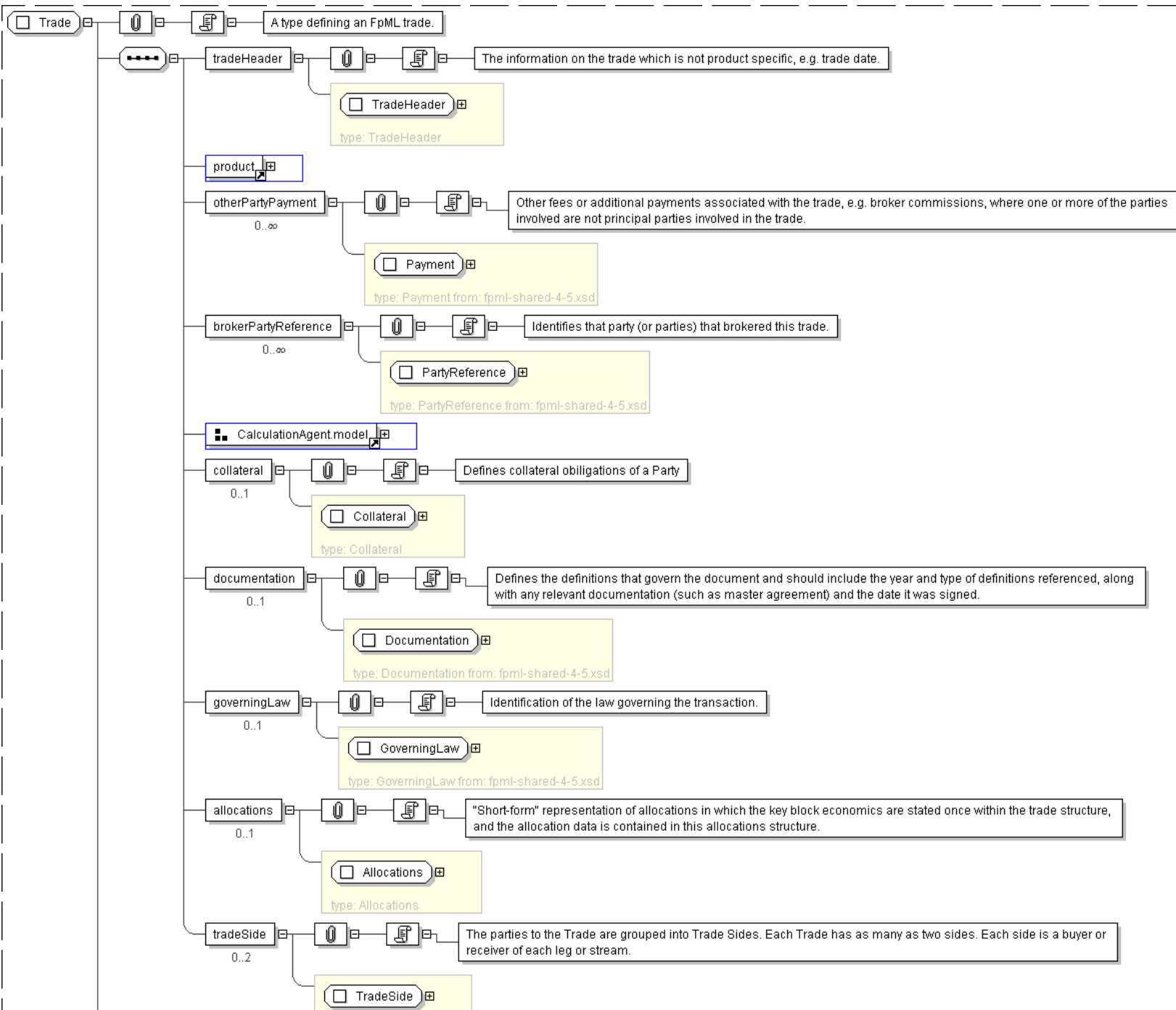
<allocations> Allocations </allocations> [0..1]
'"Short-form" representation of allocations in which the key block economics are stated
once within the trade structure, and the allocation data is contained in this
allocations structure.'

<tradeSide> TradeSide </tradeSide> [0..2]
```

'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.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="Trade">
  <xsd:sequence>
    <xsd:element name="tradeHeader" type=" TradeHeader " />
    <xsd:element ref=" product " />
    <xsd:element name="otherPartyPayment" type=" Payment " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="brokerPartyReference" type=" PartyReference "
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:group ref=" CalculationAgent.model " />
    <xsd:element name="collateral" type=" Collateral " minOccurs="0"/>
    <xsd:element name="documentation" type=" Documentation " minOccurs="0"/>
    <xsd:element name="governingLaw" type=" GoverningLaw " minOccurs="0"/>
    <xsd:element name="allocations" type=" Allocations " minOccurs="0"/>
    <xsd:element name="tradeSide" type=" TradeSide " minOccurs="0" maxOccurs="2"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: TradeDifference

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | TradeDifference |
| Used by (from the same schema document) | Complex Type BestFitTrade |
| Abstract | no |
| Documentation | A type used to record the details of a difference between two business objects/ |

XML Instance Representation

```
<...>
  <differenceType> DifferenceTypeEnum </differenceType> [1]
  'The type of difference that exists.'

  <differenceSeverity> DifferenceSeverityEnum </differenceSeverity> [1]
  'An indication of the severity of the difference.'

  <element> xsd:string </element> [1]
  'The name of the element affected.'

  <basePath> xsd:string </basePath> [0..1]
  'XPath to the element in the base object.'

  <baseValue> xsd:string </baseValue> [0..1]
  'The value of the element in the base object.'

  <otherPath> xsd:string </otherPath> [0..1]
  'XPath to the element in the other object.'

  <otherValue> xsd:string </otherValue> [0..1]
  'Value of the element in the other trade.'

  <missingElement> xsd:string </missingElement> [0..*]
  'Element(s) that are missing in the other trade.'
```

```
<extraElement> xsd:string </extraElement> [0..*]
```

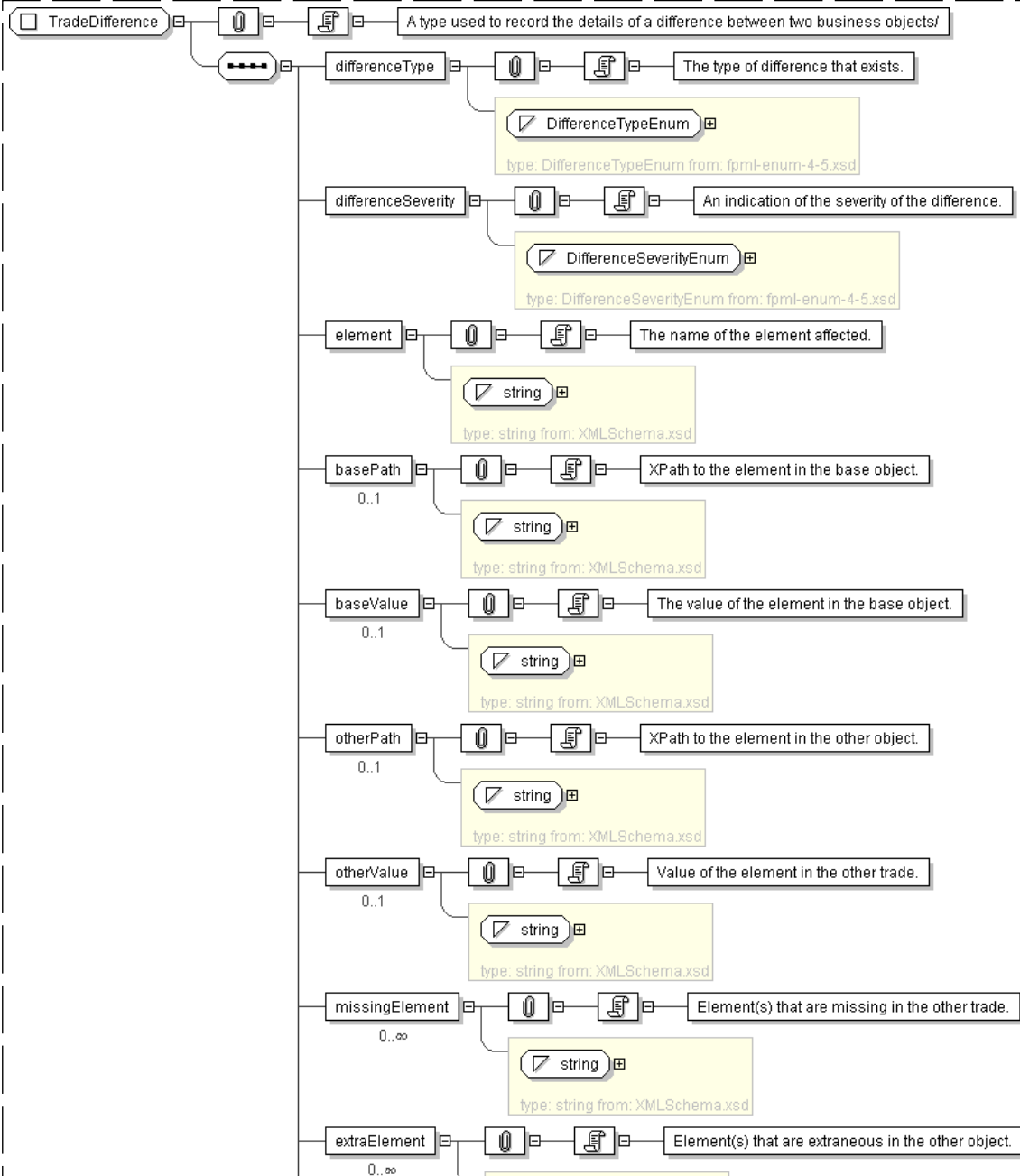
'Element(s) that are extraneous in the other object.'

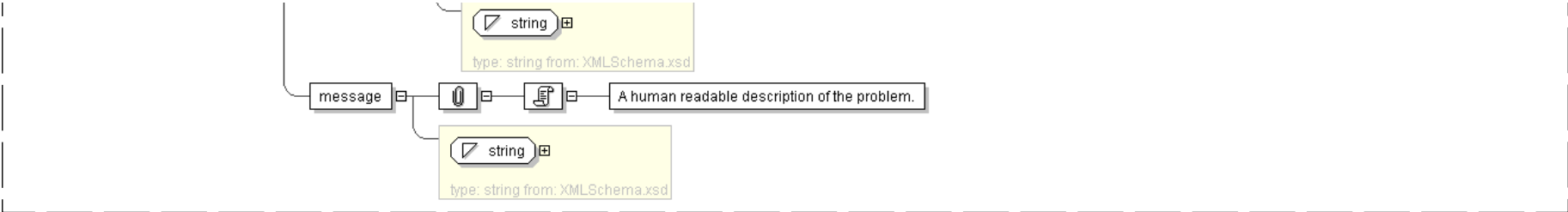
```
<message> xsd:string </message> [1]
```

'A human readable description of the problem.'

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

Diagram





Schema Component Representation

```
<xsd:complexType name="TradeDifference">
  <xsd:sequence>
    <xsd:element name="differenceType" type=" DifferenceTypeEnum " />
    <xsd:element name="differenceSeverity" type=" DifferenceSeverityEnum " />
    <xsd:element name="element" type=" xsd:string " />
    <xsd:element name="basePath" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="baseValue" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="otherPath" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="otherValue" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="missingElement" type=" xsd:string " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="extraElement" type=" xsd:string " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="message" type=" xsd:string " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: TradeHeader

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeHeader |
| Used by (from the same schema document) | Complex Type Trade |
| Abstract | no |
| Documentation | A type defining trade related information which is not product specific. |

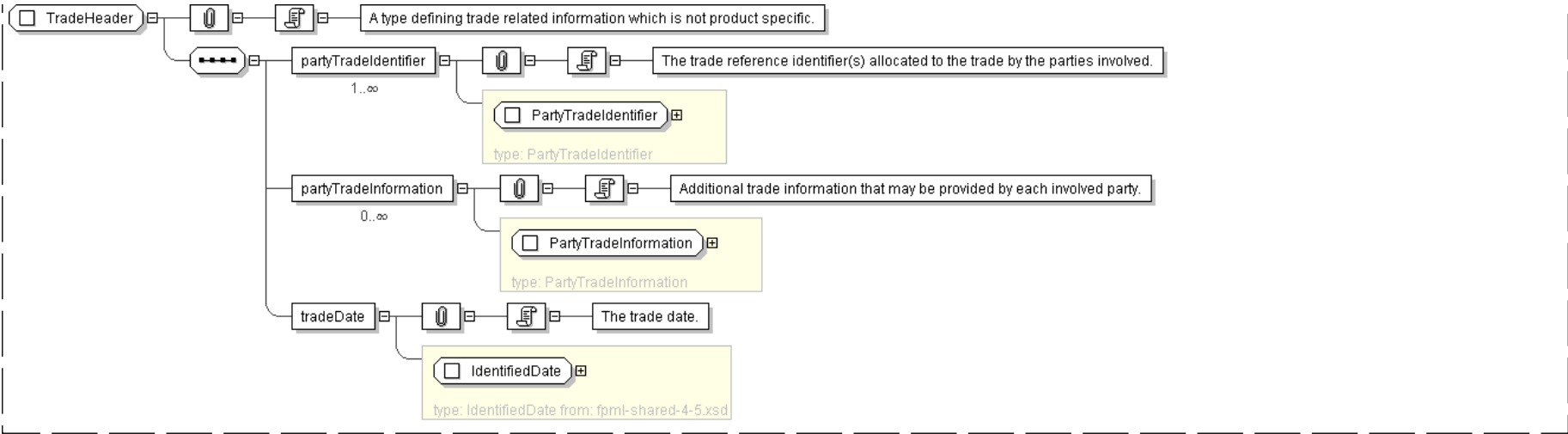
XML Instance Representation

```
<...>
  <partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1..*]
  'The trade reference identifier(s) allocated to the trade by the parties involved.'

  <partyTradeInformation> PartyTradeInformation </partyTradeInformation> [0..*]
  'Additional trade information that may be provided by each involved party.'

  <tradeDate> IdentifiedDate </tradeDate> [1]
  'The trade date.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeHeader">
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " maxOccurs="unbounded" />
    <xsd:element name="partyTradeInformation" type=" PartyTradeInformation "
      minOccurs="0" maxOccurs="unbounded" />
    <xsd:element name="tradeDate" type=" IdentifiedDate " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **Tradeld**

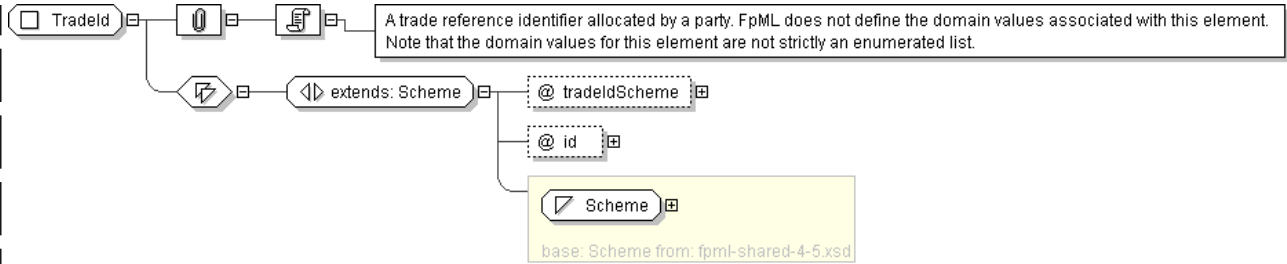
| | |
|--------------|--|
| Super-types: | Scheme < Tradeld (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Tradeld |
| Used by (from the same schema document) | Complex Type Portfolio , Complex Type Tradeldentifier , Complex Type VersionedTradeld |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
tradeIdScheme=" xsd:anyURI [1]"
id=" xsd:ID [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="tradeIdScheme" type=" xsd:anyURI " use="required"/>
      <xsd:attribute name="id" type=" xsd:ID " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeIdentifier

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">PartyTradeIdentifier (by extension)<ul style="list-style-type: none">AllocationTradeIdentifier (by extension)BlockTradeIdentifier (by extension) |

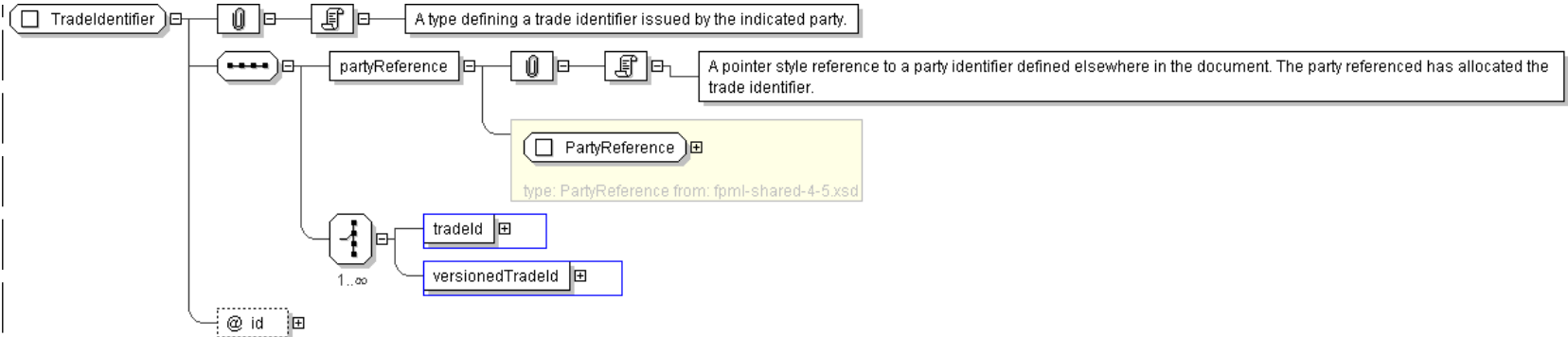
| | |
|---|---|
| Name | TradeIdentifier |
| Used by (from the same schema document) | Complex Type BestFitTrade |
| Abstract | no |
| Documentation | A type defining a trade identifier issued by the indicated party. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <partyReference> PartyReference </partyReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party referenced has allocated the trade identifier.'

Start Choice [1..*]
  <tradeId> TradeId </tradeId> [1]
  <versionedTradeId> VersionedTradeId </versionedTradeId> [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeIdentifier">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
    <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>
```

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Complex Type: TradeSide

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeSide |
| Used by (from the same schema document) | Complex Type Trade |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [1]">
  <orderer> PartyRole </orderer> [0..1]
  '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> PartyRole </introducer> [0..1]
  '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> PartyRole </executor> [0..1]
  '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> PartyRole </confirmer> [0..1]
  '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.'

<creditor> [PartyRole](#) </creditor> [1]

'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> [PartyRole](#) </calculator> [0..1]

'The calculator is the Party that calculates, negotiates, and agrees the values to be paid at each payment date.'

<settlement> [PartyRole](#) </settlement> [0..1]

'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> [PartyRole](#) </beneficiary> [0..1]

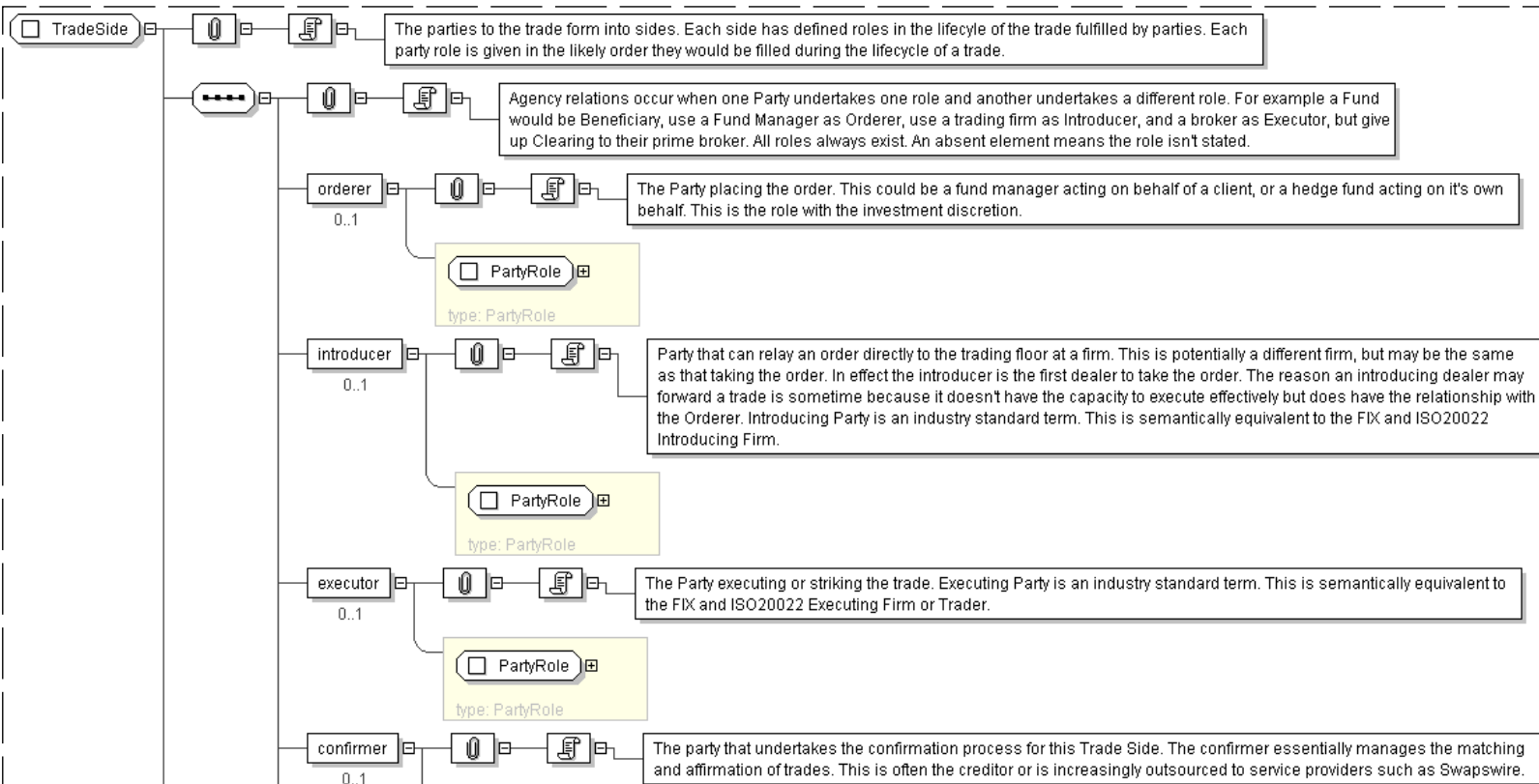
'The party that suffers the economic effect of the trade. This is usually referred to as the primary Principal in FIX and ISO20022 - which is slightly confusing in that there are potentially many Principial/Agency relationships. The beneficiary may be distinct from the creditor - an example is a Hedge Fund trading in the name of it's Prime Broker.'

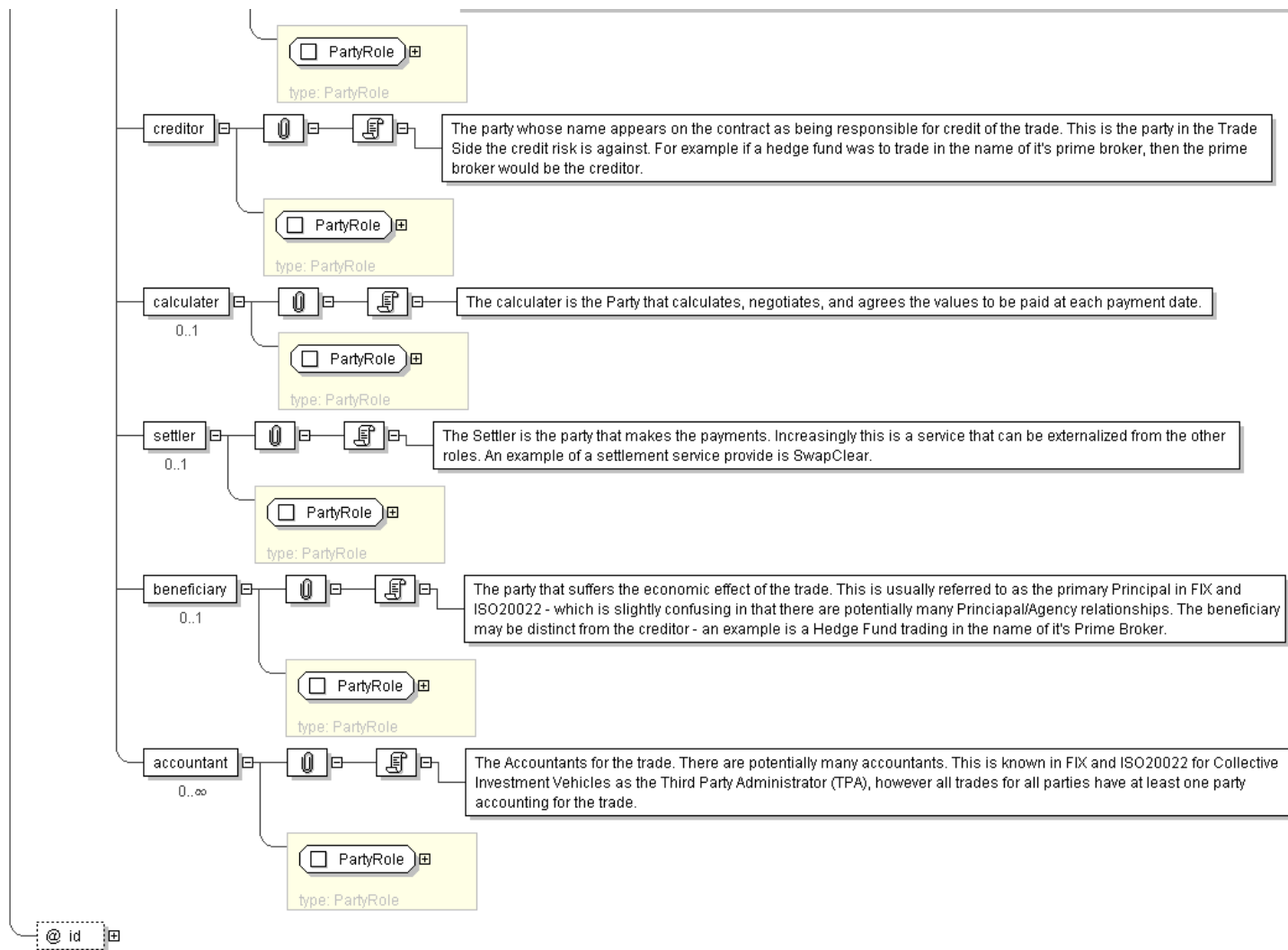
<accountant> [PartyRole](#) </accountant> [0..*]

'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.'

</...>

Diagram





Schema Component Representation

```

<xsd:complexType name="TradeSide">
  <xsd:sequence>
    <xsd:element name="orderer" type="PartyRole" minOccurs="0"/>
    <xsd:element name="introducer" type="PartyRole" minOccurs="0"/>
    <xsd:element name="executor" type="PartyRole" minOccurs="0"/>
    <xsd:element name="confirmer" type="PartyRole" minOccurs="0"/>
    <xsd:element name="creditor" type="PartyRole" />
    <xsd:element name="calculator" type="PartyRole" minOccurs="0"/>
    <xsd:element name="settler" type="PartyRole" minOccurs="0"/>
    <xsd:element name="beneficiary" type="PartyRole" minOccurs="0"/>
    <xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

Complex Type: **Trader**

| | |
|--------------|---|
| Super-types: | Scheme < Trader (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | Trader |
| Used by (from the same schema document) | Complex Type PartyTradeInformation |
| Abstract | no |

XML Instance Representation

```
<...  
  traderScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Trader">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="traderScheme" type=" xsd:anyURI " use="optional"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **Validation**

| | |
|--------------|---|
| Super-types: | Scheme < Validation (by extension) |
| Sub-types: | None |

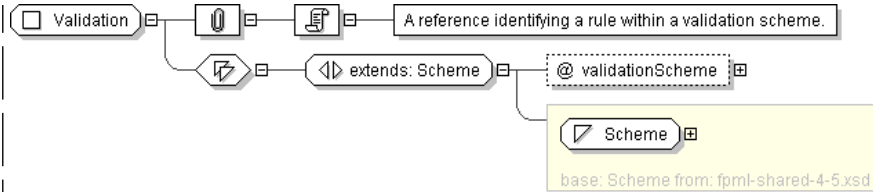
| | |
|---|--|
| Name | Validation |
| Used by (from the same schema document) | Model Group Validation.model |
| Abstract | no |
| Documentation | A reference identifying a rule within a validation scheme. |

XML Instance Representation

```
<...  
  validationScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="Validation">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme "
      <xsd:attribute name="validationScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: VersionedContractId

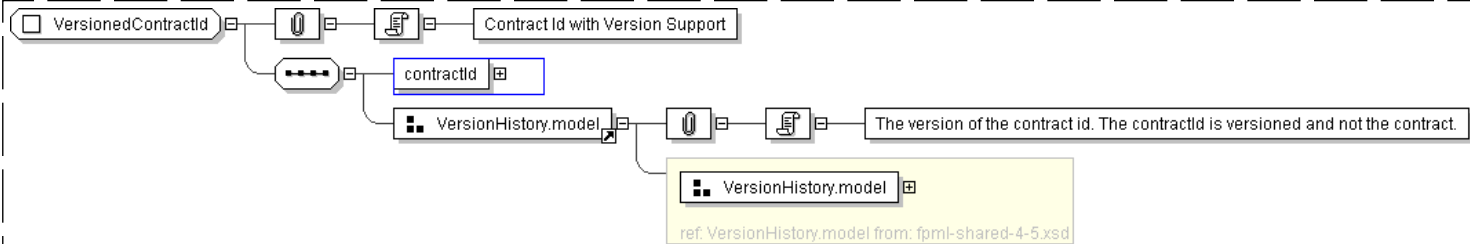
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | VersionedContractId |
| Used by (from the same schema document) | Complex Type ContractIdentifier |
| Abstract | no |
| Documentation | Contract Id with Version Support |

XML Instance Representation

```
<...>
  <contractId> ContractId </contractId> [1]
  <version> xsd:nonNegativeInteger </version> [1]
  'The version number'

  <effectiveDate> IdentifiedDate </effectiveDate> [0..1]
  'Optionally it is possible to specify a version effective date when a versionId is supplied.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VersionedContractId">
  <xsd:sequence>
    <xsd:element name="contractId" type=" ContractId " />
    <xsd:group ref=" VersionHistory.model " />
  </xsd:sequence>
</xsd:complexType>
```


Complex Type: **VersionedTradeId**

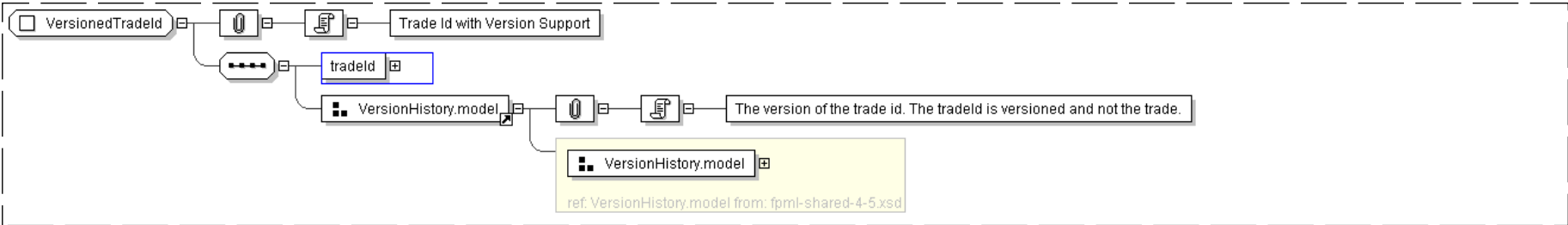
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | VersionedTradeId |
| Used by (from the same schema document) | Complex Type TradeIdIdentifier |
| Abstract | no |
| Documentation | Trade Id with Version Support |

XML Instance Representation

```
<...>
  <tradeId> TradeId </tradeId> [1]
  <version> xsd:nonNegativeInteger </version> [1]
  'The version number'

  <effectiveDate> IdentifiedDate </effectiveDate> [0..1]
  'Optionally it is possible to specify a version effective date when a versionId is supplied.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VersionedTradeId">
  <xsd:sequence>
    <xsd:element name="tradeId" type="TradeId" />
    <xsd:group ref="VersionHistory.model" />
  </xsd:sequence>
</xsd:complexType>
```

Model Group: **AccountReferenceOrPartyReference.model**

| | |
|---|---|
| Name | AccountReferenceOrPartyReference.model |
| Used by (from the same schema document) | Complex Type Allocation |

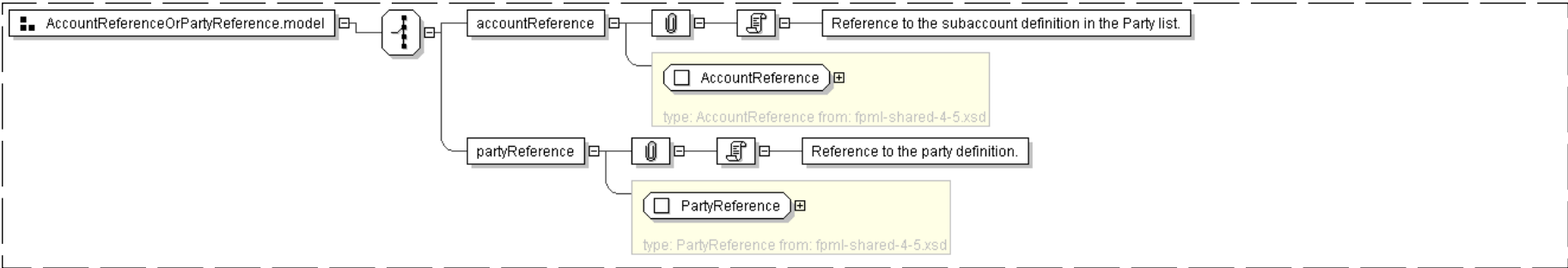
XML Instance Representation

```
Start Choice [1]
  <accountReference> AccountReference </accountReference> [1]
  'Reference to the subaccount definition in the Party list.'

  <partyReference> PartyReference </partyReference> [1]
  'Reference to the party definition.'
```

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="AccountReferenceOrPartyReference.model">
  <xsd:choice>
    <xsd:element name="accountReference" type=" AccountReference " />
    <xsd:element name="partyReference" type=" PartyReference " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: AllocationContent.model

| | |
|---|---|
| Name | AllocationContent.model |
| Used by (from the same schema document) | Complex Type Allocation |

XML Instance Representation

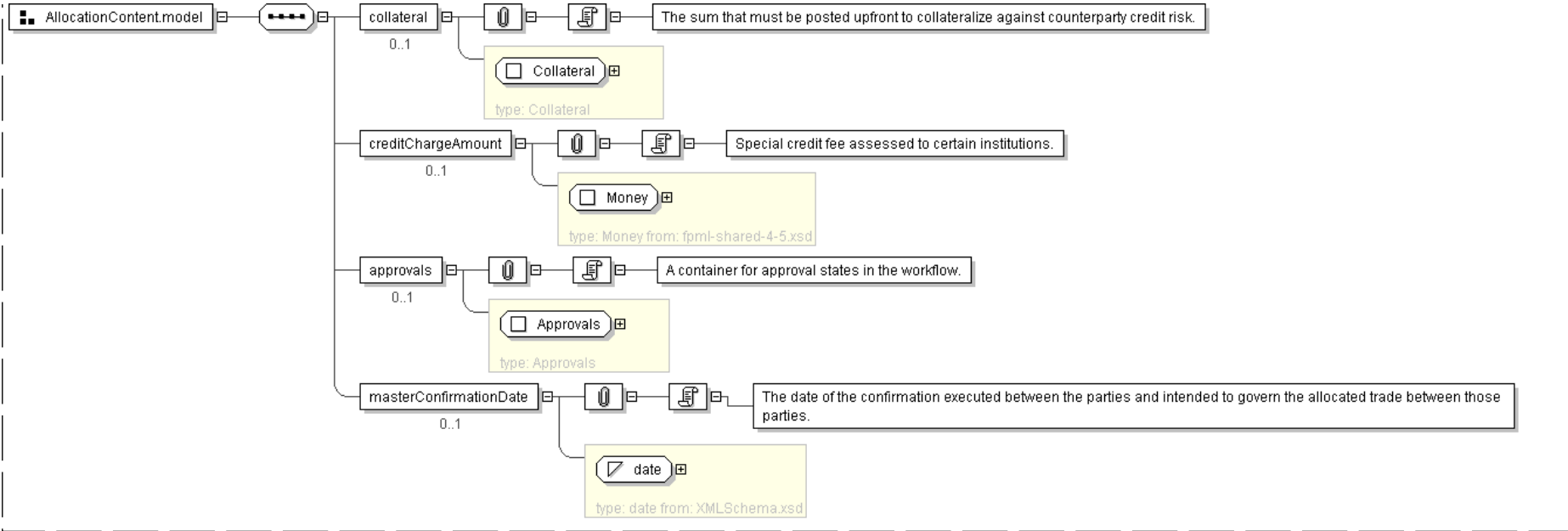
```
<collateral> Collateral </collateral> [0..1]
'The sum that must be posted upfront to collateralize against counterparty credit risk.'

<creditChargeAmount> Money </creditChargeAmount> [0..1]
'Special credit fee assessed to certain institutions.'

<approvals> Approvals </approvals> [0..1]
'A container for approval states in the workflow.'

<masterConfirmationDate> xsd:date </masterConfirmationDate> [0..1]
'The date of the confirmation executed between the parties and intended to govern the allocated trade between those parties.'
```

Diagram



Schema Component Representation

```
<xsd:group name="AllocationContent.model">
  <xsd:sequence>
    <xsd:element name="collateral" type="Collateral" minOccurs="0"/>
    <xsd:element name="creditChargeAmount" type="Money" minOccurs="0"/>
    <xsd:element name="approvals" type="Approvals" minOccurs="0"/>
    <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **AmendmentDetails.model**

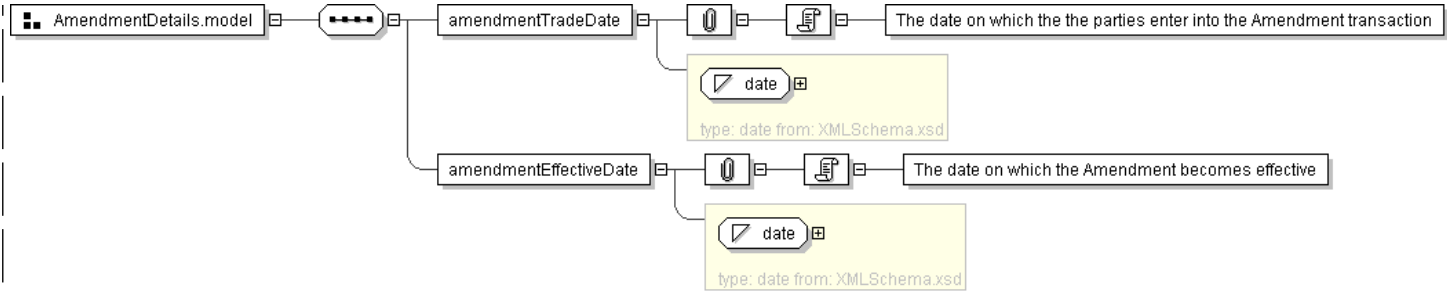
| | |
|---|--|
| Name | AmendmentDetails.model |
| Used by (from the same schema document) | Complex Type Amendment |

XML Instance Representation

```
<amendmentTradeDate> xsd:date </amendmentTradeDate> [1]
'The date on which the the parties enter into the Amendment transaction'

<amendmentEffectiveDate> xsd:date </amendmentEffectiveDate> [1]
'The date on which the Amendment becomes effective'
```

Diagram



Schema Component Representation

```
<xsd:group name="AmendmentDetails.model">
  <xsd:sequence>
    <xsd:element name="amendmentTradeDate" type="xsd:date" />
    <xsd:element name="amendmentEffectiveDate" type="xsd:date" />
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: CalculationAgent.model

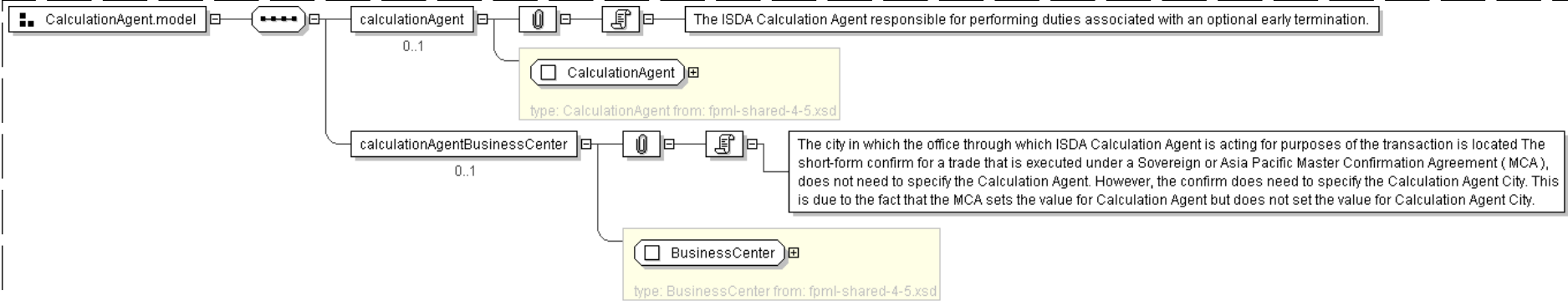
| | |
|---|--|
| Name | CalculationAgent.model |
| Used by (from the same schema document) | Complex Type Contract , Complex Type Trade |

XML Instance Representation

```
<calculationAgent> CalculationAgent </calculationAgent> [0..1]
'The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.'
```

```
<calculationAgentBusinessCenter> BusinessCenter </calculationAgentBusinessCenter> [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:group name="CalculationAgent.model">
```

```
<xsd:sequence>
  <xsd:element name="calculationAgent" type=" CalculationAgent " minOccurs="0"/>
  <xsd:element name="calculationAgentBusinessCenter" type=" BusinessCenter " minOccurs="0"/>
</xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **ContractNovationDetails.model**

| | |
|---|---|
| Name | ContractNovationDetails.model |
| Used by (from the same schema document) | Complex Type ContractNovation |
| Documentation | Model group with Contract Novation element content. |

XML Instance Representation

```
Start Choice [1]
Start Choice [1]
'Choice between identification and representation of the new contract.'

<newContractReference> ContractReference </newContractReference> [1]
'Indicates a reference to the new Contract between the transferee and the remaining party.'

<newContract> Contract </newContract> [1]
'Indicates the new Contract between the transferee and the remaining party.'

End Choice
Start Choice [1]
<oldContractReference> ContractReference </oldContractReference> [1]
'Indicates a reference to the original contract between the transferor and the remaining party.'

<oldContract> Contract </oldContract> [1]
'Indicates the original Contract between the transferor and the remaining party.'

End Choice
Start Choice [0..1]
'Choice between identification and representation of the new contract.'

<newContractReference> ContractReference </newContractReference> [1]
<newContract> Contract </newContract> [1]

End Choice
End Choice
<transferor> PartyReference </transferor> [1]
'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> PartyReference </transferee> [1]
'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> PartyReference </remainingParty> [1]
'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> [PartyReference](#) </otherRemainingParty> [0..1]

'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> [xsd:date](#) </novationDate> [1]

'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> [xsd:date](#) </novationContractDate> [0..1]

'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.'

Start [Choice](#) [1]

'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.'

<novatedAmount> [Money](#) </novatedAmount> [1]

'The amount which represents the portion of the Old Contract being novated.'

<novatedNumberOfOptions> [xsd:decimal](#) </novatedNumberOfOptions> [1]

'The number of options which represent the portion of the Old Contract being novated.'

<novatedNumberOfUnits> [xsd:decimal](#) </novatedNumberOfUnits> [1]

'The number of options which represent the portion of the Old Contract being novated.'

End Choice

<fullFirstCalculationPeriod> [xsd:boolean](#) </fullFirstCalculationPeriod> [0..1]

'This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.'

<firstPeriodStartDate> [FirstPeriodStartDate](#) </firstPeriodStartDate> [0..2]

'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> [Empty](#) </nonReliance> [0..1]

'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> [CreditDerivativesNotices](#) </creditDerivativesNotices> [0..1]

'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.'

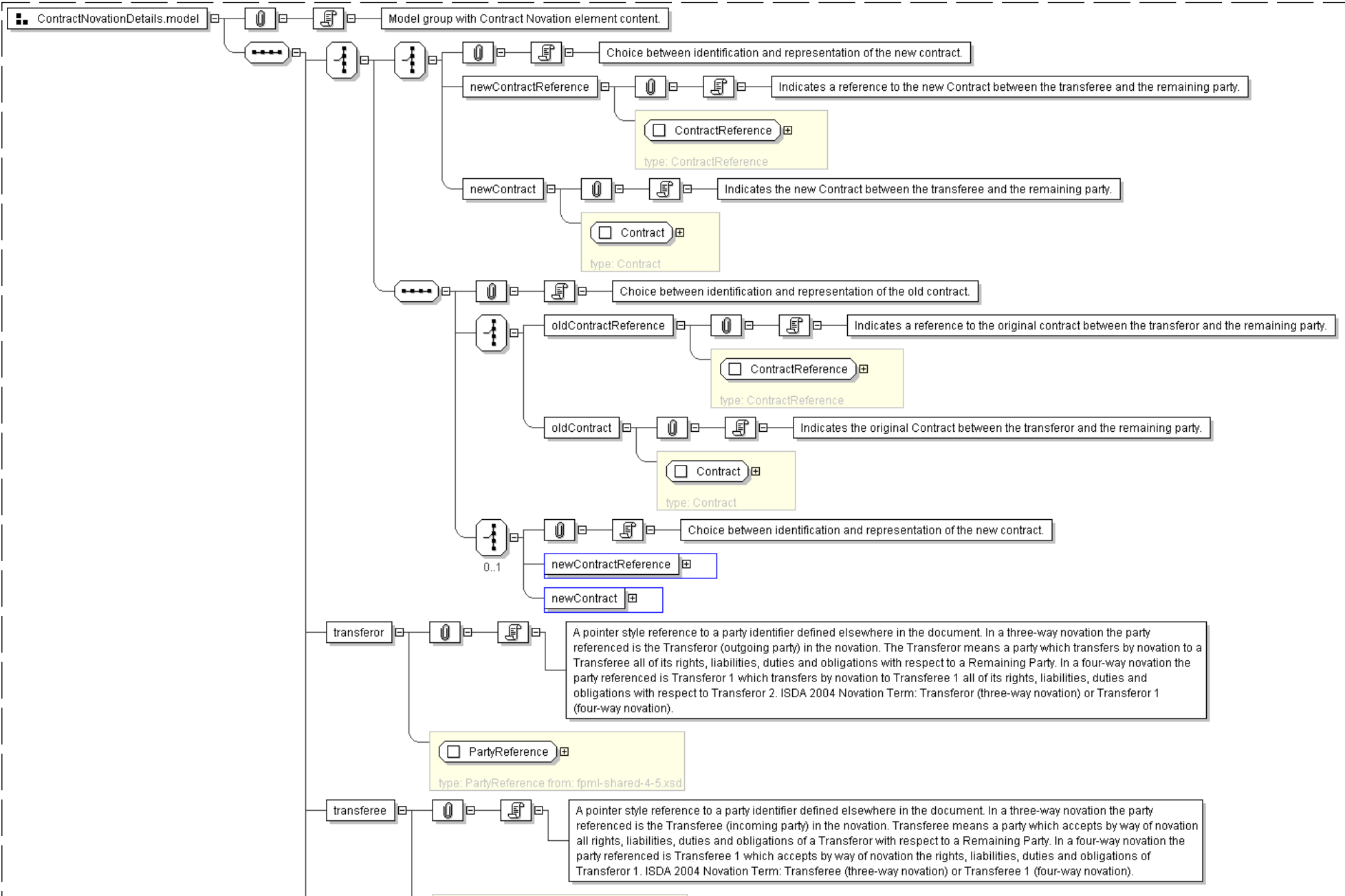
```

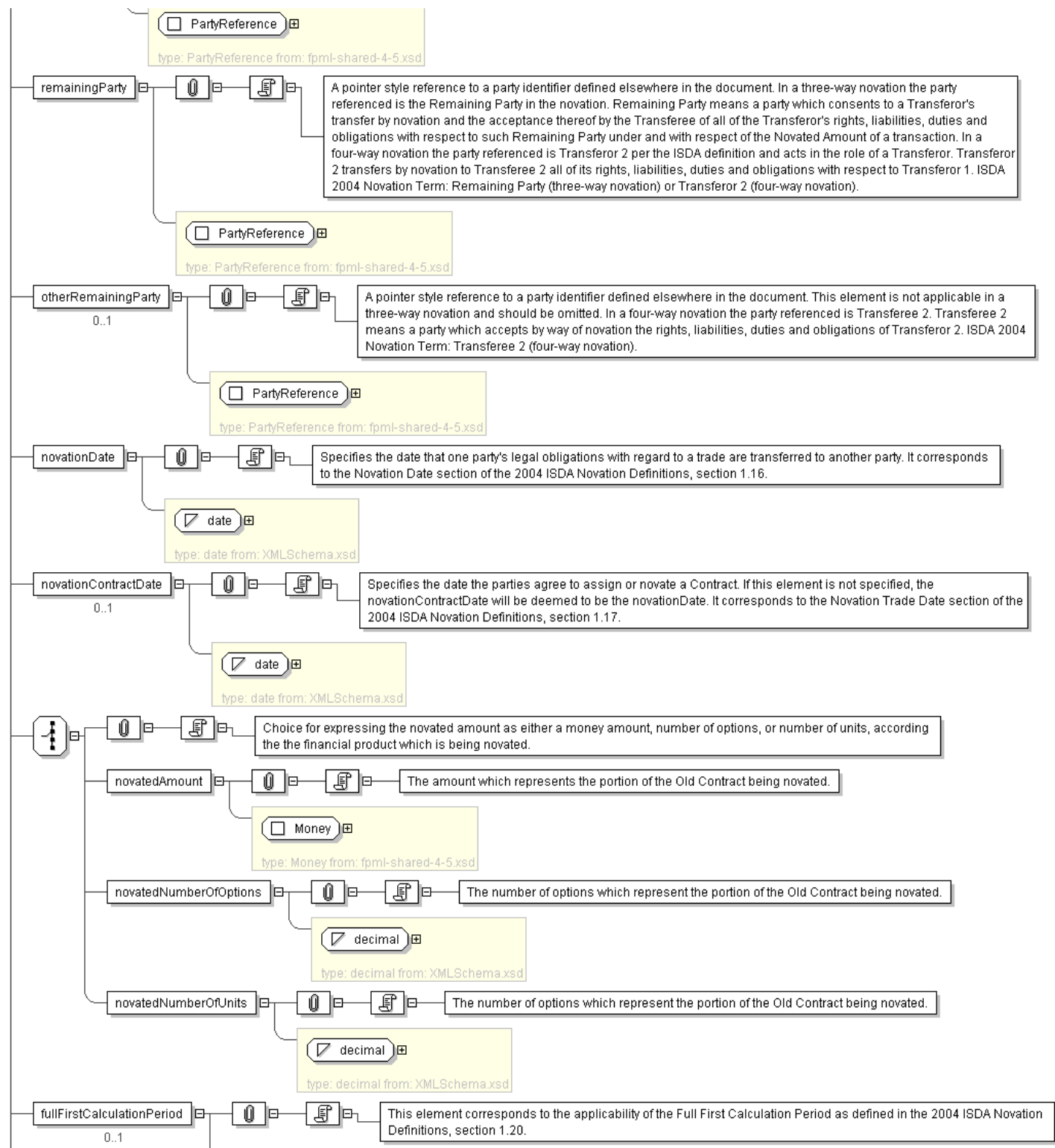
<contractualDefinitions> ContractualDefinitions </contractualDefinitions> [0..*]
'The definitions (such as those published by ISDA) that will define the terms of the
novation transaction.'

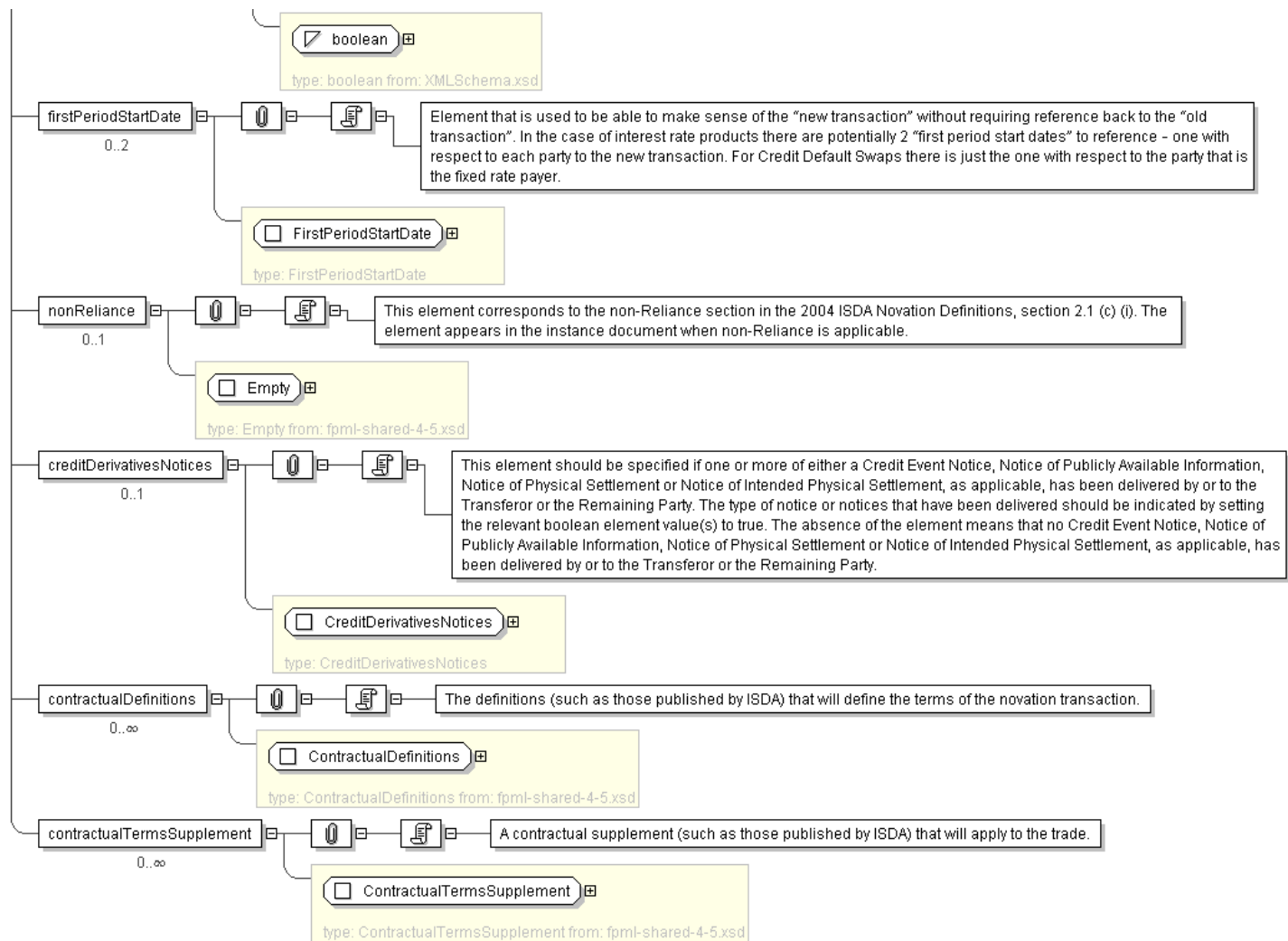
<contractualTermsSupplement> ContractualTermsSupplement </contractualTermsSupplement> [0..*]
'A contractual supplement (such as those published by ISDA) that will apply to the trade.'

```

Diagram







Schema Component Representation

```

<xsd:group name="ContractNovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newContractReference" type="ContractReference"/>
        <xsd:element name="newContract" type="Contract"/>
      </xsd:choice>
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="oldContractReference" type="ContractReference"/>
          <xsd:element name="oldContract" type="Contract"/>
        </xsd:choice>
        <xsd:choice minOccurs="0">
          <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:sequence>
</xsd:group>

```

```
<xsd:element name="transferee" type=" PartyReference " />
<xsd:element name="remainingParty" type=" PartyReference " />
<xsd:element name="otherRemainingParty" type=" PartyReference " minOccurs="0"/>
<xsd:element name="novationDate" type=" xsd:date " />
<xsd:element name="novationContractDate" type=" xsd:date " minOccurs="0"/>
<xsd:choice>
  <xsd:element name="novatedAmount" type=" Money " />
  <xsd:element name="novatedNumberOfOptions" type=" xsd:decimal " />
  <xsd:element name="novatedNumberOfUnits" type=" xsd:decimal " />
</xsd:choice>
<xsd:element name="fullFirstCalculationPeriod" type=" xsd:boolean " minOccurs="0"/>
<xsd:element name="firstPeriodStartDate" type=" FirstPeriodStartDate "
minOccurs="0" maxOccurs="2"/>
<xsd:element name="nonReliance" type=" Empty " minOccurs="0"/>
<xsd:element name="creditDerivativesNotices" type=" CreditDerivativesNotices " minOccurs="0"/>
<xsd:element name="contractualDefinitions" type=" ContractualDefinitions "
minOccurs="0" maxOccurs="unbounded"/>
<xsd:element name="contractualTermsSupplement" type=" ContractualTermsSupplement
" minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:group>
```

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Model Group: **ContractOrContractReference.model**

| | |
|---------------|---|
| Name | ContractOrContractReference.model |
| Documentation | Choice between identification and representation of the contract. |

XML Instance Representation

Start Choice [1]

<contract> [Contract](#) </contract> [1]

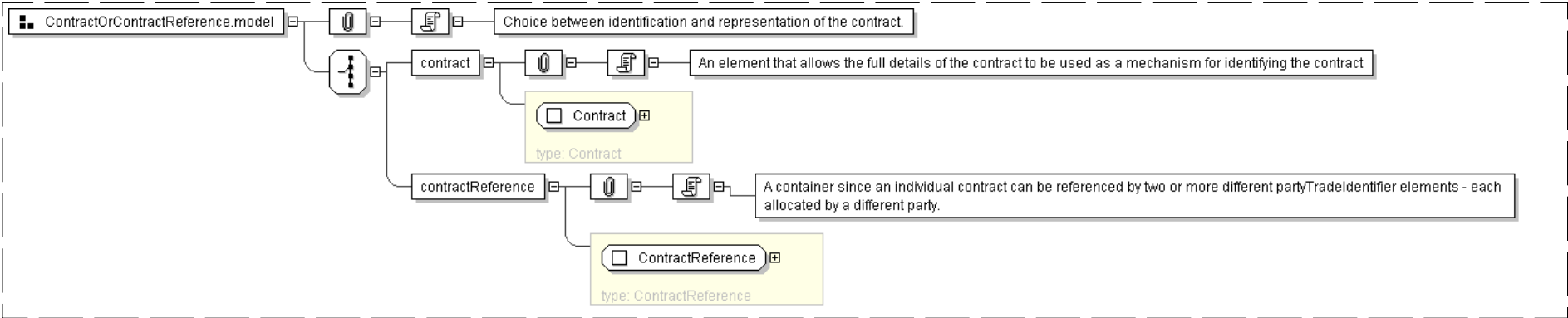
'An element that allows the full details of the contract to be used as a mechanism for identifying the contract'

<contractReference> [ContractReference](#) </contractReference> [1]

'A container since an individual contract can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.'

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="ContractOrContractReference.model">
  <xsd:choice>
    <xsd:element name="contract" type=" Contract " />
    <xsd:element name="contractReference" type=" ContractReference " />
  </xsd:choice>
</xsd:group>
```

```
<xsd:element name="contractReference" type=" ContractReference " />
</xsd:choice>
</xsd:group>
```

Model Group: **IncreaseDetails.model**

| | |
|---|---------------------------------------|
| Name | IncreaseDetails.model |
| Used by (from the same schema document) | Complex Type Increase |

XML Instance Representation

```
<increaseTradeDate> xsd:date </increaseTradeDate> [1]
'The date on which the the parties enter into the Increase transaction'

<increaseEffectiveDate> xsd:date </increaseEffectiveDate> [1]
'The date on which the Increase becomes effective'

Start Choice [1]
<increaseInNotionalAmount> Money </increaseInNotionalAmount> [1]
'Specifies the fixed amount by which the Notional increases due to the Increase transaction.'

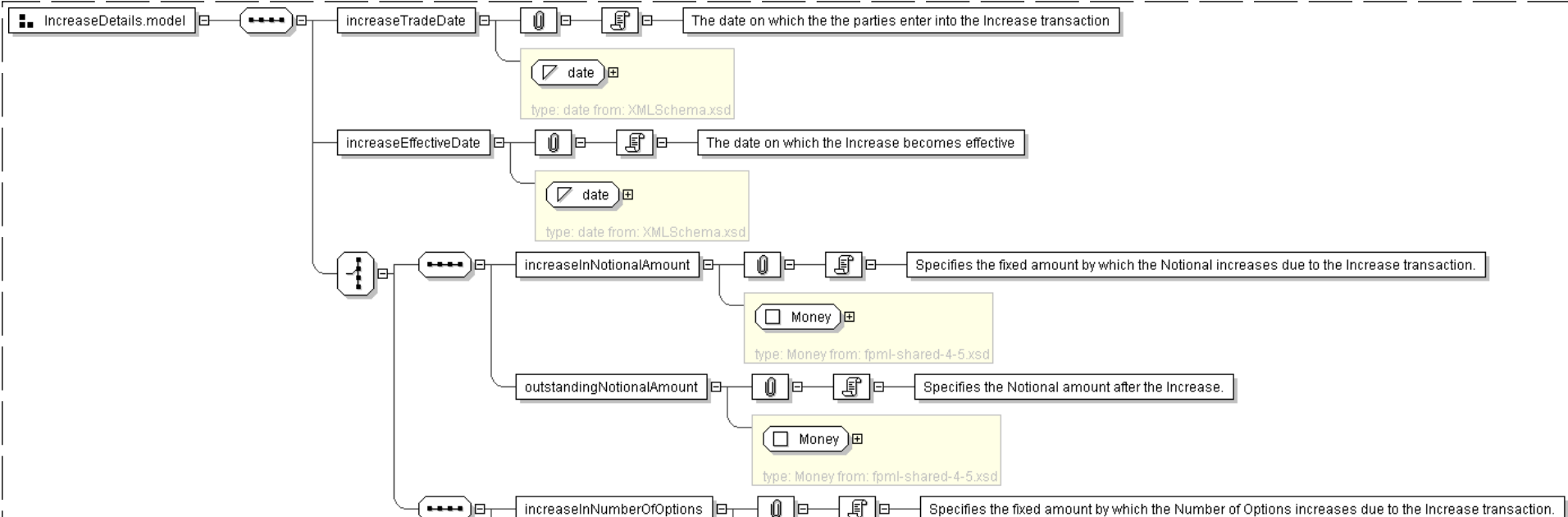
<outstandingNotionalAmount> Money </outstandingNotionalAmount> [1]
'Specifies the Notional amount after the Increase.'

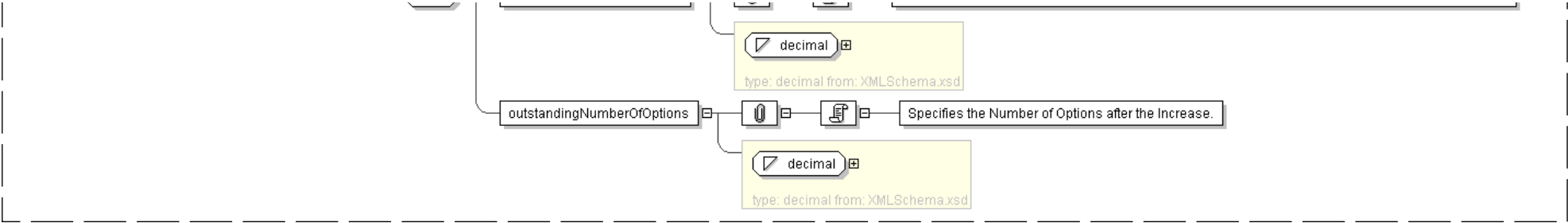
<increaseInNumberOfOptions> xsd:decimal </increaseInNumberOfOptions> [1]
'Specifies the fixed amount by which the Number of Options increases due to the
Increase transaction.'

<outstandingNumberOfOptions> xsd:decimal </outstandingNumberOfOptions> [1]
'Specifies the Number of Options after the Increase.'

End Choice
```

Diagram





Schema Component Representation

```
<xsd:group name="IncreaseDetails.model">
  <xsd:sequence>
    <xsd:element name="increaseTradeDate" type="xsd:date" />
    <xsd:element name="increaseEffectiveDate" type="xsd:date" />
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="increaseInNotionalAmount" type="Money" />
        <xsd:element name="outstandingNotionalAmount" type="Money" />
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="increaseInNumberOfOptions" type="xsd:decimal" />
        <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal" />
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

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Model Group: TradeOrTradeReference.model

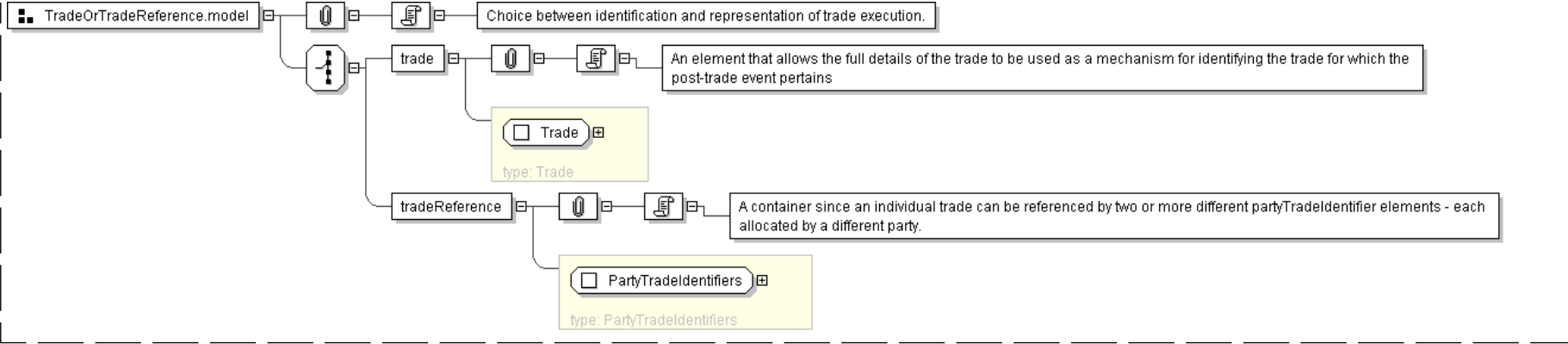
| | |
|---|--|
| Name | TradeOrTradeReference.model |
| Used by (from the same schema document) | Complex Type Increase |
| Documentation | Choice between identification and representation of trade execution. |

XML Instance Representation

```
Start Choice [1]
<trade> Trade </trade> [1]
'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'

<tradeReference> PartyTradeIdentifiers </tradeReference> [1]
'A container since an individual trade can be referenced by two or more
different partyTradeIdentifier elements - each allocated by a different party.'
```

Diagram



Schema Component Representation

```
<xsd:group name="TradeOrTradeReference.model">
  <xsd:choice>
    <xsd:element name="trade" type=" Trade " />
    <xsd:element name="tradeReference" type=" PartyTradeIdentifiers " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: **Validation.model**

| | |
|---|---|
| Name | Validation.model |
| Used by (from the same schema document) | Complex Type DataDocument |

XML Instance Representation

```
<validation> Validation </validation> [0..*]
```

Diagram



Schema Component Representation

```
<xsd:group name="Validation.model">
  <xsd:sequence>
    <xsd:element name="validation" type=" Validation " minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:group>
```

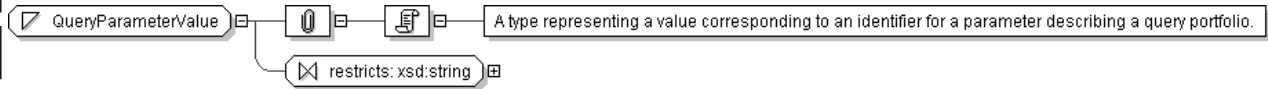
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Simple Type: **QueryParameterValue**

| | |
|--------------|--|
| Super-types: | xsd:string < QueryParameterValue (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | QueryParameterValue |
| Content | • Base XSD Type: string |
| Documentation | A type representing a value corresponding to an identifier for a parameter describing a query portfolio. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="QueryParameterValue">
  <xsd:restriction base="xsd:string" />
</xsd:simpleType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

```
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

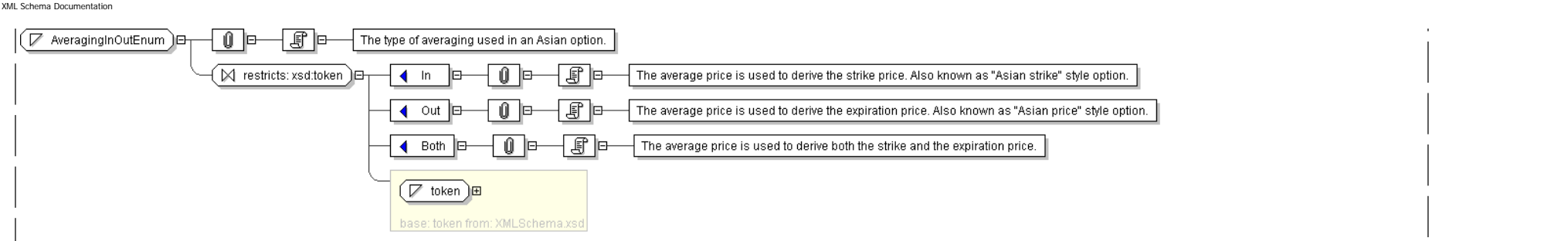
Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

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XML Schema Documentation

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 - [Simple Type: **NotionalAdjustmentEnum**](#)
 - [Simple Type: **ObligationCategoryEnum**](#)
 - [Simple Type: **OnGoingFeeTypeEnum**](#)
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 - [Simple Type: **RealisedVarianceMethodEnum**](#)
 - [Simple Type: **ResetRelativeToEnum**](#)
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 - [Simple Type: **SettlementTypeEnum**](#)
 - [Simple Type: **ShareExtraordinaryEventEnum**](#)



Schema Component Representation

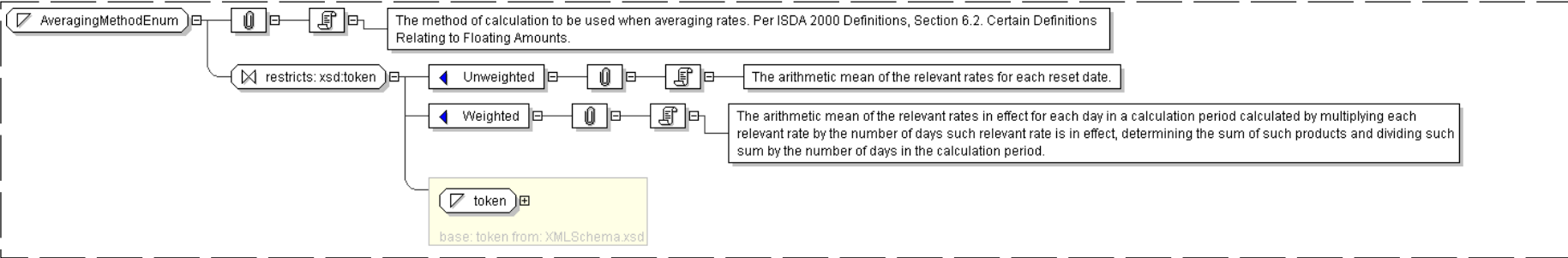
```
<xsd:simpleType name="AveragingInOutEnum">  
  <xsd:restriction base="xsd:token" *>  
    <xsd:enumeration value="In"/>  
    <xsd:enumeration value="Out"/>  
    <xsd:enumeration value="Both"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

[top](#)

Simple Type: **AveragingMethodEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < AveragingMethodEnum (by restriction) |
| Sub-types: | None |
| Name | AveragingMethodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Unweighted','Weighted'} |
| Documentation | The method of calculation to be used when averaging rates. Per ISDA 2000 Definitions, Section 6.2. Certain Definitions Relating to Floating Amounts. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="AveragingMethodEnum">  
  <xsd:restriction base="xsd:token" *>  
    <xsd:enumeration value="Unweighted"/>  
    <xsd:enumeration value="Weighted"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

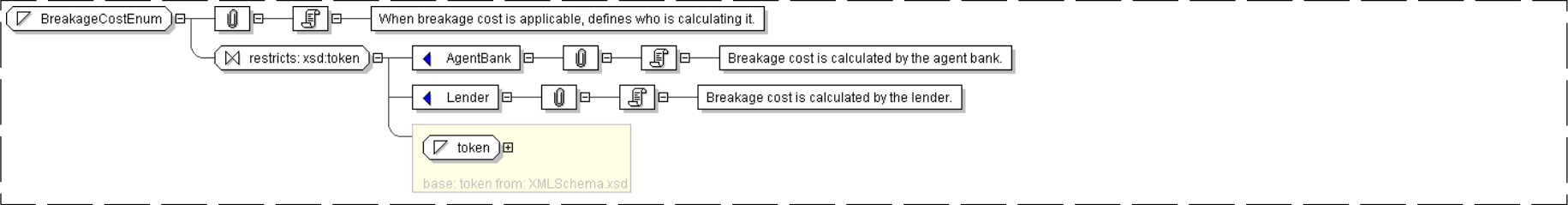
[top](#)

Simple Type: **BreakageCostEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < BreakageCostEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | BreakageCostEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('AgentBank' 'Lender') |
| Documentation | When breakage cost is applicable, defines who is calculating it. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="BreakageCostEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AgentBank"/>
    <xsd:enumeration value="Lender"/>
  </xsd:restriction>
</xsd:simpleType>
```

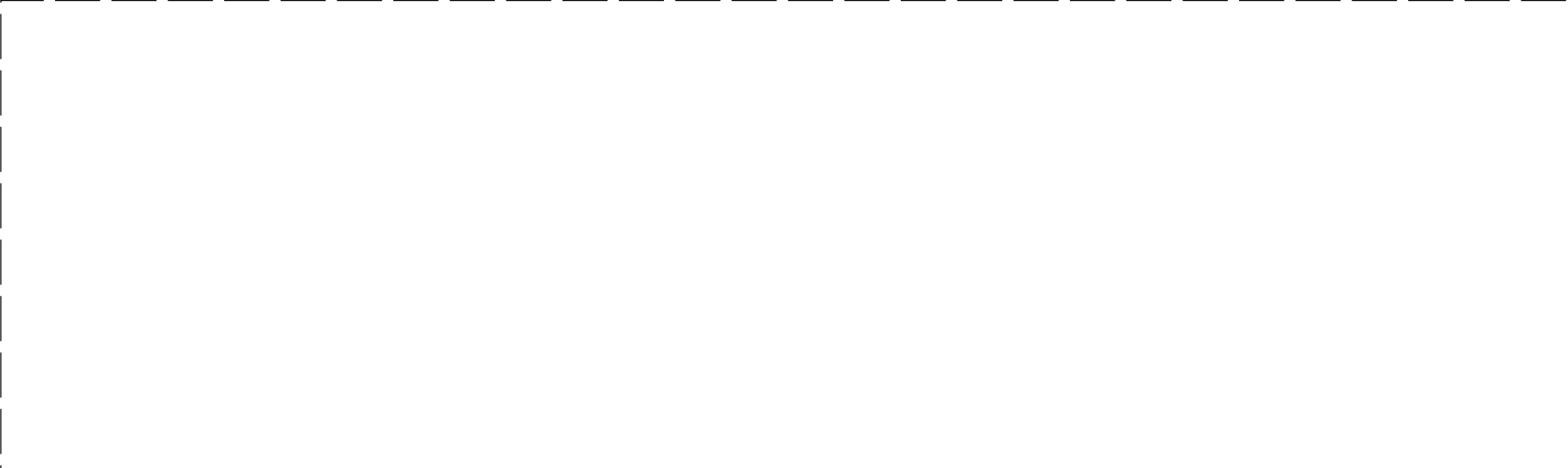
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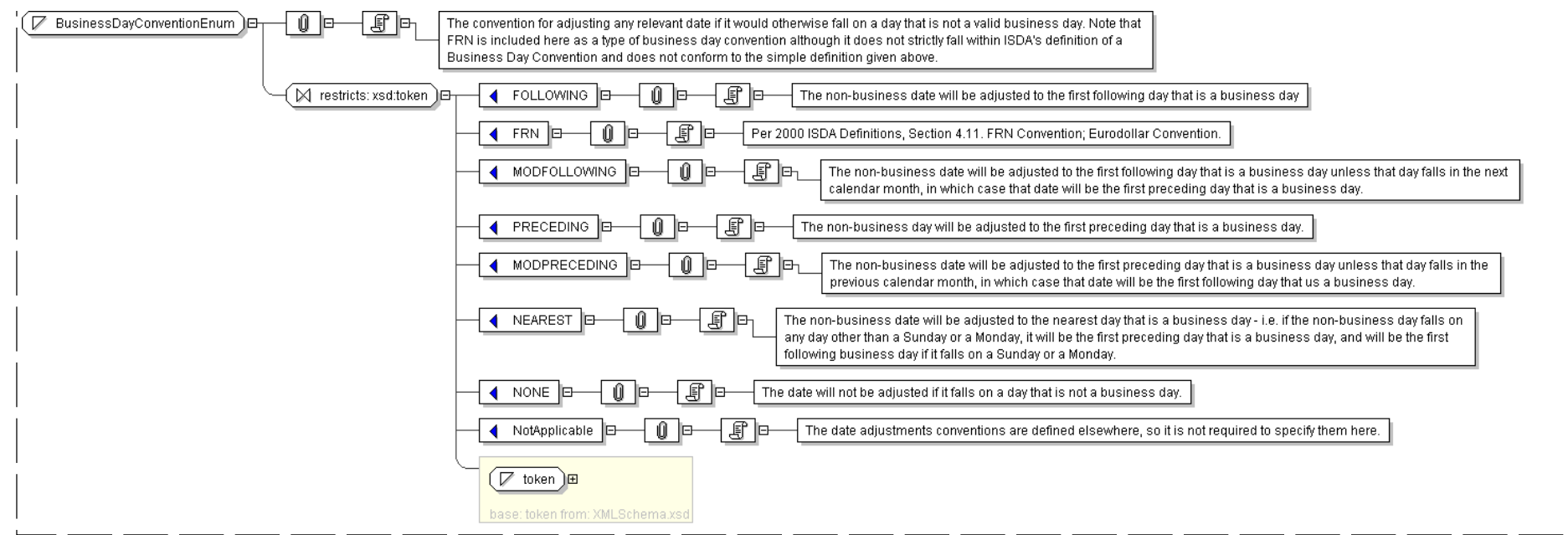
Simple Type: **BusinessDayConventionEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < BusinessDayConventionEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | BusinessDayConventionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('FOLLOWING' 'FRN' 'MODFOLLOWING' 'PRECEDING' 'MODPRECEDING' 'NEAREST' 'NONE' 'NotApplicable') |
| Documentation | 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. |

Diagram





Schema Component Representation

```
<xsd:simpleType name="BusinessDayConventionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="FOLLOWING"/>
    <xsd:enumeration value="FRN"/>
    <xsd:enumeration value="MODFOLLOWING"/>
    <xsd:enumeration value="PRECEDING"/>
    <xsd:enumeration value="MODPRECEDING"/>
    <xsd:enumeration value="NEAREST"/>
    <xsd:enumeration value="NONE"/>
    <xsd:enumeration value="NotApplicable"/>
  </xsd:restriction>
</xsd:simpleType>
```

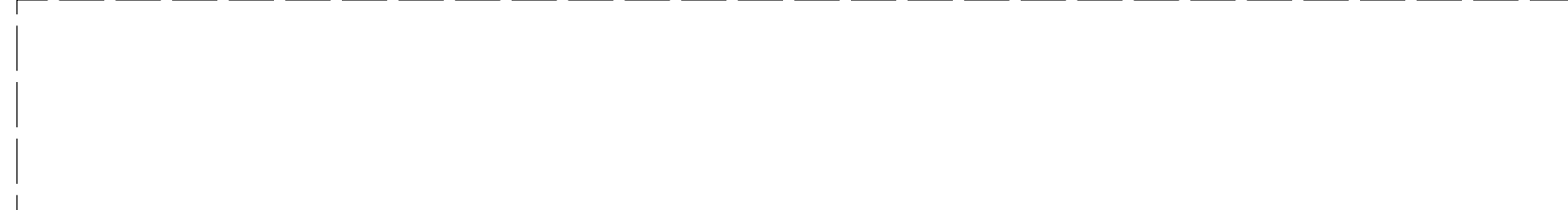
[top](#)

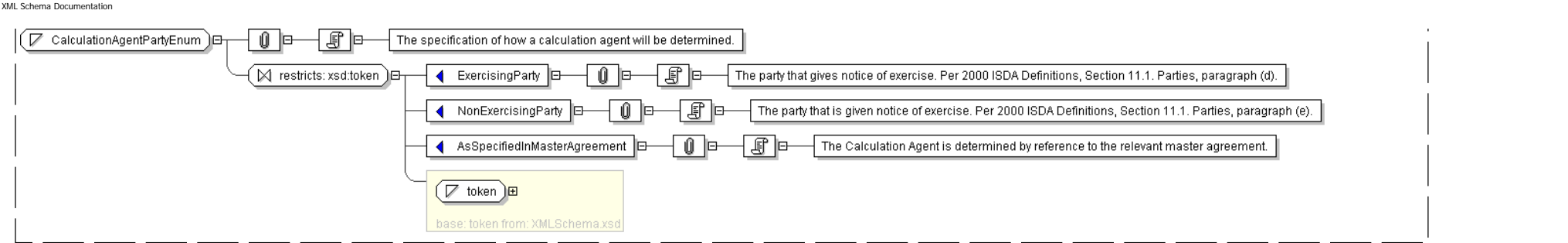
Simple Type: **CalculationAgentPartyEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < CalculationAgentPartyEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | CalculationAgentPartyEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'ExercisingParty','NonExercisingParty','AsSpecifiedInMasterAgreement'} |
| Documentation | The specification of how a calculation agent will be determined. |

Diagram





Schema Component Representation

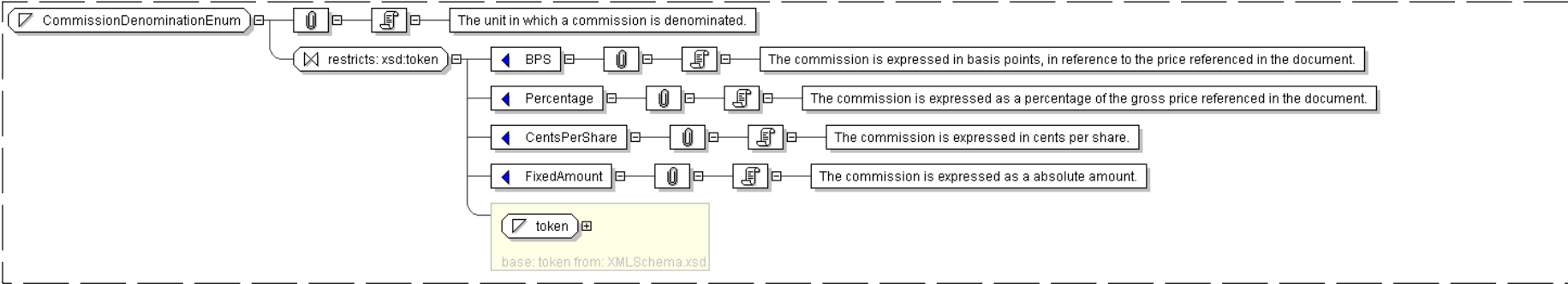
```
<xsd:simpleType name="CalculationAgentPartyEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="ExercisingParty"/>  
    <xsd:enumeration value="NonExercisingParty"/>  
    <xsd:enumeration value="AsSpecifiedInMasterAgreement"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

[top](#)

Simple Type: CommissionDenominationEnum

| | |
|---------------|--|
| Super-types: | xsd:token < CommissionDenominationEnum (by restriction) |
| Sub-types: | None |
| Name | CommissionDenominationEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {BPS} Percentage CentsPerShare FixedAmount} |
| Documentation | The unit in which a commission is denominated. |

Diagram



Schema Component Representation

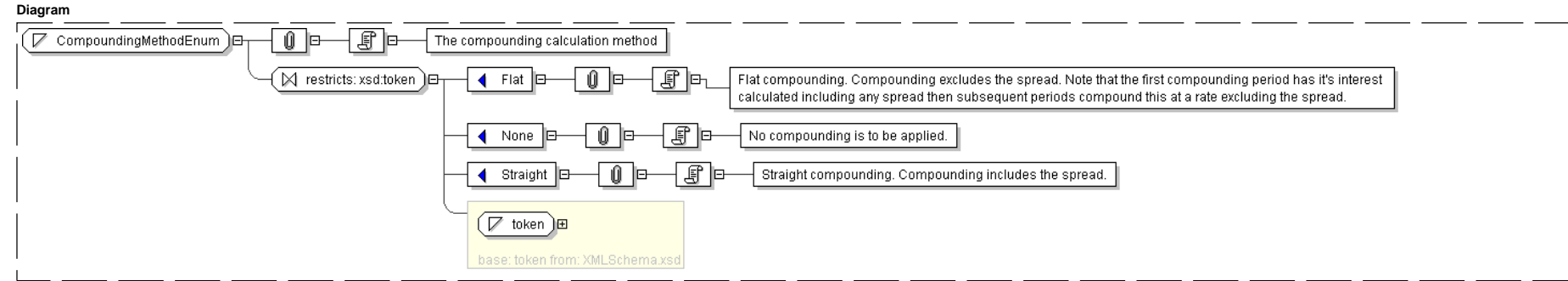
```
<xsd:simpleType name="CommissionDenominationEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="BPS"/>  
    <xsd:enumeration value="Percentage"/>  
    <xsd:enumeration value="CentsPerShare"/>  
    <xsd:enumeration value="FixedAmount"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

[top](#)

Simple Type: CompoundingMethodEnum

| | |
|--------------|---|
| Super-types: | xsd:token < CompoundingMethodEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | CompoundingMethodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Flat' 'None' 'Straight'} |
| Documentation | The compounding calculation method |



Schema Component Representation

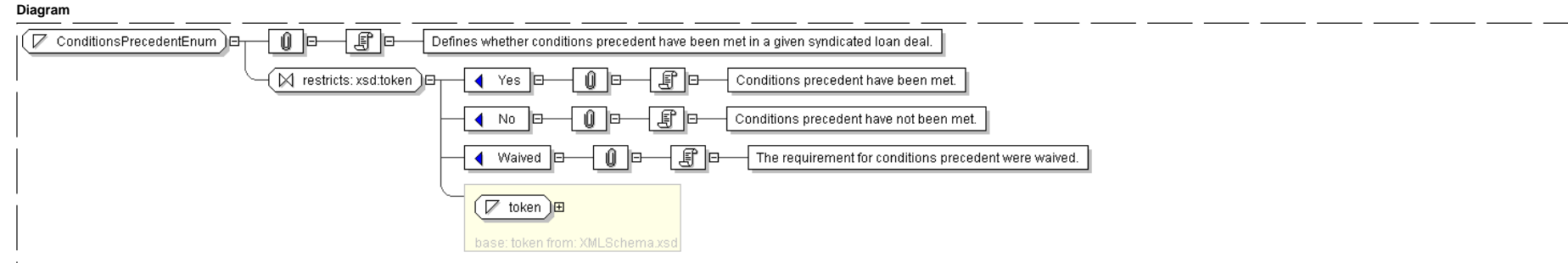
```
<xsd:simpleType name="CompoundingMethodEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Flat"/>
    <xsd:enumeration value="None"/>
    <xsd:enumeration value="Straight"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **ConditionsPrecedentEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < ConditionsPrecedentEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ConditionsPrecedentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Yes' 'No' 'Waived'} |
| Documentation | Defines whether conditions precedent have been met in a given syndicated loan deal. |



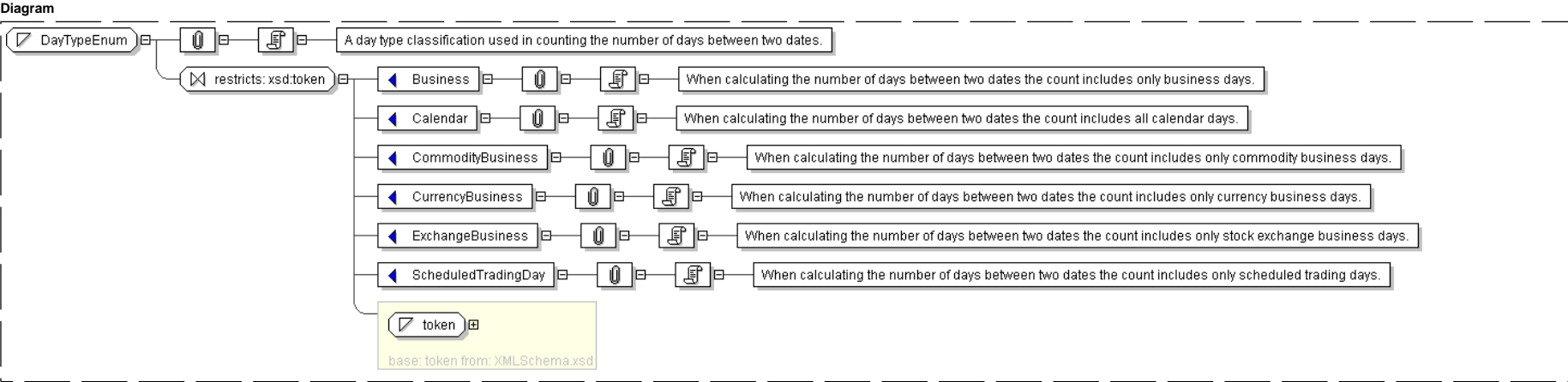
Schema Component Representation

```
<xsd:simpleType name="ConditionsPrecedentEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Yes"/>
    <xsd:enumeration value="No"/>
    <xsd:enumeration value="Waived"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DayTypeEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < DayTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | DayTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Business' 'Calendar' 'CommodityBusiness' 'CurrencyBusiness' 'ExchangeBusiness' 'ScheduledTradingDay'} |
| Documentation | A day type classification used in counting the number of days between two dates. |



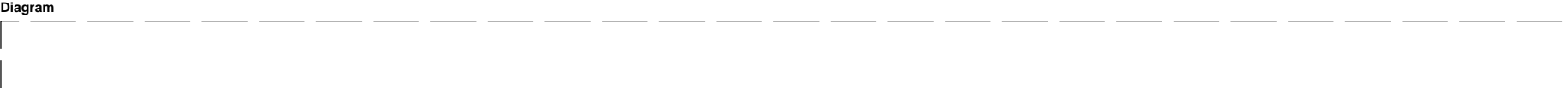
Schema Component Representation

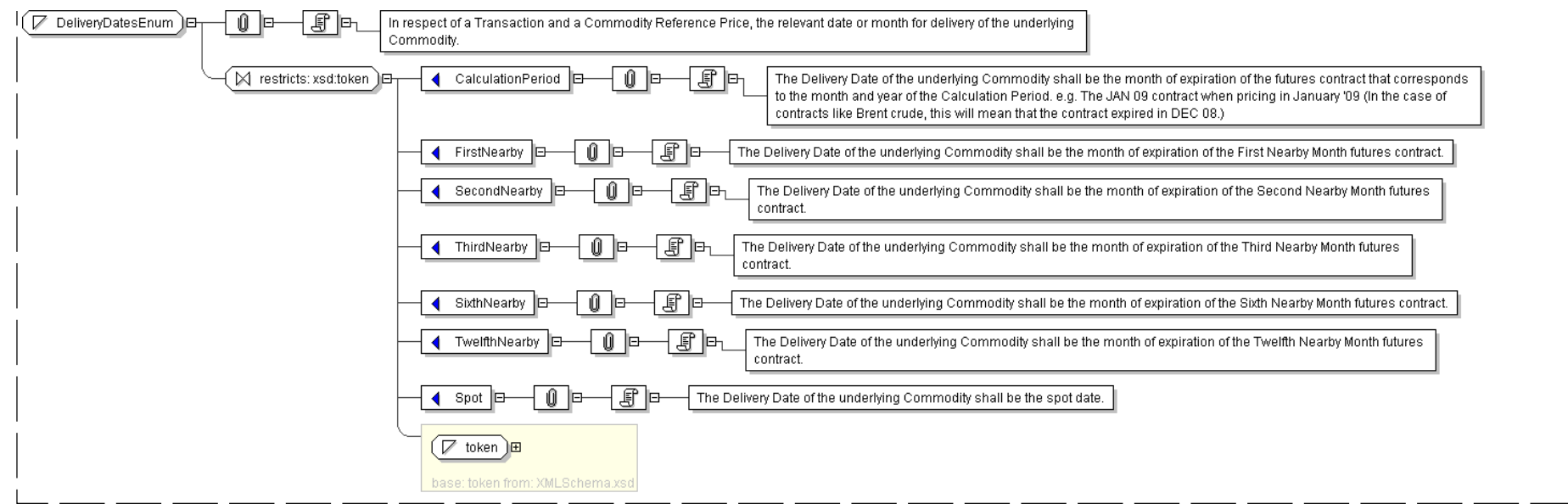
```
<xsd:simpleType name="DayTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Business"/>
    <xsd:enumeration value="Calendar"/>
    <xsd:enumeration value="CommodityBusiness"/>
    <xsd:enumeration value="CurrencyBusiness"/>
    <xsd:enumeration value="ExchangeBusiness"/>
    <xsd:enumeration value="ScheduledTradingDay"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DeliveryDatesEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < DeliveryDatesEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | DeliveryDatesEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'CalculationPeriod' 'FirstNearby' 'SecondNearby' 'ThirdNearby' 'SixthNearby' 'TwelfthNearby' 'Spot'} |
| Documentation | In respect of a Transaction and a Commodity Reference Price, the relevant date or month for delivery of the underlying Commodity. |





Schema Component Representation

```
<xsd:simpleType name="DeliveryDatesEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationPeriod"/>
    <xsd:enumeration value="FirstNearby"/>
    <xsd:enumeration value="SecondNearby"/>
    <xsd:enumeration value="ThirdNearby"/>
    <xsd:enumeration value="SixthNearby"/>
    <xsd:enumeration value="TwelfthNearby"/>
    <xsd:enumeration value="Spot"/>
  </xsd:restriction>
</xsd:simpleType>
```

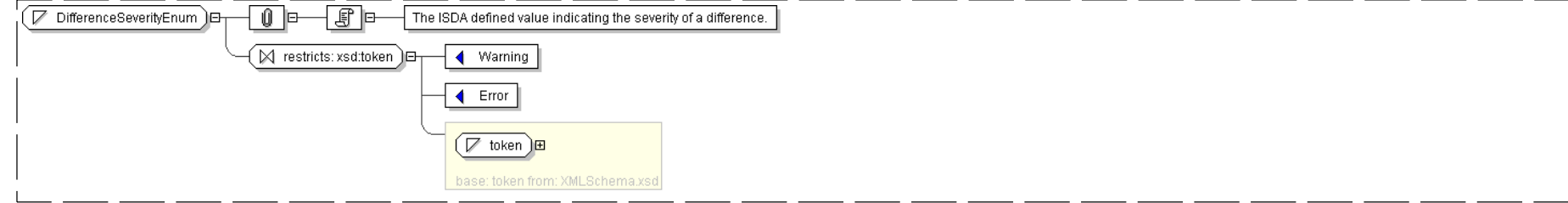
[top](#)

Simple Type: **DifferenceSeverityEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < DifferenceSeverityEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | DifferenceSeverityEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {"Warning","Error"} |
| Documentation | The ISDA defined value indicating the severity of a difference. |

Diagram



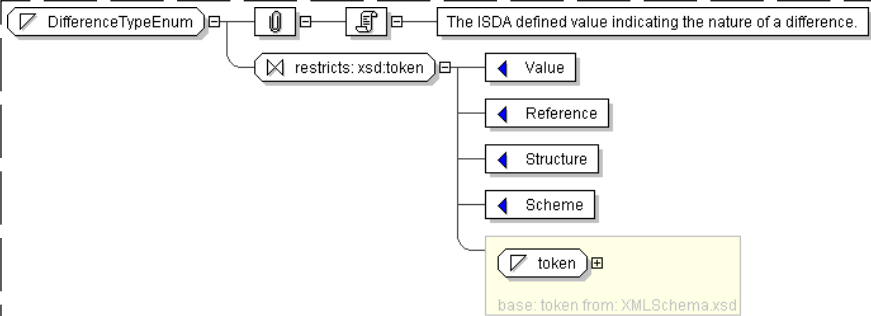
Schema Component Representation

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

Simple Type: **DifferenceTypeEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < DifferenceTypeEnum (by restriction) |
| Sub-types: | None |
| Name | DifferenceTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Value' 'Reference' 'Structure' 'Scheme'} |
| Documentation | The ISDA defined value indicating the nature of a difference. |

Diagram



Schema Component Representation

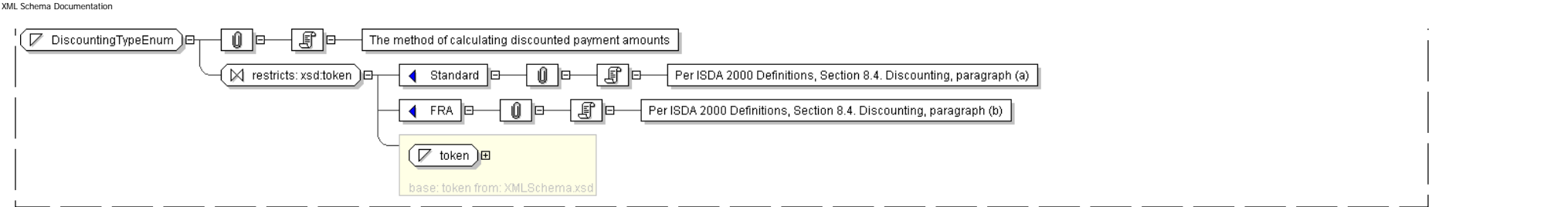
```
<xsd:simpleType name="DifferenceTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Value"/>
    <xsd:enumeration value="Reference"/>
    <xsd:enumeration value="Structure"/>
    <xsd:enumeration value="Scheme"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DiscountingTypeEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < DiscountingTypeEnum (by restriction) |
| Sub-types: | None |
| Name | DiscountingTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Standard' 'FRA'} |
| Documentation | The method of calculating discounted payment amounts |

Diagram





Schema Component Representation

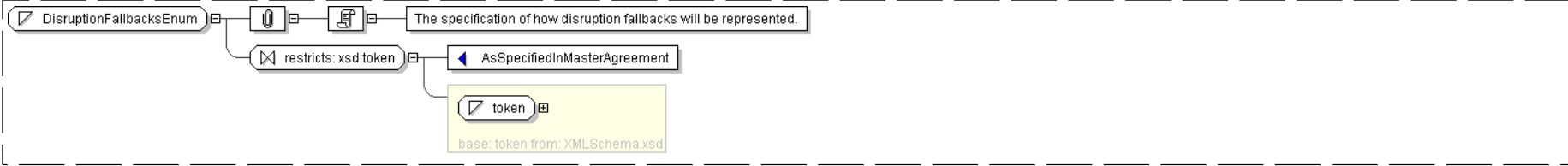
```
<xsd:simpleType name="DiscountingTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Standard"/>
    <xsd:enumeration value="FRA"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DisruptionFallbacksEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < DisruptionFallbacksEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | DisruptionFallbacksEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {'AsSpecifiedInMasterAgreement'} The specification of how disruption fallbacks will be represented. |

Diagram



Schema Component Representation

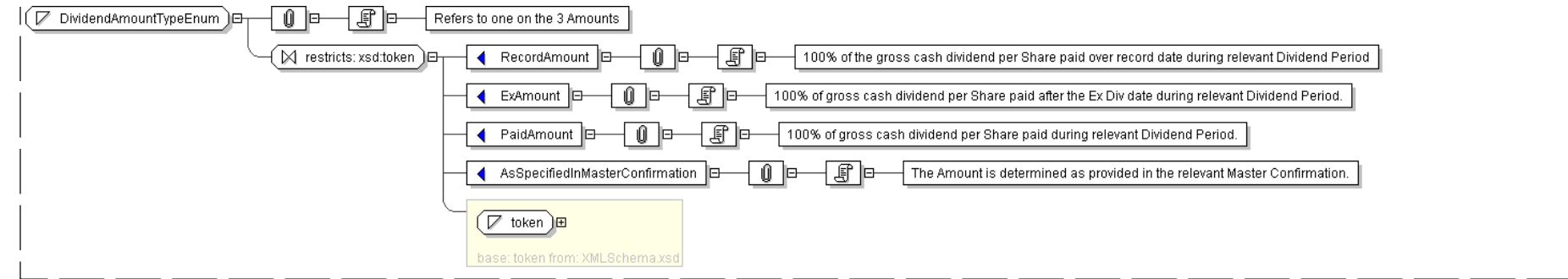
```
<xsd:simpleType name="DisruptionFallbacksEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AsSpecifiedInMasterAgreement"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DividendAmountTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < DividendAmountTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | DividendAmountTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {'RecordAmount','ExAmount','PaidAmount','AsSpecifiedInMasterConfirmation'} Refers to one on the 3 Amounts |

Diagram



Schema Component Representation

```
<xsd:simpleType name="DividendAmountTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="RecordAmount"/>
    <xsd:enumeration value="ExAmount"/>
    <xsd:enumeration value="PaidAmount"/>
    <xsd:enumeration value="AsSpecifiedInMasterConfirmation"/>
  </xsd:restriction>
</xsd:simpleType>
```

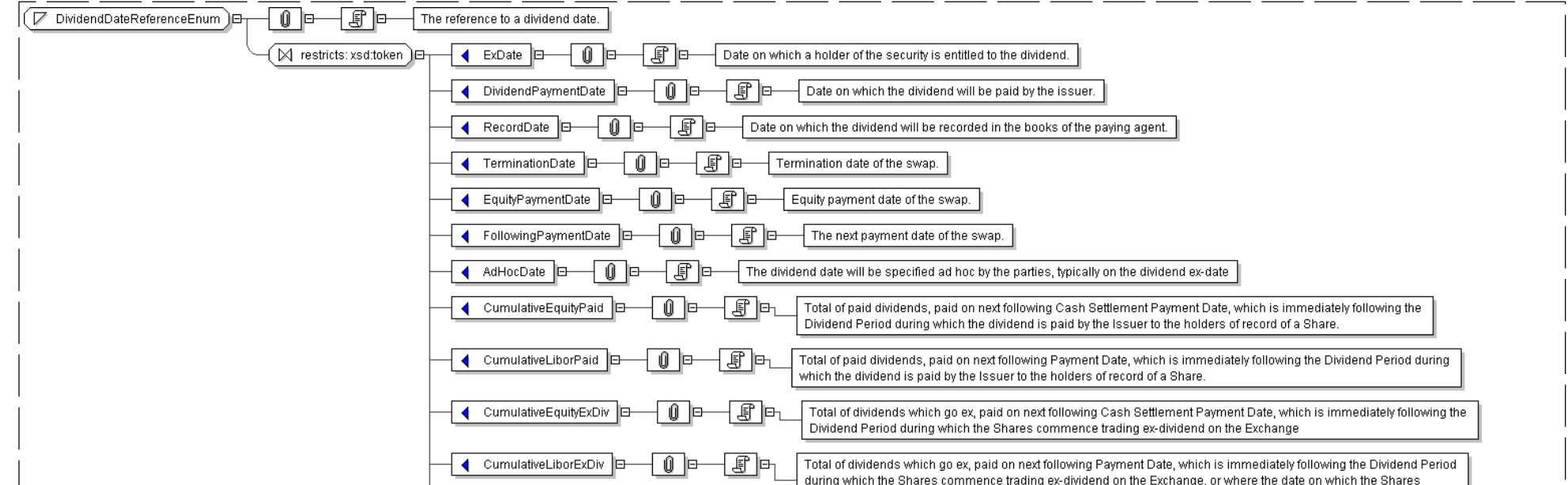
[top](#)

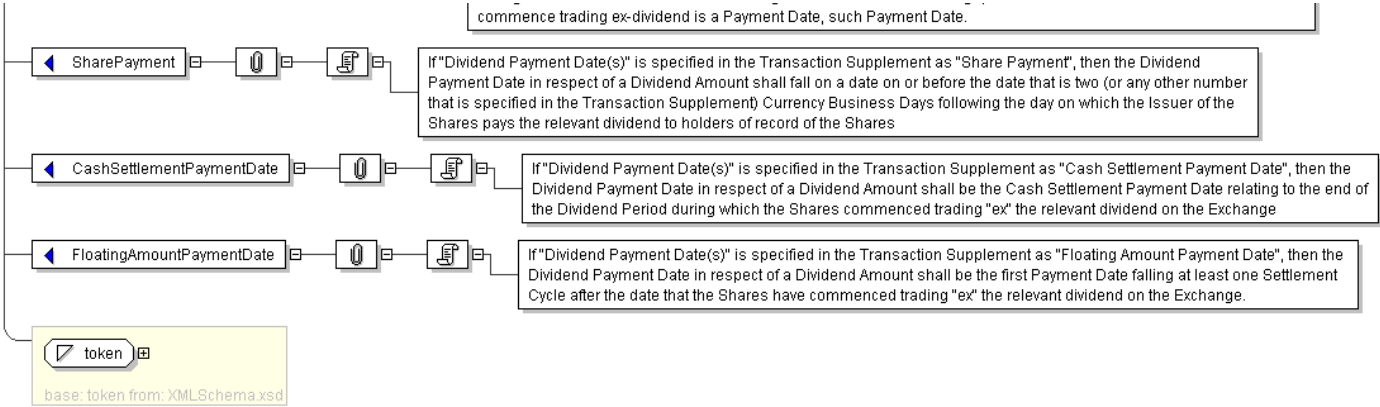
Simple Type: DividendDateReferenceEnum

| | |
|--------------|---|
| Super-types: | xsd:token < DividendDateReferenceEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | DividendDateReferenceEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'ExDate','DividendPaymentDate','RecordDate','TerminationDate','EquityPaymentDate','FollowingPaymentDate','AdHocDate','CumulativeEquityPaid','CumulativeLiborPaid','CumulativeEquityExDiv','CumulativeLiborExDiv','SharePayment','CashSettlementPaymentDate','FloatingAmountPaymentDate'} |
| Documentation | The reference to a dividend date. |

Diagram





Schema Component Representation

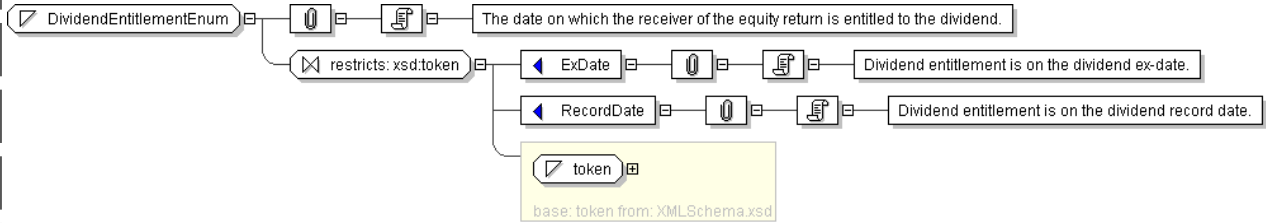
```
<xsd:simpleType name="DividendDateReferenceEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ExDate"/>
    <xsd:enumeration value="DividendPaymentDate"/>
    <xsd:enumeration value="RecordDate"/>
    <xsd:enumeration value="TerminationDate"/>
    <xsd:enumeration value="EquityPaymentDate"/>
    <xsd:enumeration value="FollowingPaymentDate"/>
    <xsd:enumeration value="AdHocDate"/>
    <xsd:enumeration value="CumulativeEquityPaid"/>
    <xsd:enumeration value="CumulativeLiborPaid"/>
    <xsd:enumeration value="CumulativeEquityExDiv"/>
    <xsd:enumeration value="CumulativeLiborExDiv"/>
    <xsd:enumeration value="SharePayment"/>
    <xsd:enumeration value="CashSettlementPaymentDate"/>
    <xsd:enumeration value="FloatingAmountPaymentDate"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: DividendEntitlementEnum

| | |
|---------------|---|
| Super-types: | xsd:token < DividendEntitlementEnum (by restriction) |
| Sub-types: | None |
| Name | DividendEntitlementEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {ExDate,RecordDate} |
| Documentation | The date on which the receiver of the equity return is entitled to the dividend. |

Diagram



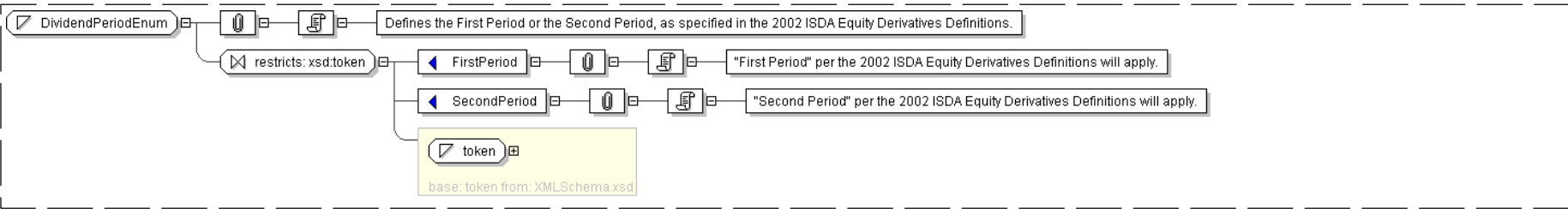
Schema Component Representation

```
<xsd:simpleType name="DividendEntitlementEnum">
  <xsd:restriction base="xsd:token">
```

Simple Type: **DividendPeriodEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < DividendPeriodEnum (by restriction) |
| Sub-types: | None |
| Name | DividendPeriodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'FirstPeriod','SecondPeriod'} |
| Documentation | Defines the First Period or the Second Period, as specified in the 2002 ISDA Equity Derivatives Definitions. |

Diagram



Schema Component Representation

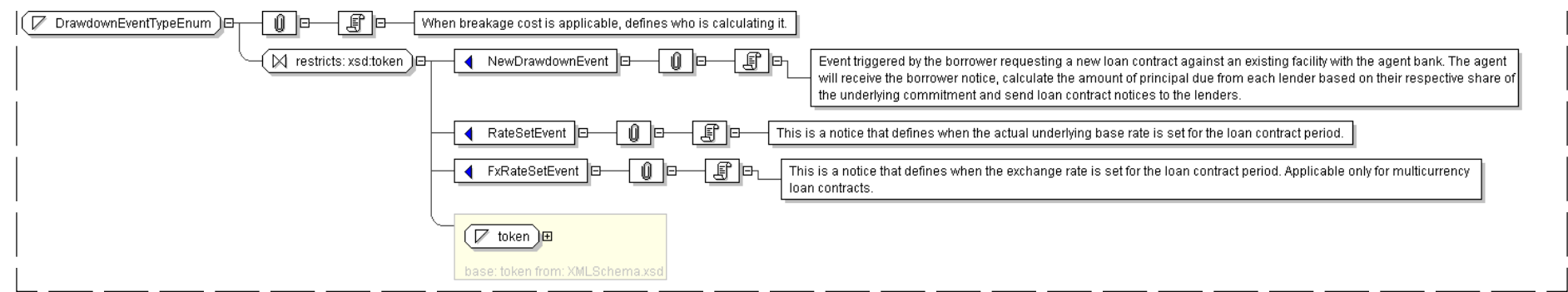
```
<xsd:simpleType name="DividendPeriodEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="FirstPeriod"/>
    <xsd:enumeration value="SecondPeriod"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **DrawdownEventTypeEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < DrawdownEventTypeEnum (by restriction) |
| Sub-types: | None |
| Name | DrawdownEventTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'NewDrawdownEvent','RateSelEvent','FxRateSetEvent'} |
| Documentation | When breakage cost is applicable, defines who is calculating it. |

Diagram





Schema Component Representation

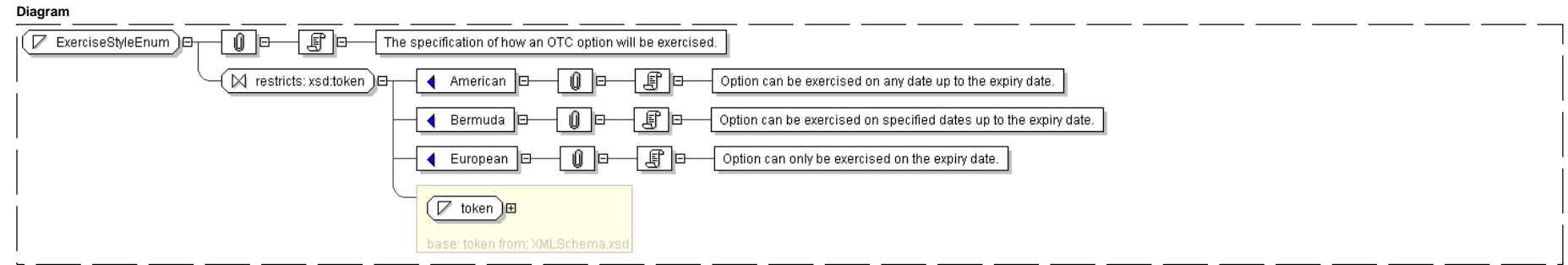
```
<xsd:simpleType name="DrawdownEventTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NewDrawdownEvent"/>
    <xsd:enumeration value="RateSetEvent"/>
    <xsd:enumeration value="FxRateSetEvent"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **ExerciseStyleEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < ExerciseStyleEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ExerciseStyleEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {American Bermuda European} |
| Documentation | The specification of how an OTC option will be exercised. |



Schema Component Representation

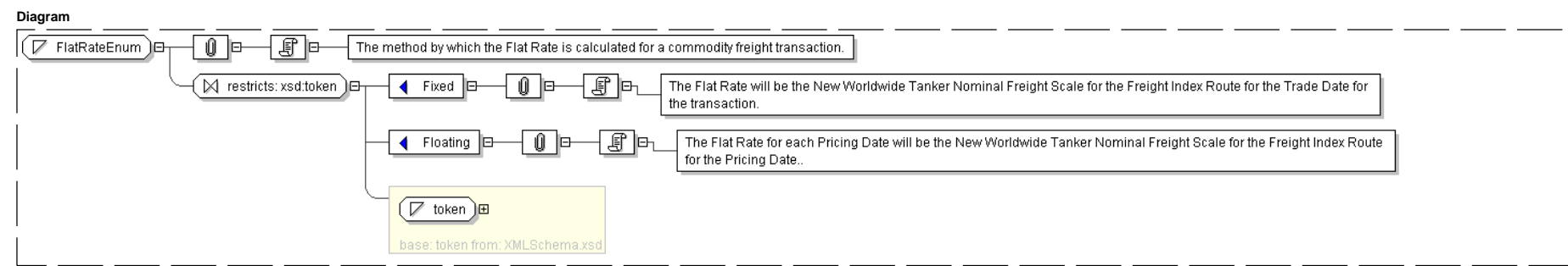
```
<xsd:simpleType name="ExerciseStyleEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="American"/>
    <xsd:enumeration value="Bermuda"/>
    <xsd:enumeration value="European"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **FlatRateEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < FlatRateEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | FlatRateEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Fixed'}{'Floating'} |
| Documentation | The method by which the Flat Rate is calculated for a commodity freight transaction. |



Schema Component Representation

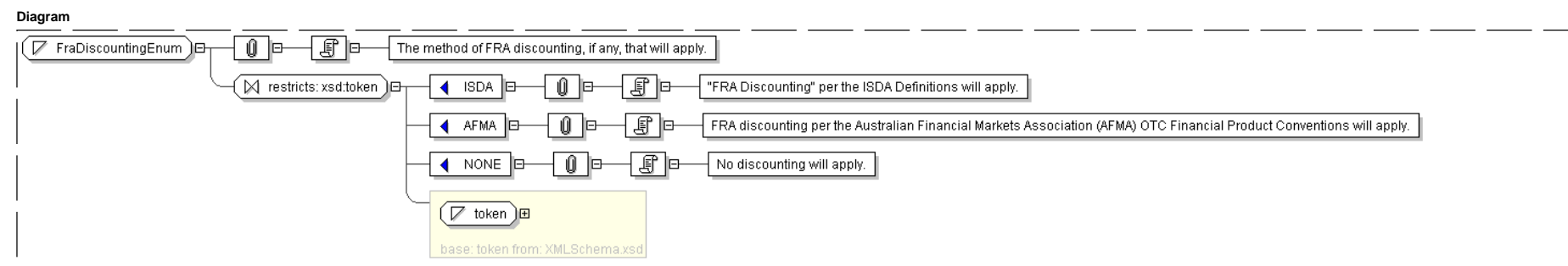
```
<xsd:simpleType name="FlatRateEnum">
  <xsd:restriction base="xsd:token" >
    <xsd:enumeration value="Fixed"/>
    <xsd:enumeration value="Floating"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **FraDiscountingEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < FraDiscountingEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | FraDiscountingEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'ISDA'}{'AFMA'}{'NONE'} |
| Documentation | The method of FRA discounting, if any, that will apply. |

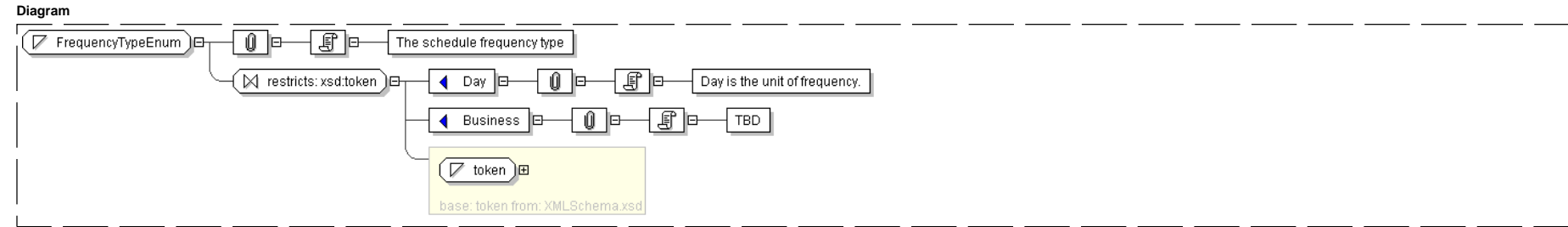


Schema Component Representation

```
<xsd:simpleType name="FraDiscountingEnum">
  <xsd:restriction base="xsd:token" >
    <xsd:enumeration value="ISDA"/>
    <xsd:enumeration value="AFMA"/>
    <xsd:enumeration value="NONE"/>
  </xsd:restriction>
</xsd:simpleType>
```


Simple Type: **FrequencyTypeEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < FrequencyTypeEnum (by restriction) |
| Sub-types: | None |
| Name | FrequencyTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('Day','Business') |
| Documentation | The schedule frequency type |

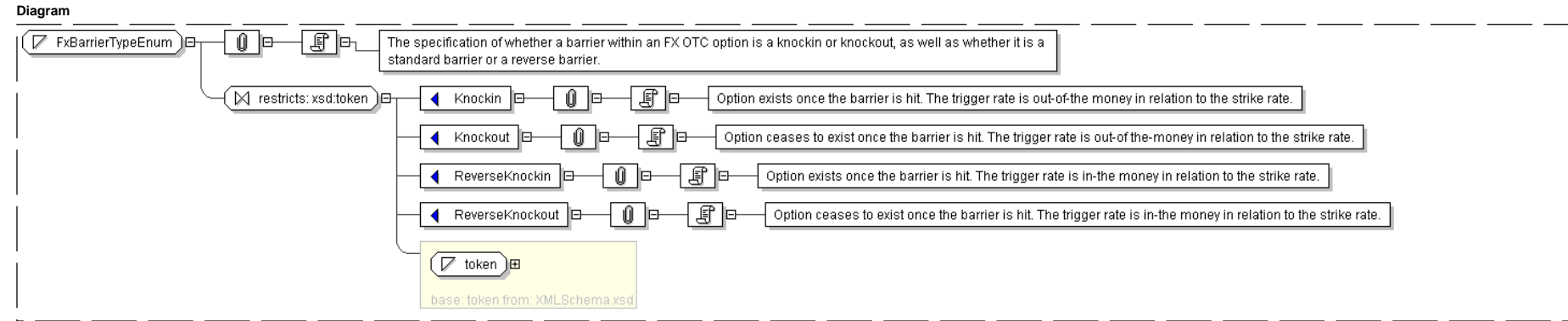


Schema Component Representation

```
<xsd:simpleType name="FrequencyTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Day"/>
    <xsd:enumeration value="Business"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **FxBarrierTypeEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < FxBarrierTypeEnum (by restriction) |
| Sub-types: | None |
| Name | FxBarrierTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('Knockin','Knockout','ReverseKnockin','ReverseKnockout') |
| Documentation | 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. |

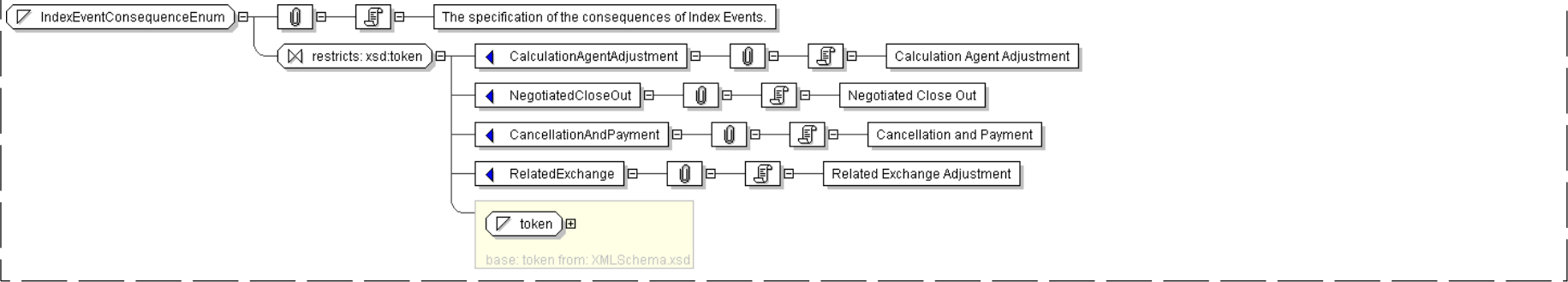


Simple Type: **IndexEventConsequenceEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < IndexEventConsequenceEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | IndexEventConsequenceEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'CalculationAgentAdjustment' 'NegotiatedCloseOut' 'CancellationAndPayment' 'RelatedExchange'} |
| Documentation | The specification of the consequences of Index Events. |

Diagram



Schema Component Representation

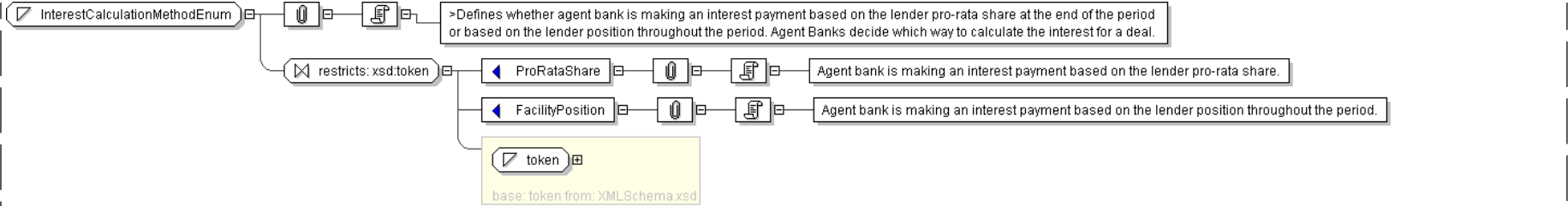
```
<xsd:simpleType name="IndexEventConsequenceEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationAgentAdjustment"/>
    <xsd:enumeration value="NegotiatedCloseOut"/>
    <xsd:enumeration value="CancellationAndPayment"/>
    <xsd:enumeration value="RelatedExchange"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **InterestCalculationMethodEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < InterestCalculationMethodEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | InterestCalculationMethodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'ProRataShare' 'FacilityPosition'} |
| Documentation | >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. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="InterestCalculationMethodEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ProRataShare"/>
    <xsd:enumeration value="FacilityPosition"/>
  </xsd:restriction>
</xsd:simpleType>
```

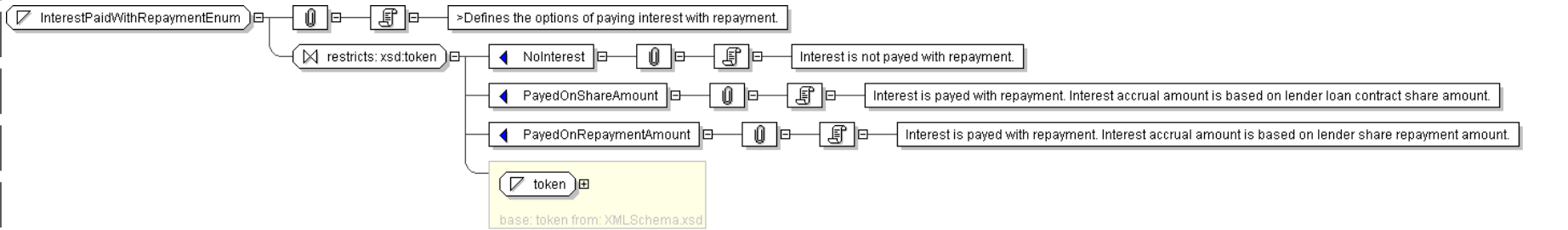
[top](#)

Simple Type: **InterestPaidWithRepaymentEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < InterestPaidWithRepaymentEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | InterestPaidWithRepaymentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'NoInterest','PaidOnShareAmount','PaidOnRepaymentAmount'} |
| Documentation | >Defines the options of paying interest with repayment. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="InterestPaidWithRepaymentEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NoInterest"/>
    <xsd:enumeration value="PayedOnShareAmount"/>
    <xsd:enumeration value="PayedOnRepaymentAmount"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

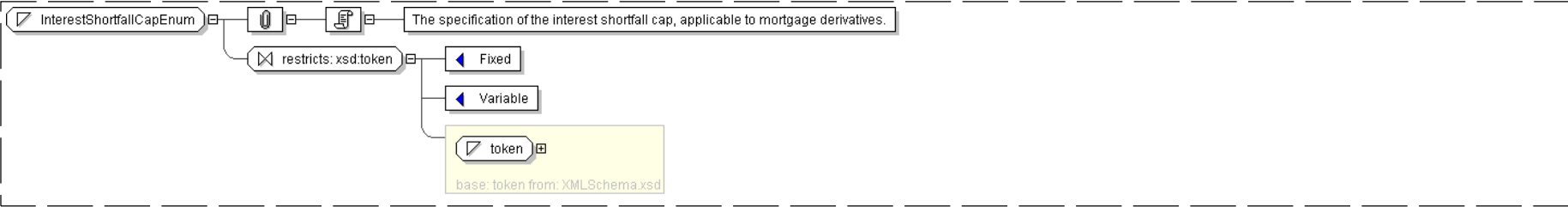
Simple Type: **InterestShortfallCapEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < InterestShortfallCapEnum (by restriction) |
| Sub-types: | None |

| | |
|------|--------------------------|
| Name | InterestShortfallCapEnum |
|------|--------------------------|

| | |
|---------------|---|
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {'Fixed'}{'Variable'} <p>The specification of the interest shortfall cap, applicable to mortgage derivatives.</p> |

Diagram



Schema Component Representation

```
<xsd:simpleType name="InterestShortfallCapEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Fixed"/>
    <xsd:enumeration value="Variable"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: LcPurposeEnum

| | |
|--------------|---|
| Super-types: | xsd:token < LcPurposeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | LcPurposeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {'Financial'}{'Performance'} <p>Defines the purpose of a Letter of Credit.</p> |

Diagram



Schema Component Representation

```
<xsd:simpleType name="LcPurposeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Financial"/>
    <xsd:enumeration value="Performance"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: LcTypeEnum

| | |
|--------------|--|
| Super-types: | xsd:token < LcTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | LcTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {‘Standby’ ‘Commercial’} Defines the type of a Letter of Credit. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="LcTypeEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="Standby"/>  
    <xsd:enumeration value="Commercial"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

[top](#)

Simple Type: **LengthUnitEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < LengthUnitEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | LengthUnitEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token |
| Documentation | <ul style="list-style-type: none"><i>value</i> comes from list: {‘Pages’ ‘TimeUnit’} Used for indicating the length unit in the Resource type. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="LengthUnitEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="Pages"/>  
    <xsd:enumeration value="TimeUnit"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

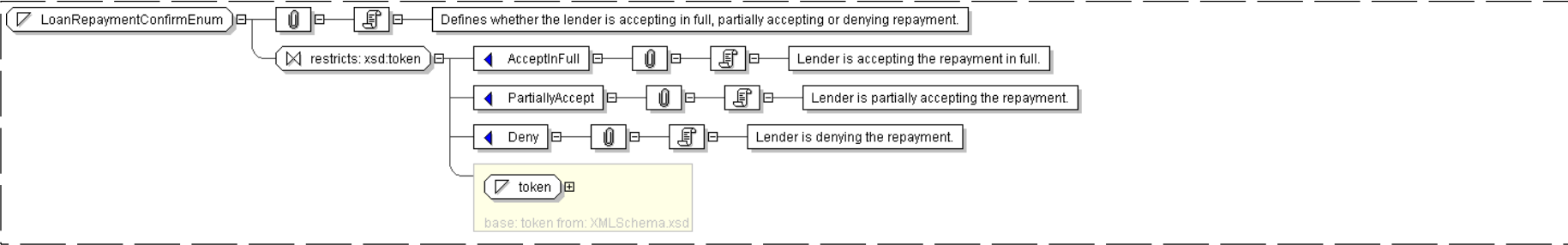
[top](#)

Simple Type: **LoanRepaymentConfirmEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < LoanRepaymentConfirmEnum (by restriction) |
|--------------|--|

| | |
|---------------|--|
| Sub-types: | None |
| Name | LoanRepaymentConfirmEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'AcceptInFull','PartiallyAccept','Deny'} |
| Documentation | Defines whether the lender is accepting in full, partially accepting or denying repayment. |

Diagram



Schema Component Representation

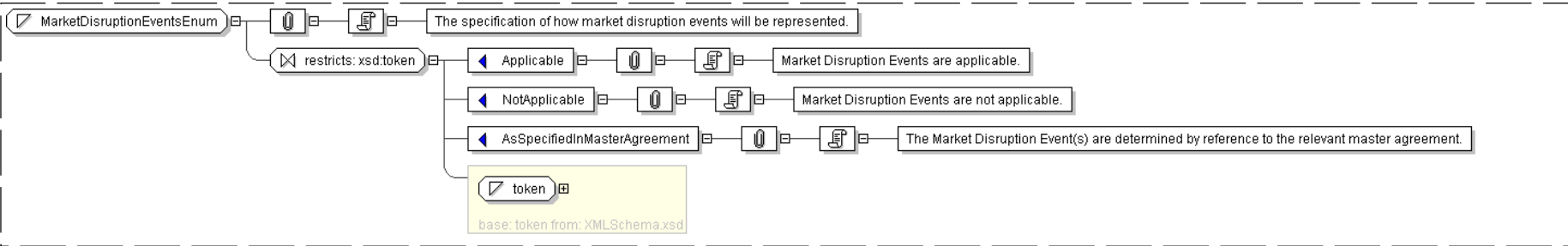
```
<xsd:simpleType name="LoanRepaymentConfirmEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AcceptInFull"/>
    <xsd:enumeration value="PartiallyAccept"/>
    <xsd:enumeration value="Deny"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **MarketDisruptionEventsEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < MarketDisruptionEventsEnum (by restriction) |
| Sub-types: | None |
| Name | MarketDisruptionEventsEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'Applicable','NotApplicable','AsSpecifiedInMasterAgreement'} |
| Documentation | The specification of how market disruption events will be represented. |

Diagram



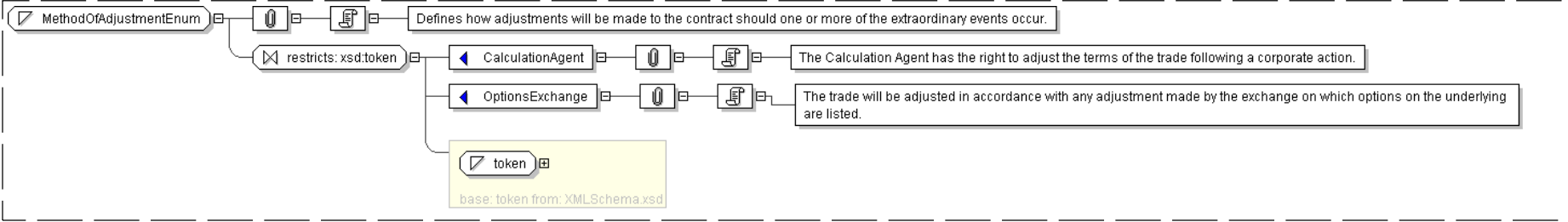
Schema Component Representation

```
<xsd:simpleType name="MarketDisruptionEventsEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Applicable"/>
    <xsd:enumeration value="NotApplicable"/>
    <xsd:enumeration value="AsSpecifiedInMasterAgreement"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **MethodOfAdjustmentEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < MethodOfAdjustmentEnum (by restriction) |
| Sub-types: | None |
| Name | MethodOfAdjustmentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'CalculationAgent','OptionsExchange'} |
| Documentation | Defines how adjustments will be made to the contract should one or more of the extraordinary events occur. |

Diagram



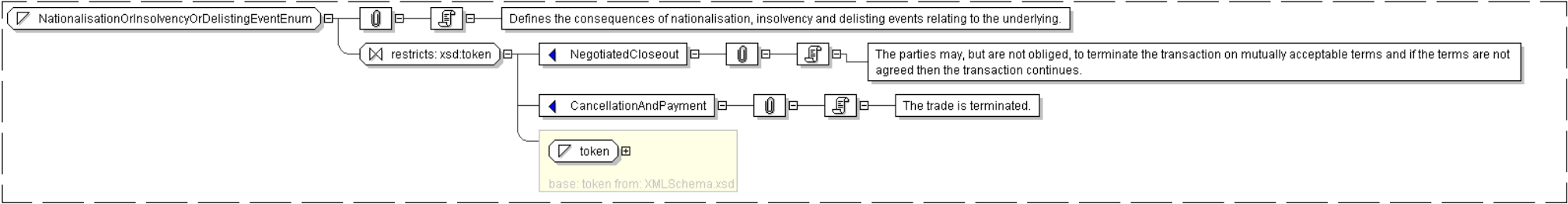
Schema Component Representation

```
<xsd:simpleType name="MethodOfAdjustmentEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="CalculationAgent"/>  
    <xsd:enumeration value="OptionsExchange"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

Simple Type: **NationalisationOrInsolvencyOrDelistingEventEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < NationalisationOrInsolvencyOrDelistingEventEnum (by restriction) |
| Sub-types: | None |
| Name | NationalisationOrInsolvencyOrDelistingEventEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'NegotiatedCloseout','CancellationAndPayment'} |
| Documentation | Defines the consequences of nationalisation, insolvency and delisting events relating to the underlying. |

Diagram

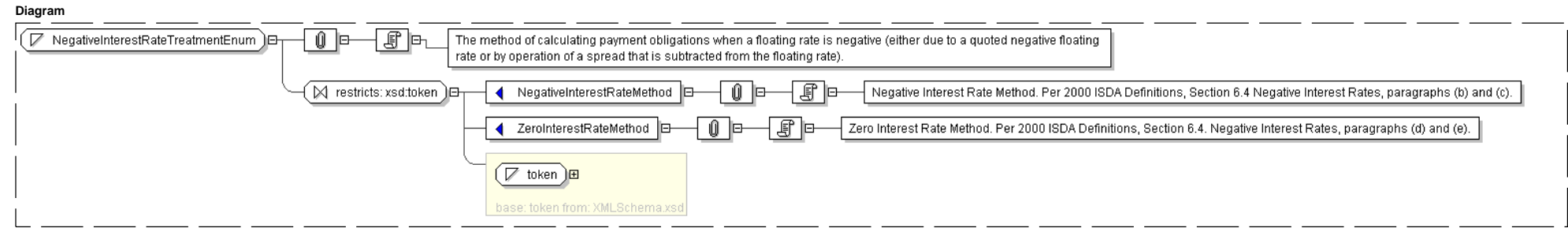


Schema Component Representation

```
<xsd:simpleType name="NationalisationOrInsolvencyOrDelistingEventEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="NegotiatedCloseout"/>  
    <xsd:enumeration value="CancellationAndPayment"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

Simple Type: **NegativeInterestRateTreatmentEnum**

| | |
|---------------|---|
| Super-types: | xsd:token < NegativeInterestRateTreatmentEnum (by restriction) |
| Sub-types: | None |
| Name | NegativeInterestRateTreatmentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'NegativeInterestRateMethod','ZeroInterestRateMethod'} |
| Documentation | 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). |

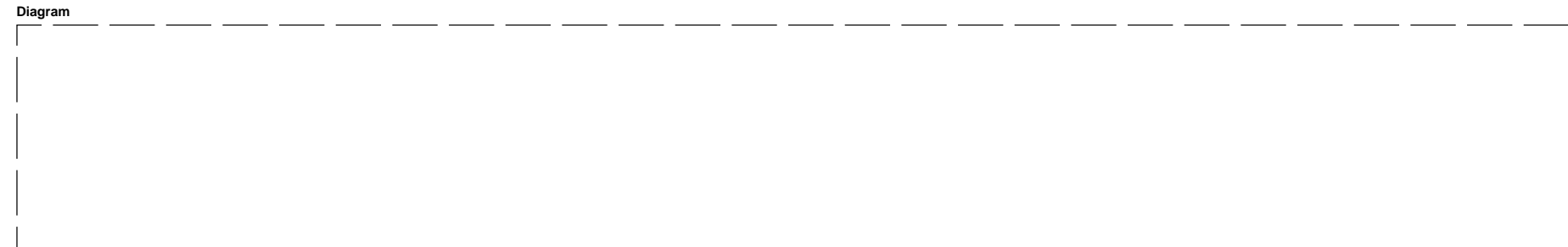


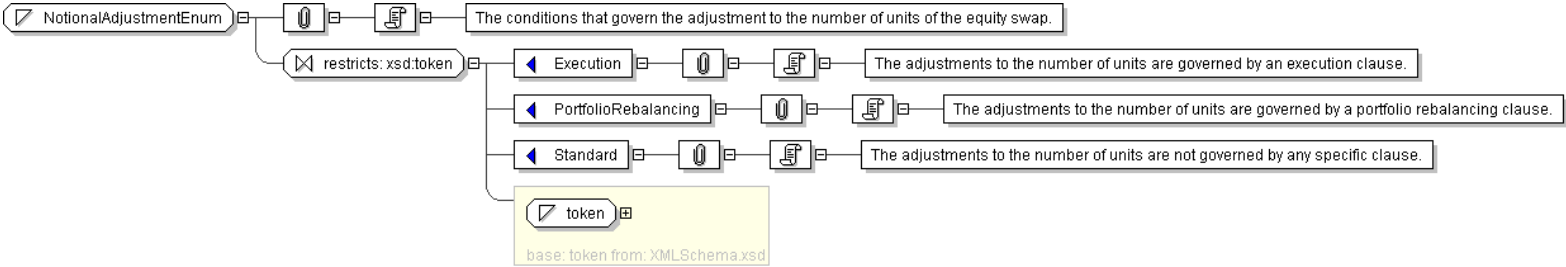
Schema Component Representation

```
<xsd:simpleType name="NegativeInterestRateTreatmentEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="NegativeInterestRateMethod"/>
    <xsd:enumeration value="ZeroInterestRateMethod"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **NotionalAdjustmentEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < NotionalAdjustmentEnum (by restriction) |
| Sub-types: | None |
| Name | NotionalAdjustmentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Execution','PortfolioRebalancing','Standard'} |
| Documentation | The conditions that govern the adjustment to the number of units of the equity swap. |





Schema Component Representation

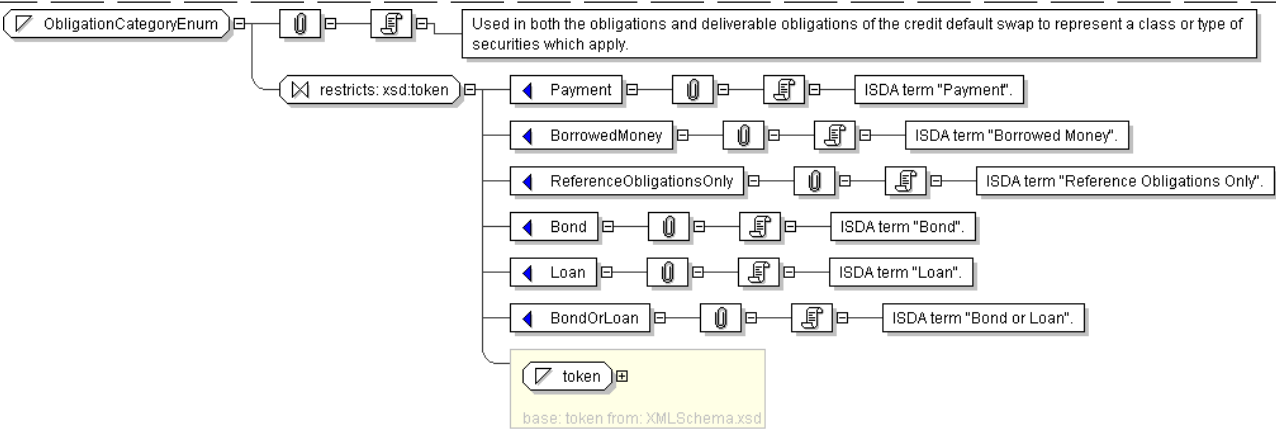
```
<xsd:simpleType name="NotionalAdjustmentEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Execution"/>
    <xsd:enumeration value="PortfolioRebalancing"/>
    <xsd:enumeration value="Standard"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **ObligationCategoryEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < ObligationCategoryEnum (by restriction) |
| Sub-types: | None |
| Name | ObligationCategoryEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {Payment BorrowedMoney ReferenceObligationsOnly Bond Loan BondOrLoan} |
| Documentation | Used in both the obligations and deliverable obligations of the credit default swap to represent a class or type of securities which apply. |

Diagram



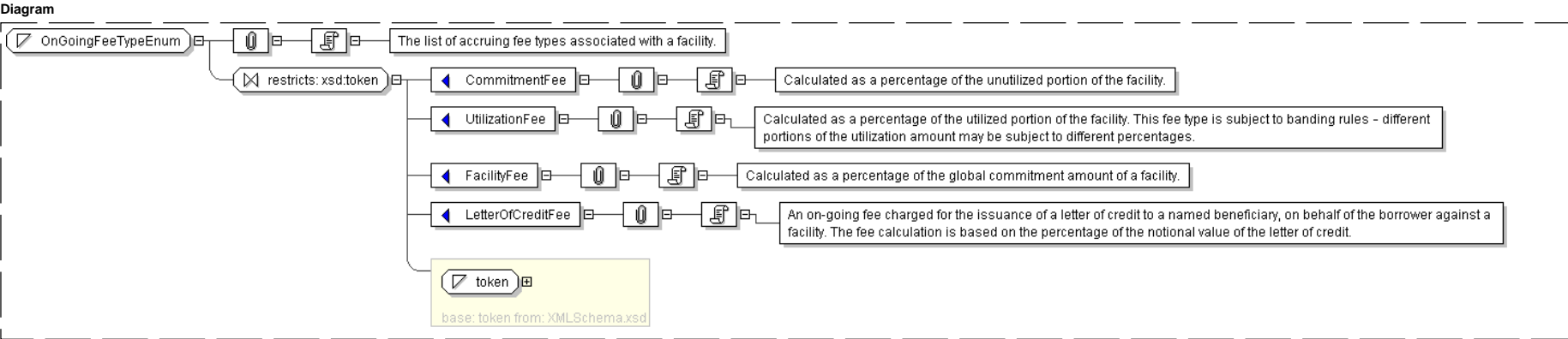
Schema Component Representation

```
<xsd:simpleType name="ObligationCategoryEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payment"/>
    <xsd:enumeration value="BorrowedMoney"/>
    <xsd:enumeration value="ReferenceObligationsOnly"/>
    <xsd:enumeration value="Bond"/>
    <xsd:enumeration value="Loan"/>
    <xsd:enumeration value="BondOrLoan"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **OnGoingFeeTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < OnGoingFeeTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | OnGoingFeeTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'CommitmentFee','UtilizationFee','FacilityFee','LetterOfCreditFee'} |
| Documentation | The list of accruing fee types associated with a facility. |



Schema Component Representation

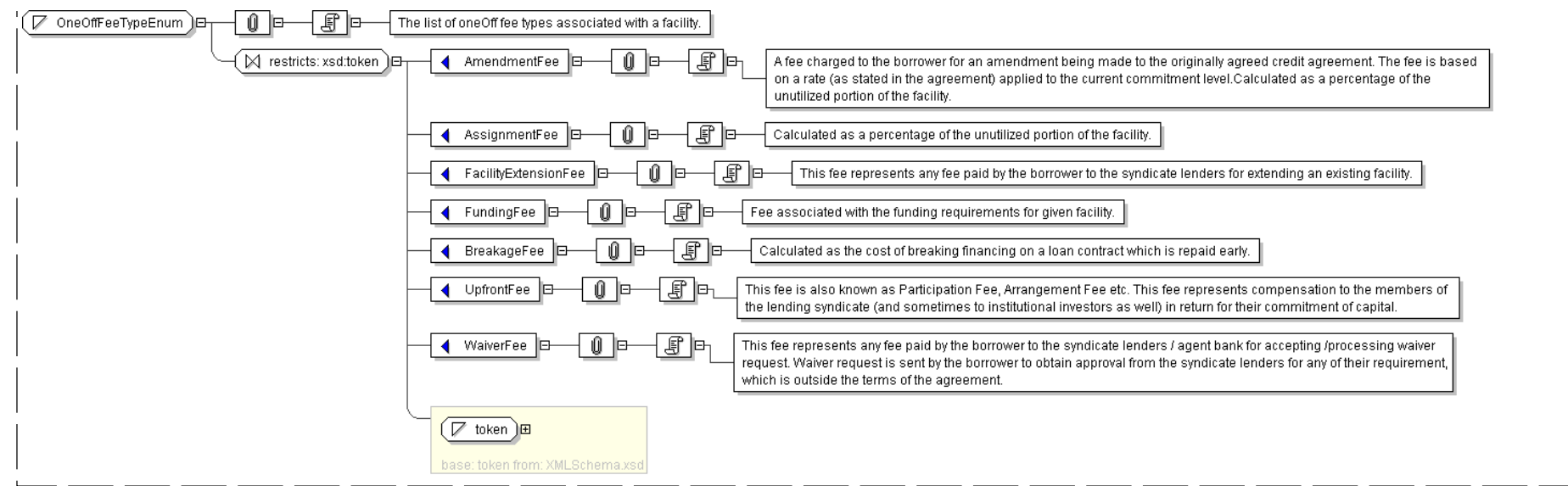
```
<xsd:simpleType name="OnGoingFeeTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CommitmentFee"/>
    <xsd:enumeration value="UtilizationFee"/>
    <xsd:enumeration value="FacilityFee"/>
    <xsd:enumeration value="LetterOfCreditFee"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **OneOffFeeTypeEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < OneOffFeeTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | OneOffFeeTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'AmendmentFee','AssignmentFee','FacilityExtensionFee','FundingFee','BreakageFee','UpfrontFee','WaiverFee'} |
| Documentation | The list of oneOff fee types associated with a facility. |





Schema Component Representation

```
<xsd:simpleType name="OneOffFeeTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AmendmentFee"/>
    <xsd:enumeration value="AssignmentFee"/>
    <xsd:enumeration value="FacilityExtensionFee"/>
    <xsd:enumeration value="FundingFee"/>
    <xsd:enumeration value="BreakageFee"/>
    <xsd:enumeration value="UpfrontFee"/>
    <xsd:enumeration value="WaiverFee"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

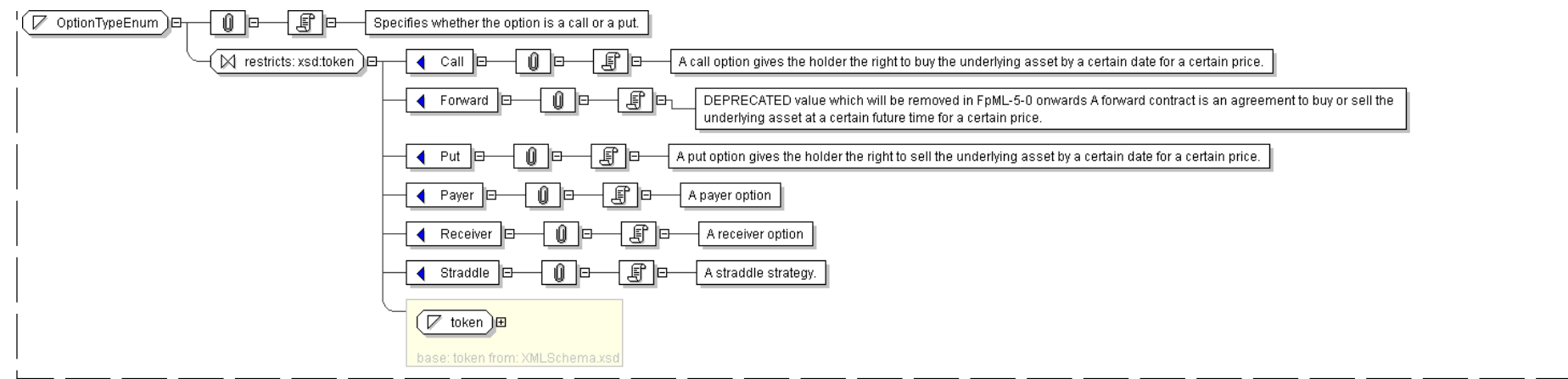
Simple Type: **OptionTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < OptionTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | OptionTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Call','Forward','Put','Payer','Receiver','Straddle'} |
| Documentation | Specifies whether the option is a call or a put. |

Diagram





Schema Component Representation

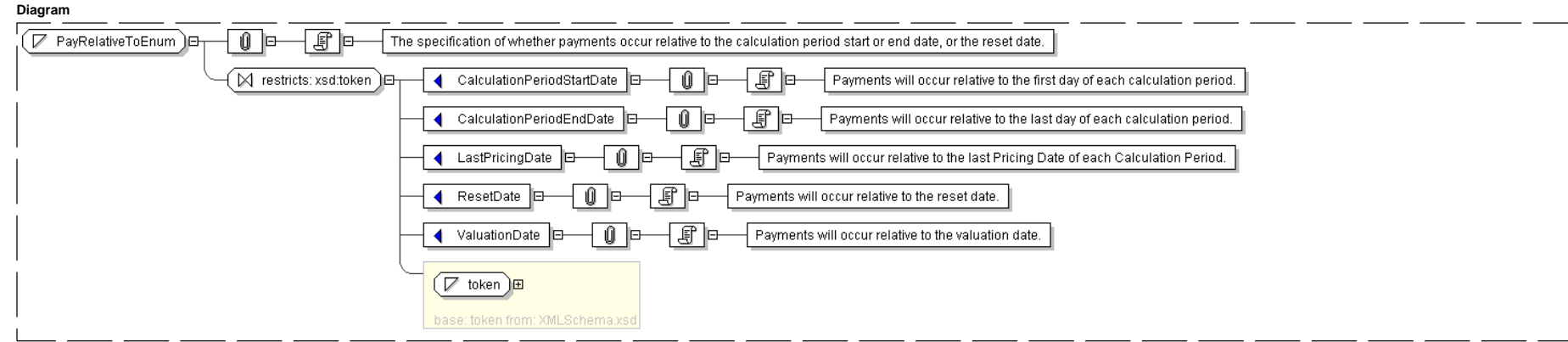
```
<xsd:simpleType name="OptionTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Call"/>
    <xsd:enumeration value="Forward" deprecated="true" deprecatedReason="The optionType is to
be used if the underlyer does not carry any mention of the resulting trade direction."/>
    <xsd:enumeration value="Put"/>
    <xsd:enumeration value="Payer"/>
    <xsd:enumeration value="Receiver"/>
    <xsd:enumeration value="Straddle"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: PayRelativeToEnum

| | |
|--------------|--|
| Super-types: | xsd:token < PayRelativeToEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | PayRelativeToEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'CalculationPeriodStartDate','CalculationPeriodEndDate','LastPricingDate','ResetDate','ValuationDate'} |
| Documentation | The specification of whether payments occur relative to the calculation period start or end date, or the reset date. |



Schema Component Representation

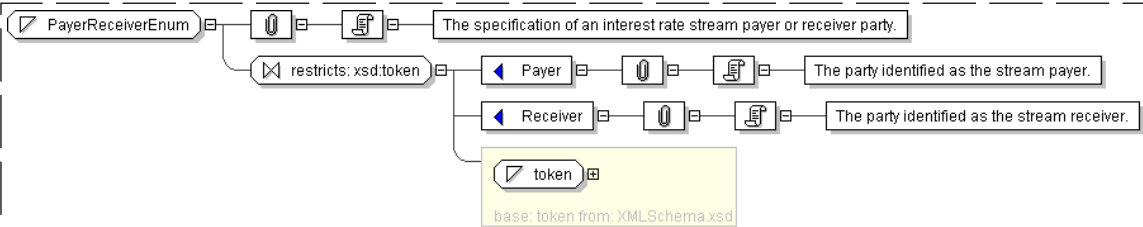
```
<xsd:simpleType name="PayRelativeToEnum">
```

Simple Type: **PayerReceiverEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < PayerReceiverEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | PayerReceiverEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Payer' 'Receiver'} |
| Documentation | The specification of an interest rate stream payer or receiver party. |

Diagram



Schema Component Representation

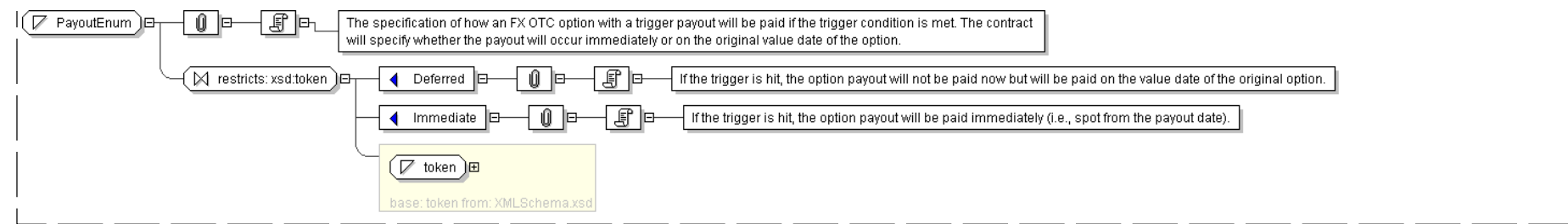
```
<xsd:simpleType name="PayerReceiverEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Payer"/>
    <xsd:enumeration value="Receiver"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **PayoutEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < PayoutEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PayoutEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Deferred' 'Immediate'} |
| Documentation | 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. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="PayoutEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Deferred"/>
    <xsd:enumeration value="Immediate"/>
  </xsd:restriction>
</xsd:simpleType>
```

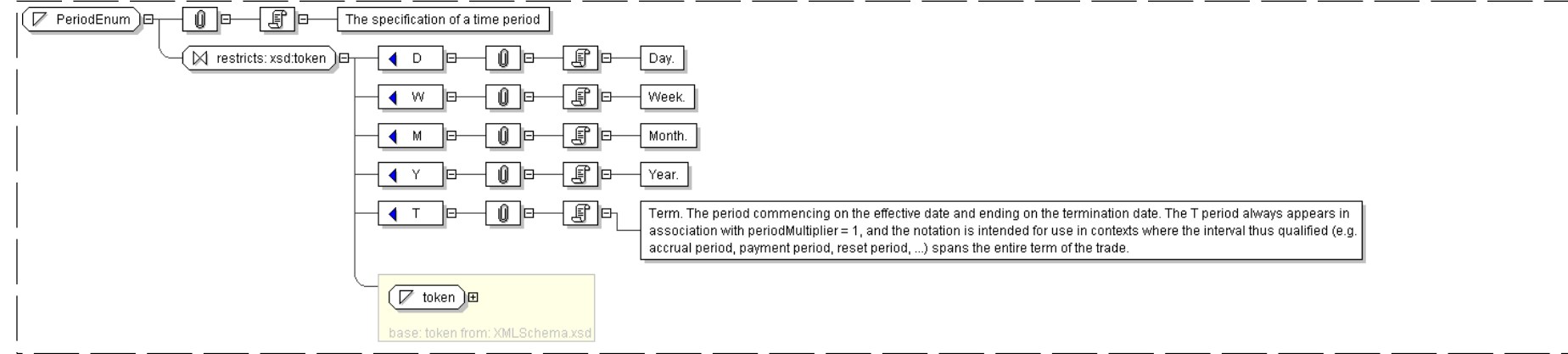
[top](#)

Simple Type: **PeriodEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < PeriodEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PeriodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {D W M Y T} |
| Documentation | The specification of a time period |

Diagram



Schema Component Representation

```
<xsd:simpleType name="PeriodEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="D"/>
    <xsd:enumeration value="W"/>
    <xsd:enumeration value="M"/>
    <xsd:enumeration value="Y"/>
    <xsd:enumeration value="T"/>
  </xsd:restriction>
</xsd:simpleType>
```

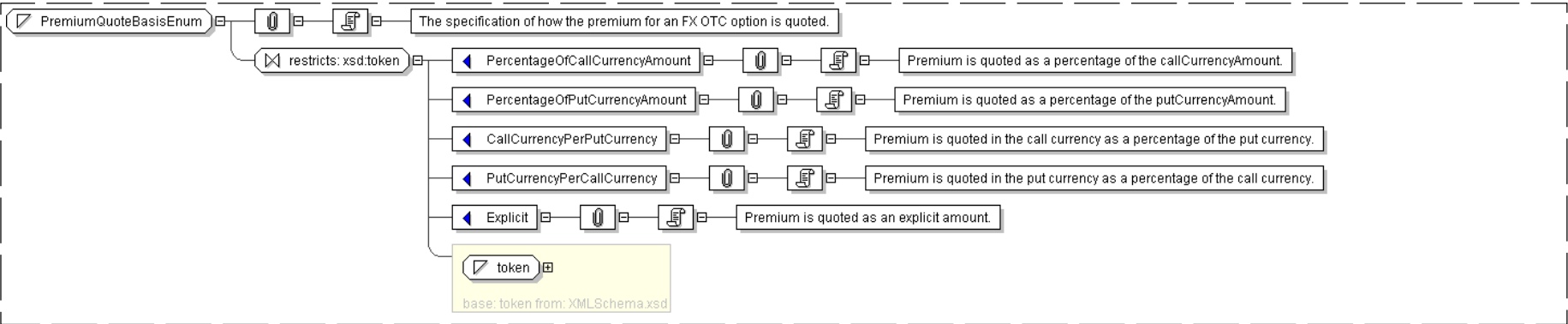
[top](#)

Simple Type: **PremiumQuoteBasisEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < PremiumQuoteBasisEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PremiumQuoteBasisEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {PercentageOfCallCurrencyAmount PercentageOfPutCurrencyAmount CallCurrencyPerPutCurrency PutCurrencyPerCallCurrency Explicit} |
| Documentation | The specification of how the premium for an FX OTC option is quoted. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="PremiumQuoteBasisEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PercentageOfCallCurrencyAmount"/>
    <xsd:enumeration value="PercentageOfPutCurrencyAmount"/>
    <xsd:enumeration value="CallCurrencyPerPutCurrency"/>
    <xsd:enumeration value="PutCurrencyPerCallCurrency"/>
    <xsd:enumeration value="Explicit"/>
  </xsd:restriction>
</xsd:simpleType>
```

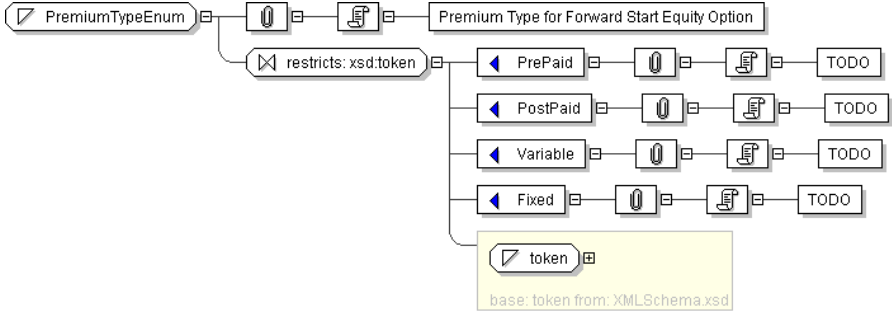
[top](#)

Simple Type: **PremiumTypeEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < PremiumTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PremiumTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {PrePaid PostPaid Variable Fixed} |
| Documentation | Premium Type for Forward Start Equity Option |

Diagram



Schema Component Representation

```
<xsd:simpleType name="PremiumTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="PrePaid"/>
    <xsd:enumeration value="PostPaid"/>
    <xsd:enumeration value="Variable"/>
    <xsd:enumeration value="Fixed"/>
  </xsd:restriction>
</xsd:simpleType>
```

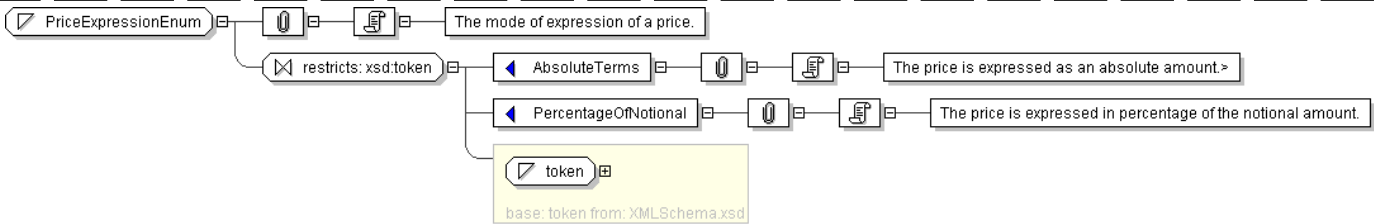
[top](#)

Simple Type: PriceExpressionEnum

| | |
|--------------|---|
| Super-types: | xsd:token < PriceExpressionEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | PriceExpressionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'AbsoluteTerms','PercentageOfNotional'} |
| Documentation | The mode of expression of a price. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="PriceExpressionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AbsoluteTerms"/>
    <xsd:enumeration value="PercentageOfNotional"/>
  </xsd:restriction>
</xsd:simpleType>
```

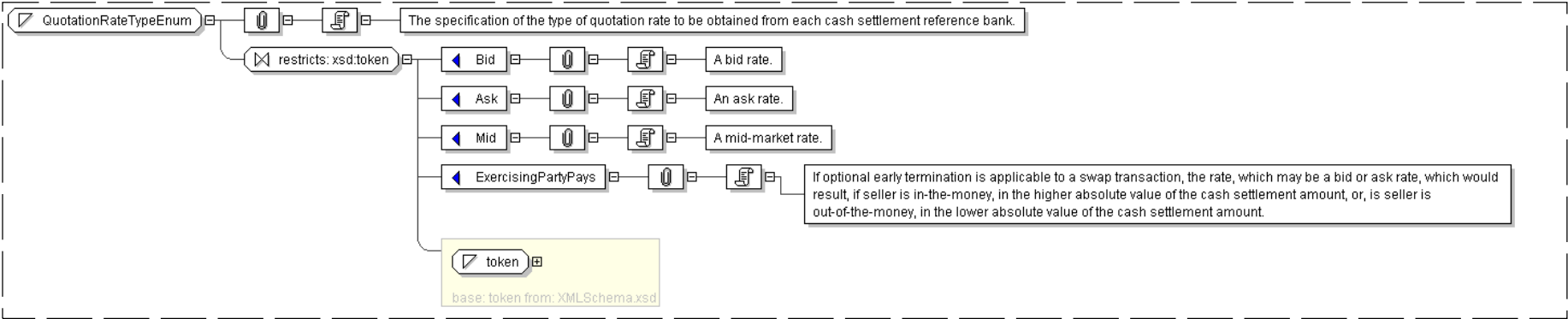
[top](#)

Simple Type: QuotationRateTypeEnum

| | |
|--------------|---|
| Super-types: | xsd:token < QuotationRateTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | QuotationRateTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Bid','Ask','Mid','ExercisingPartyPays'} |
| Documentation | The specification of the type of quotation rate to be obtained from each cash settlement reference bank. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="QuotationRateTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Bid"/>
    <xsd:enumeration value="Ask"/>
    <xsd:enumeration value="Mid"/>
    <xsd:enumeration value="ExercisingPartyPays"/>
  </xsd:restriction>
</xsd:simpleType>
```

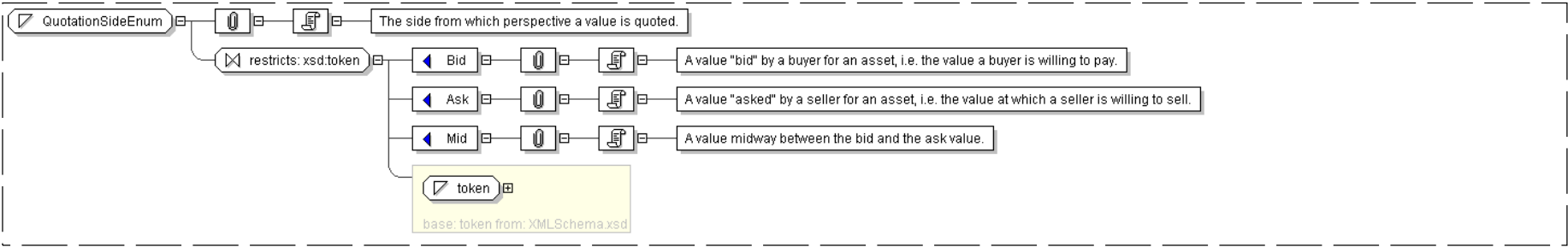
[top](#)

Simple Type: QuotationSideEnum

| | |
|--------------|---|
| Super-types: | xsd:token < QuotationSideEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | QuotationSideEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Bid','Ask','Mid'} |
| Documentation | The side from which perspective a value is quoted. |

Diagram



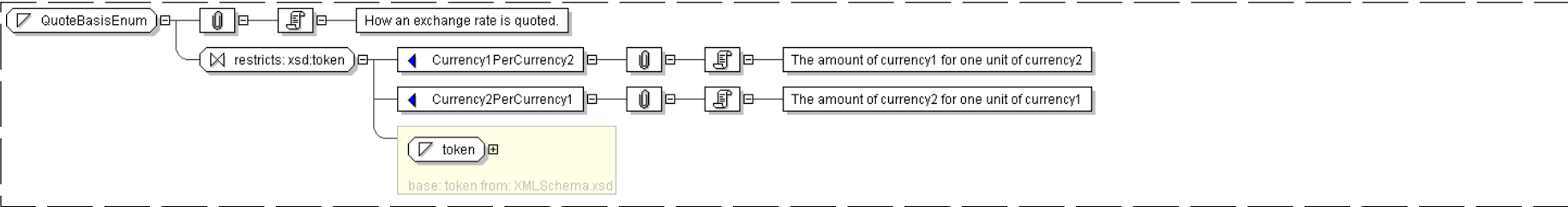
Schema Component Representation

```
<xsd:simpleType name="QuotationSideEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Bid"/>
    <xsd:enumeration value="Ask"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: QuoteBasisEnum

| | |
|---------------|--|
| Super-types: | xsd:token < QuoteBasisEnum (by restriction) |
| Sub-types: | None |
| Name | QuoteBasisEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Currency1PerCurrency2','Currency2PerCurrency1'} |
| Documentation | How an exchange rate is quoted. |

Diagram



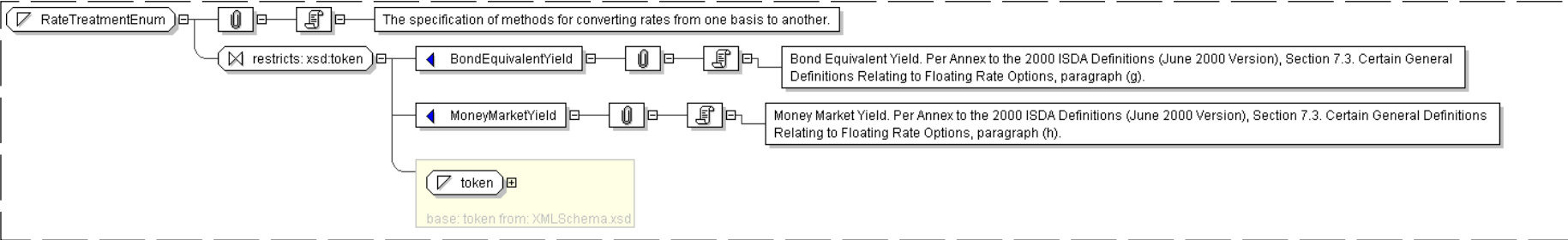
Schema Component Representation

```
<xsd:simpleType name="QuoteBasisEnum">  
  <xsd:restriction base="xsd:token">  
    <xsd:enumeration value="Currency1PerCurrency2"/>  
    <xsd:enumeration value="Currency2PerCurrency1"/>  
  </xsd:restriction>  
</xsd:simpleType>
```

Simple Type: RateTreatmentEnum

| | |
|---------------|---|
| Super-types: | xsd:token < RateTreatmentEnum (by restriction) |
| Sub-types: | None |
| Name | RateTreatmentEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'BondEquivalentYield','MoneyMarketYield'} |
| Documentation | The specification of methods for converting rates from one basis to another. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="RateTreatmentEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="BondEquivalentYield"/>
    <xsd:enumeration value="MoneyMarketYield"/>
  </xsd:restriction>
</xsd:simpleType>
```

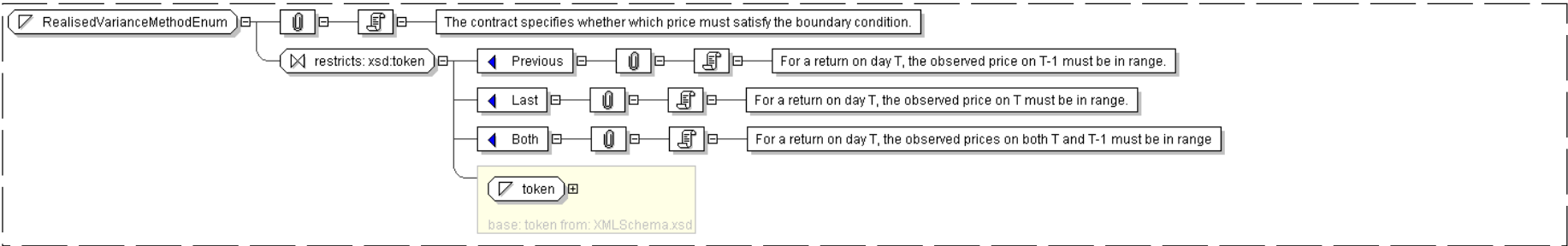
[top](#)

Simple Type: **RealisedVarianceMethodEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < RealisedVarianceMethodEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RealisedVarianceMethodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Previous','Last','Both'} |
| Documentation | The contract specifies whether which price must satisfy the boundary condition. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="RealisedVarianceMethodEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Previous"/>
    <xsd:enumeration value="Last"/>
    <xsd:enumeration value="Both"/>
  </xsd:restriction>
</xsd:simpleType>
```

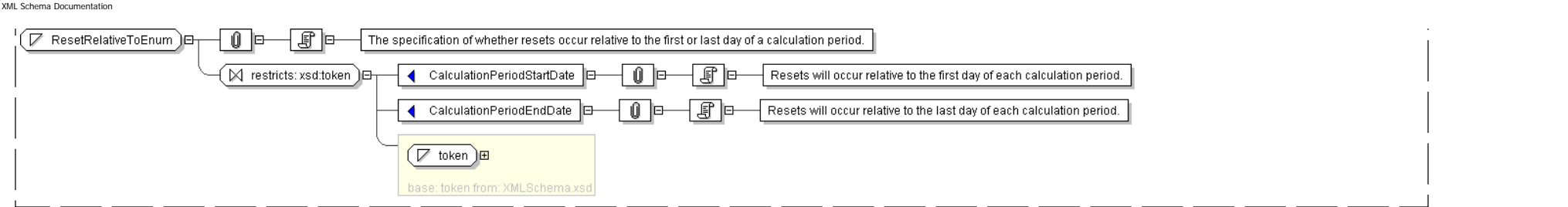
[top](#)

Simple Type: **ResetRelativeToEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < ResetRelativeToEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ResetRelativeToEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'CalculationPeriodStartDate','CalculationPeriodEndDate'} |
| Documentation | The specification of whether resets occur relative to the first or last day of a calculation period. |

Diagram



Schema Component Representation

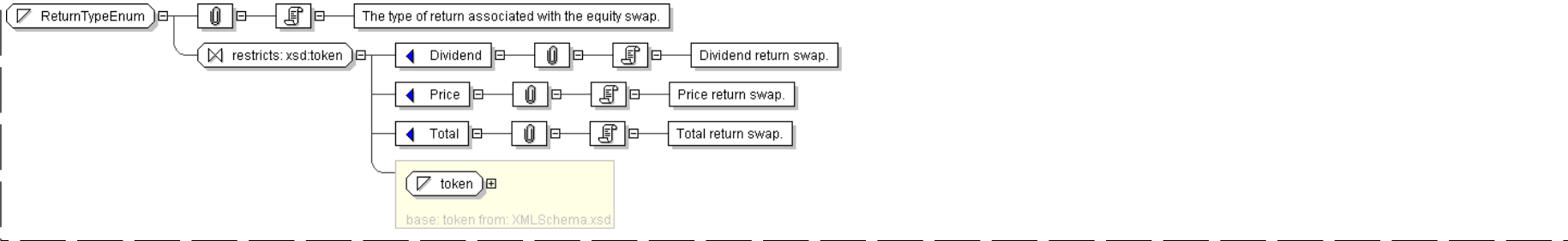
```
<xsd:simpleType name="ResetRelativeToEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="CalculationPeriodStartDate"/>
    <xsd:enumeration value="CalculationPeriodEndDate"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **ReturnTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < ReturnTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ReturnTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {Dividend Price Total} |
| Documentation | The type of return associated with the equity swap. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="ReturnTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Dividend"/>
    <xsd:enumeration value="Price"/>
    <xsd:enumeration value="Total"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **RollConventionEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < RollConventionEnum (by restriction) |
| Sub-types: | None |

| | |
|------|--------------------|
| Name | RollConventionEnum |
|------|--------------------|

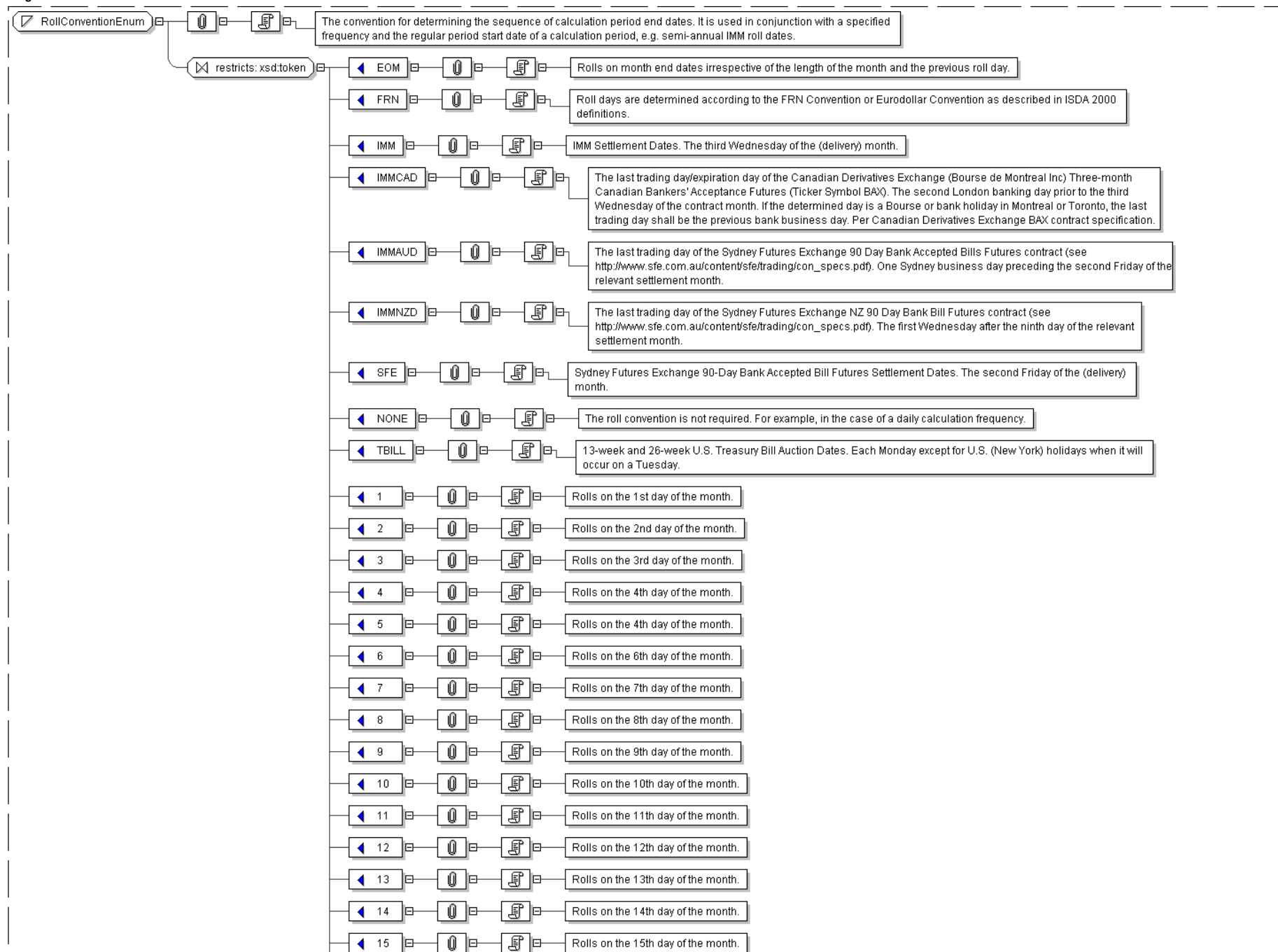
Content

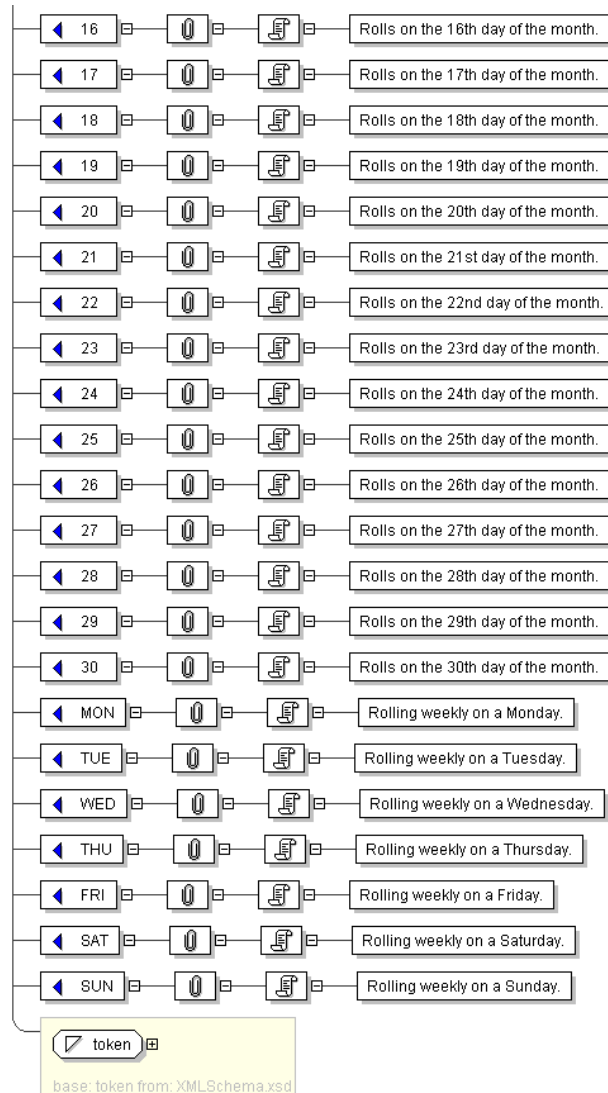
- Base XSD Type: token

Documentation

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.

Diagram





Schema Component Representation

```

<xsd:simpleType name="RollConventionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="EOM"/>
    <xsd:enumeration value="FRN"/>
    <xsd:enumeration value="IMM"/>
    <xsd:enumeration value="IMMCAD"/>
    <xsd:enumeration value="IMMAUD"/>
    <xsd:enumeration value="IMMNZD"/>
    <xsd:enumeration value="SFE"/>
    <xsd:enumeration value="NONE"/>
    <xsd:enumeration value="TBILL"/>
    <xsd:enumeration value="1"/>
    <xsd:enumeration value="2"/>
    <xsd:enumeration value="3"/>
    <xsd:enumeration value="4"/>
    <xsd:enumeration value="5"/>
    <xsd:enumeration value="6"/>
    <xsd:enumeration value="7"/>
    <xsd:enumeration value="8"/>
  </xsd:restriction>
</xsd:simpleType>

```

XML Schema Documentation

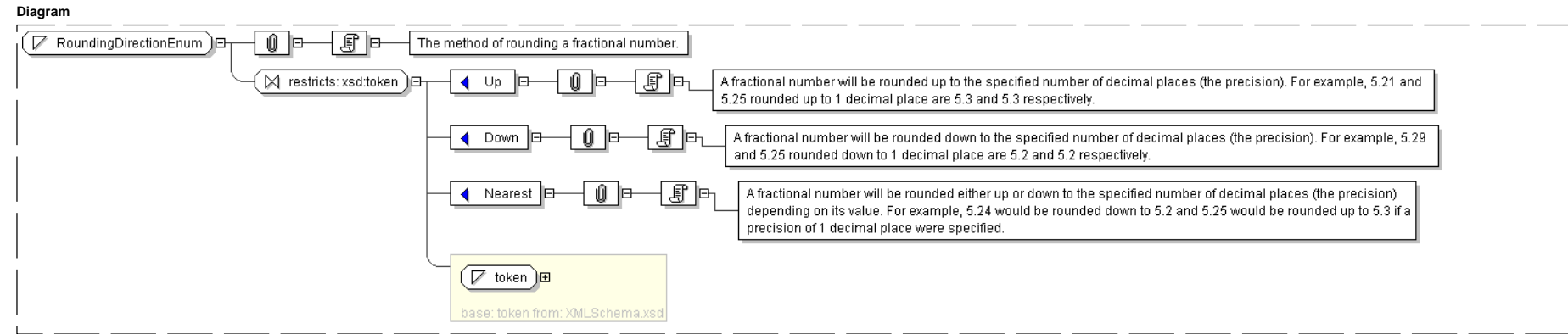
```
<xsd:enumeration value="9"/>
<xsd:enumeration value="10"/>
<xsd:enumeration value="11"/>
<xsd:enumeration value="12"/>
<xsd:enumeration value="13"/>
<xsd:enumeration value="14"/>
<xsd:enumeration value="15"/>
<xsd:enumeration value="16"/>
<xsd:enumeration value="17"/>
<xsd:enumeration value="18"/>
<xsd:enumeration value="19"/>
<xsd:enumeration value="20"/>
<xsd:enumeration value="21"/>
<xsd:enumeration value="22"/>
<xsd:enumeration value="23"/>
<xsd:enumeration value="24"/>
<xsd:enumeration value="25"/>
<xsd:enumeration value="26"/>
<xsd:enumeration value="27"/>
<xsd:enumeration value="28"/>
<xsd:enumeration value="29"/>
<xsd:enumeration value="30"/>
<xsd:enumeration value="MON"/>
<xsd:enumeration value="TUE"/>
<xsd:enumeration value="WED"/>
<xsd:enumeration value="THU"/>
<xsd:enumeration value="FRI"/>
<xsd:enumeration value="SAT"/>
<xsd:enumeration value="SUN"/>
</xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **RoundingDirectionEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < RoundingDirectionEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RoundingDirectionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Up' 'Down' 'Nearest'} |
| Documentation | The method of rounding a fractional number. |



Schema Component Representation

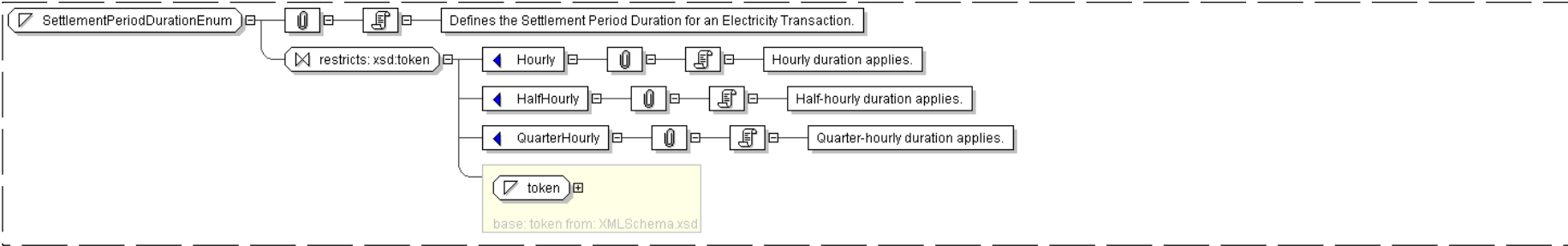
```
<xsd:simpleType name="RoundingDirectionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Up"/>
    <xsd:enumeration value="Down"/>
    <xsd:enumeration value="Nearest"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **SettlementPeriodDurationEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < SettlementPeriodDurationEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | SettlementPeriodDurationEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('Hourly' 'HalfHourly' 'QuarterHourly') |
| Documentation | Defines the Settlement Period Duration for an Electricity Transaction. |

Diagram



Schema Component Representation

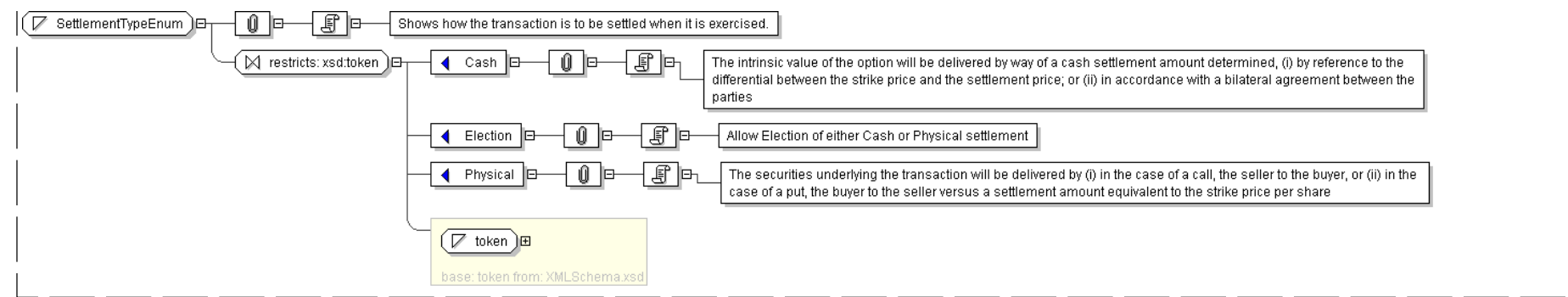
```
<xsd:simpleType name="SettlementPeriodDurationEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Hourly"/>
    <xsd:enumeration value="HalfHourly"/>
    <xsd:enumeration value="QuarterHourly"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **SettlementTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < SettlementTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | SettlementTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('Cash' 'Election' 'Physical') |
| Documentation | Shows how the transaction is to be settled when it is exercised. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="SettlementTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Cash"/>
    <xsd:enumeration value="Election"/>
    <xsd:enumeration value="Physical"/>
  </xsd:restriction>
</xsd:simpleType>
```

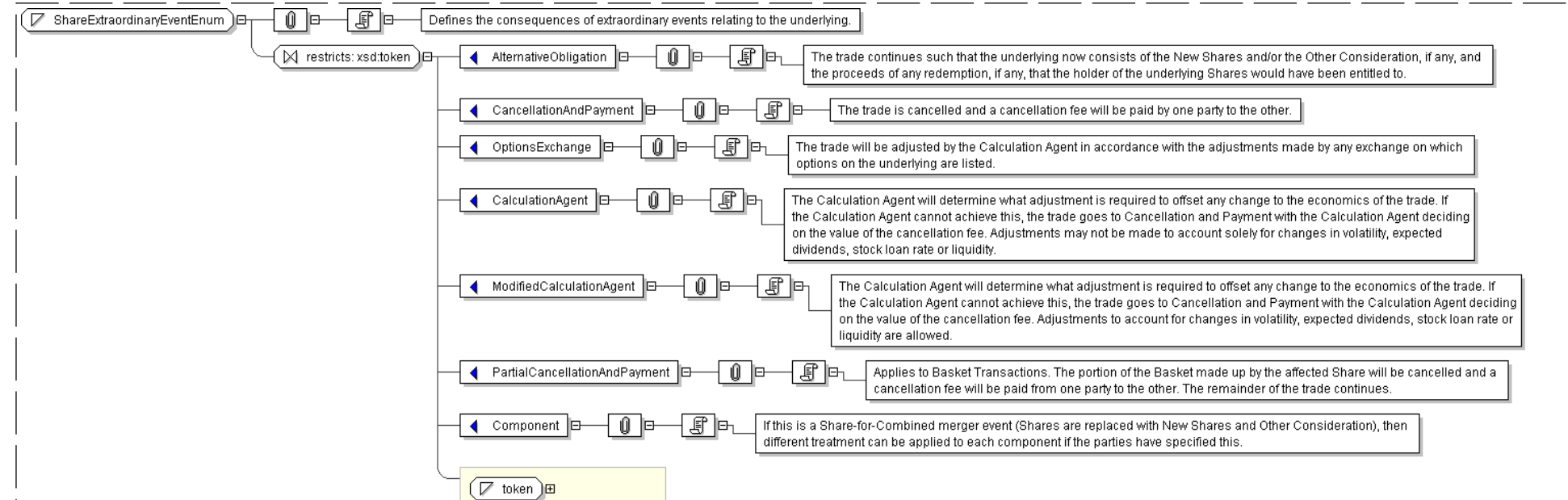
[top](#)

Simple Type: **ShareExtraordinaryEventEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < ShareExtraordinaryEventEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ShareExtraordinaryEventEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {AlternativeObligation CancellationAndPayment OptionsExchange CalculationAgent ModifiedCalculationAgent PartialCancellationAndPayment Component} |
| Documentation | Defines the consequences of extraordinary events relating to the underlying. |

Diagram



base: token from: XMLSchema.xsd

Schema Component Representation

```
<xsd:simpleType name="ShareExtraordinaryEventEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="AlternativeObligation"/>
    <xsd:enumeration value="CancellationAndPayment"/>
    <xsd:enumeration value="OptionsExchange"/>
    <xsd:enumeration value="CalculationAgent"/>
    <xsd:enumeration value="ModifiedCalculationAgent"/>
    <xsd:enumeration value="PartialCancellationAndPayment"/>
    <xsd:enumeration value="Component"/>
  </xsd:restriction>
</xsd:simpleType>
```

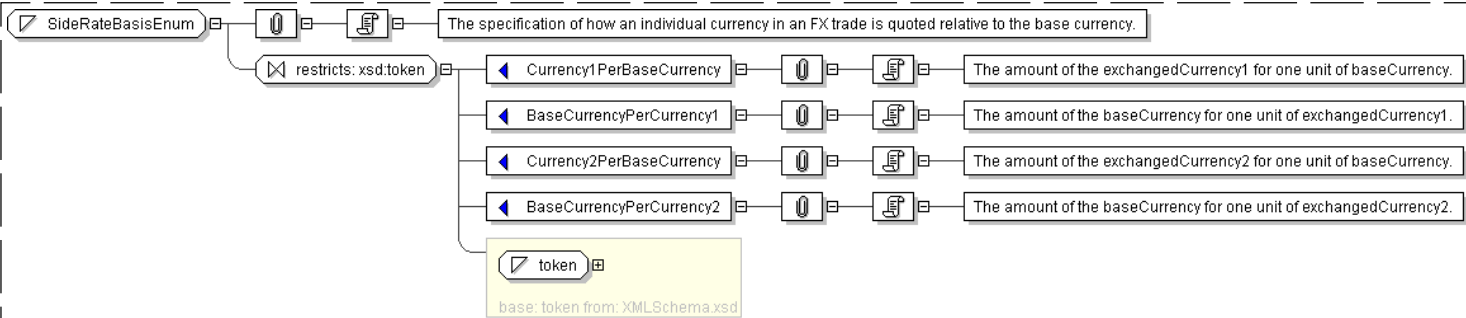
[top](#)

Simple Type: SideRateBasisEnum

| | |
|--------------|---|
| Super-types: | xsd:token < SideRateBasisEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | SideRateBasisEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {‘Currency1PerBaseCurrency’ ‘BaseCurrencyPerCurrency1’ ‘Currency2PerBaseCurrency’ ‘BaseCurrencyPerCurrency2’} |
| Documentation | The specification of how an individual currency in an FX trade is quoted relative to the base currency. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="SideRateBasisEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Currency1PerBaseCurrency"/>
    <xsd:enumeration value="BaseCurrencyPerCurrency1"/>
    <xsd:enumeration value="Currency2PerBaseCurrency"/>
    <xsd:enumeration value="BaseCurrencyPerCurrency2"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: SpecifiedPriceEnum

| | |
|--------------|--|
| Super-types: | xsd:token < SpecifiedPriceEnum (by restriction) |
| Sub-types: | None |

| | |
|------|--------------------|
| Name | SpecifiedPriceEnum |
|------|--------------------|

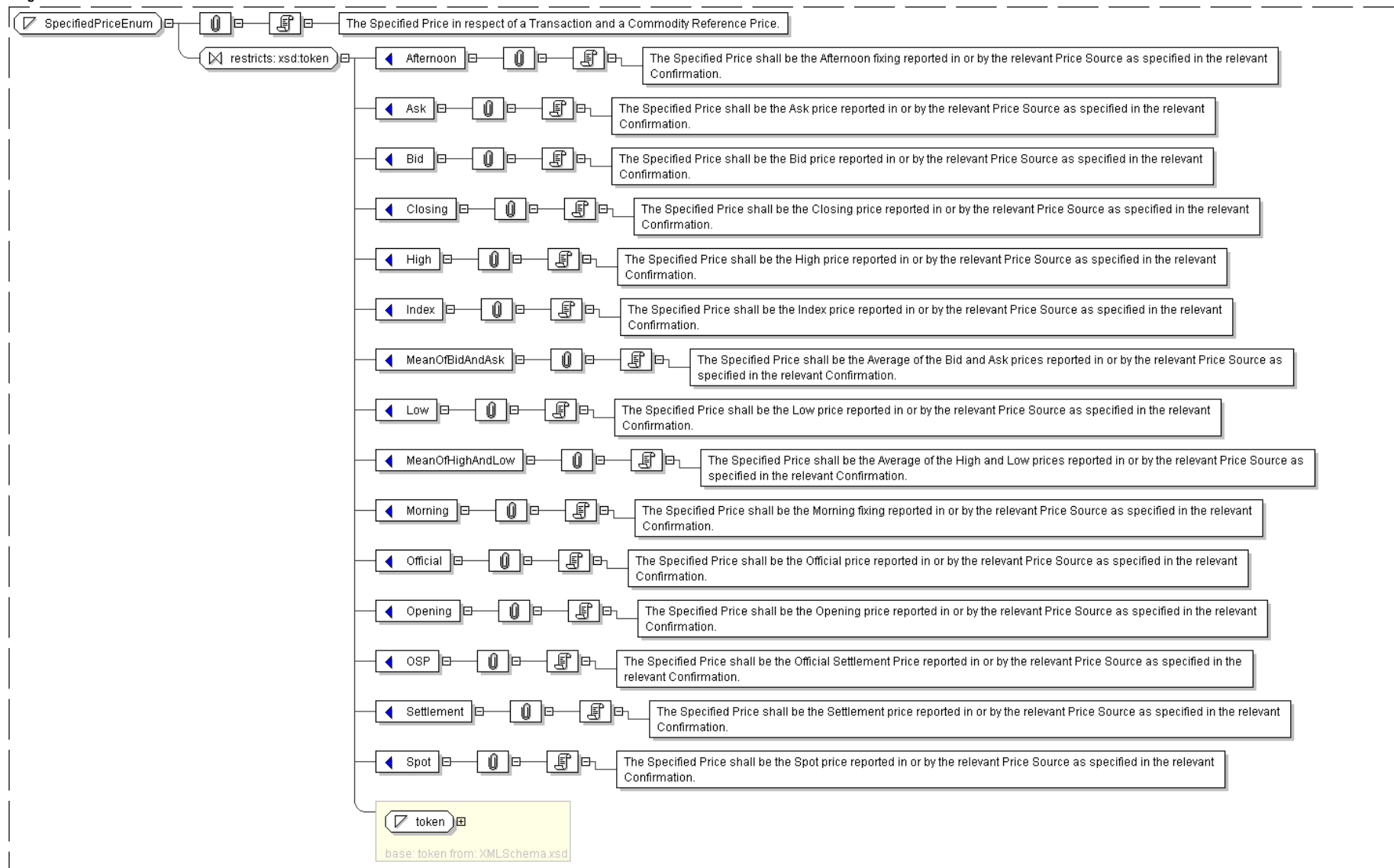
Content

- Base XSD Type: token

Documentation

The Specified Price in respect of a Transaction and a Commodity Reference Price.

Diagram



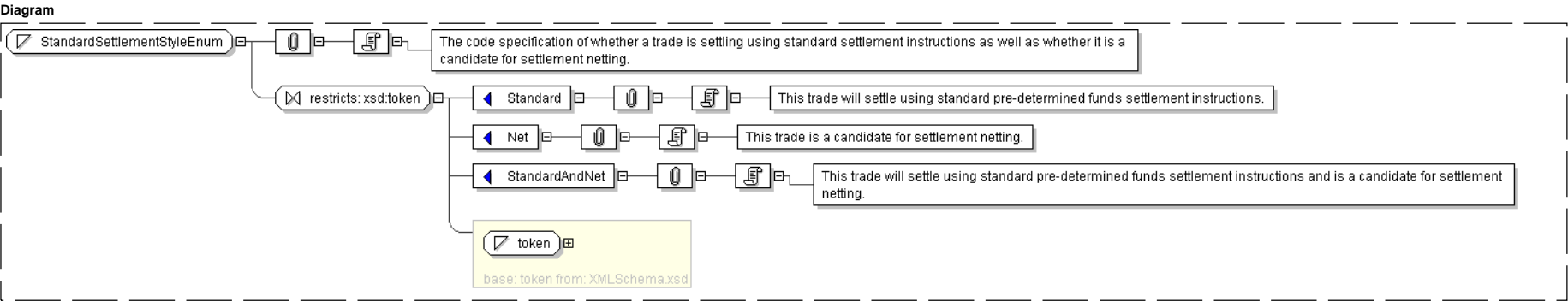
Schema Component Representation

```
<xsd:simpleType name="SpecifiedPriceEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Afternoon"/>
    <xsd:enumeration value="Ask"/>
    <xsd:enumeration value="Bid"/>
    <xsd:enumeration value="Closing"/>
    <xsd:enumeration value="High"/>
    <xsd:enumeration value="Index"/>
    <xsd:enumeration value="MeanOfBidAndAsk"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **StandardSettlementStyleEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < StandardSettlementStyleEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | StandardSettlementStyleEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Standard' 'Net' 'StandardAndNet'} |
| Documentation | The code specification of whether a trade is settling using standard settlement instructions as well as whether it is a candidate for settlement netting. |



Schema Component Representation

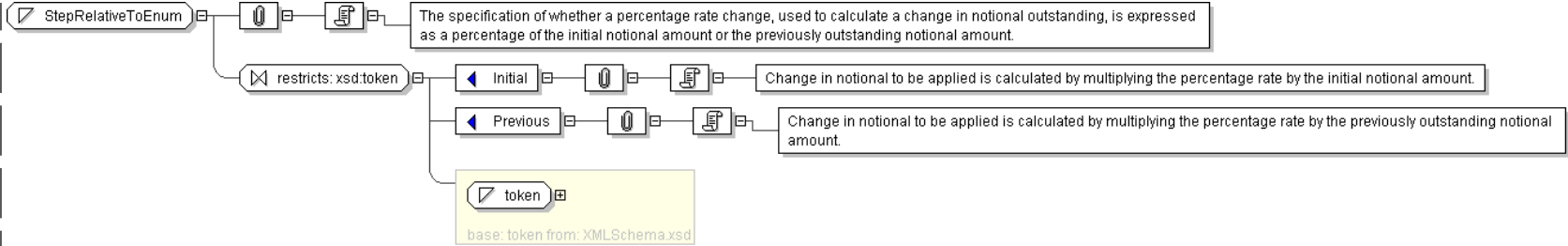
```
<xsd:simpleType name="StandardSettlementStyleEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Standard"/>
    <xsd:enumeration value="Net"/>
    <xsd:enumeration value="StandardAndNet"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: **StepRelativeToEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < StepRelativeToEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | StepRelativeToEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {'Initial' 'Previous'} |
| Documentation | 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. |





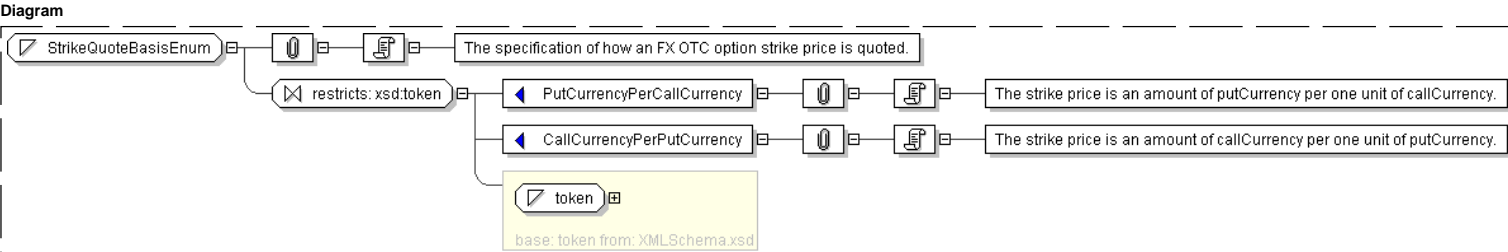
Schema Component Representation

```
<xsd:simpleType name="StepRelativeToEnum">
  <xsd:restriction base=" xsd:token ">
    <xsd:enumeration value="Initial"/>
    <xsd:enumeration value="Previous"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **StrikeQuoteBasisEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < StrikeQuoteBasisEnum (by restriction) |
| Sub-types: | None |
| Name | StrikeQuoteBasisEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'PutCurrencyPerCallCurrency','CallCurrencyPerPutCurrency'} |
| Documentation | The specification of how an FX OTC option strike price is quoted. |



Schema Component Representation

```
<xsd:simpleType name="StrikeQuoteBasisEnum">
  <xsd:restriction base=" xsd:token ">
    <xsd:enumeration value="PutCurrencyPerCallCurrency"/>
    <xsd:enumeration value="CallCurrencyPerPutCurrency"/>
  </xsd:restriction>
</xsd:simpleType>
```

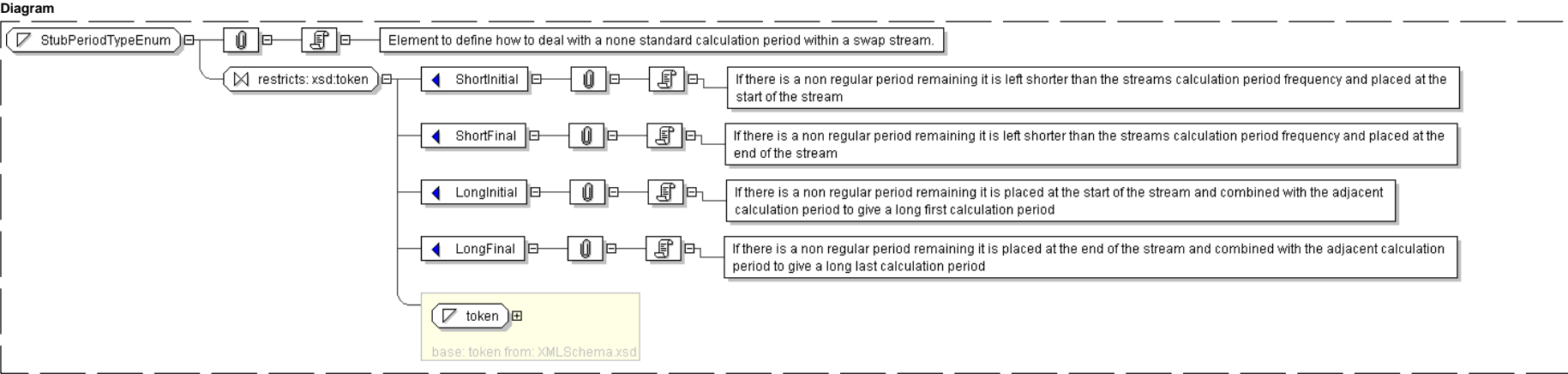
[top](#)

Simple Type: **StubPeriodTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < StubPeriodTypeEnum (by restriction) |
| Sub-types: | None |
| Name | StubPeriodTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'ShortInitial','ShortFinal','LongInitial','LongFinal'} |

Documentation

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



Schema Component Representation

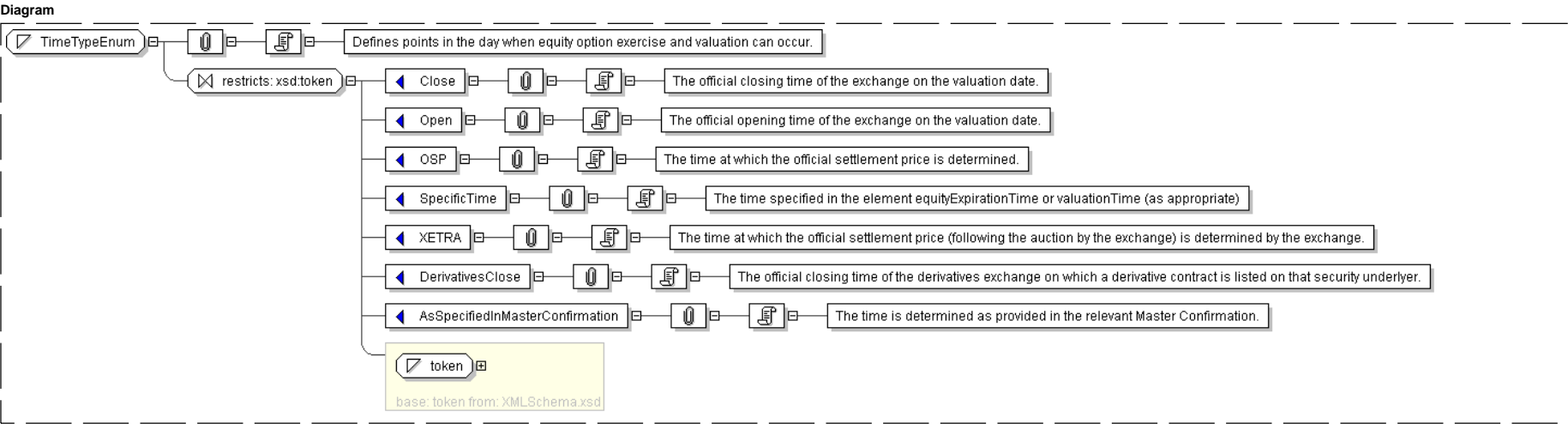
```
<xsd:simpleType name="StubPeriodTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="ShortInitial"/>
    <xsd:enumeration value="ShortFinal"/>
    <xsd:enumeration value="LongInitial"/>
    <xsd:enumeration value="LongFinal"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **TimeTypeEnum**

| | |
|--------------|--|
| Super-types: | xsd:token < TimeTypeEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TimeTypeEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {Close Open OSP SpecificTime XETRA DerivativesClose AsSpecifiedInMasterConfirmation} |
| Documentation | Defines points in the day when equity option exercise and valuation can occur. |



Schema Component Representation

```
<xsd:simpleType name="TimeTypeEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Close"/>
    <xsd:enumeration value="Open"/>
    <xsd:enumeration value="OSP"/>
    <xsd:enumeration value="SpecificTime"/>
    <xsd:enumeration value="XETRA"/>
    <xsd:enumeration value="DerivativesClose"/>
    <xsd:enumeration value="AsSpecifiedInMasterConfirmation"/>
  </xsd:restriction>
</xsd:simpleType>
```

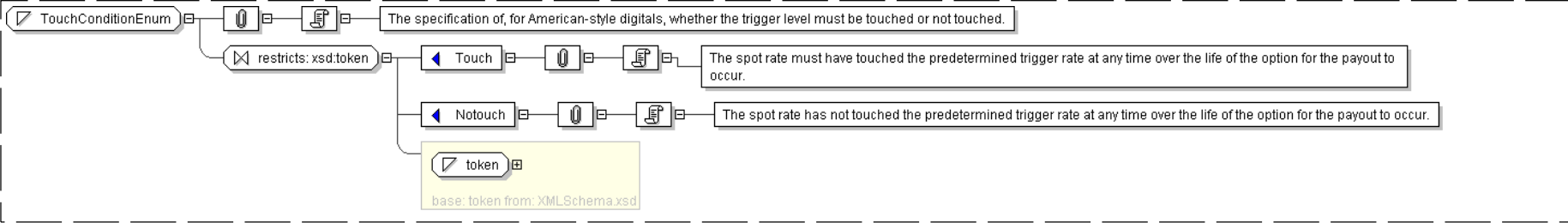
[top](#)

Simple Type: TouchConditionEnum

| | |
|--------------|---|
| Super-types: | xsd:token < TouchConditionEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TouchConditionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'Touch','Notouch'} |
| Documentation | The specification of, for American-style digitals, whether the trigger level must be touched or not touched. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="TouchConditionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Touch"/>
    <xsd:enumeration value="Notouch"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

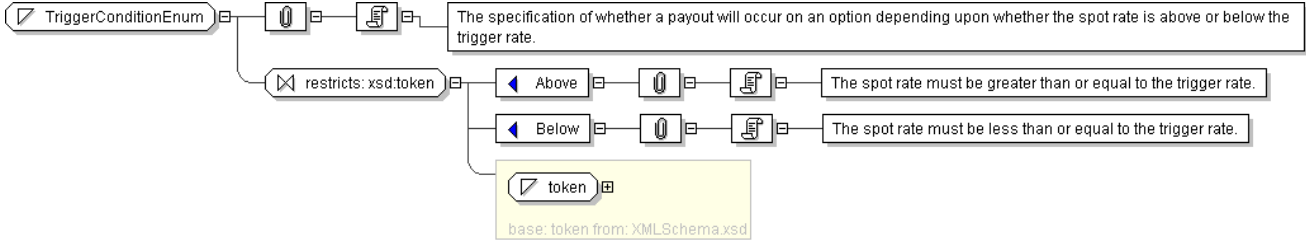
Simple Type: TriggerConditionEnum

| | |
|--------------|---|
| Super-types: | xsd:token < TriggerConditionEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TriggerConditionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: tokenvalue comes from list: {'Above','Below'} |
| Documentation | The specification of whether a payout will occur on an option depending upon whether the spot rate is above or below the trigger rate. |

Diagram





Schema Component Representation

```
<xsd:simpleType name="TriggerConditionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="Above"/>
    <xsd:enumeration value="Below"/>
  </xsd:restriction>
</xsd:simpleType>
```

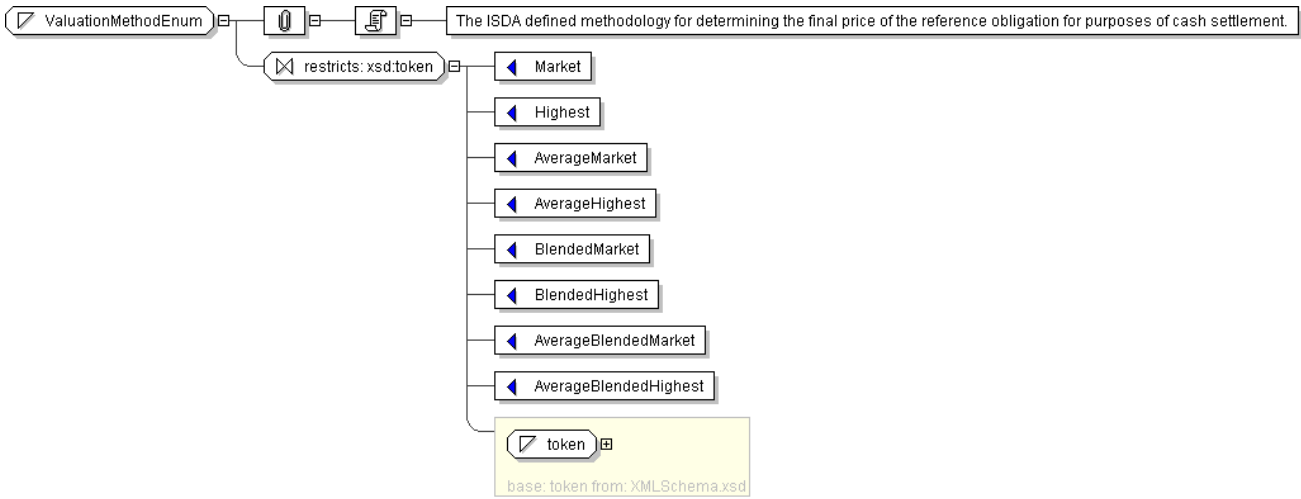
[top](#)

Simple Type: **ValuationMethodEnum**

| | |
|--------------|---|
| Super-types: | xsd:token < ValuationMethodEnum (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ValuationMethodEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: ('Market','Highest','AverageMarket','AverageHighest','BlendedMarket','BlendedHighest','AverageBlendedMarket','AverageBlendedHighest') |
| Documentation | The ISDA defined methodology for determining the final price of the reference obligation for purposes of cash settlement. |

Diagram

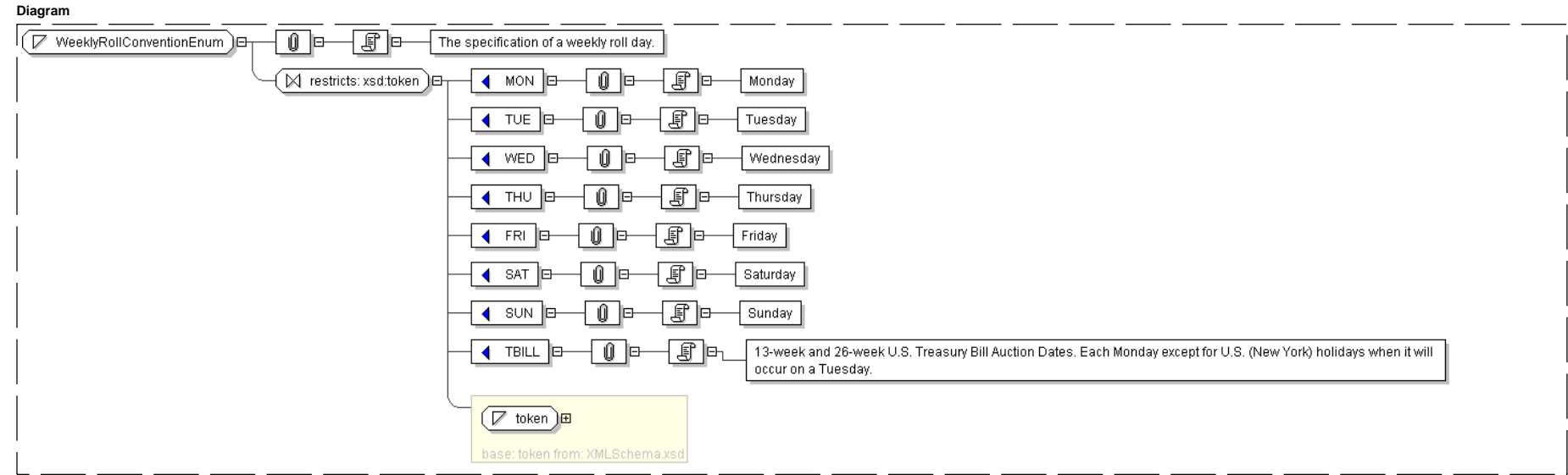


Schema Component Representation

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


Simple Type: **WeeklyRollConventionEnum**

| | |
|---------------|--|
| Super-types: | xsd:token < WeeklyRollConventionEnum (by restriction) |
| Sub-types: | None |
| Name | WeeklyRollConventionEnum |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>value</i> comes from list: {MON TUE WED THU FRI SAT SUN TBILL} |
| Documentation | The specification of a weekly roll day. |



Schema Component Representation

```
<xsd:simpleType name="WeeklyRollConventionEnum">
  <xsd:restriction base="xsd:token">
    <xsd:enumeration value="MON"/>
    <xsd:enumeration value="TUE"/>
    <xsd:enumeration value="WED"/>
    <xsd:enumeration value="THU"/>
    <xsd:enumeration value="FRI"/>
    <xsd:enumeration value="SAT"/>
    <xsd:enumeration value="SUN"/>
    <xsd:enumeration value="TBILL"/>
  </xsd:restriction>
</xsd:simpleType>
```

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

XML Schema Documentation

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 - [Element: **equityOption**](#)
 - [Element: **equityOptionTransactionSupplement**](#)
- [Global Definitions](#)
 - [Complex Type: **BrokerEquityOption**](#)
 - [Complex Type: **EquityAmericanExercise**](#)
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 - [Complex Type: **EquityDerivativeLongFormBase**](#)
 - [Complex Type: **EquityDerivativeShortFormBase**](#)
 - [Complex Type: **EquityEuropeanExercise**](#)
 - [Complex Type: **EquityExerciseValuationSettlement**](#)
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 - [Complex Type: **EquityOption**](#)
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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-eq-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-eq-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

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Global Declarations

Element: **brokerEquityOption**

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|---|
| Name | brokerEquityOption |
| Type | BrokerEquityOption |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing a Broker View of an Equity Option. |

Logical Diagram



XML Instance Representation

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

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

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

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

  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction.'

  <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
  'Effective date for a forward starting option.'

  <underlyer> Underlyer </underlyer> [1]
  '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> Money </notional> [0..1]
  'The notional amount.'

  <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
  'The parameters for defining how the equity option can be exercised, how it is valued and
  how it is settled.'

  Start Group: Feature.model [0..1]
    <feature> OptionFeatures </feature> [0..1]
    'Asian, Barrier, Knock and Pass Through features.'

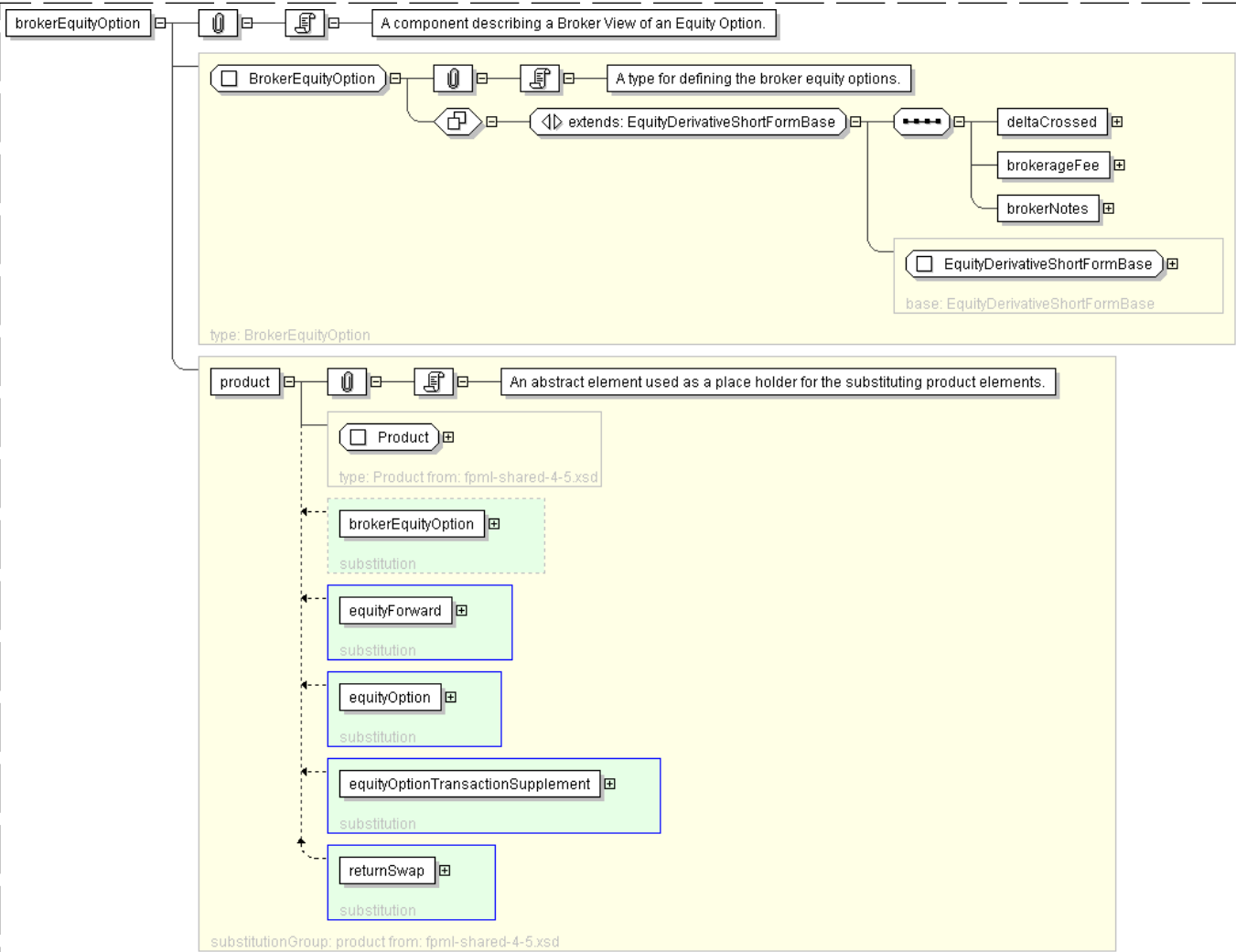
    <fxFeature> FxFeature </fxFeature> [0..1]
    'Quanto, Composite, or Cross Currency FX features.'

  End Group: Feature.model

  <strategyFeature> StrategyFeature </strategyFeature> [0..1]
  'A equity option simple strategy feature.'
```

```
<strike> EquityStrike </strike> [1]
<spotPrice> NonNegativeDecimal </spotPrice> [0..1]
<numberOfOptions> NonNegativeDecimal </numberOfOptions> [1]
<equityPremium> EquityPremium </equityPremium> [1]
<deltaCrossed> xsd:boolean </deltaCrossed> [1]
<brokerageFee> Money </brokerageFee> [1]
<brokerNotes> xsd:string </brokerNotes> [1]
</brokerEquityOption>
```

Diagram



Schema Component Representation

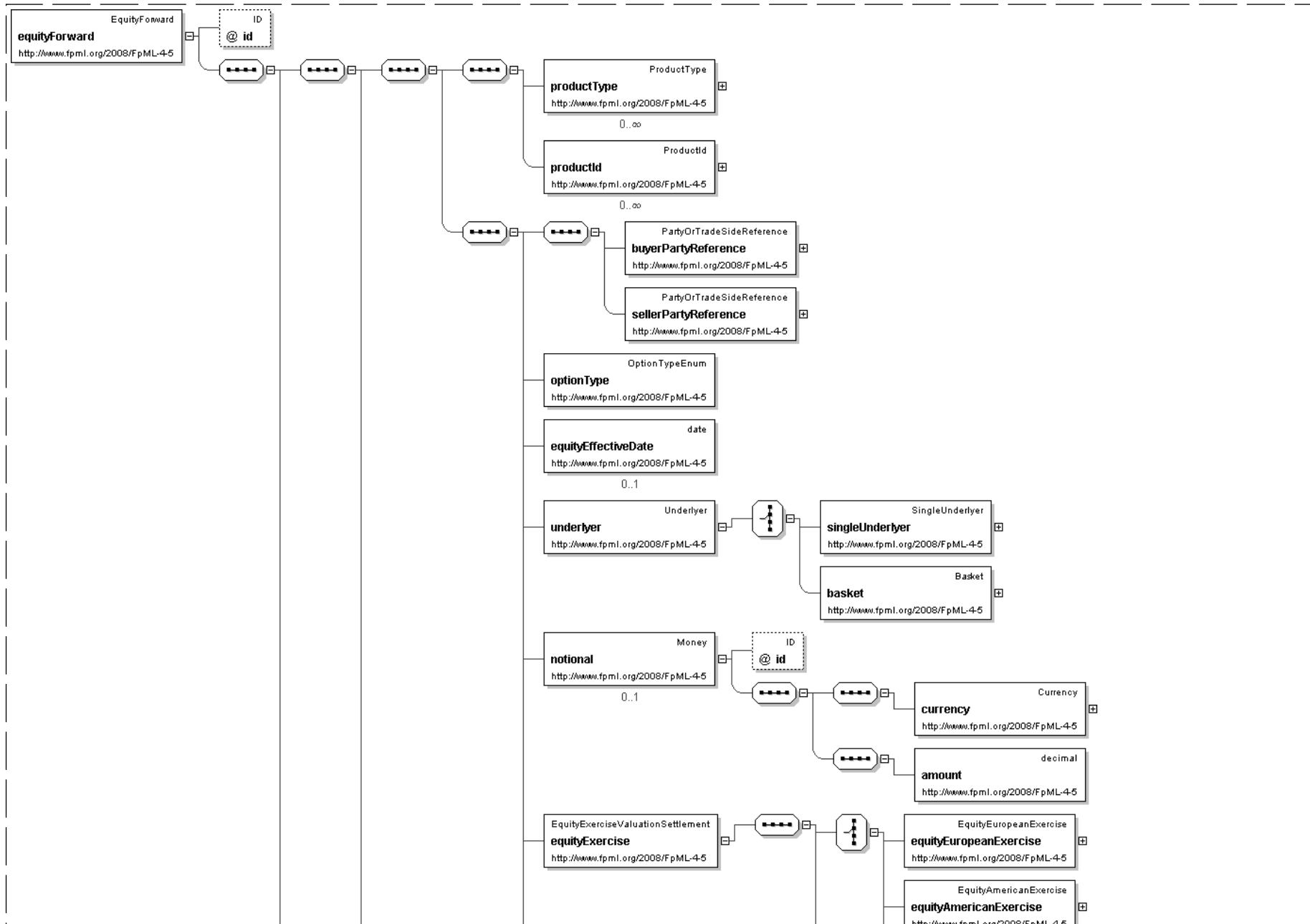
```
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product"/>
```

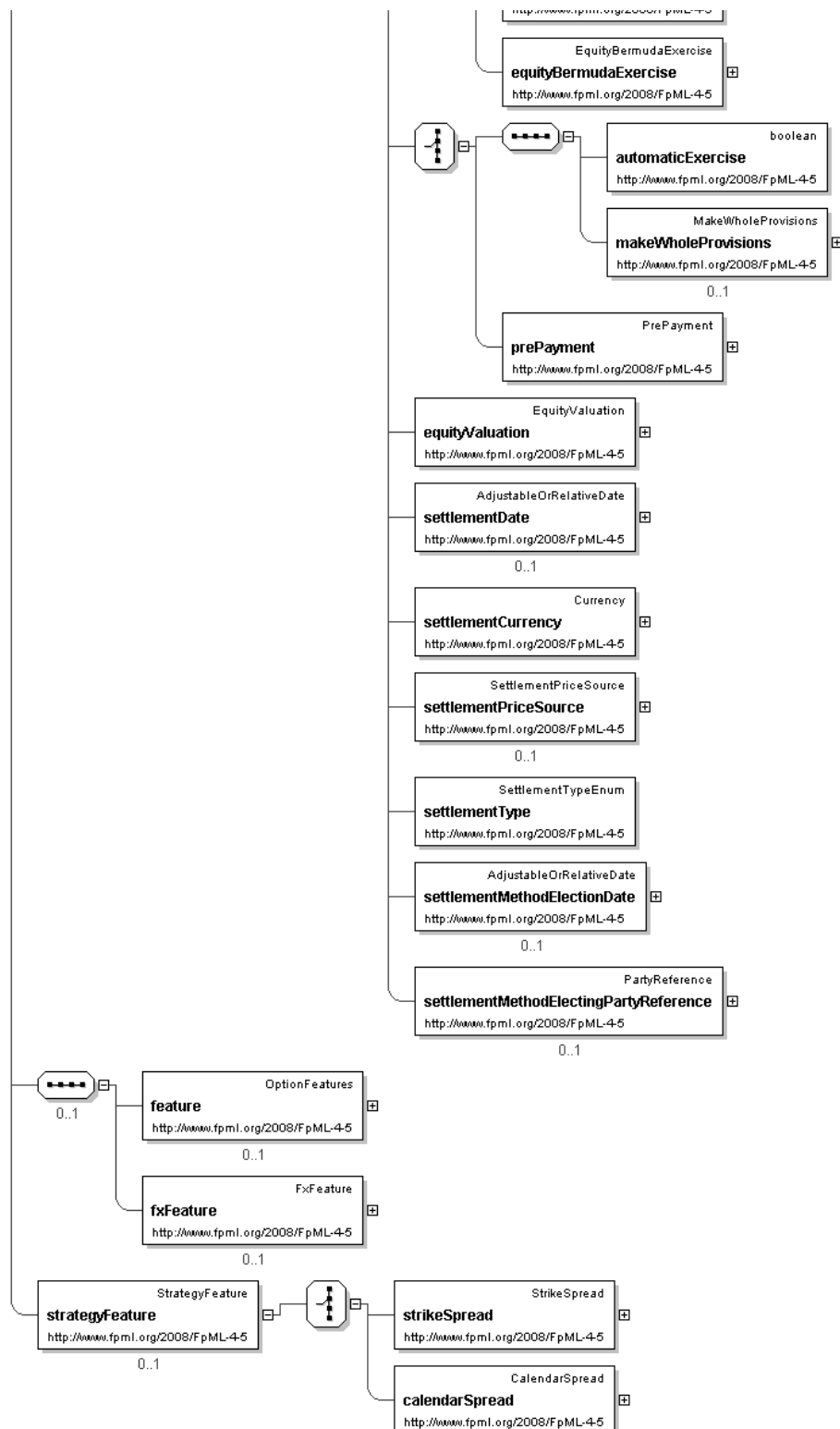
This element can be used wherever the following element is referenced:

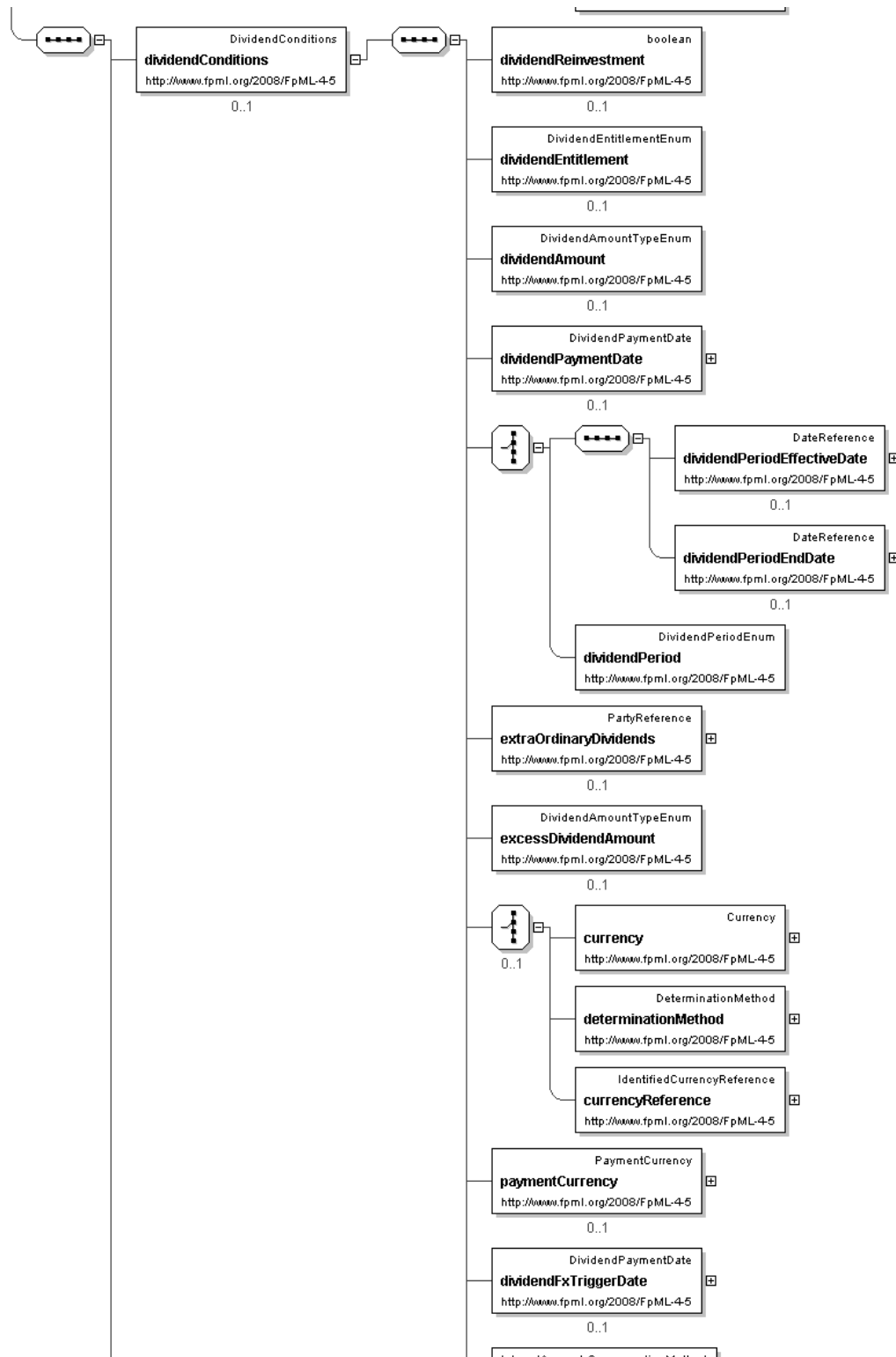
→ [product](#)

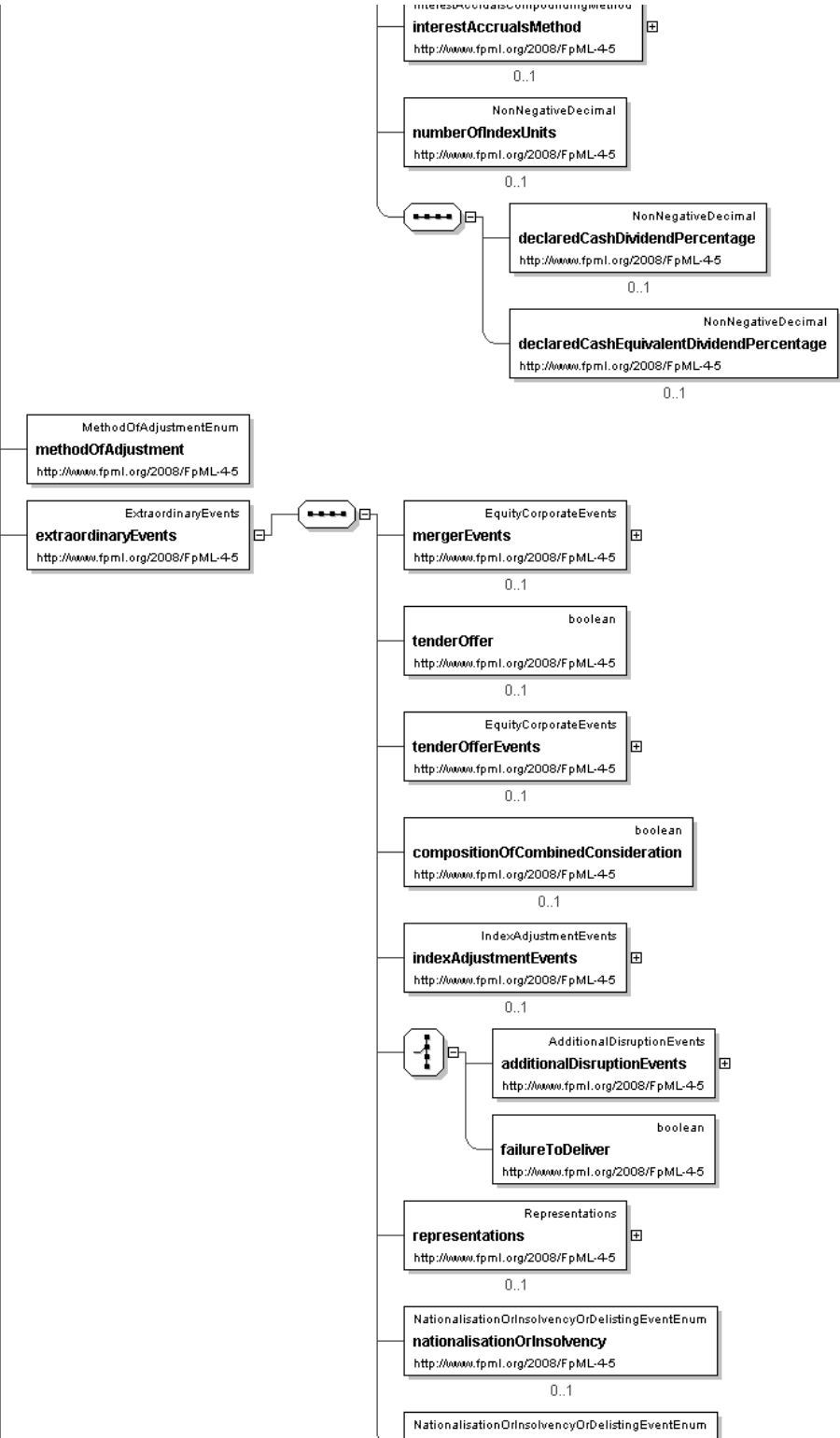
| | |
|----------------------|---|
| Name | equityForward |
| Type | EquityForward |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing an Equity Forward product. |

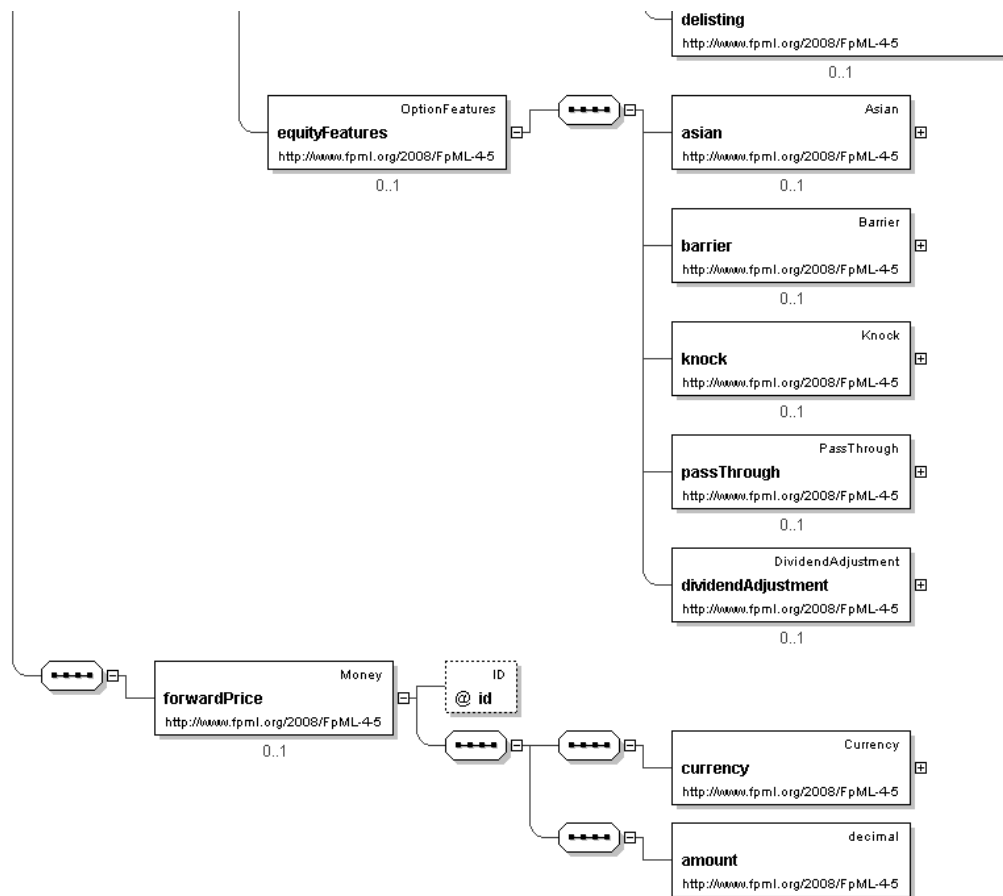
Logical Diagram











XML Instance Representation

```

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

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

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

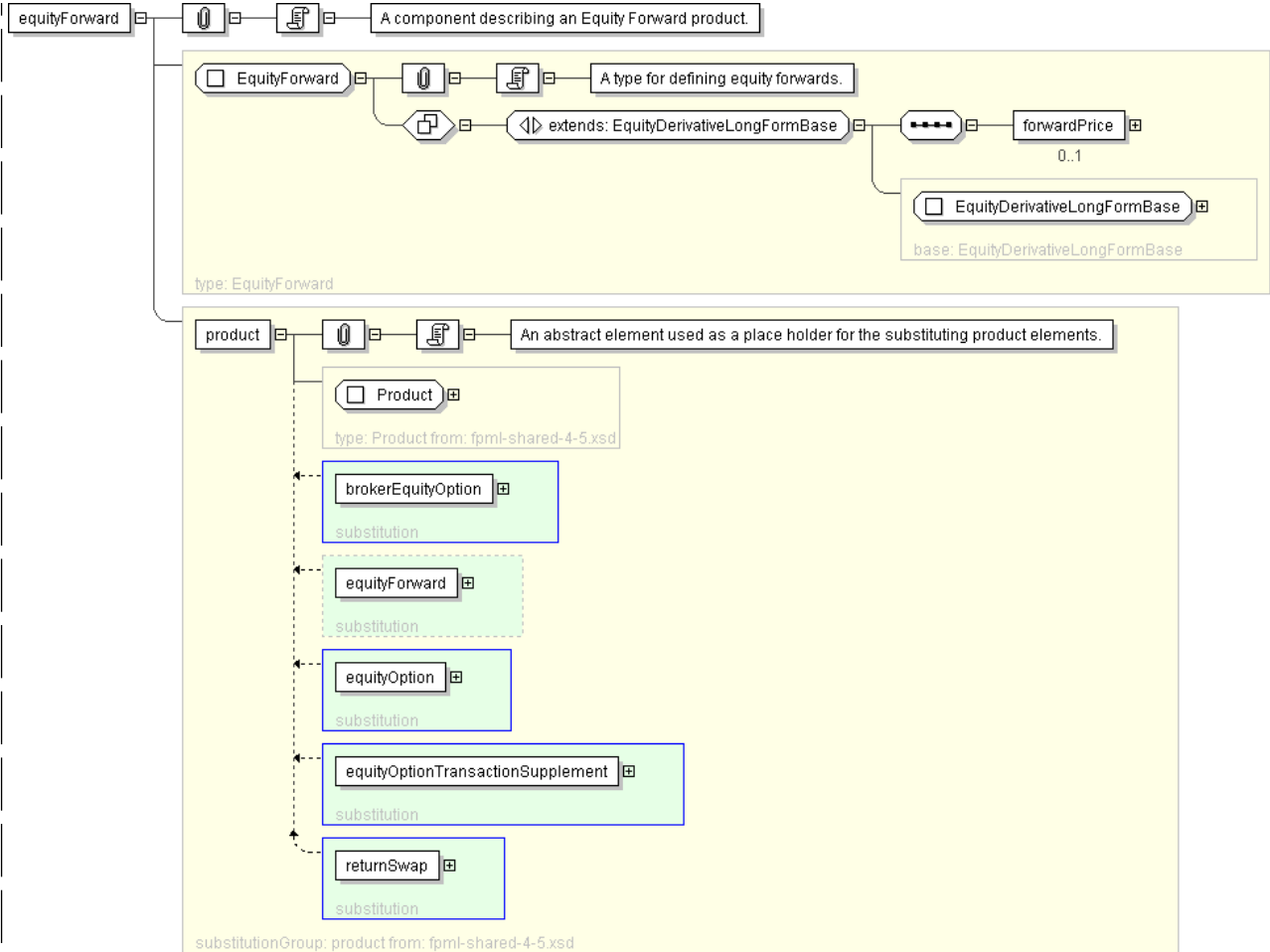
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of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

  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction.'

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

| |
|---|
| <code>'Effective date for a forward starting option.'</code> |
| <code><underlyer> Underlyer </underlyer> [1]</code> |
| <code>'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.'</code> |
| <code><notional> Money </notional> [0..1]</code> |
| <code>'The notional amount.'</code> |
| <code><equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]</code> |
| <code>'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'</code> |
| Start Group: <code>Feature.model [0..1]</code> |
| <code><feature> OptionFeatures </feature> [0..1]</code> |
| <code>'Asian, Barrier, Knock and Pass Through features.'</code> |
| <code><fxFeature> FxFeature </fxFeature> [0..1]</code> |
| <code>'Quanto, Composite, or Cross Currency FX features.'</code> |
| End Group: <code>Feature.model</code> |
| <code><strategyFeature> StrategyFeature </strategyFeature> [0..1]</code> |
| <code>'A equity option simple strategy feature.'</code> |
| <code><dividendConditions> DividendConditions </dividendConditions> [0..1]</code> |
| <code><methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]</code> |
| <code>'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.'</code> |
| <code><extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]</code> |
| <code>'Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.'</code> |
| <code><equityFeatures> OptionFeatures </equityFeatures> [0..1]</code> |
| <code>'DEPRECATED This element will be removed in the next FpML major version. Use the \"feature\" element for option features such as asian, barrier, knock.'</code> |
| <code><forwardPrice> Money </forwardPrice> [0..1]</code> |
| <code>'The forward price per share, index or basket.'</code> |
| <code></equityForward></code> |

Diagram



Schema Component Representation

```
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product"/>
```

[top](#)

Element: equityOption

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|--|
| Name | equityOption |
| Type | EquityOption |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing an Equity Option product. |

Logical Diagram



XML Instance Representation

```

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

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

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

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

  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction.'

  <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
  'Effective date for a forward starting option.'

  <underlyer> Underlyer </underlyer> [1]
  '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> Money </notional> [0..1]
  'The notional amount.'

  <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
  'The parameters for defining how the equity option can be exercised, how it is valued and
  how it is settled.'

  Start Group: Feature.model [0..1]
  <feature> OptionFeatures </feature> [0..1]
  'Asian, Barrier, Knock and Pass Through features.'

  <fxFeature> FxFeature </fxFeature> [0..1]
  'Quanto, Composite, or Cross Currency FX features.'

  End Group: Feature.model

  <strategyFeature> StrategyFeature </strategyFeature> [0..1]
  'A equity option simple strategy feature.'

  <dividendConditions> DividendConditions </dividendConditions> [0..1]
  <methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]
  'Defines how adjustments will be made to the contract should one or more of the
  extraordinary events occur.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]
  '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> OptionFeatures </equityFeatures> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Use the "feature
  \" element for option features such as asian, barrier, knock.'

  <strike> EquityStrike </strike> [0..1]
  'Defines whether it is a price or level at which the option has been, or will be, struck.'

  <spotPrice> NonNegativeDecimal </spotPrice> [0..1]

```

'The price per share, index or basket observed on the trade or effective date.'

<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]

'The number of options comprised in the option transaction.'

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

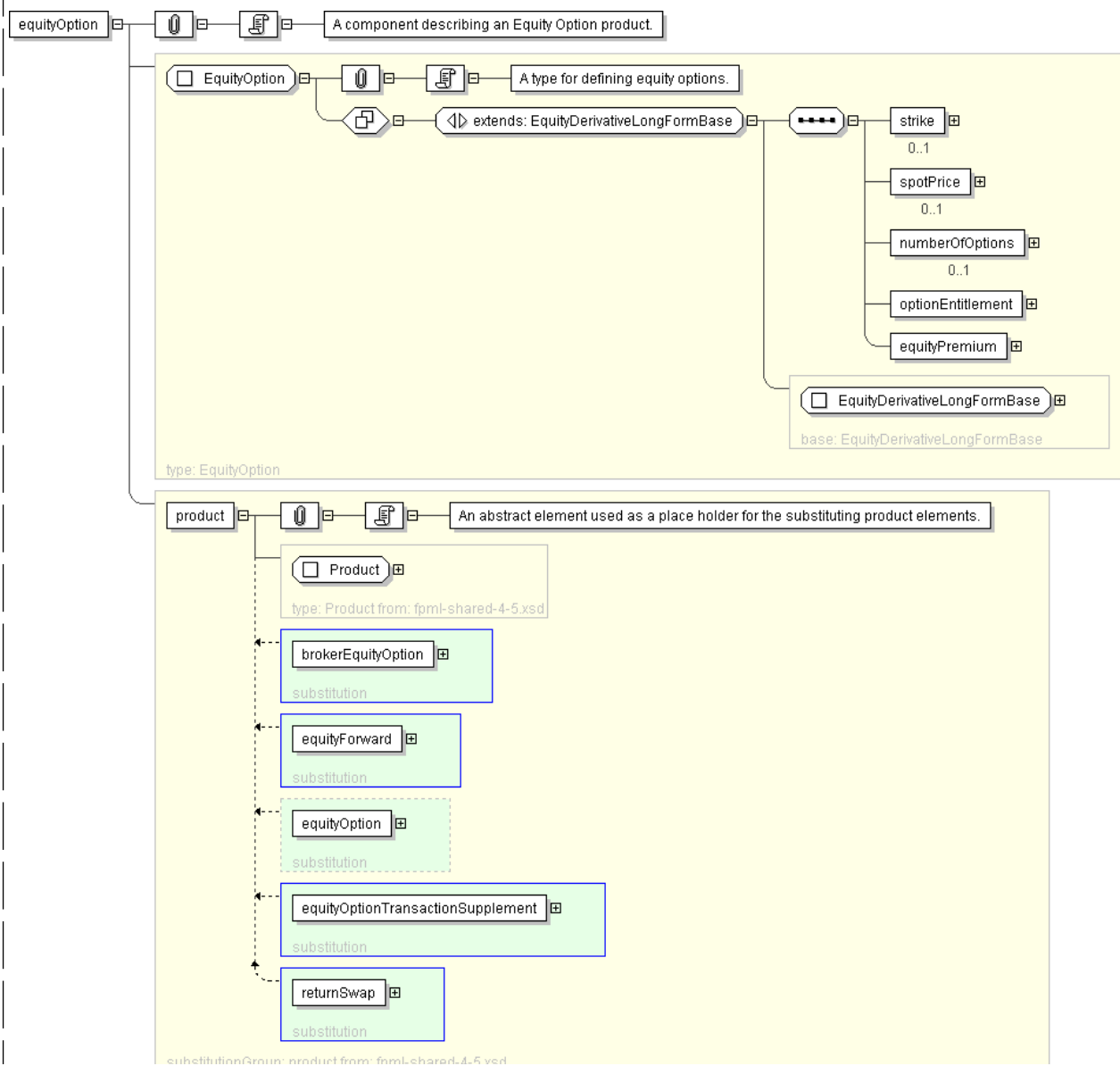
'The number of shares per option comprised in the option transaction.'

<equityPremium> EquityPremium </equityPremium> [1]

'The equity option premium payable by the buyer to the seller.'

</equityOption>

Diagram



Schema Component Representation

```
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product"/>
```

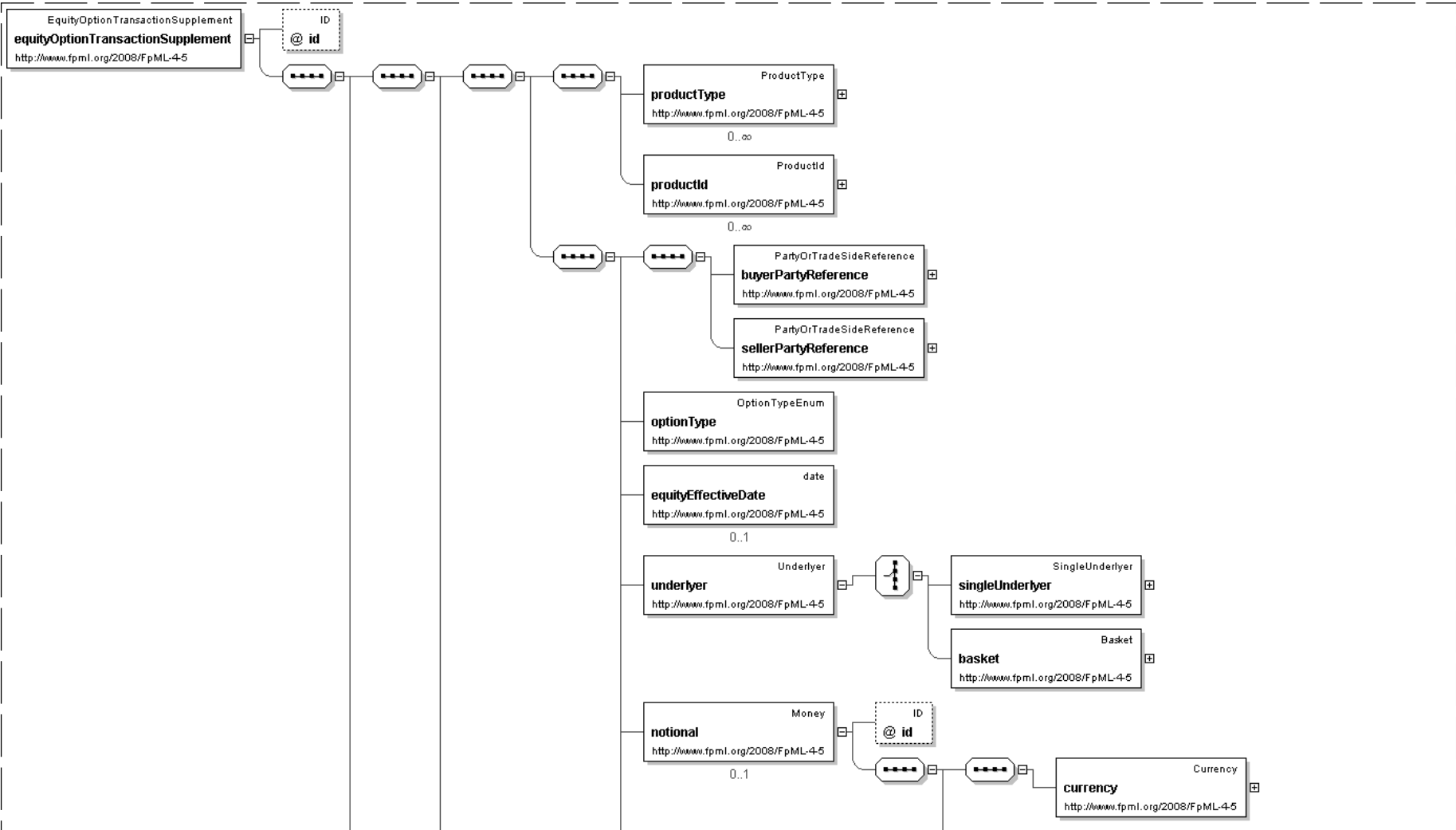
[top](#)

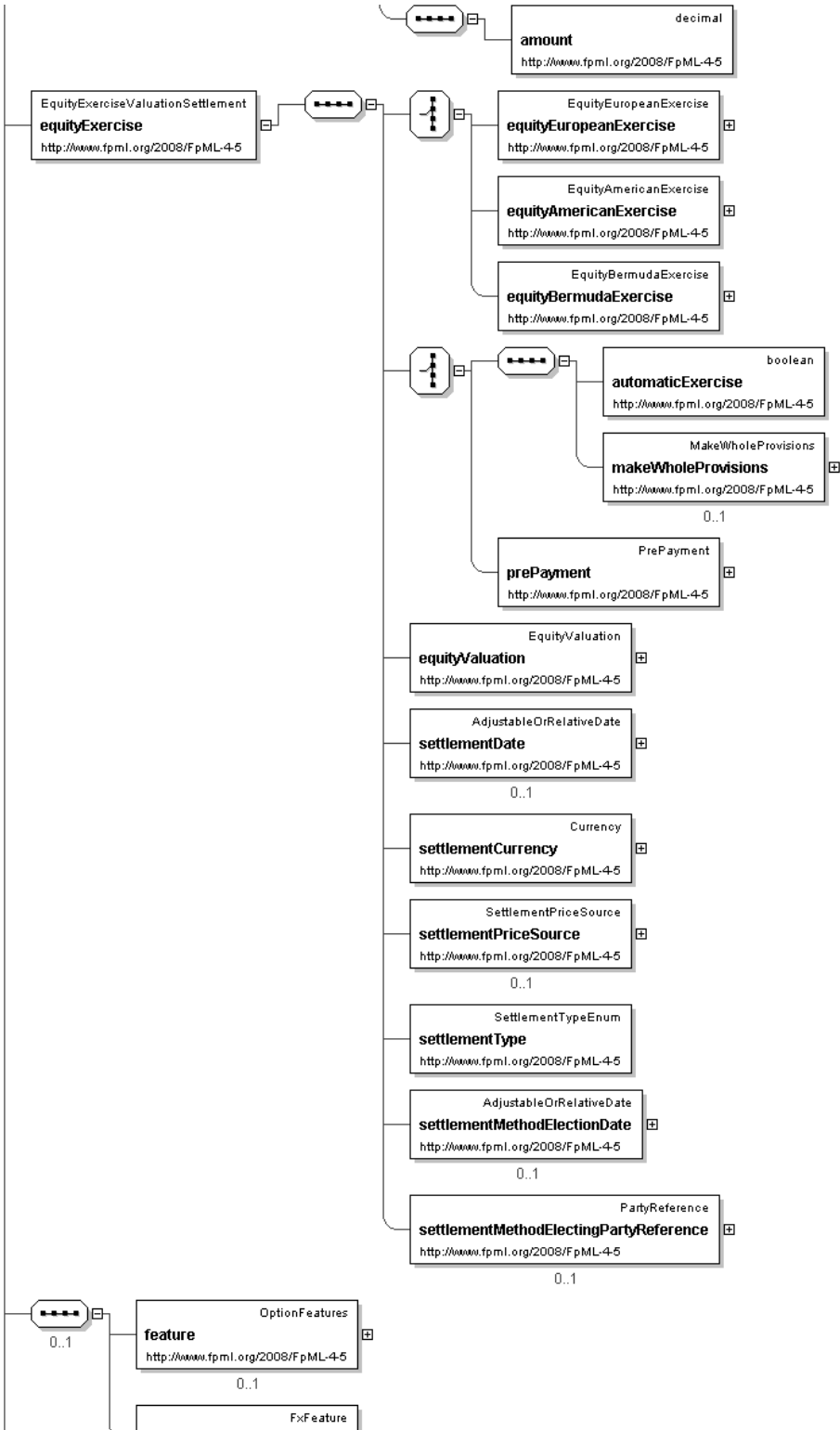
Element: equityOptionTransactionSupplement

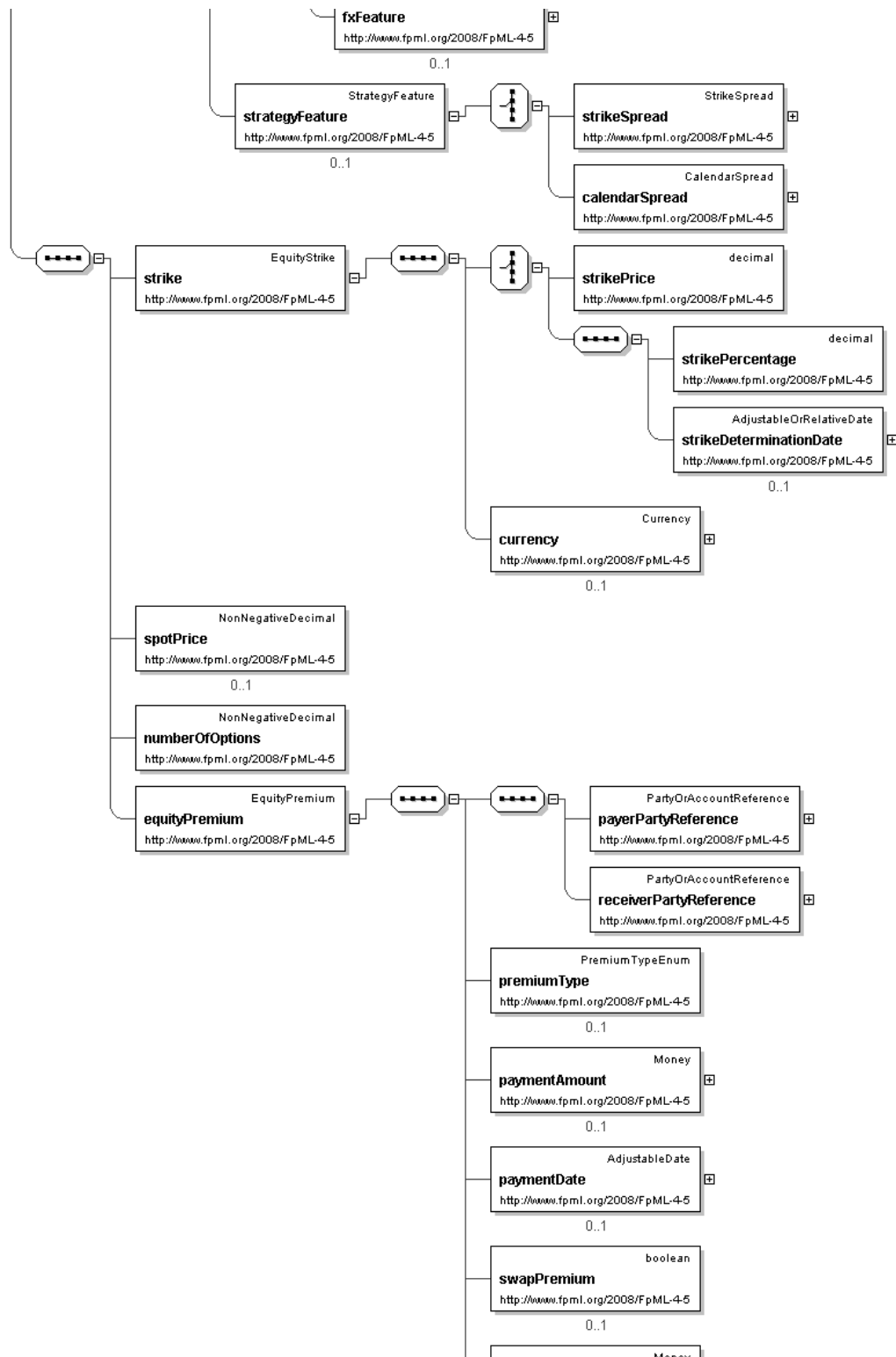
- This element can be used wherever the following element is referenced:
 - [product](#)

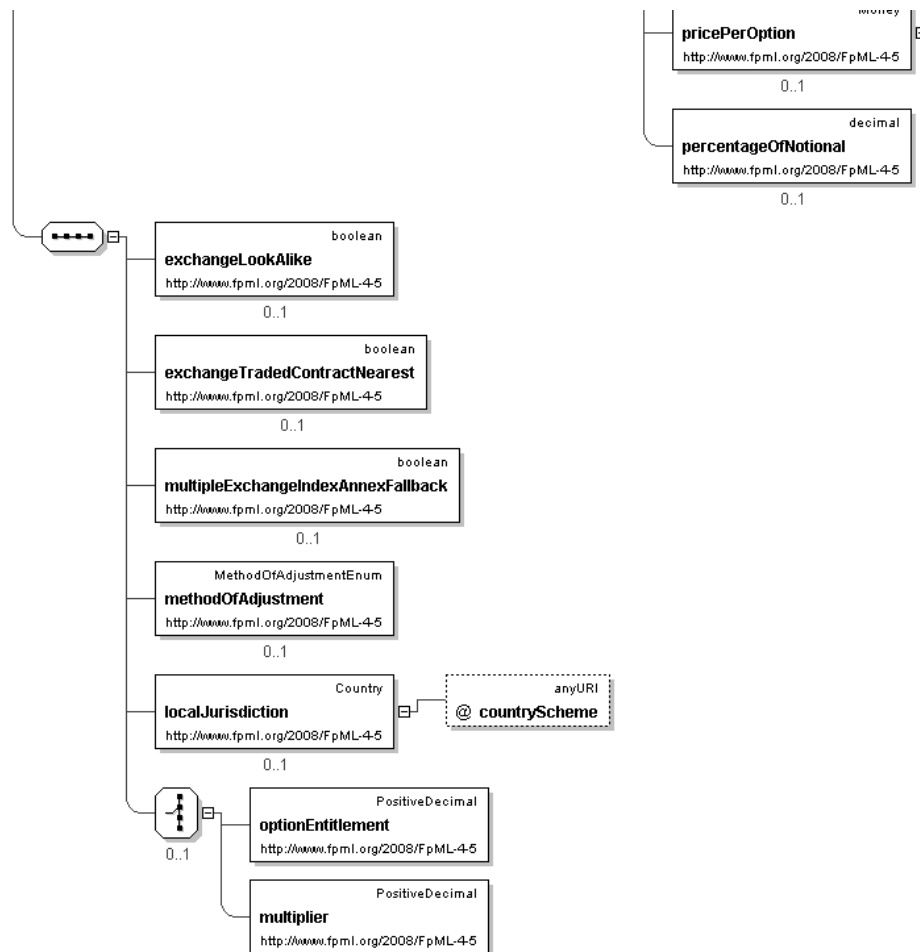
| | |
|---------------|---|
| Name | equityOptionTransactionSupplement |
| Type | EquityOptionTransactionSupplement |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing an Equity Option Transaction Supplement. |

Logical Diagram









XML Instance Representation

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

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

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

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

  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction.'
```

<equityEffectiveDate> [xsd:date](#) </equityEffectiveDate> [0..1]

'Effective date for a forward starting option.'

<underlyer> [Underlyer](#) </underlyer> [1]

'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> [Money](#) </notional> [0..1]

'The notional amount.'

<equityExercise> [EquityExerciseValuationSettlement](#) </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: [Feature.model](#) [0..1]

<feature> [OptionFeatures](#) </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features.'

<fxFeature> [FxFeature](#) </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features.'

End Group: [Feature.model](#)

<strategyFeature> [StrategyFeature](#) </strategyFeature> [0..1]

'A equity option simple strategy feature.'

<strike> [EquityStrike](#) </strike> [1]

<spotPrice> [NonNegativeDecimal](#) </spotPrice> [0..1]

<numberOfOptions> [NonNegativeDecimal](#) </numberOfOptions> [1]

<equityPremium> [EquityPremium](#) </equityPremium> [1]

<exchangeLookAlike> [xsd:boolean](#) </exchangeLookAlike> [0..1]

'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> [xsd:boolean](#) </exchangeTradedContractNearest> [0..1]

'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> [xsd:boolean](#) </multipleExchangeIndexAnnexFallback> [0..1]

'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> [MethodOfAdjustmentEnum](#) </methodOfAdjustment> [0..1]

<localJurisdiction> [Country](#) </localJurisdiction> [0..1]

'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.'

Start [Choice](#) [0..1]

<optionEntitlement> [PositiveDecimal](#) </optionEntitlement> [1]

'The number of shares per option comprised in the option transaction supplement.'

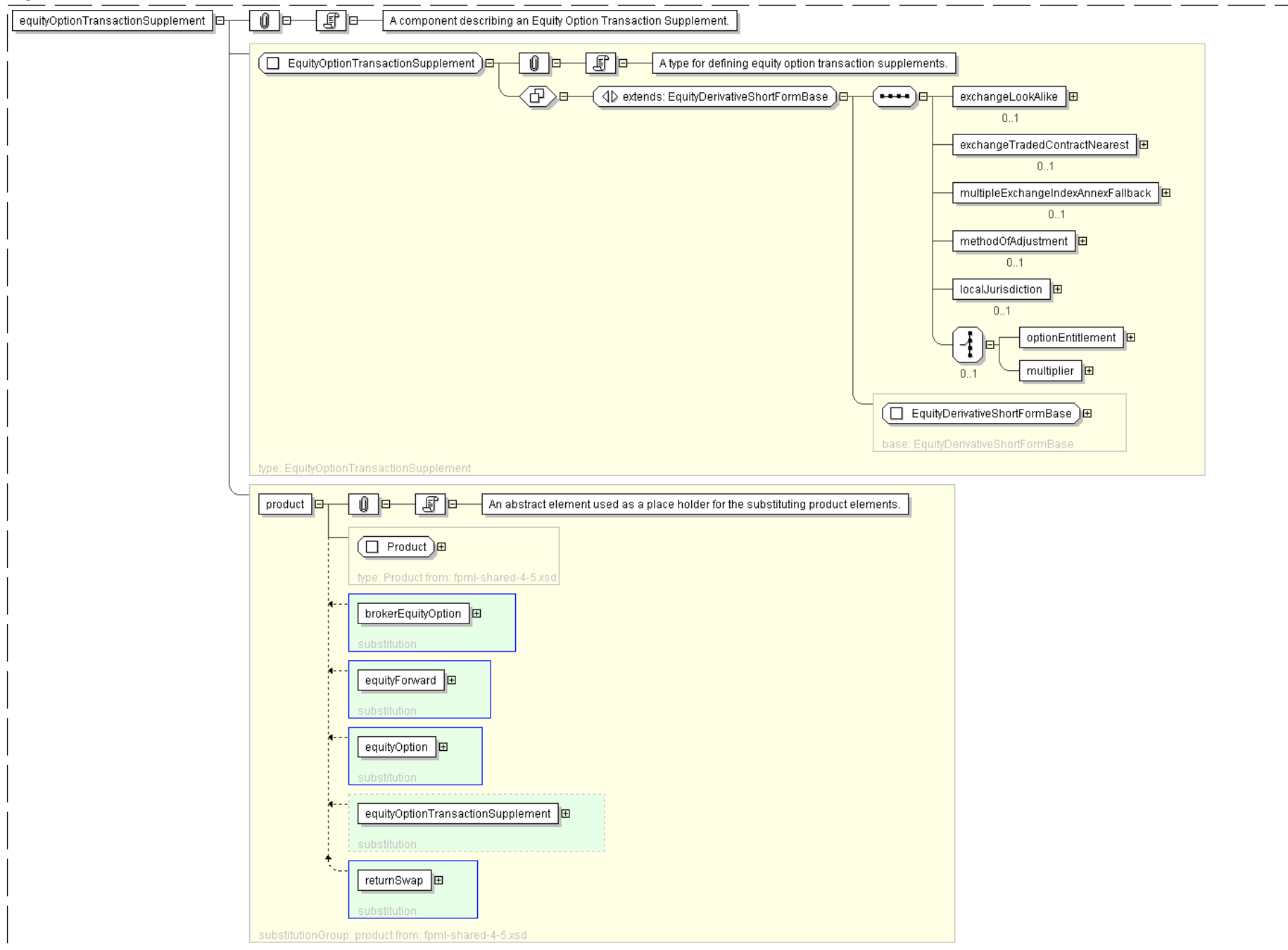
<multiplier> [PositiveDecimal](#) </multiplier> [1]

'Specifies the contract multiplier that can be associated with an index option.'

End Choice

```
</equityOptionTransactionSupplement>
```

Diagram



Schema Component Representation

```
<xsd:element name="equityOptionTransactionSupplement" type="
  EquityOptionTransactionSupplement" substitutionGroup="product"/>
```

Global Definitions

Complex Type: BrokerEquityOption

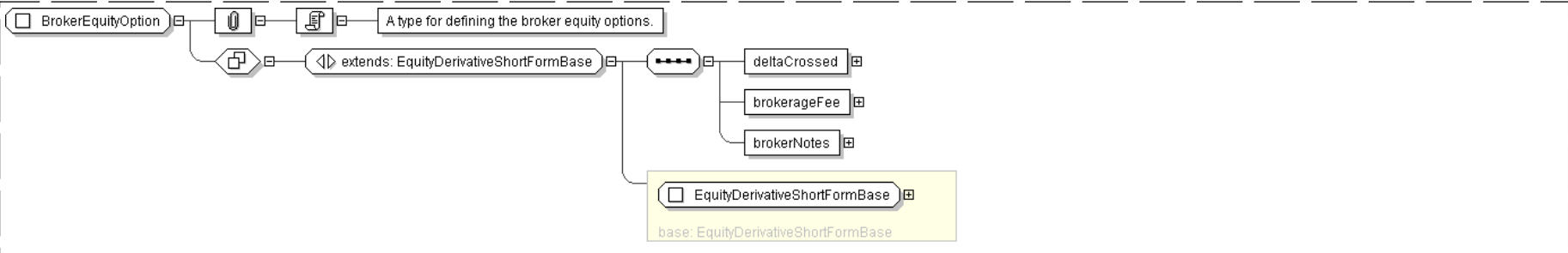
| | |
|---|---|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeShortFormBase (by extension) < BrokerEquityOption (by extension) |
| Sub-types: | None |
| Name | BrokerEquityOption |
| Used by (from the same schema document) | Element brokerEquityOption |
| Abstract | no |
| Documentation | A type for defining the broker equity options. |

XML Instance Representation

| |
|--|
| <... id=" xsd:ID [0..1]*" <productType> ProductType </productType> [0..*] <i>'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'</i> <productId> ProductId </productId> [0..*] <i>'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'</i> <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] <i>'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.'</i> <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] <i>'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.'</i> <optionType> OptionTypeEnum </optionType> [1] <i>'The type of option transaction.'</i> <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1] <i>'Effective date for a forward starting option.'</i> <underlyer> Underlyer </underlyer> [1] <i>'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.'</i> <notional> Money </notional> [0..1] <i>'The notional amount.'</i> <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1] <i>'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'</i> Start Group: Feature.model [0..1] <feature> OptionFeatures </feature> [0..1] <i>'Asian, Barrier, Knock and Pass Through features.'</i> <fxFeature> FxFeature </fxFeature> [0..1] <i>'Quanto, Composite, or Cross Currency FX features.'</i> End Group: Feature.model <strategyFeature> StrategyFeature </strategyFeature> [0..1] <i>'A equity option simple strategy feature.'</i> |
|--|

```
<strike> EquityStrike </strike> [1]
<spotPrice> NonNegativeDecimal </spotPrice> [0..1]
<numberOfOptions> NonNegativeDecimal </numberOfOptions> [1]
<equityPremium> EquityPremium </equityPremium> [1]
<deltaCrossed> xsd:boolean </deltaCrossed> [1]
<brokerageFee> Money </brokerageFee> [1]
<brokerNotes> xsd:string </brokerNotes> [1]
</...>
```

Diagram



Schema Component Representation

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

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Complex Type: **EquityAmericanExercise**

| | |
|--------------|---|
| Super-types: | SharedAmericanExercise < EquityAmericanExercise (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | EquityAmericanExercise |
| Used by (from the same schema document) | Complex Type EquityExerciseValuationSettlement |
| Abstract | no |
| Documentation | A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
  'The first day of the exercise period for an American style option.'

  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
  '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> BusinessCenterTime </latestExerciseTime> [0..1]
  '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.'
```

```
<latestExerciseTimeType> TimeTypeEnum </latestExerciseTimeType> [0..1]
'The latest time of day at which the equity option can be exercised, for example the
official closing time of the exchange.'
```

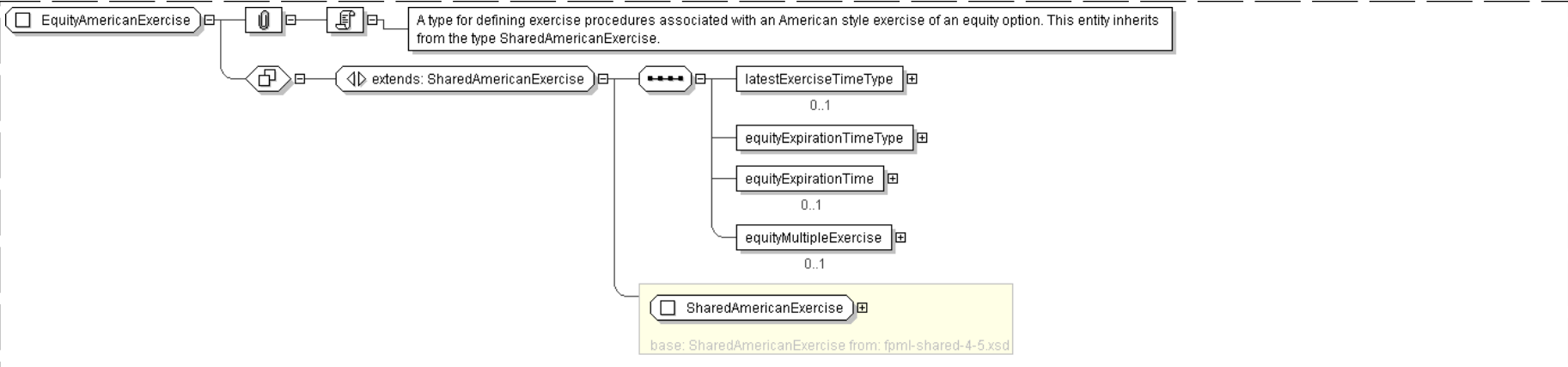
```
<equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]
'The time of day at which the equity option expires, for example the official closing time
of the exchange.'
```

```
<equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]
'The specific time of day at which the equity option expires.'
```

```
<equityMultipleExercise> EquityMultipleExercise </equityMultipleExercise> [0..1]
'The presence of this element indicates that the option may be exercised on different days.
It is not applicable to European options.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityAmericanExercise">
  <xsd:complexContent>
    <xsd:extension base=" SharedAmericanExercise ">
      <xsd:sequence>
        <xsd:element name="latestExerciseTimeType" type=" TimeTypeEnum " minOccurs="0"/>
        <xsd:element name="equityExpirationTimeType" type=" TimeTypeEnum "/>
        <xsd:element name="equityExpirationTime" type=" BusinessCenterTime " minOccurs="0"/>
        <xsd:element name="equityMultipleExercise" type=" EquityMultipleExercise " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **EquityBermudaExercise**

| | |
|---|--|
| Super-types: | SharedAmericanExercise < EquityBermudaExercise (by extension) |
| Sub-types: | None |
| Name | EquityBermudaExercise |
| Used by (from the same schema document) | Complex Type EquityExerciseValuationSettlement |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]">
    <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
    'The first day of the exercise period for an American style option.'

    <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
    '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> BusinessCenterTime </latestExerciseTime> [0..1]
    '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.'

    <bermudaExerciseDates> DateList </bermudaExerciseDates> [1]
    'List of Exercise Dates for a Bermuda option.'

    <latestExerciseTimeType> TimeTypeEnum </latestExerciseTimeType> [0..1]
    'The latest time of day at which the equity option can be exercised, for example the
    official closing time of the exchange.'

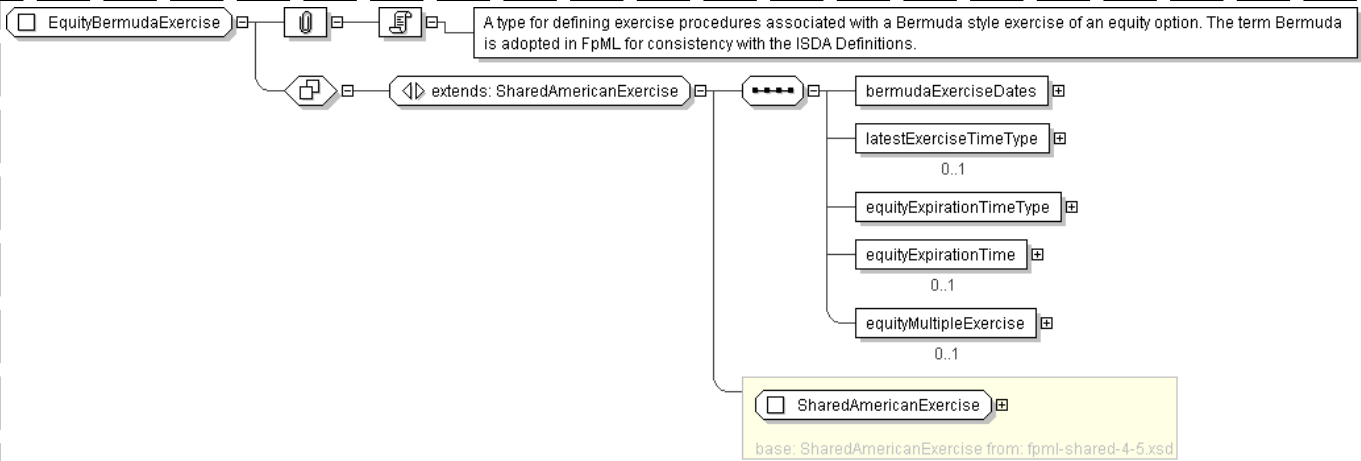
    <equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]
    'The time of day at which the equity option expires, for example the official closing time
    of the exchange.'

    <equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]
    'The specific time of day at which the equity option expires.'

    <equityMultipleExercise> EquityMultipleExercise </equityMultipleExercise> [0..1]
    'The presence of this element indicates that the option may be exercised on different days.
    It is not applicable to European options.'

  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityBermudaExercise">
  <xsd:complexContent>
    <xsd:extension base=" SharedAmericanExercise ">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type=" DateList "/>
        <xsd:element name="latestExerciseTimeType" type=" TimeTypeEnum " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: EquityDerivativeBase

| | |
|---------------|--|
| Super-types: | Product < EquityDerivativeBase (by extension) |
| Sub-types: | <ul style="list-style-type: none">EquityDerivativeLongFormBase (by extension)<ul style="list-style-type: none">EquityForward (by extension)EquityOption (by extension)EquityDerivativeShortFormBase (by extension)<ul style="list-style-type: none">BrokerEquityOption (by extension)EquityOptionTransactionSupplement (by extension) |
| Name | EquityDerivativeBase |
| Abstract | yes |
| Documentation | A type for defining the common features of equity derivatives. |

XML Instance Representation

| |
|---|
| <... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> ProductId </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] 'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAS this the fixed rate payer.' <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] 'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAS this is the floating rate payer.' <optionType> OptionTypeEnum </optionType> [1] 'The type of option transaction.' <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1] 'Effective date for a forward starting option.' <underlyer> Underlyer </underlyer> [1] '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> Money </notional> [0..1] 'The notional amount.' <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1] 'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.' Start Group: Feature.model [0..1] <feature> OptionFeatures </feature> [0..1] |
|---|

```
'Asian, Barrier, Knock and Pass Through features.'
```

```
<fxFeature> FxFeature </fxFeature> [0..1]
```

```
'Quanto, Composite, or Cross Currency FX features.'
```

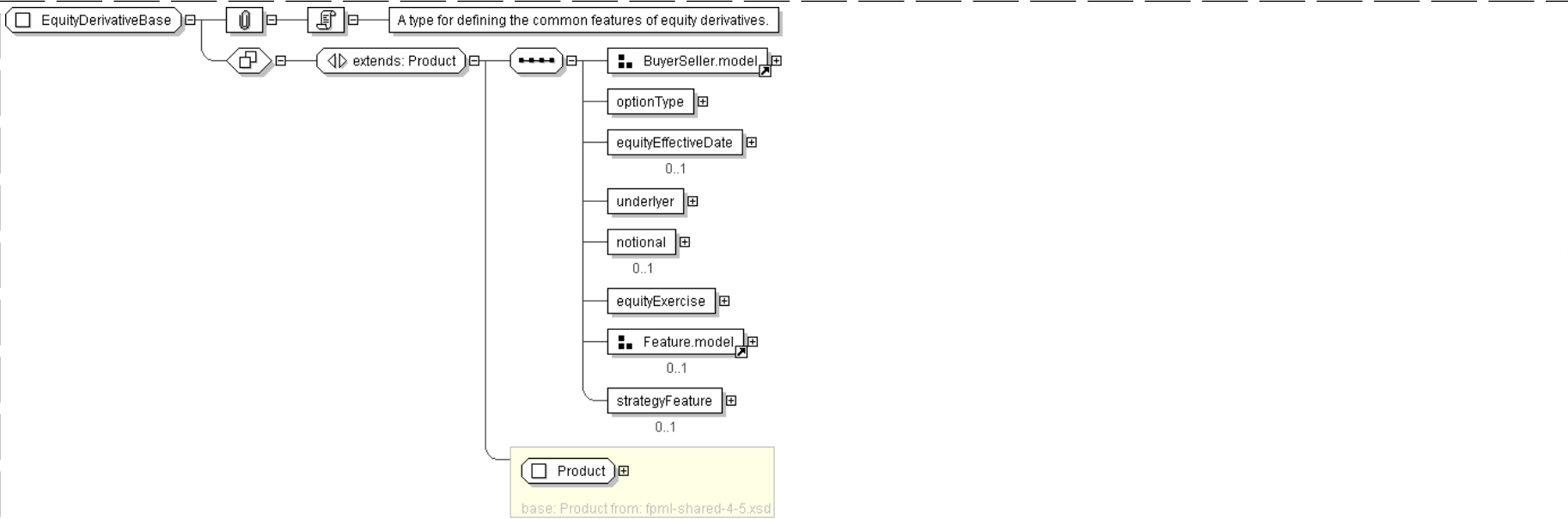
```
End Group: Feature.model
```

```
<strategyFeature> StrategyFeature </strategyFeature> [0..1]
```

```
'A equity option simple strategy feature.'
```

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

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum"/>
        <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0"/>
        <xsd:element name="underlying" type="Underlyer"/>
        <xsd:element name="notional" type="Money" minOccurs="0"/>
        <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement"/>
        <xsd:group ref="Feature.model" minOccurs="0"/>
        <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **EquityDerivativeLongFormBase**

| | |
|--------------|--|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeLongFormBase (by extension) |
| Sub-types: | <ul style="list-style-type: none">EquityForward (by extension)EquityOption (by extension) |

| | |
|---------------|--|
| Name | EquityDerivativeLongFormBase |
| Abstract | yes |
| Documentation | type for defining the common features of equity derivatives. |

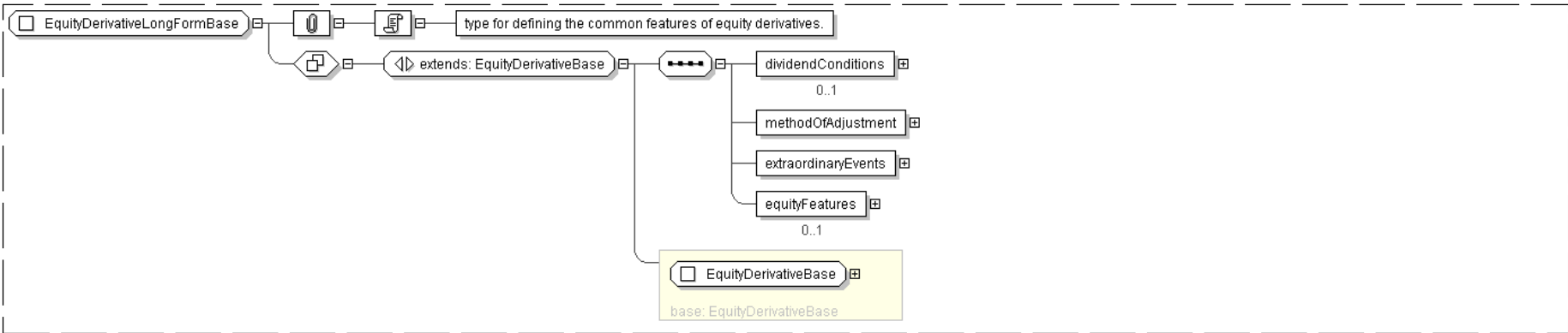
XML Instance Representation

| | |
|--|--|
| <div><... id=" <u>xsd</u>:ID [0..1]*"> <productType> <u>ProductType</u> </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> <u>ProductId</u> </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <buyerPartyReference> <u>PartyOrTradeSideReference</u> </buyerPartyReference> [1] 'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.' <sellerPartyReference> <u>PartyOrTradeSideReference</u> </sellerPartyReference> [1] 'A reference to the party that sells (\\"writes\\") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.' <optionType> <u>OptionTypeEnum</u> </optionType> [1] 'The type of option transaction.' <equityEffectiveDate> <u>xsd</u>:date </equityEffectiveDate> [0..1] 'Effective date for a forward starting option.' <underlyer> <u>Underlyer</u> </underlyer> [1] '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> <u>Money</u> </notional> [0..1] 'The notional amount.' <equityExercise> <u>EquityExerciseValuationSettlement</u> </equityExercise> [1] 'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'</div> | |
| <div>Start Group: <u>Feature.model</u> [0..1] <feature> <u>OptionFeatures</u> </feature> [0..1] 'Asian, Barrier, Knock and Pass Through features.' <fxFeature> <u>FxFeature</u> </fxFeature> [0..1] 'Quanto, Composite, or Cross Currency FX features.'</div> | |
| <div>End Group: <u>Feature.model</u> <strategyFeature> <u>StrategyFeature</u> </strategyFeature> [0..1] 'A equity option simple strategy feature.' <dividendConditions> <u>DividendConditions</u> </dividendConditions> [0..1] <methodOfAdjustment> <u>MethodOfAdjustmentEnum</u> </methodOfAdjustment> [1] 'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.' <extraordinaryEvents> <u>ExtraordinaryEvents</u> </extraordinaryEvents> [1] '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> <u>OptionFeatures</u> </equityFeatures> [0..1] 'DEPRECATED This element will be removed in the next FpML major version. Use the \\"feature</div> | |

\ " element for option features such as asian, barrier, knock.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum"/>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents"/>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0"
          deprecated="true" deprecatedReason="Option Features content is accessible in the complex
            type EquityDerivativeBase through the model group Feature.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: EquityDerivativeShortFormBase

| | |
|--------------|--|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeShortFormBase (by extension) |
| Sub-types: | <ul style="list-style-type: none">BrokerEquityOption (by extension)EquityOptionTransactionSupplement (by extension) |

| | |
|---------------|--|
| Name | EquityDerivativeShortFormBase |
| Abstract | yes |
| Documentation | A type for defining short form equity option basic features. |

XML Instance Representation

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

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

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
```

```
receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
of FRAs this the fixed rate payer.'
```

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

```
<optionType> OptionTypeEnum </optionType> [1]
'The type of option transaction.'
```

```
<equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
'Effective date for a forward starting option.'
```

```
<underlyer> Underlyer </underlyer> [1]
'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> Money </notional> [0..1]
'The notional amount.'
```

```
<equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
'The parameters for defining how the equity option can be exercised, how it is valued and
how it is settled.'
```

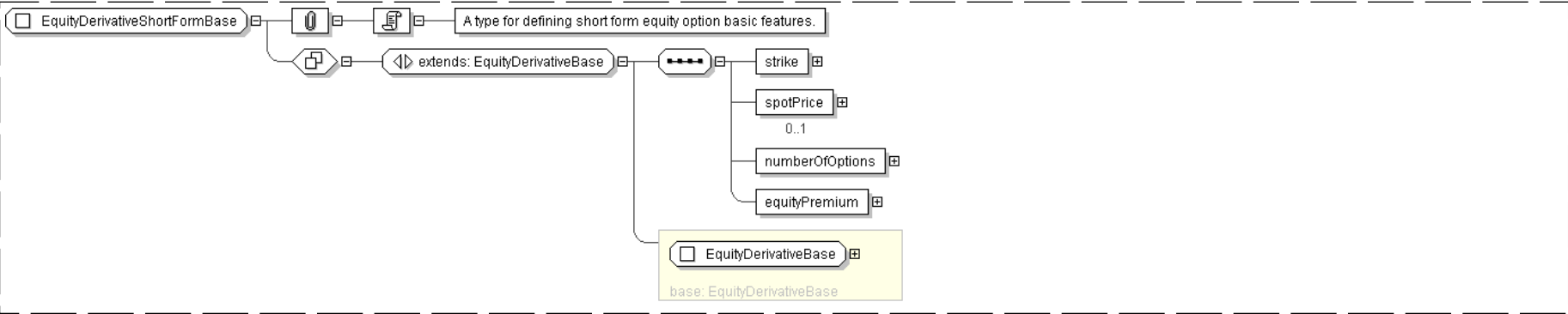
```
Start Group: Feature.model [0..1]
  <feature> OptionFeatures </feature> [0..1]
  'Asian, Barrier, Knock and Pass Through features.'

  <fxFeature> FxFeature </fxFeature> [0..1]
  'Quanto, Composite, or Cross Currency FX features.'
```

```
End Group: Feature.model
  <strategyFeature> StrategyFeature </strategyFeature> [0..1]
  'A equity option simple strategy feature.'

  <strike> EquityStrike </strike> [1]
  <spotPrice> NonNegativeDecimal </spotPrice> [0..1]
  <numberOfOptions> NonNegativeDecimal </numberOfOptions> [1]
  <equityPremium> EquityPremium </equityPremium> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" EquityDerivativeBase ">
      <xsd:sequence>
        <xsd:element name="strike" type=" EquityStrike "/>
```

Complex Type: EquityEuropeanExercise

| | |
|---|--|
| Super-types: | Exercise < EquityEuropeanExercise (by extension) |
| Sub-types: | None |
| Name | EquityEuropeanExercise |
| Used by (from the same schema document) | Complex Type EquityExerciseValuationSettlement |
| Abstract | no |
| Documentation | A type for defining exercise procedures associated with a European style exercise of an equity option. |

XML Instance Representation

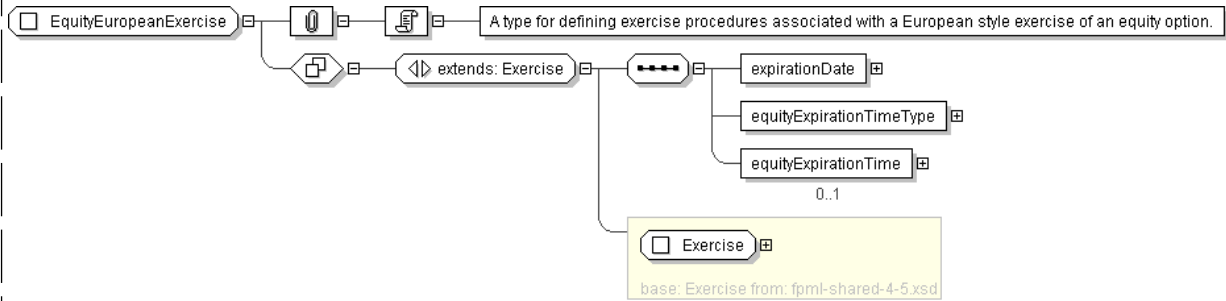
```
<...
id=" xsd:ID [0..1]">
  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
  'The last day within an exercise period for an American style option. For a European
  style option it is the only day within the exercise period.'

  <equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]
  'The time of day at which the equity option expires, for example the official closing time
  of the exchange.'

  <equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]
  'The specific time of day at which the equity option expires.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:complexContent>
    <xsd:extension base=" Exercise " >
      <xsd:sequence>
        <xsd:element name="expirationDate" type=" AdjustableOrRelativeDate "/>
        <xsd:element name="equityExpirationTimeType" type=" TimeTypeEnum "/>
        <xsd:element name="equityExpirationTime" type=" BusinessCenterTime " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **EquityExerciseValuationSettlement**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityExerciseValuationSettlement |
| Used by (from the same schema document) | Complex Type EquityDerivativeBase |
| Abstract | no |
| Documentation | A type for defining exercise procedures for equity options. |

XML Instance Representation

```
<...>
Start Choice [1]
<equityEuropeanExercise> EquityEuropeanExercise </equityEuropeanExercise> [1]
  'The parameters for defining the expiration date and time for a European style equity option.'EquityAmericanExercise </equityAmericanExercise> [1]
  '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.'EquityBermudaExercise </equityBermudaExercise> [1]
  '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:boolean </automaticExercise> [1]
  '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.'

<makeWholeProvisions> MakeWholeProvisions </makeWholeProvisions> [0..1]
  'Provisions covering early exercise of option.'

<prePayment> PrePayment </prePayment> [1]
  'Prepayment features for Forward.'EquityValuation </equityValuation> [1]
  'The parameters for defining when valuation of the underlying takes place.'

<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
  'Date on which settlement of option premiums will occur.'

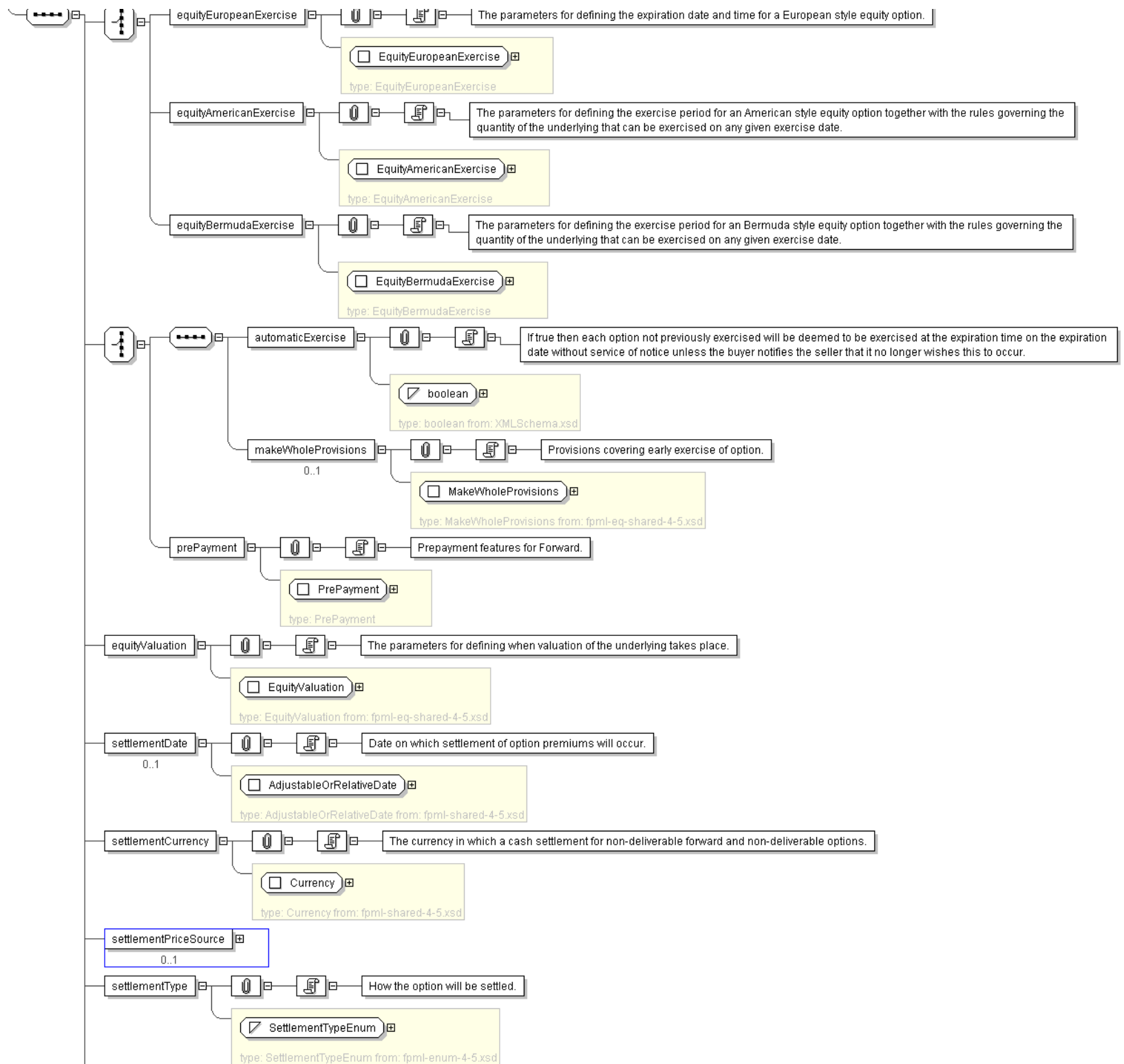
<settlementCurrency> Currency </settlementCurrency> [1]
  'The currency in which a cash settlement for non-deliverable forward and non-
  deliverable options.'

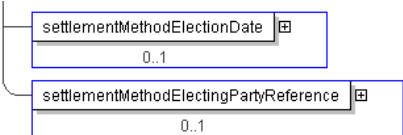
<settlementPriceSource> SettlementPriceSource </settlementPriceSource> [0..1]
<settlementType> SettlementTypeEnum </settlementType> [1]
  'How the option will be settled.'

<settlementMethodElectionDate> AdjustableOrRelativeDate </settlementMethodElectionDate> [0..1]
<settlementMethodElectingPartyReference> PartyReference
</settlementMethodElectingPartyReference> [0..1]
</...>
```

Diagram







Schema Component Representation

```
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise"/>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise"/>
      <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise"/>
    </xsd:choice>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="automaticExercise" type="xsd:boolean"/>
        <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0"/>
      </xsd:sequence>
      <xsd:element name="prePayment" type="PrePayment"/>
    </xsd:choice>
    <xsd:element name="equityValuation" type="EquityValuation"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="settlementCurrency" type="Currency"/>
    <xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: EquityForward

| | |
|--------------|---|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeLongFormBase (by extension) < EquityForward (by extension) |
| Sub-types: | None |

| | |
|---|---------------------------------------|
| Name | EquityForward |
| Used by (from the same schema document) | Element equityForward |
| Abstract | no |
| Documentation | A type for defining equity forwards. |

XML Instance Representation

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

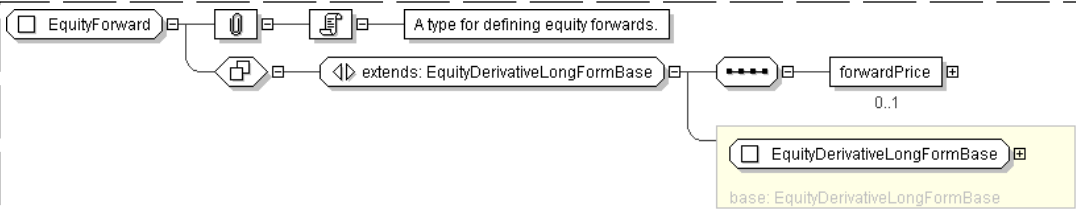
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

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

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
```

| |
|---|
| <code>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.'</code> |
| <code><optionType> OptionTypeEnum </optionType> [1]</code> 'The type of option transaction.' |
| <code><equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]</code> 'Effective date for a forward starting option.' |
| <code><underlyer> Underlyer </underlyer> [1]</code> '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.' |
| <code><notional> Money </notional> [0..1]</code> 'The notional amount.' |
| <code><equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]</code> 'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.' |
| Start Group: <code>Feature.model [0..1]</code> <code><feature> OptionFeatures </feature> [0..1]</code> 'Asian, Barrier, Knock and Pass Through features.' |
| <code><fxFeature> FxFeature </fxFeature> [0..1]</code> 'Quanto, Composite, or Cross Currency FX features.' |
| End Group: <code>Feature.model</code> <code><strategyFeature> StrategyFeature </strategyFeature> [0..1]</code> 'A equity option simple strategy feature.' |
| <code><dividendConditions> DividendConditions </dividendConditions> [0..1]</code> <code><methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]</code> 'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.' |
| <code><extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]</code> 'Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.' |
| <code><equityFeatures> OptionFeatures </equityFeatures> [0..1]</code> 'DEPRECATED This element will be removed in the next FpML major version. Use the \"feature\" element for option features such as asian, barrier, knock.' |
| <code><forwardPrice> Money </forwardPrice> [0..1]</code> 'The forward price per share, index or basket.' |
| <code></...></code> |

Diagram



Schema Component Representation

| |
|---|
| <code><xsd:complexType name="EquityForward"></code> <code><xsd:complexContent></code> <code><xsd:extension base=" EquityDerivativeLongFormBase "></code> <code><xsd:sequence></code> |
|---|

Complex Type: **EquityMultipleExercise**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityMultipleExercise |
| Used by (from the same schema document) | Complex Type EquityAmericanExercise , Complex Type EquityBermudaExercise |
| Abstract | no |
| Documentation | A type for defining the multiple exercise provisions of an American or Bermuda style equity option. |

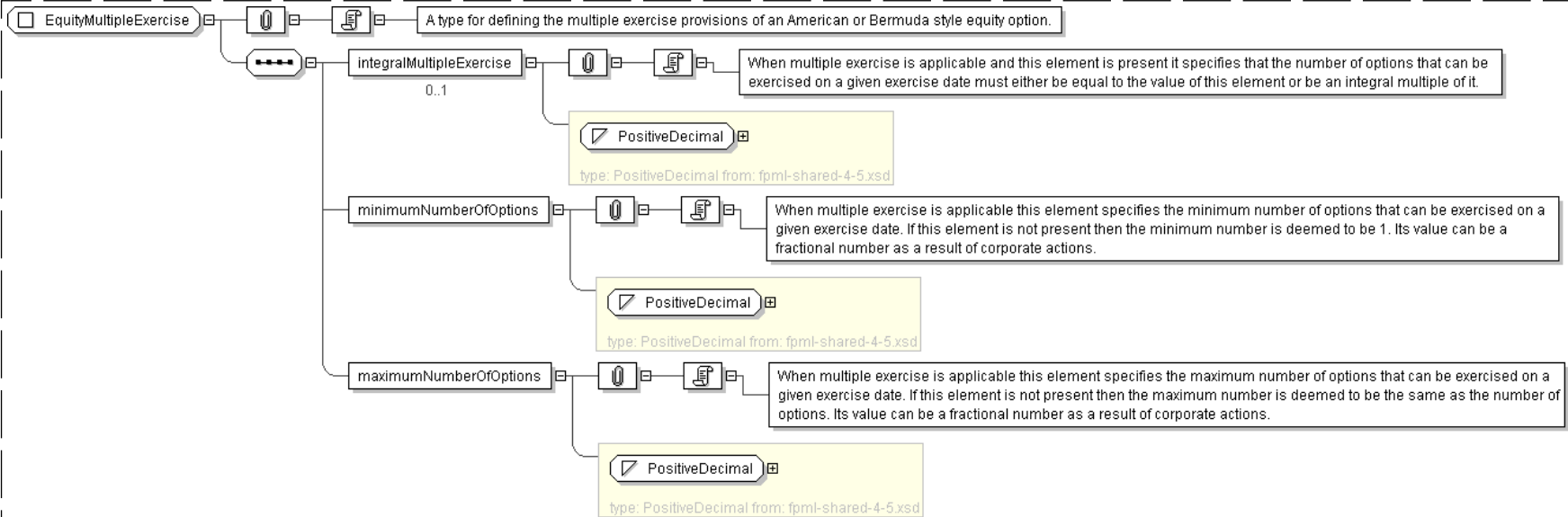
XML Instance Representation

```
<...>
<integralMultipleExercise> PositiveDecimal </integralMultipleExercise> [0..1]
'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> PositiveDecimal </minimumNumberOfOptions> [1]
'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> PositiveDecimal </maximumNumberOfOptions> [1]
'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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityMultipleExercise">
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type=" PositiveDecimal " minOccurs="0"/>
    <xsd:element name="minimumNumberOfOptions" type=" PositiveDecimal "/>
    <xsd:element name="maximumNumberOfOptions" type=" PositiveDecimal "/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **EquityOption**

| | |
|--------------|--|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeLongFormBase (by extension) < EquityOption (by extension) |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | EquityOption |
| Used by (from the same schema document) | Element equityOption |
| Abstract | no |
| Documentation | A type for defining equity options. |

XML Instance Representation

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

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

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

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

  <optionType> OptionTypeEnum </optionType> [1]
  'The type of option transaction.'

  <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
  'Effective date for a forward starting option.'

  <underlyer> Underlyer </underlyer> [1]
  '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> Money </notional> [0..1]
  'The notional amount.'

  <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
  'The parameters for defining how the equity option can be exercised, how it is valued and
  how it is settled.'

Start Group: Feature.model [0..1]
  <feature> OptionFeatures </feature> [0..1]
  'Asian, Barrier, Knock and Pass Through features.'
```

```
<fxFeature> FxFeature </fxFeature> [0..1]
'Quanto, Composite, or Cross Currency FX features.'
```

End Group: Feature.model

```
<strategyFeature> StrategyFeature </strategyFeature> [0..1]
'A equity option simple strategy feature.'
```

```
<dividendConditions> DividendConditions </dividendConditions> [0..1]
<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]
'Defines how adjustments will be made to the contract should one or more of the
extraordinary events occur.'
```

```
<extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]
'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> OptionFeatures </equityFeatures> [0..1]
'DEPRECATED This element will be removed in the next FpML major version. Use the \"feature
\" element for option features such as asian, barrier, knock.'
```

```
<strike> EquityStrike </strike> [0..1]
'Defines whether it is a price or level at which the option has been, or will be, struck.'
```

```
<spotPrice> NonNegativeDecimal </spotPrice> [0..1]
'The price per share, index or basket observed on the trade or effective date.'
```

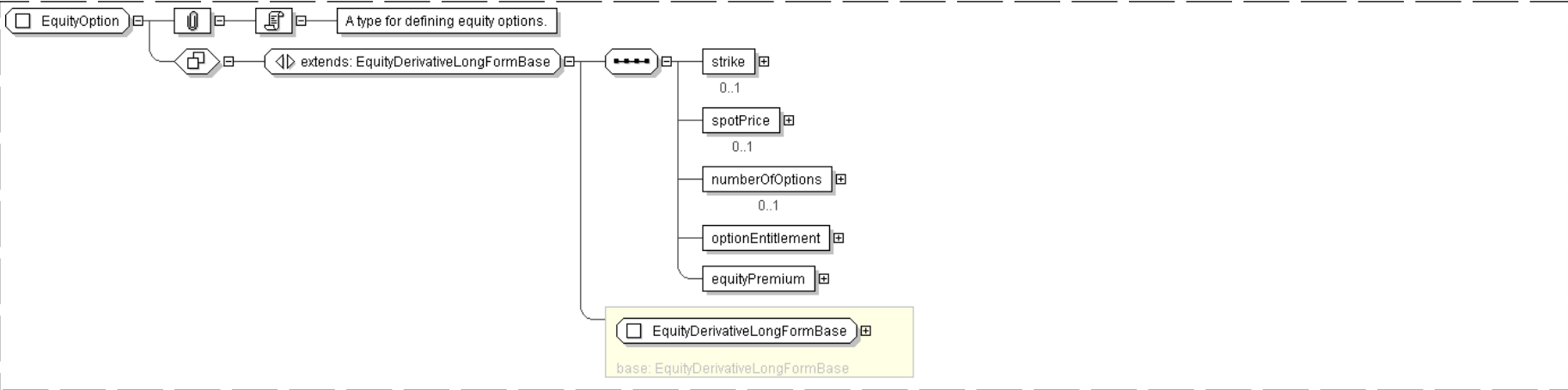
```
<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]
'The number of options comprised in the option transaction.'
```

```
<optionEntitlement> PositiveDecimal </optionEntitlement> [1]
'The number of shares per option comprised in the option transaction.'
```

```
<equityPremium> EquityPremium </equityPremium> [1]
'The equity option premium payable by the buyer to the seller.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityOption">
  <xsd:complexContent>
    <xsd:extension base=" EquityDerivativeLongFormBase ">
      <xsd:sequence>
        <xsd:element name="strike" type=" EquityStrike " minOccurs="0"/>

```

```
<xsd:element name="spotPrice" type=" NonNegativeDecimal " minOccurs="0"/>
<xsd:element name="numberOfOptions" type=" PositiveDecimal " minOccurs="0"/>
<xsd:element name="optionEntitlement" type=" PositiveDecimal " />
<xsd:element name="equityPremium" type=" EquityPremium " />
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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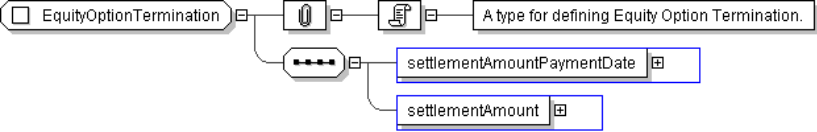
Complex Type: **EquityOptionTermination**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityOptionTermination |
| Abstract | no |
| Documentation | A type for defining Equity Option Termination. |

XML Instance Representation

```
<...>
  <settlementAmountPaymentDate> AdjustableDate </settlementAmountPaymentDate> [1]
  <settlementAmount> Money </settlementAmount> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityOptionTermination">
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type=" AdjustableDate " />
    <xsd:element name="settlementAmount" type=" Money " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **EquityOptionTransactionSupplement**

| | |
|---|---|
| Super-types: | Product < EquityDerivativeBase (by extension) < EquityDerivativeShortFormBase (by extension) < EquityOptionTransactionSupplement |
| Sub-types: | (by extension) None |
| Name | EquityOptionTransactionSupplement |
| Used by (from the same schema document) | Element equityOptionTransactionSupplement |
| Abstract | no |
| Documentation | A type for defining equity option transaction supplements. |

XML Instance Representation

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

<productId> [ProductId](#) </productId> [0..*]

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

<buyerPartyReference> [PartyOrTradeSideReference](#) </buyerPartyReference> [1]

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

<sellerPartyReference> [PartyOrTradeSideReference](#) </sellerPartyReference> [1]

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

<optionType> [OptionTypeEnum](#) </optionType> [1]

'The type of option transaction.'

<equityEffectiveDate> [xsd:date](#) </equityEffectiveDate> [0..1]

'Effective date for a forward starting option.'

<underlyer> [Underlyer](#) </underlyer> [1]

'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> [Money](#) </notional> [0..1]

'The notional amount.'

<equityExercise> [EquityExerciseValuationSettlement](#) </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: [Feature.model](#) [0..1]

<feature> [OptionFeatures](#) </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features.'

<fxFeature> [FxFeature](#) </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features.'

End Group: [Feature.model](#)

<strategyFeature> [StrategyFeature](#) </strategyFeature> [0..1]

'A equity option simple strategy feature.'

<strike> [EquityStrike](#) </strike> [1]

<spotPrice> [NonNegativeDecimal](#) </spotPrice> [0..1]

<numberOfOptions> [NonNegativeDecimal](#) </numberOfOptions> [1]

<equityPremium> [EquityPremium](#) </equityPremium> [1]

<exchangeLookAlike> [xsd:boolean](#) </exchangeLookAlike> [0..1]

'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> [xsd:boolean](#) </exchangeTradedContractNearest> [0..1]

'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> [xsd:boolean](#) </multipleExchangeIndexAnnexFallback> [0..1]

'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> MethodOfAdjustmentEnum </methodOfAdjustment> [0..1]

<localJurisdiction> Country </localJurisdiction> [0..1]

'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.'

Start Choice [0..1]

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

'The number of shares per option comprised in the option transaction supplement.'

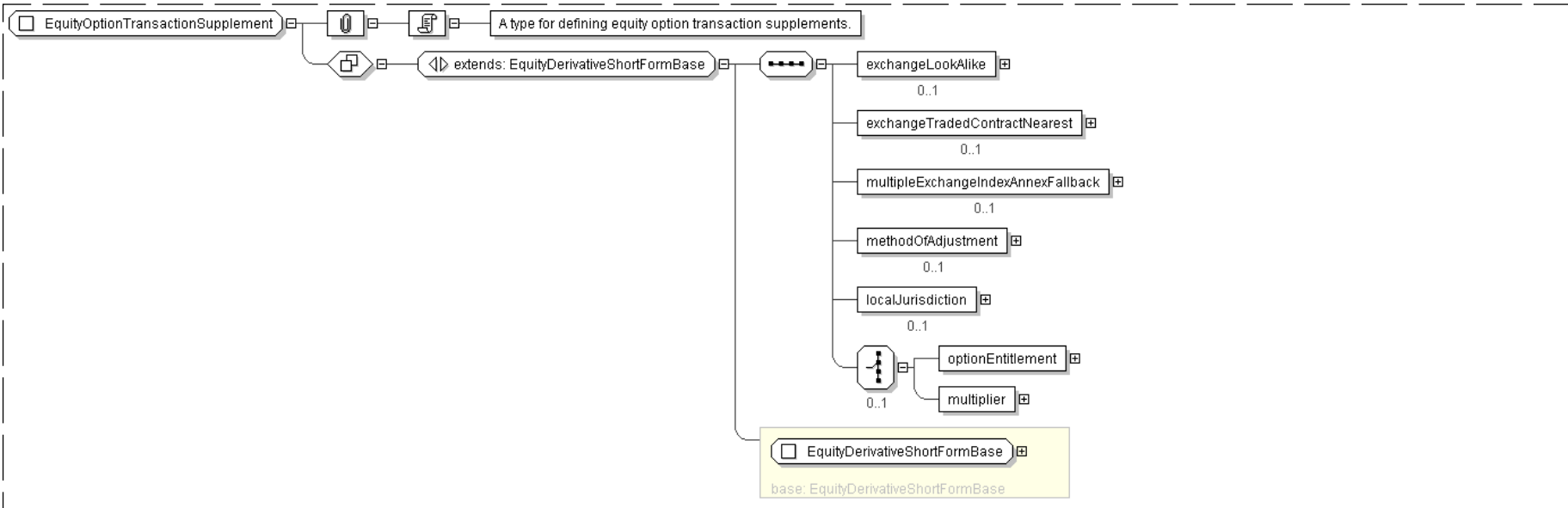
<multiplier> PositiveDecimal </multiplier> [1]

'Specifies the contract multiplier that can be associated with an index option.'

End Choice

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0"/>
        <xsd:choice minOccurs="0">
          <xsd:element name="optionEntitlement" type="PositiveDecimal"/>
          <xsd:element name="multiplier" type="PositiveDecimal"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

Complex Type: **PrePayment**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PrePayment |
| Used by (from the same schema document) | Complex Type EquityExerciseValuationSettlement |
| Abstract | no |
| Documentation | A type for defining PrePayment. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'xsd:boolean </prePayment> [1]
  <prePaymentAmount> Money </prePaymentAmount> [1]
  <prePaymentDate> AdjustableDate </prePaymentDate> [1]
</...>
```

Diagram



Schema Component Representation

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

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

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

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

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

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

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

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

Schema Component Representation

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

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

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Glossary

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

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

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

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

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

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: <http://www.w3.org/TR/>

[xmlschema-1/#cidentity-constraint_Definitions](#).

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

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

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

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

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

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

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

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

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

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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 - Complex Type: [DividendPeriodDividend](#)
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 - Complex Type: [EquityValuation](#)
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 - Complex Type: [FloatingRateCalculationReference](#)
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 - Complex Type: [LegAmount](#)
 - Complex Type: [LegId](#)
 - Complex Type: [LegIdentifier](#)
 - Complex Type: [MakeWholeProvisions](#)
 - Complex Type: [NettedSwapBase](#)
 - Complex Type: [OptionFeatures](#)
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- Complex Type: [ReturnSwapLegUnderlyer](#)
- Complex Type: [ReturnSwapNotional](#)
- Complex Type: [ReturnSwapPaymentDates](#)
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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-option-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-option-shared-4-5.xsd" />
  ...
</xsd:schema>
```

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Global Declarations

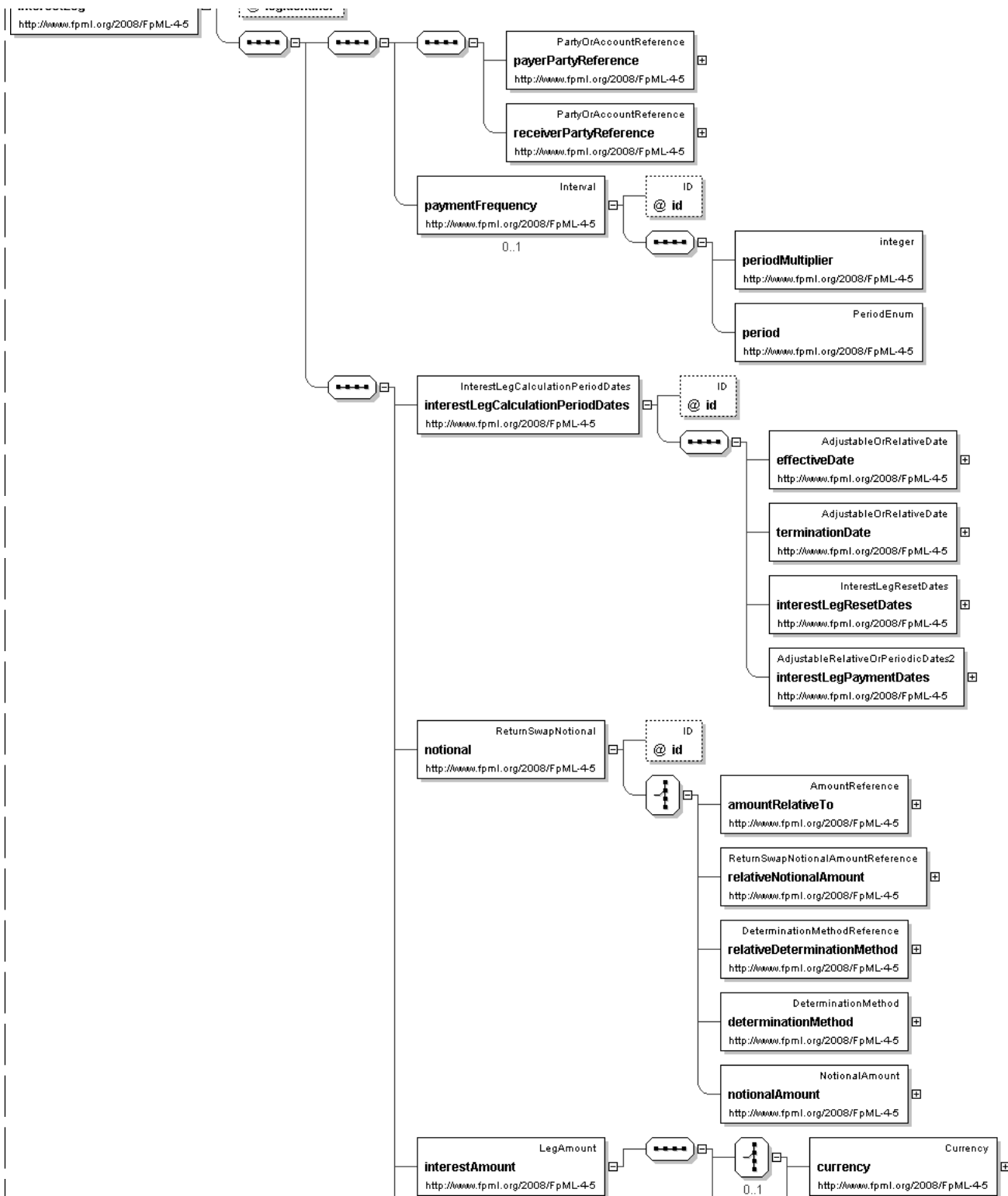
Element: **interestLeg**

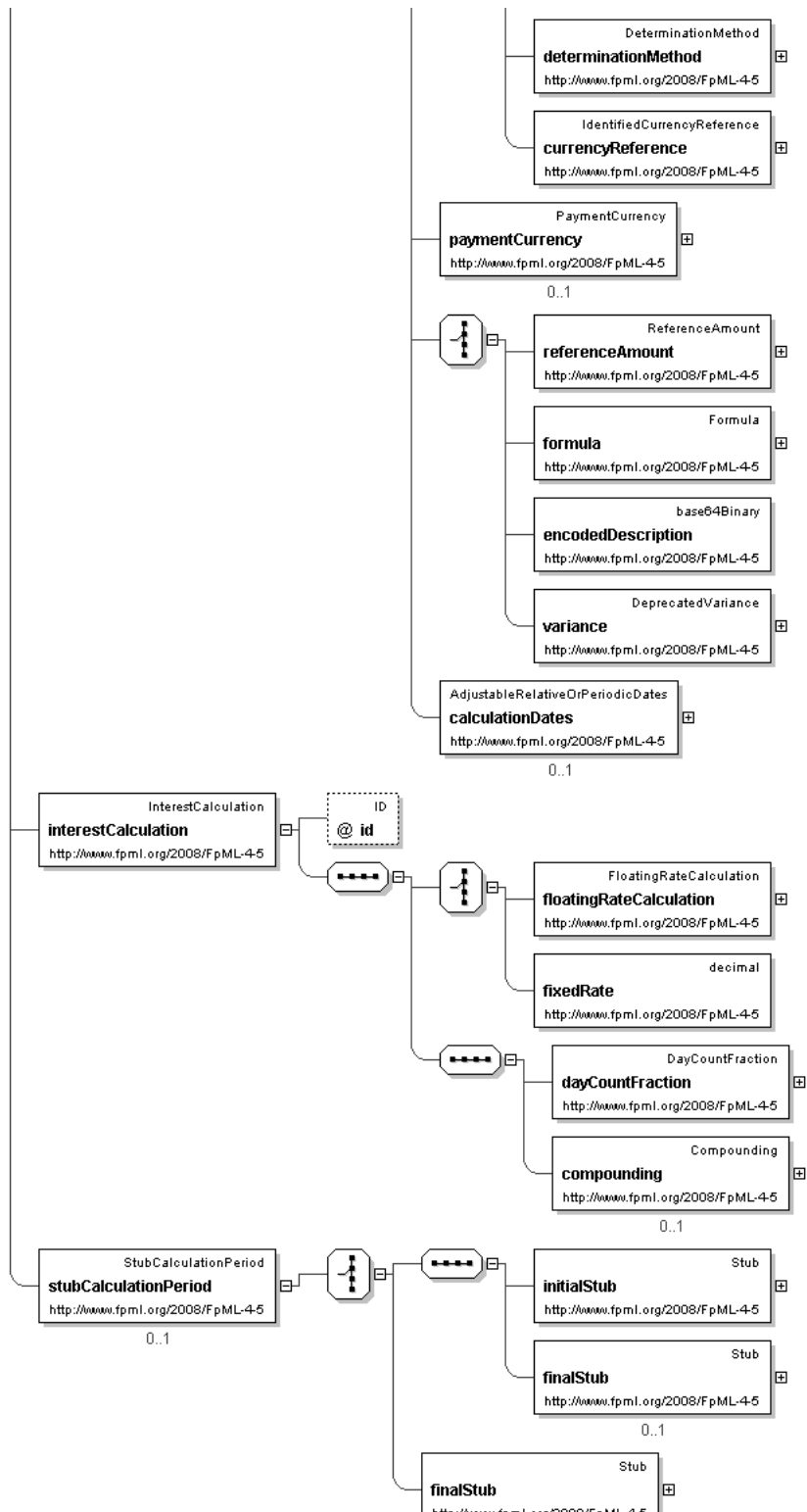
- This element can be used wherever the following element is referenced:
 - [returnSwapLeg](#)

| | |
|---------------|---|
| Name | interestLeg |
| Type | InterestLeg |
| Nillable | no |
| Abstract | no |
| Documentation | The fixed income amounts of the return type swap. |

Logical Diagram







XML Instance Representation

```
<interestLeg
  legIdentifier=" xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'

  <interestLegCalculationPeriodDates> InterestLegCalculationPeriodDates
  </interestLegCalculationPeriodDates> [1]
  '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> ReturnSwapNotional </notional> [1]
  '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.'

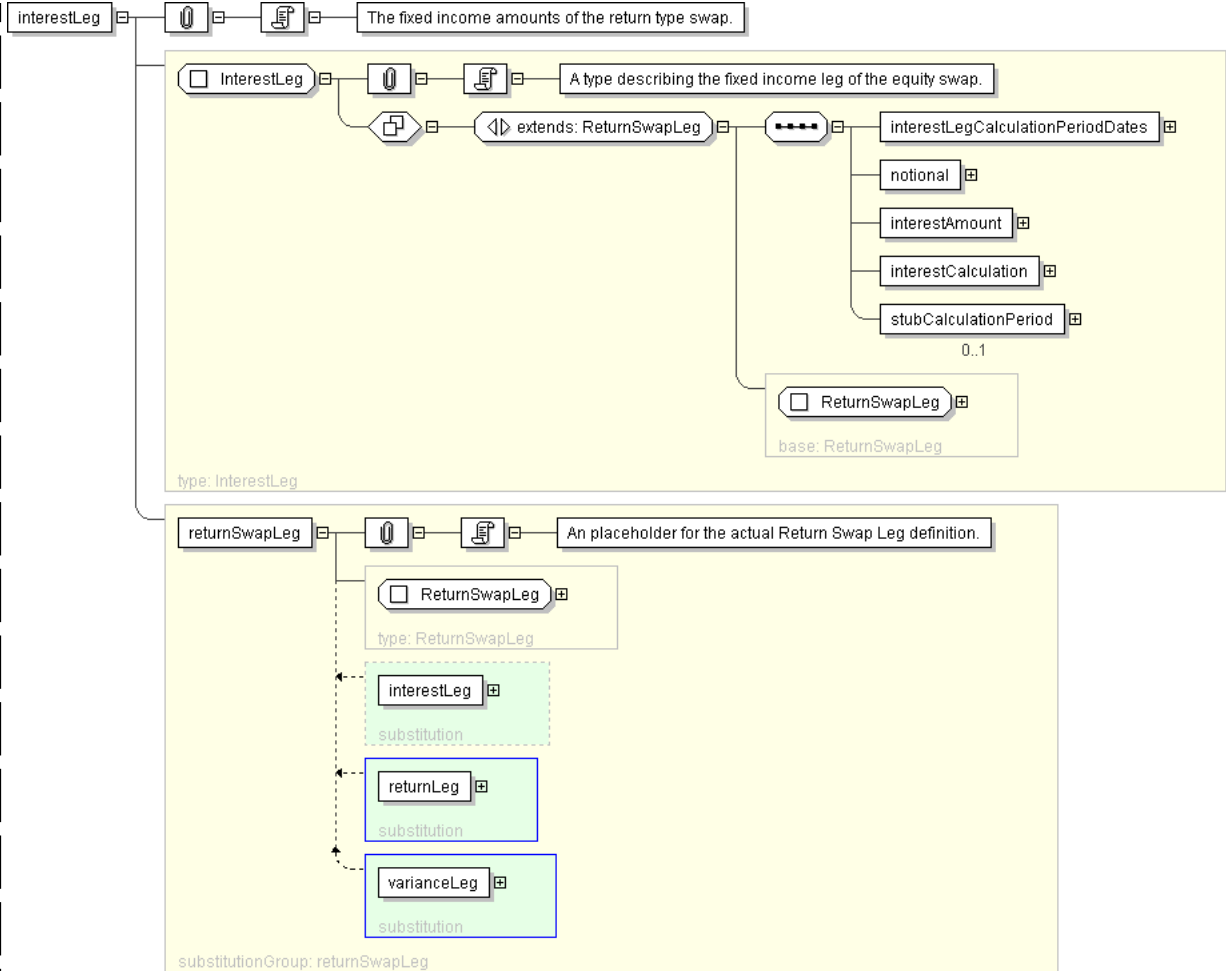
  <interestAmount> LegAmount </interestAmount> [1]
  'Specifies, in relation to each Interest Payment Date, the amount to which the Interest
  Payment Date relates. Unless otherwise specified, this term has the meaning defined in the
  ISDA 2000 ISDA Definitions.'

  <interestCalculation> InterestCalculation </interestCalculation> [1]
  '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> StubCalculationPeriod </stubCalculationPeriod> [0..1]
  'Specifies the stub calculation period.'

</interestLeg>
```

Diagram



Schema Component Representation

```
<xsd:element name="interestLeg" type=" InterestLeg " substitutionGroup="returnSwapLeg"/>
```

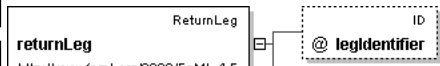
[top](#)

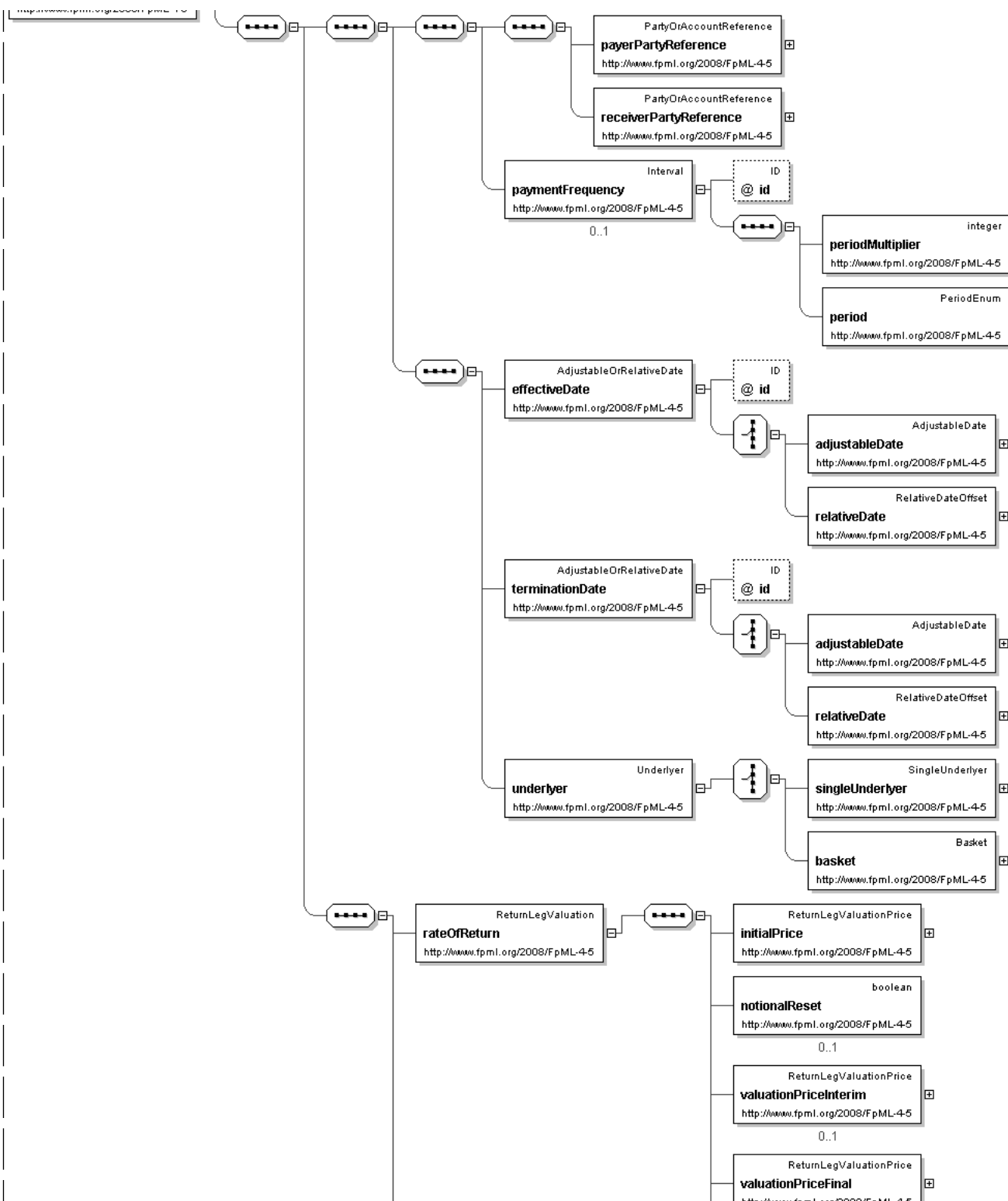
Element: **returnLeg**

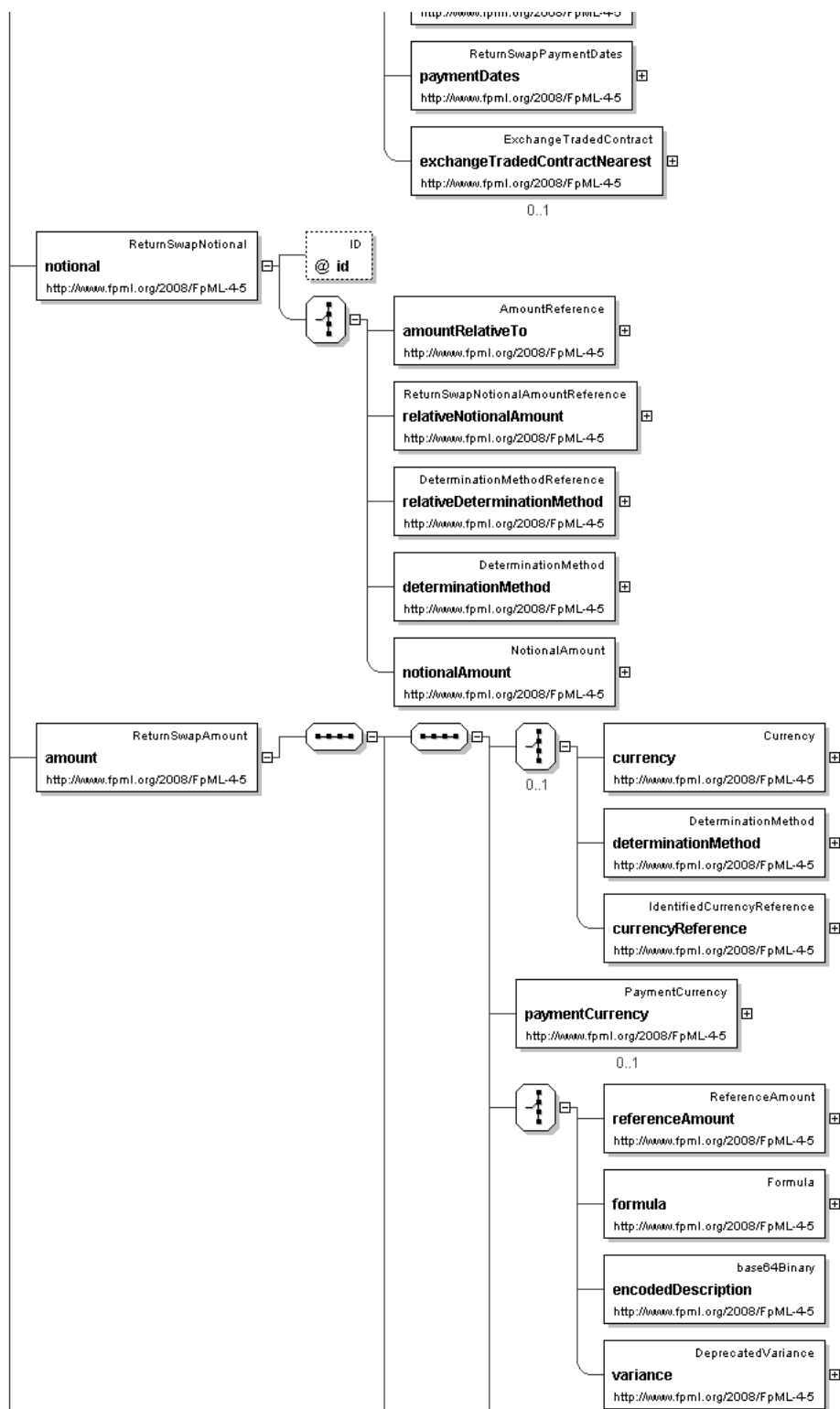
- This element can be used wherever the following element is referenced:
 - [returnSwapLeg](#)

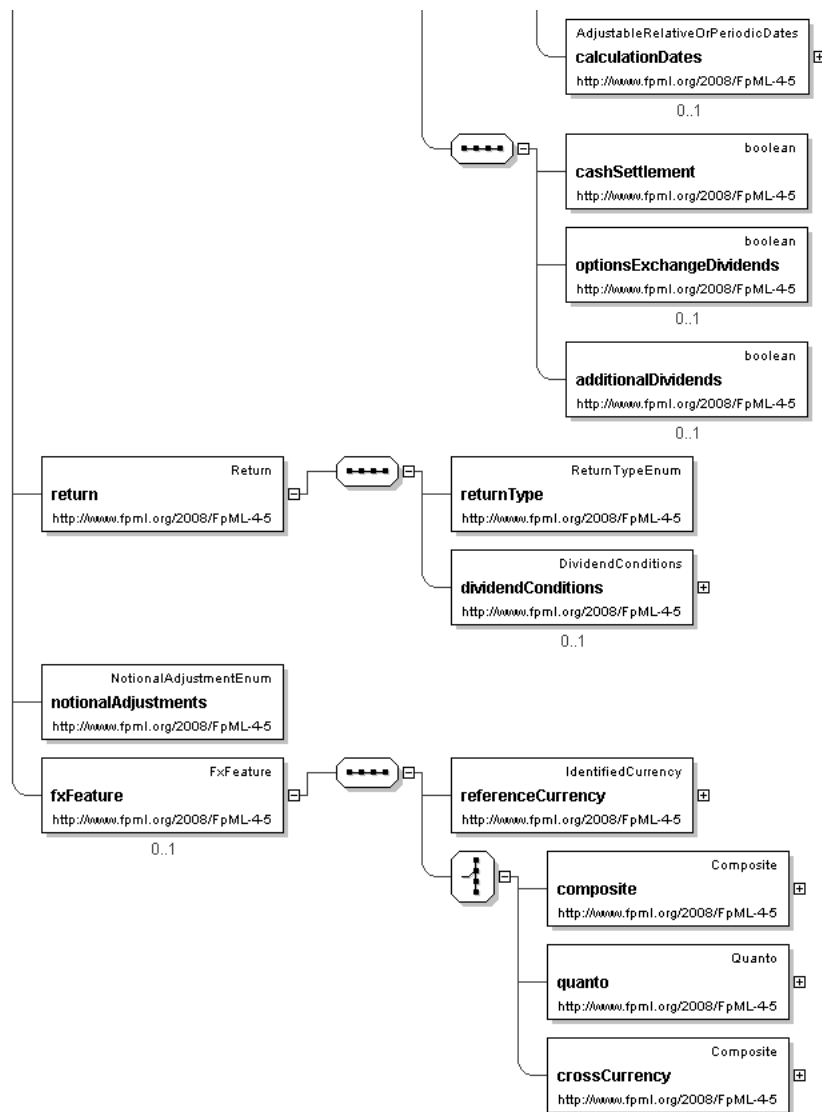
| | |
|---------------|---|
| Name | returnLeg |
| Type | ReturnLeg |
| Nilable | no |
| Abstract | no |
| Documentation | Return amounts of the return type swap. |

Logical Diagram







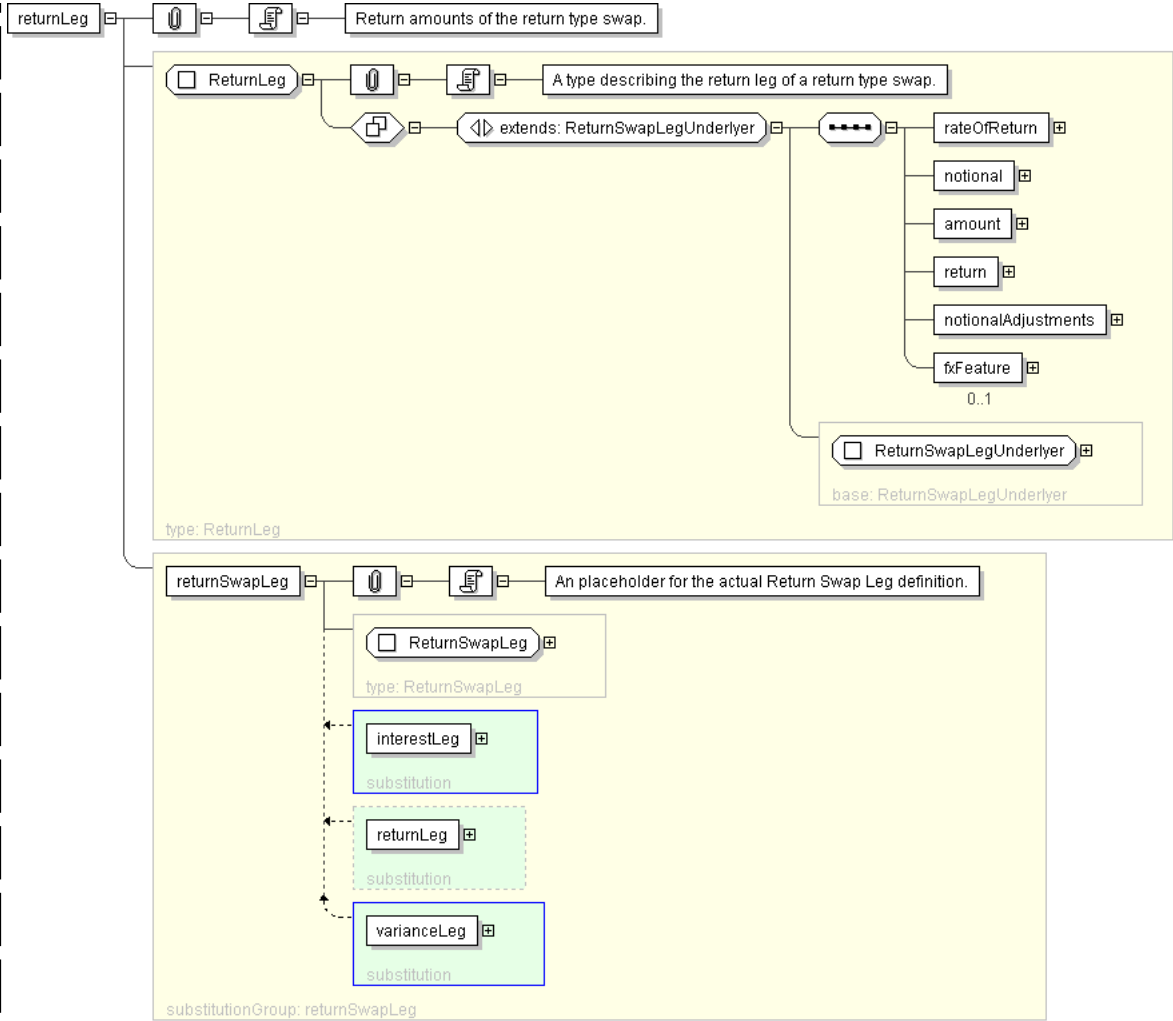


XML Instance Representation

```
<returnLeg
  legIdentifier="xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'
```

| |
|--|
| <code><effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]</code> |
| '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 <code>relativeDate</code> component), this element will typically point to the effective date of the other leg of the swap.' |
| <code><terminationDate> AdjustableOrRelativeDate </terminationDate> [1]</code> |
| '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 <code>relativeDate</code> component), this element will typically point to the termination date of the other leg of the swap.' |
| <code><underlyer> Underlyer </underlyer> [1]</code> |
| '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.' |
| <code><rateOfReturn> ReturnLegValuation </rateOfReturn> [1]</code> |
| 'Element named <code>"valuation"</code> 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.' |
| <code><notional> ReturnSwapNotional </notional> [1]</code> |
| '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.' |
| <code><amount> ReturnSwapAmount </amount> [1]</code> |
| 'Element named <code>"equityAmount"</code> 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.' |
| <code><return> Return </return> [1]</code> |
| 'Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the amounts.' |
| <code><notionalAdjustments> NotionalAdjustmentEnum </notionalAdjustments> [1]</code> |
| 'Specifies the conditions that govern the adjustment to the number of units of the equity swap.' |
| <code><fxFeature> FxFeature </fxFeature> [0..1]</code> |
| 'A quanto or composite FX feature.' |
| <code></returnLeg></code> |

Diagram



Schema Component Representation

```
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg"/>
```

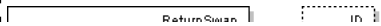
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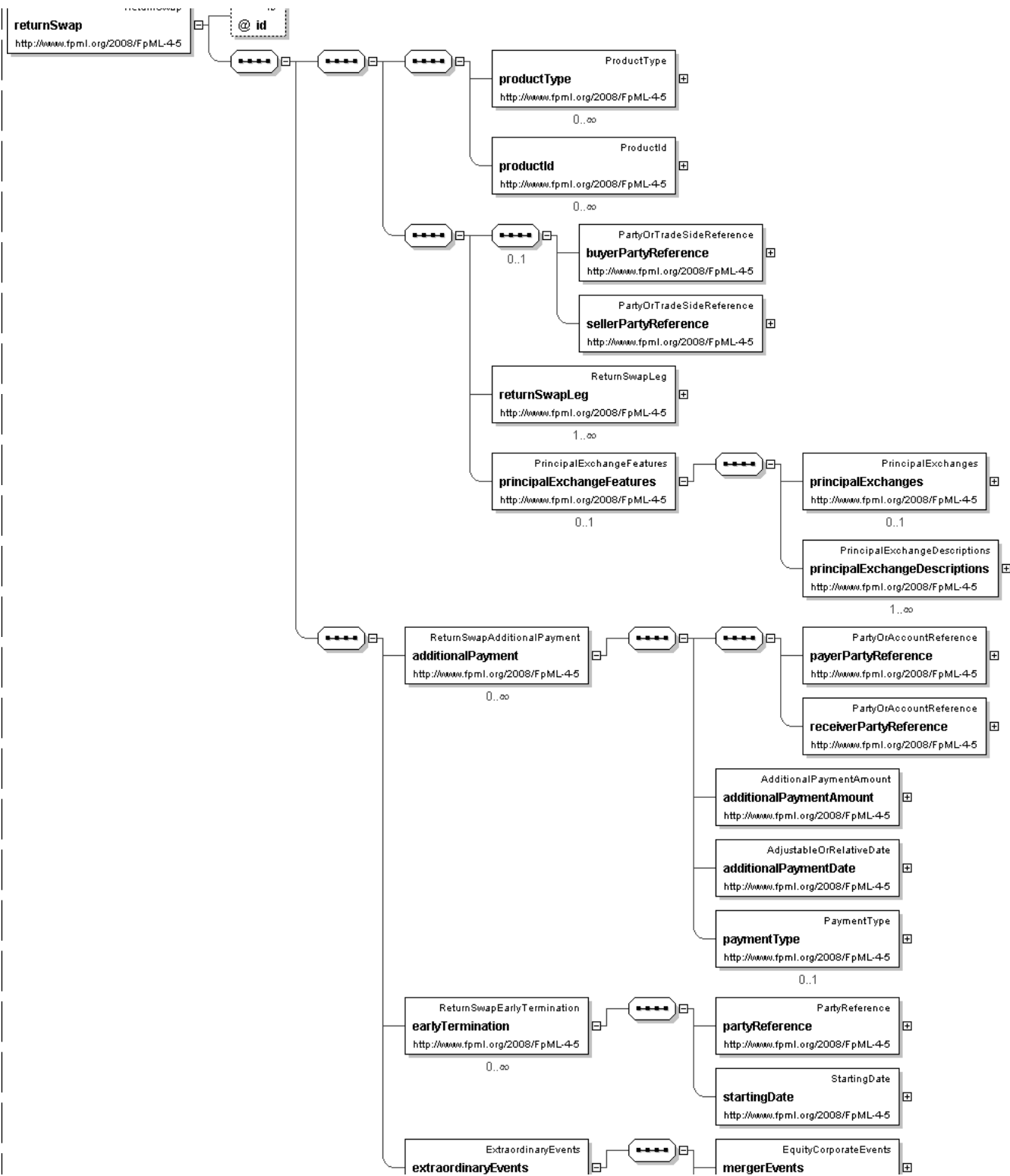
Element: returnSwap

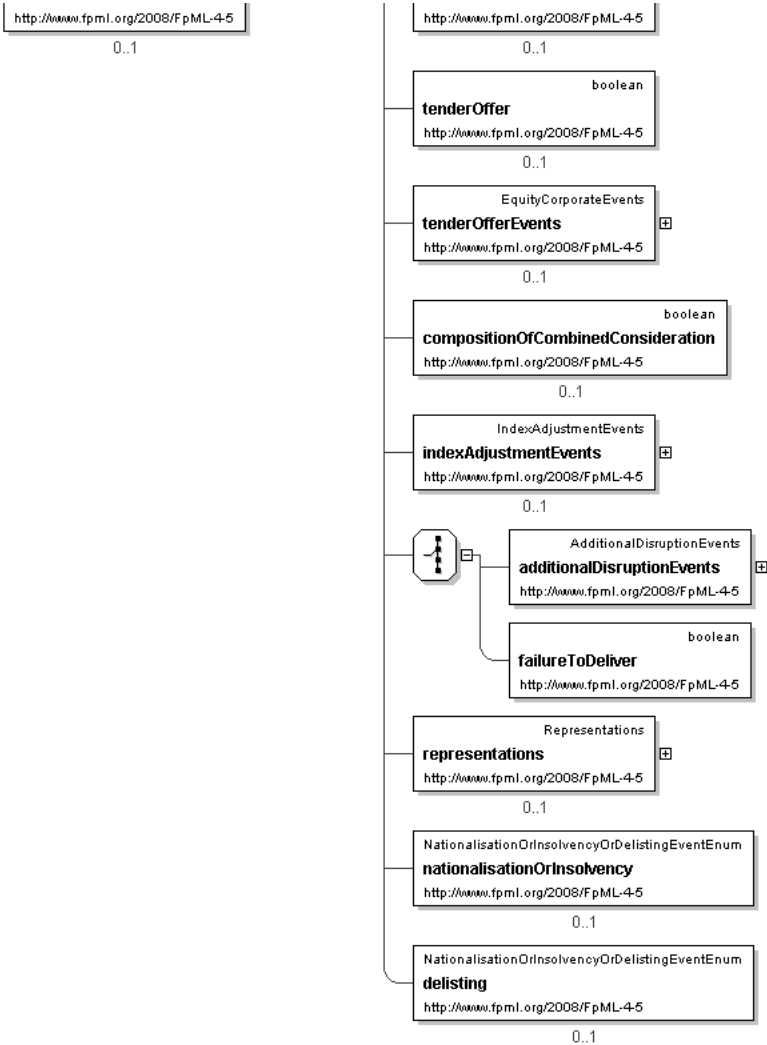
- This element can be used wherever the following element is referenced:
 - product

| | |
|---------------|---|
| Name | returnSwap |
| Type | ReturnSwap |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of a return type swap. It can represent equity swaps, total return swaps, variance swaps. |

Logical Diagram







XML Instance Representation

```
<returnSwap
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  Start Group: BuyerSeller.model [0..1]
  '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.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

<sellerPartyReference> [PartyOrTradeSideReference](#) </sellerPartyReference> [1]

'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

End Group: [BuyerSeller.model](#)

<returnSwapLeg> ... </returnSwapLeg> [1..*]

<principalExchangeFeatures> [PrincipalExchangeFeatures](#) </principalExchangeFeatures> [0..1]

'This is used to document a Fully Funded Return Swap.'

<additionalPayment> [ReturnSwapAdditionalPayment](#) </additionalPayment> [0..*]

'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> [ReturnSwapEarlyTermination](#) </earlyTermination> [0..*]

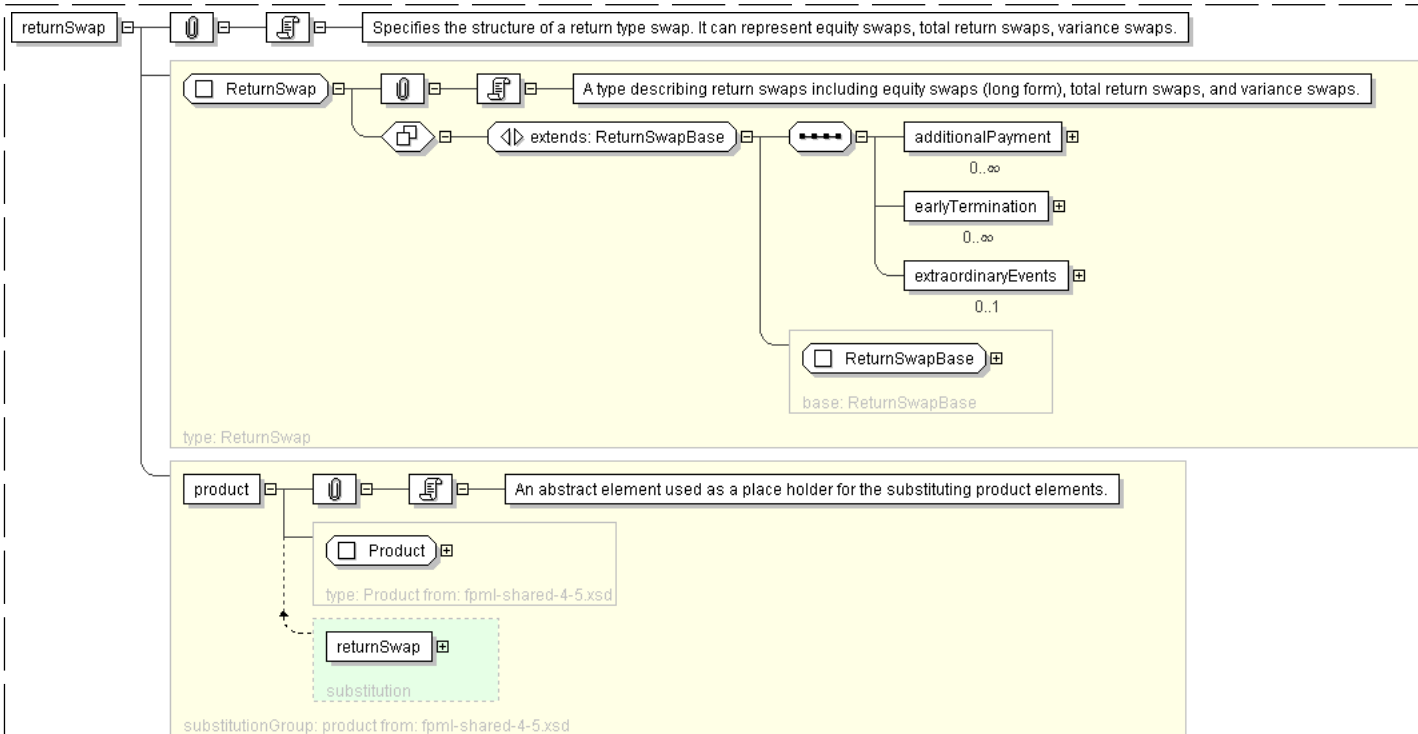
'Specifies, for one or for both the parties to the trade, the date from which it can early terminate it.'

<extraordinaryEvents> [ExtraordinaryEvents](#) </extraordinaryEvents> [0..1]

'Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.'

</returnSwap>

Diagram



Schema Component Representation

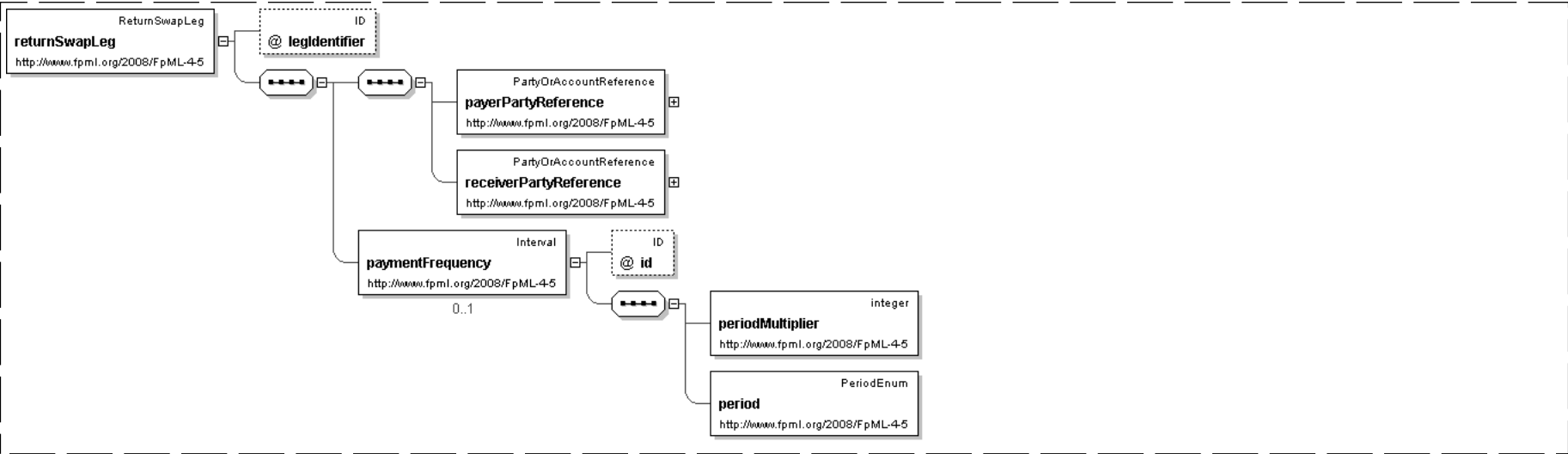
```
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product"/>
```

Element: **returnSwapLeg**

- The following elements can be used wherever this element is referenced:
 - [interestLeg](#)
 - [returnLeg](#)
 - [varianceLeg](#)

| | |
|---|---|
| Name | returnSwapLeg |
| Used by (from the same schema document) | Complex Type ReturnSwapBase |
| Type | ReturnSwapLeg |
| Niltable | no |
| Abstract | yes |
| Documentation | An placeholder for the actual Return Swap Leg definition. |

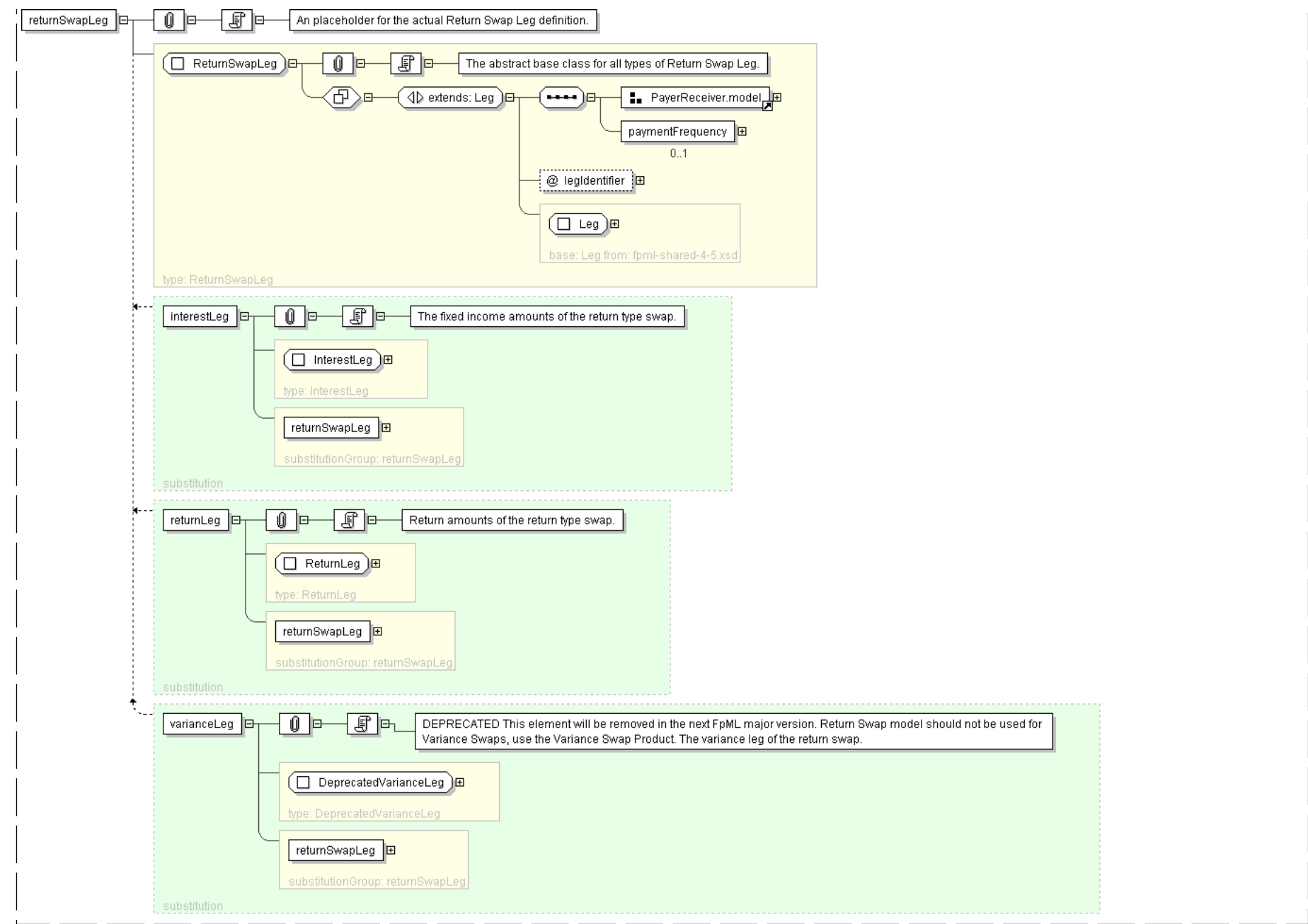
Logical Diagram



XML Instance Representation

```
<returnSwapLeg
  legIdentifier=" xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'
</returnSwapLeg>
```

Diagram



Schema Component Representation

```
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true"/>
```

Element: **varianceLeg**

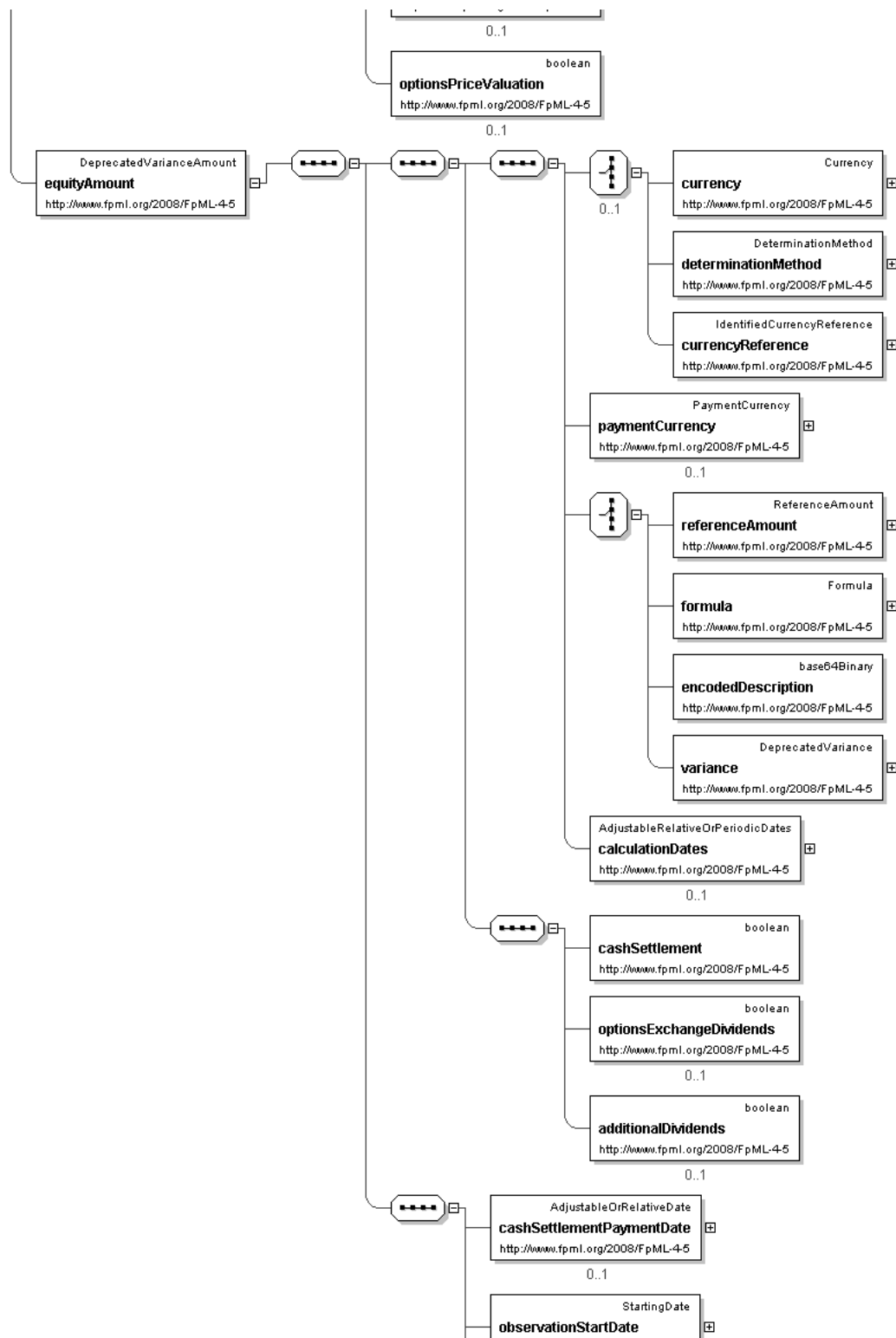
- This element can be used wherever the following element is referenced:

- [returnSwapLeg](#)

| | |
|----------------------|--|
| Name | varianceLeg |
| Type | DeprecatedVarianceLeg |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram





http://www.fpml.org/2008/FpML-4-5

0..1

boolean

allDividends

http://www.fpml.org/2008/FpML-4-5

0..1

XML Instance Representation

```
<varianceLeg
  legIdentifier="xsd:ID [0..1]"
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

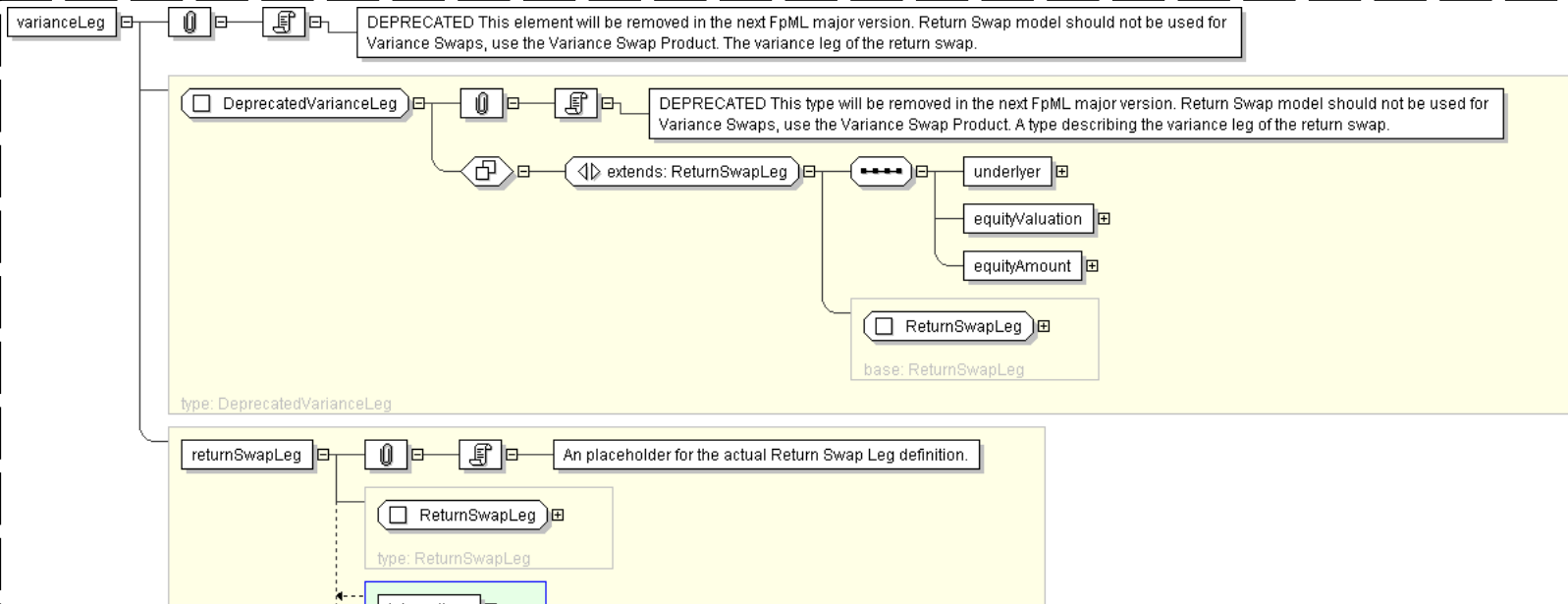
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'

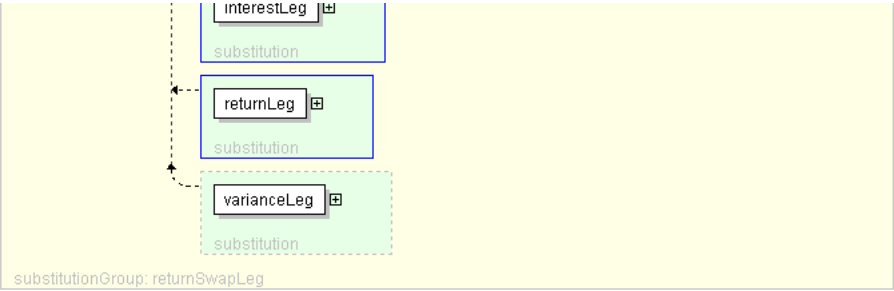
  <underlyer> Underlyer </underlyer> [1]
  'Specifies the underlyer of the leg.'

  <equityValuation> EquityValuation </equityValuation> [1]
  'Valuation of the underlyer.'

  <equityAmount> DeprecatedVarianceAmount </equityAmount> [1]
  '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.'
</varianceLeg>
```

Diagram





Schema Component Representation

```
<xsd:element name="varianceLeg" type="DeprecatedVarianceLeg"
  substitutionGroup="returnSwapLeg" deprecated="true" deprecatedReason="Return Swap
model should not be used for Variance Swaps, use the Variance Swap Product"/>
```

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Global Definitions

Complex Type: AdditionalDisruptionEvents

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdditionalDisruptionEvents |
| Used by (from the same schema document) | Complex Type ExtraordinaryEvents |
| Abstract | no |
| Documentation | A type for defining ISDA 2002 Equity Derivative Additional Disruption Events. |

XML Instance Representation

```
<...>
  <changeInLaw> xsd:boolean </changeInLaw> [1]
  'If true, then change in law is applicable.'

  <failureToDeliver> xsd:boolean </failureToDeliver> [0..1]
  '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> xsd:boolean </insolvencyFiling> [1]
  'If true, then insolvency filing is applicable.'

  <hedgingDisruption> xsd:boolean </hedgingDisruption> [1]
  'If true, then hedging disruption is applicable.'

  <lossOfStockBorrow> xsd:boolean </lossOfStockBorrow> [1]
  'If true, then loss of stock borrow is applicable.'

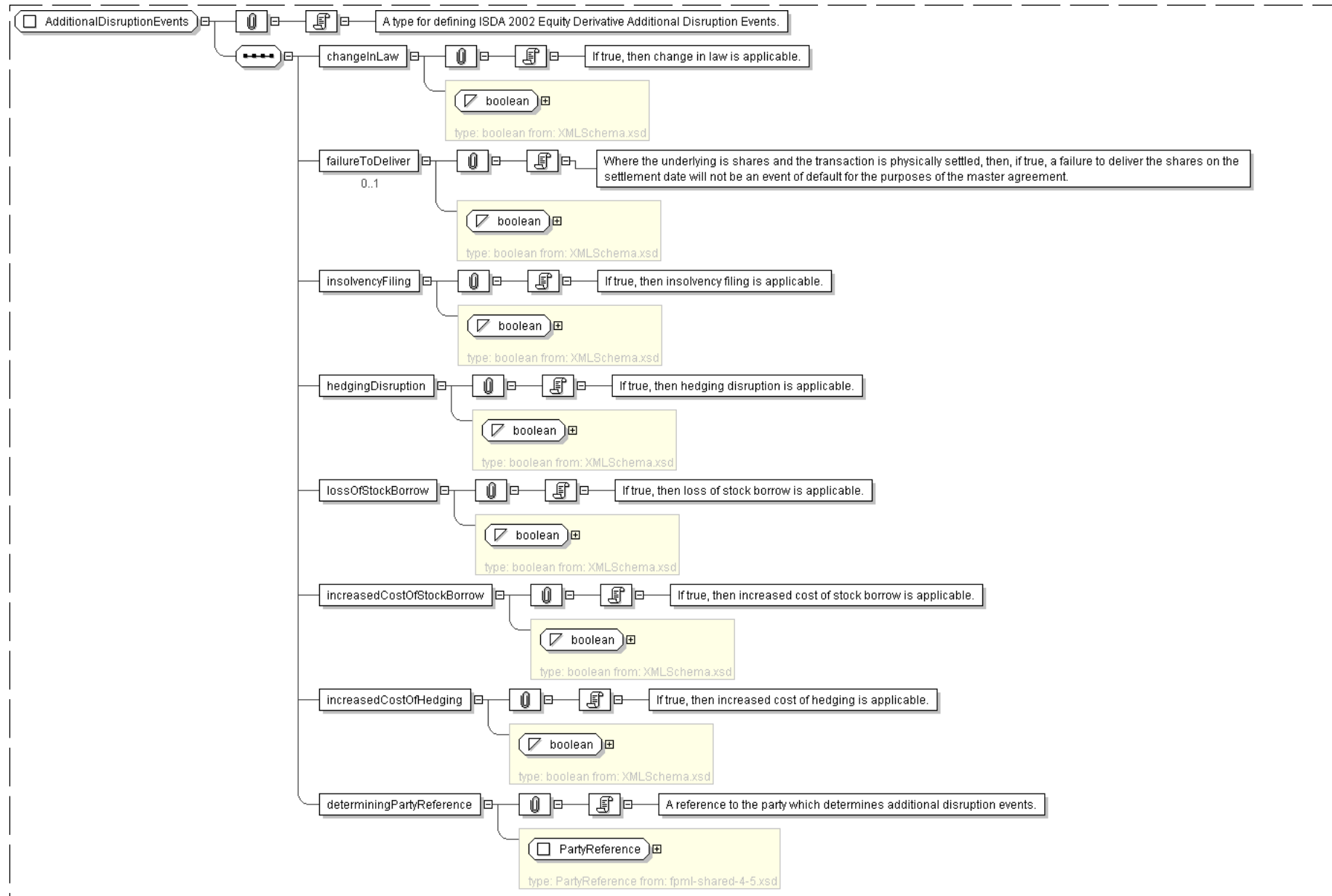
  <increasedCostOfStockBorrow> xsd:boolean </increasedCostOfStockBorrow> [1]
  'If true, then increased cost of stock borrow is applicable.'

  <increasedCostOfHedging> xsd:boolean </increasedCostOfHedging> [1]
  'If true, then increased cost of hedging is applicable.'

  <determiningPartyReference> PartyReference </determiningPartyReference> [1]
  'A reference to the party which determines additional disruption events.'

</...>
```


Diagram



Schema Component Representation

```

<xsd:complexType name="AdditionalDisruptionEvents">
  <xsd:sequence>
    <xsd:element name="changeInLaw" type="xsd:boolean" />
    <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="insolvencyFiling" type="xsd:boolean" />
    <xsd:element name="hedgingDisruption" type="xsd:boolean" />
    <xsd:element name="lossOfStockBorrow" type="xsd:boolean" />
    <xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean" />
    <xsd:element name="increasedCostOfHedging" type="xsd:boolean" />
    <xsd:element name="determiningPartyReference" type="PartyReference" />
  </xsd:sequence>
</xsd:complexType>
  
```

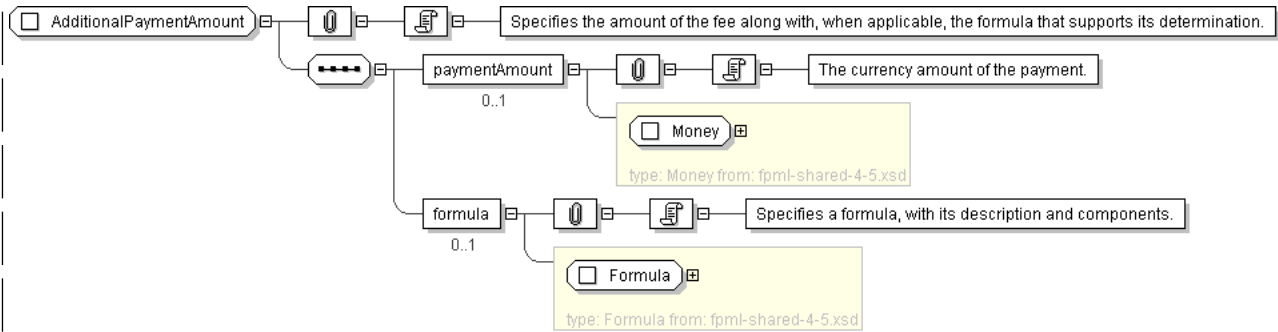
Complex Type: **AdditionalPaymentAmount**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdditionalPaymentAmount |
| Used by (from the same schema document) | Complex Type ReturnSwapAdditionalPayment |
| Abstract | no |
| Documentation | Specifies the amount of the fee along with, when applicable, the formula that supports its determination. |

XML Instance Representation

```
<...>  
  <paymentAmount> Money </paymentAmount> [0..1]  
  'The currency amount of the payment.'  
  
  <formula> Formula </formula> [0..1]  
  'Specifies a formula, with its description and components.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdditionalPaymentAmount">  
  <xsd:sequence>  
    <xsd:element name="paymentAmount" type=" Money " minOccurs="0"/>  
    <xsd:element name="formula" type=" Formula " minOccurs="0"/>  
  </xsd:sequence>  
</xsd:complexType>
```

Complex Type: **AdjustableDateOrRelativeDateSequence**

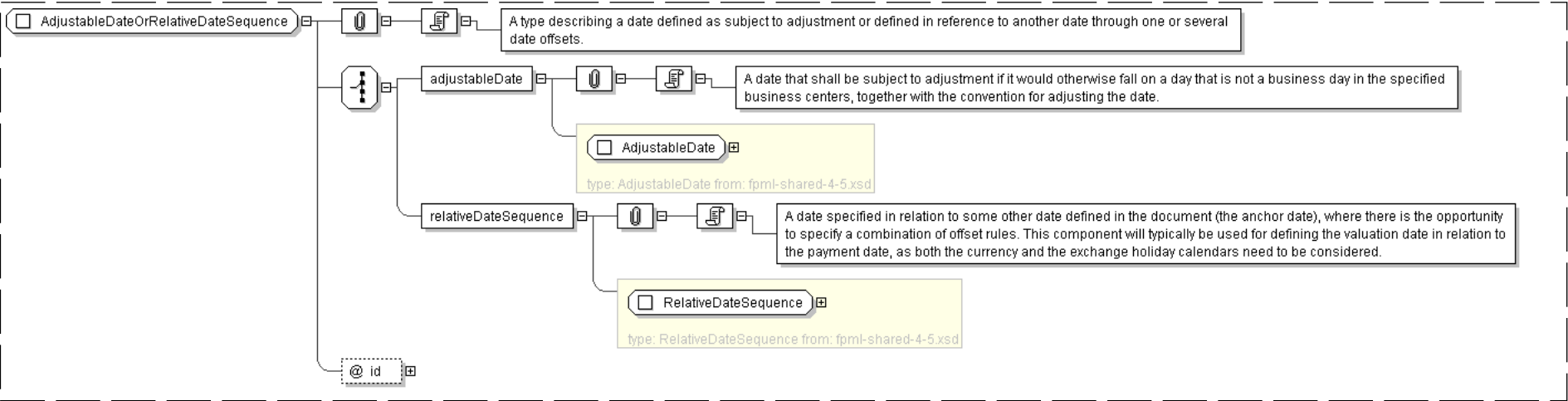
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableDateOrRelativeDateSequence |
| Used by (from the same schema document) | Complex Type EquityValuation |
| Abstract | no |

Documentation A type describing a date defined as subject to adjustment or defined in reference to another date through one or several date offsets.

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
Start Choice [1]  
  <adjustableDate> AdjustableDate </adjustableDate> [1]  
  '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.'  
  
  <relativeDateSequence> RelativeDateSequence </relativeDateSequence> [1]  
  '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.'  
  
End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableDateOrRelativeDateSequence">  
  <xsd:choice>  
    <xsd:element name="adjustableDate" type=" AdjustableDate " />  
    <xsd:element name="relativeDateSequence" type=" RelativeDateSequence " />  
  </xsd:choice>  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

[top](#)

Complex Type: BoundedCorrelation

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | BoundedCorrelation |
| Used by (from the same schema document) | Complex Type Correlation |
| Abstract | no |
| Documentation | A type describing correlation bounds, which form a cap and a floor on the realized correlation. |

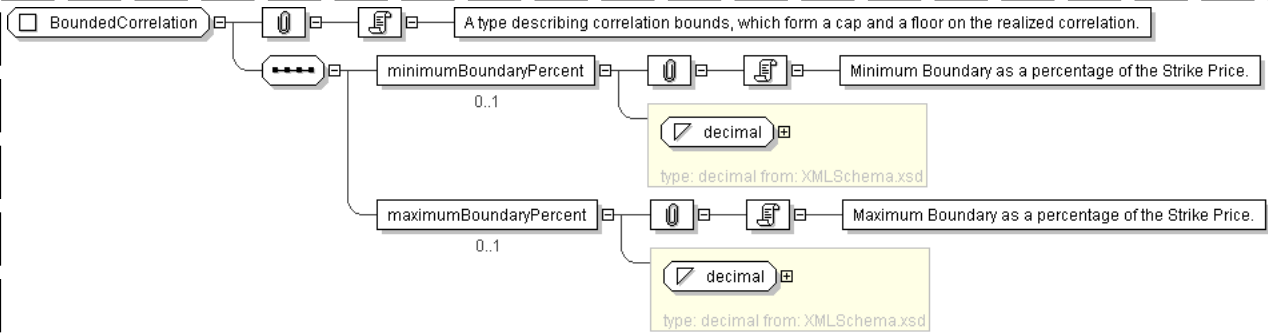
XML Instance Representation

```
<...>
<minimumBoundaryPercent> xsd:decimal </minimumBoundaryPercent> [0..1]
'Minimum Boundary as a percentage of the Strike Price.'

<maximumBoundaryPercent> xsd:decimal </maximumBoundaryPercent> [0..1]
'Maximum Boundary as a percentage of the Strike Price.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BoundedCorrelation">
  <xsd:sequence>
    <xsd:element name="minimumBoundaryPercent" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="maximumBoundaryPercent" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **BoundedVariance**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BoundedVariance |
| Used by (from the same schema document) | Complex Type Variance |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<realisedVarianceMethod> RealisedVarianceMethodEnum </realisedVarianceMethod> [1]
'The contract specifies whether which price must satisfy the boundary condition.'

<daysInRangeAdjustment> xsd:boolean </daysInRangeAdjustment> [1]
'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.'

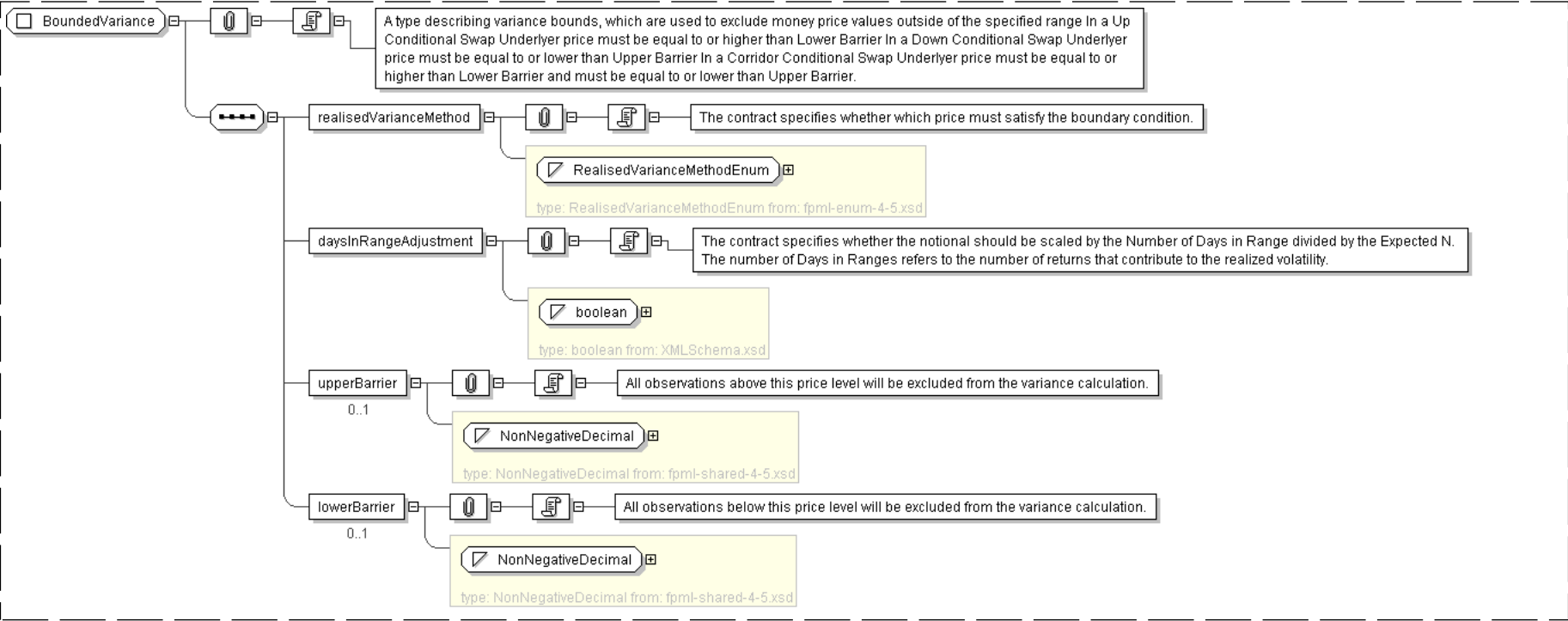
<upperBarrier> NonNegativeDecimal </upperBarrier> [0..1]
'All observations above this price level will be excluded from the variance calculation.'

<lowerBarrier> NonNegativeDecimal </lowerBarrier> [0..1]
```

'All observations below this price level will be excluded from the variance calculation.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="BoundedVariance">
  <xsd:sequence>
    <xsd:element name="realisedVarianceMethod" type=" RealisedVarianceMethodEnum " />
    <xsd:element name="daysInRangeAdjustment" type=" xsd:boolean " />
    <xsd:element name="upperBarrier" type=" NonNegativeDecimal " minOccurs="0"/>
    <xsd:element name="lowerBarrier" type=" NonNegativeDecimal " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: CalculatedAmount

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CalculatedAmount |
| Abstract | yes |
| Documentation | An abstract base class for all calculated money amounts, which are in the currency of the cash multiplier of the calculation. |

XML Instance Representation

<...>

<calculationDates> AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]

'Specifies the date on which a calculation or an observation will be performed for the purpose of calculating the amount.'

```
<observationStartDate> AdjustableOrRelativeDate </observationStartDate> [0..1]
```

'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> xsd:boolean </optionsExchangeDividends> [0..1]
```

'If present and true, then options exchange dividends are applicable.'

```
<additionalDividends> xsd:boolean </additionalDividends> [0..1]
```

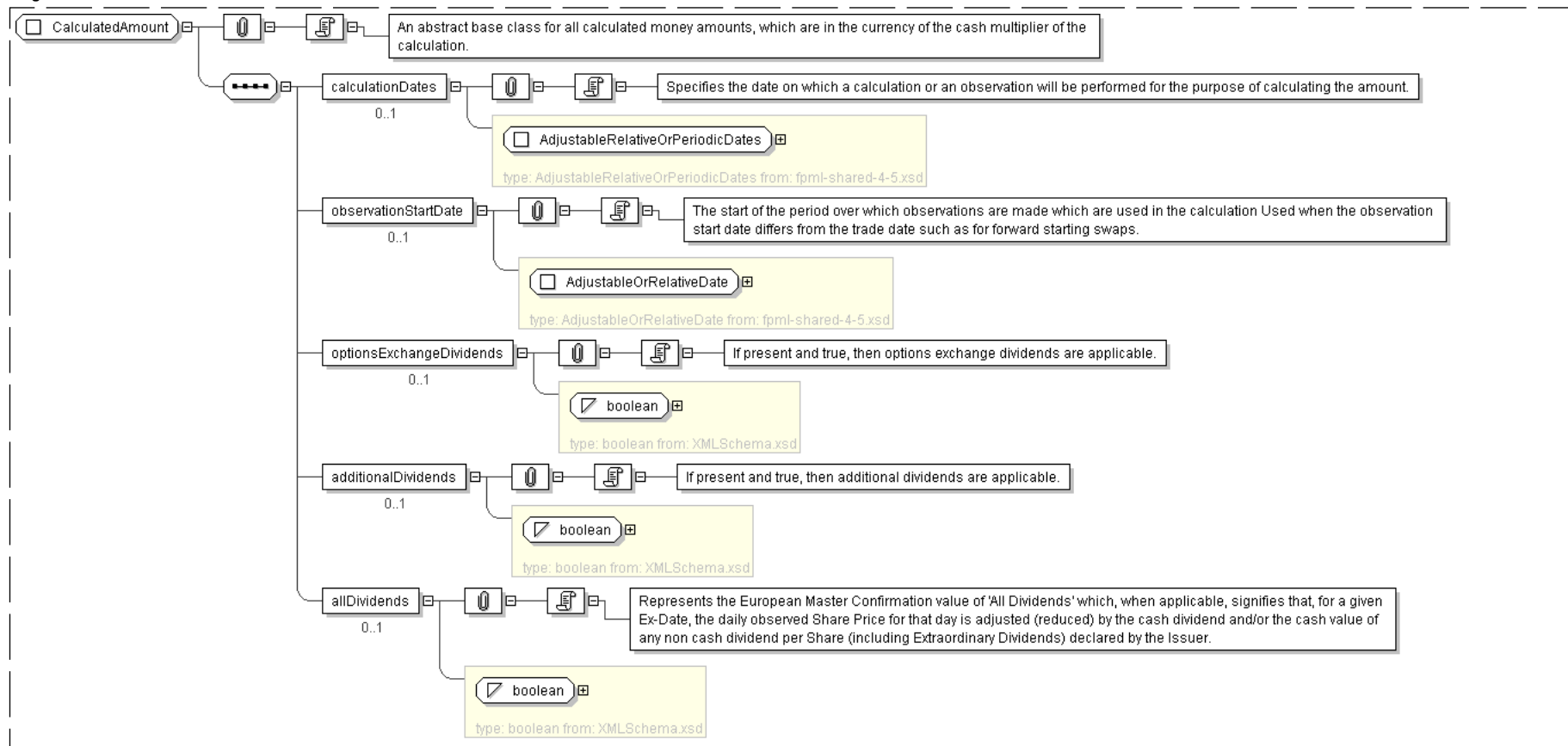
'If present and true, then additional dividends are applicable.'

```
<allDividends> xsd:boolean </allDividends> [0..1]
```

'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.'

```
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="CalculatedAmount" abstract="true">
  <xsd:sequence>
    <xsd:element name="calculationDates" type=" AdjustableRelativeOrPeriodicDates " minOccurs="0"/>
    <xsd:element name="observationStartDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
    <xsd:element name="optionsExchangeDividends" type=" xsd:boolean " minOccurs="0"/>
    <xsd:element name="additionalDividends" type=" xsd:boolean " minOccurs="0"/>
  
```

Complex Type: **CalculationFromObservation**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">• Correlation (by extension)• Variance (by extension) |
| Name | CalculationFromObservation |
| Abstract | yes |
| Documentation | Abstract base class for all calculation from observed values. |

XML Instance Representation

```
<...>
Start Choice [1]
<initialLevel> xsd:decimal </initialLevel> [1]
'Contract will strike off this initial level.'

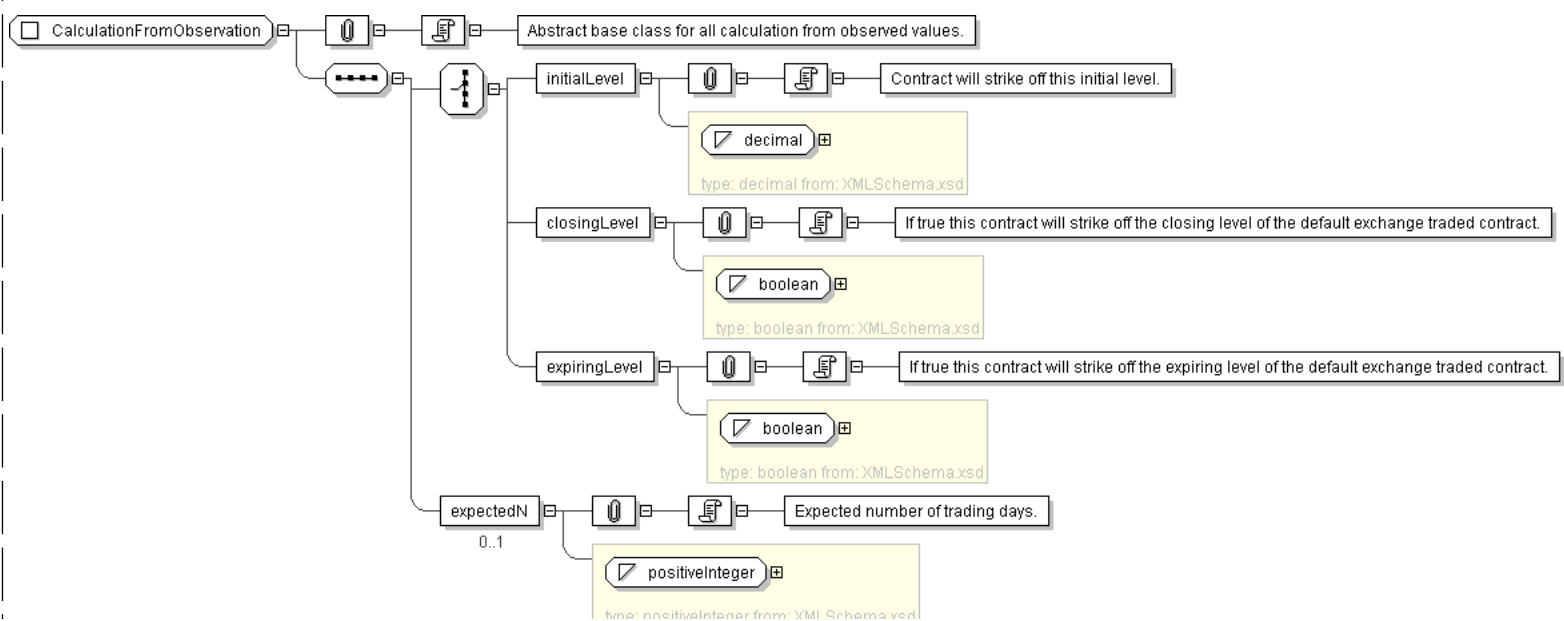
<closingLevel> xsd:boolean </closingLevel> [1]
'If true this contract will strike off the closing level of the default exchange
traded contract.'

<expiringLevel> xsd:boolean </expiringLevel> [1]
'If true this contract will strike off the expiring level of the default exchange
traded contract.'

End Choice
<expectedN> xsd:positiveInteger </expectedN> [0..1]
'Expected number of trading days.'

</...>
```

Diagram



type="positiveInteger min="1" maxOccurs="unbounded"/>

Schema Component Representation

```
<xsd:complexType name="CalculationFromObservation" abstract="true">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal"/>
      <xsd:element name="closingLevel" type="xsd:boolean"/>
      <xsd:element name="expiringLevel" type="xsd:boolean"/>
    </xsd:choice>
    <xsd:element name="expectedN" type="xsd:positiveInteger" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Compounding**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Compounding |
| Used by (from the same schema document) | Complex Type InterestCalculation |
| Abstract | no |
| Documentation | Specifies the compounding method and the compounding rate. |

XML Instance Representation

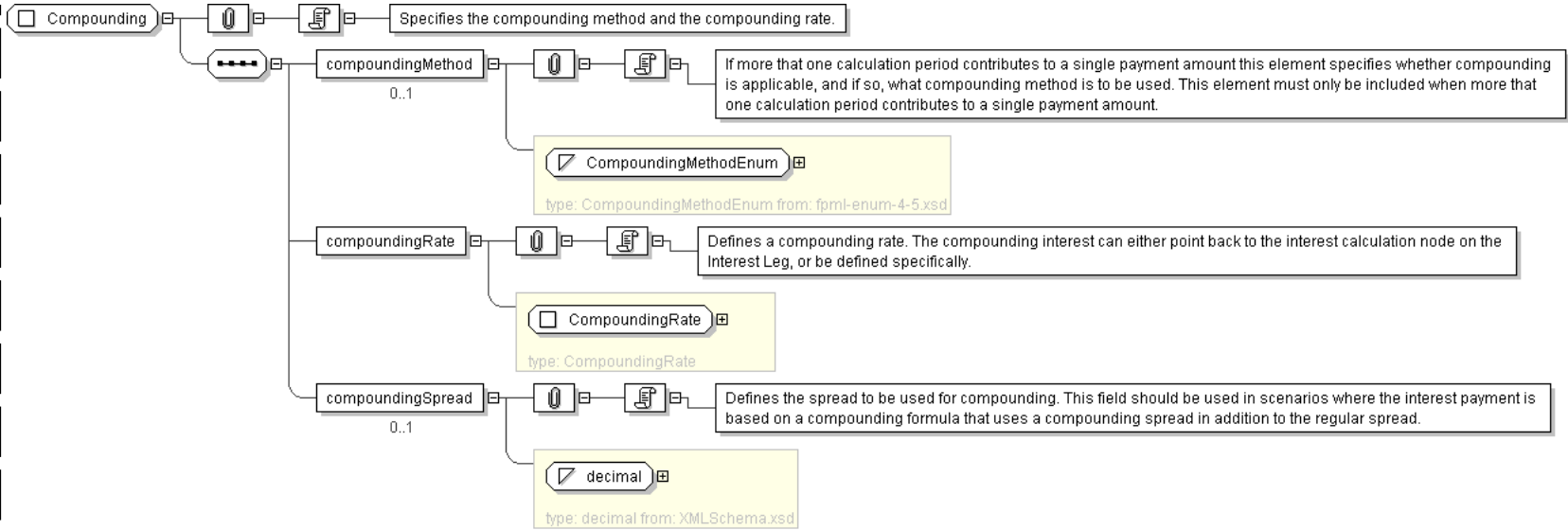
```
<...>
  <compoundingMethod> CompoundingMethodEnum </compoundingMethod> [0..1]
  'If more that one calculation period contributes to a single payment amount this
  element specifies whether compounding is applicable, and if so, what compounding method is
  to be used. This element must only be included when more that one calculation
  period contributes to a single payment amount.'

  <compoundingRate> CompoundingRate </compoundingRate> [1]
  'Defines a compounding rate. The compounding interest can either point back to the
  interest calculation node on the Interest Leg, or be defined specifically.'

  <compoundingSpread> xsd:decimal </compoundingSpread> [0..1]
  'Defines the spread to be used for compounding. This field should be used in scenarios
  where the interest payment is based on a compounding formula that uses a compounding spread
  in addition to the regular spread.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Compounding">
  <xsd:sequence>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum" minOccurs="0"/>
    <xsd:element name="compoundingRate" type="CompoundingRate"/>
    <xsd:element name="compoundingSpread" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **CompoundingRate**

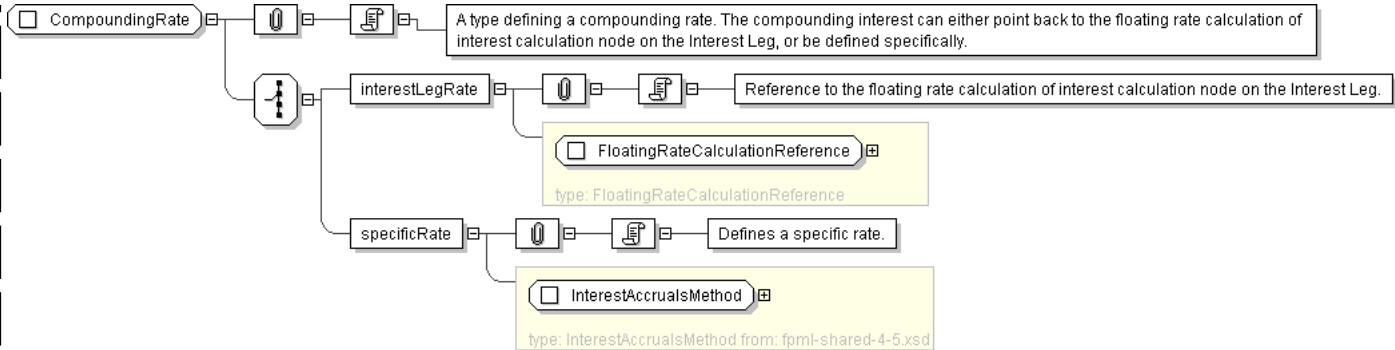
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CompoundingRate |
| Used by (from the same schema document) | Complex Type Compounding |
| Abstract | no |
| Documentation | A type defining a compounding rate. The compounding interest can either point back to the floating rate calculation of interest calculation node on the Interest Leg, or be defined specifically. |

XML Instance Representation

```
<...>
Start Choice [1]
<interestLegRate> FloatingRateCalculationReference </interestLegRate> [1]
  'Reference to the floating rate calculation of interest calculation node on the Interest Leg.'

<specificRate> InterestAccrualsMethod </specificRate> [1]
  'Defines a specific rate.'
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CompoundingRate">
  <xsd:choice>
    <xsd:element name="interestLegRate" type=" FloatingRateCalculationReference" />
    <xsd:element name="specificRate" type=" InterestAccrualsMethod" />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: Correlation

| | |
|---------------|--|
| Super-types: | CalculationFromObservation < Correlation (by extension) |
| Sub-types: | None |
| Name | Correlation |
| Abstract | no |
| Documentation | A type describing the correlation amount of a correlation swap. |

XML Instance Representation

```
<...>
Start Choice [1]
  <initialLevel> xsd:decimal </initialLevel> [1]
  'Contract will strike off this initial level.'

  <closingLevel> xsd:boolean </closingLevel> [1]
  'If true this contract will strike off the closing level of the default exchange
  traded contract.'

  <expiringLevel> xsd:boolean </expiringLevel> [1]
  'If true this contract will strike off the expiring level of the default exchange
  traded contract.'

End Choice
  <expectedN> xsd:positiveInteger </expectedN> [0..1]
  'Expected number of trading days.'

  <notionalAmount> Money </notionalAmount> [1]
  'Notional amount, which is a cash multiplier.'

  <correlationStrikePrice> CorrelationValue </correlationStrikePrice> [1]
  'Correlation Strike Price.'

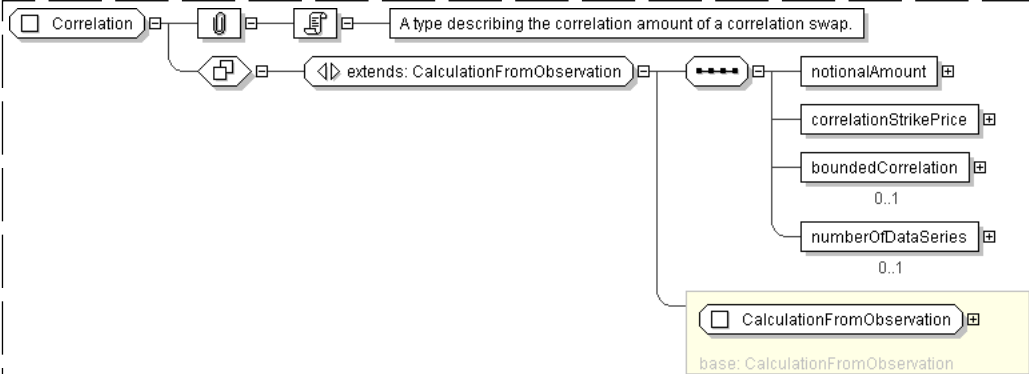
  <boundedCorrelation> BoundedCorrelation </boundedCorrelation> [0..1]
  'Bounded Correlation.'

  <numberOfDataSeries> xsd:positiveInteger </numberOfDataSeries> [0..1]
```

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Correlation">
  <xsd:complexContent>
    <xsd:extension base="CalculationFromObservation">
      <xsd:sequence>
        <xsd:element name="notionalAmount" type="Money"/>
        <xsd:element name="correlationStrikePrice" type="CorrelationValue"/>
        <xsd:element name="boundedCorrelation" type="BoundedCorrelation" minOccurs="0"/>
        <xsd:element name="numberOfDataSeries" type="xsd:positiveInteger" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **DeprecatedVariance**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | DeprecatedVariance |
| Used by (from the same schema document) | Complex Type LegAmount |
| Abstract | no |
| Documentation | DEPRECATED This type will be removed in the next FpML major version. A type describing the variance amount of a variance swap. |

XML Instance Representation

```
<...>
Start Choice [1]
  <initialLevel> xsd:decimal </initialLevel> [1]
  <closingLevel> xsd:boolean </closingLevel> [1]
  <expiringLevel> xsd:boolean </expiringLevel> [1]
  'If present and true this contract will strike off the default exchange traded contract'

End Choice
  <varianceAmount> Money </varianceAmount> [1]
Start Choice [1]
  <volatilityStrikePrice> xsd:decimal </volatilityStrikePrice> [1]
  <varianceStrikePrice> xsd:decimal </varianceStrikePrice> [1]
```

End Choice

<expectedN> [xsd:integer](#) </expectedN> [0..1]<varianceCap> [xsd:boolean](#) </varianceCap> [0..1]<unadjustedVarianceCap> [xsd:decimal](#) </unadjustedVarianceCap> [0..1]

'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.'

<exchangeTradedContractNearest> [ExchangeTradedContract](#) </exchangeTradedContractNearest> [0..1]<vegaNotionalAmount> [xsd:decimal](#) </vegaNotionalAmount> [0..1]

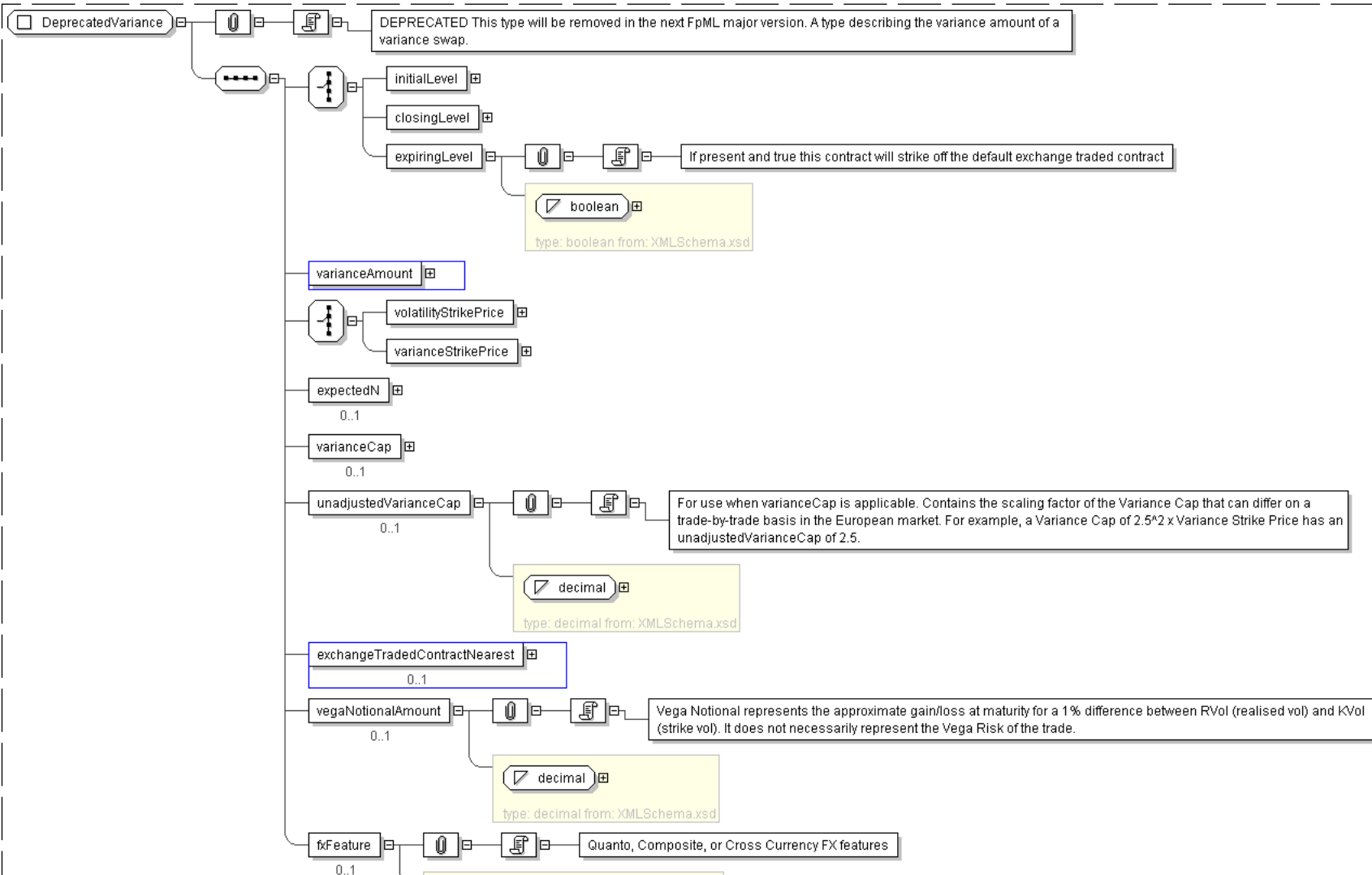
'Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised vol) and KVol (strike vol). It does not necessarily represent the Vega Risk of the trade.'

<fxFeature> [FxFeature](#) </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="DeprecatedVariance" deprecated="true" deprecatedReason="Use new
Variance complex type">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type=" xsd:decimal " />
      <xsd:element name="closingLevel" type=" xsd:boolean " />
      <xsd:element name="expiringLevel" 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:element name="exchangeTradedContractNearest" type=" ExchangeTradedContract "
minOccurs="0" />
    <xsd:element name="vegaNotionalAmount" type=" xsd:decimal " minOccurs="0" />
    <xsd:element name="fxFeature" type=" FxFeature " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **DeprecatedVarianceAmount**

| | |
|---|---|
| Super-types: | LegAmount < ReturnSwapAmount (by extension) < DeprecatedVarianceAmount (by extension) |
| Sub-types: | None |
| Name | DeprecatedVarianceAmount |
| Used by (from the same schema document) | Complex Type DeprecatedVarianceLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [0..1]
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <determinationMethod> DeterminationMethod </determinationMethod> [1]
  'Specifies the method according to which an amount or a date is determined.'

  <currencyReference> IdentifiedCurrencyReference </currencyReference> [1]
  'The currency in which an amount is denominated.'

End Choice
  <paymentCurrency> PaymentCurrency </paymentCurrency> [0..1]
  'Currency in which the payment relating to the leg amount (equity amount or interest amount)
  or the dividend will be denominated.'

Start Choice [1]
  <referenceAmount> ReferenceAmount </referenceAmount> [1]
  '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.'
```

```
<formula> Formula </formula> [1]
```

'Specifies a formula, with its description and components.'

```
<encodedDescription> xsd:base64Binary </encodedDescription> [1]
```

'Description of the leg amount when represented through an encoded image.'

```
<variance> DeprecatedVariance </variance> [1]
```

'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.'

| End Choice

```
<calculationDates> AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]
```

'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.'

```
<cashSettlement> xsd:boolean </cashSettlement> [1]
```

'If true, then cash settlement is applicable.'

```
<optionsExchangeDividends> xsd:boolean </optionsExchangeDividends> [0..1]
```

'If present and true, then options exchange dividends are applicable.'

```
<additionalDividends> xsd:boolean </additionalDividends> [0..1]
```

'If present and true, then additional dividends are applicable.'

```
<cashSettlementPaymentDate> AdjustableOrRelativeDate </cashSettlementPaymentDate> [0..1]
```

'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> StartingDate </observationStartDate> [0..1]
```

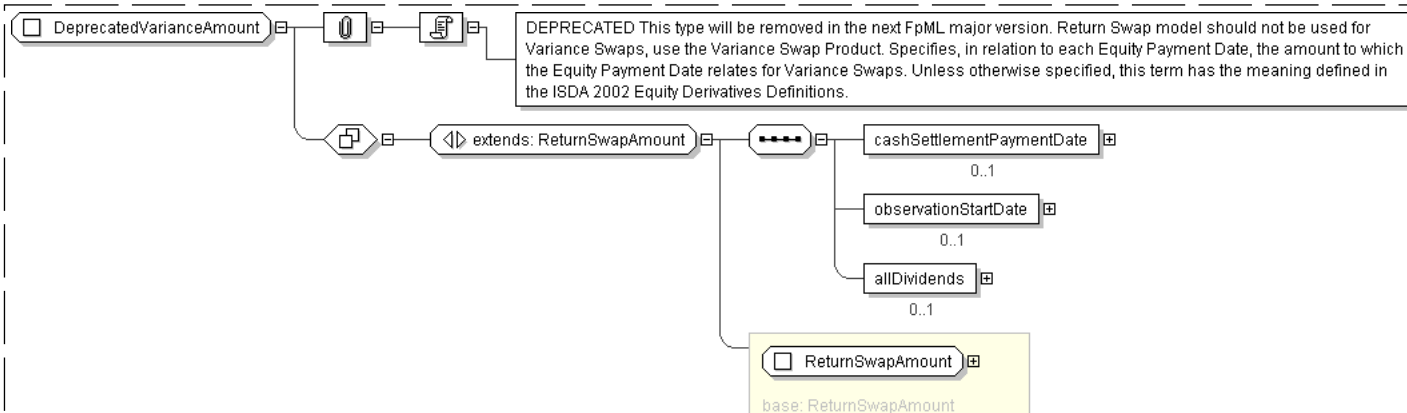
'The start of the period over which observations are made to determine the variance. Used when the date differs from the trade date such as for forward starting variance swaps.'

```
<allDividends> xsd:boolean </allDividends> [0..1]
```

'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.'

| </...>

Diagram



Schema Component Representation

Complex Type: **DeprecatedVarianceLeg**

| | |
|---|---|
| Super-types: | Leg < ReturnSwapLeg (by extension) < DeprecatedVarianceLeg (by extension) |
| Sub-types: | None |
| Name | DeprecatedVarianceLeg |
| Used by (from the same schema document) | Element varianceLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  legIdentifier="xsd:ID [0..1]"
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

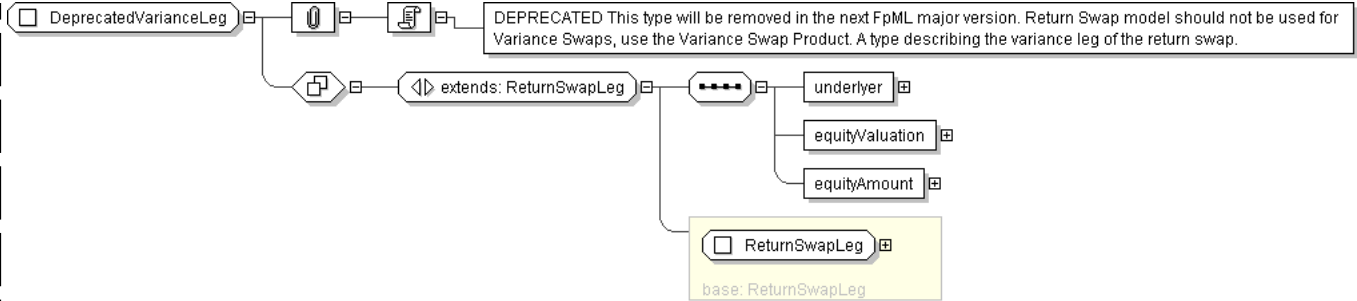
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'

  <underlyer> Underlyer </underlyer> [1]
  'Specifies the underlyer of the leg.'

  <equityValuation> EquityValuation </equityValuation> [1]
  'Valuation of the underlyer.'

  <equityAmount> DeprecatedVarianceAmount </equityAmount> [1]
  '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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedVarianceLeg" deprecated="true" deprecatedReason="Return Swap model should not be used for Variance Swaps, use the Variance Swap Product">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="underlyer" type="Underlyer"/>
        <xsd:element name="equityValuation" type="EquityValuation"/>
        <xsd:element name="equityAmount" type="DeprecatedVarianceAmount"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: DirectionalLeg

| | |
|--------------|---|
| Super-types: | Leg < DirectionalLeg (by extension) |
| Sub-types: | <ul style="list-style-type: none">DirectionalLegUnderlyer (by extension)<ul style="list-style-type: none">DirectionalLegUnderlyerValuation (by extension) |

| | |
|---------------|--|
| Name | DirectionalLeg |
| Abstract | yes |
| Documentation | 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. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <legIdentifier LegIdentifier /> [0..*]
  'Version aware identification of this leg.'

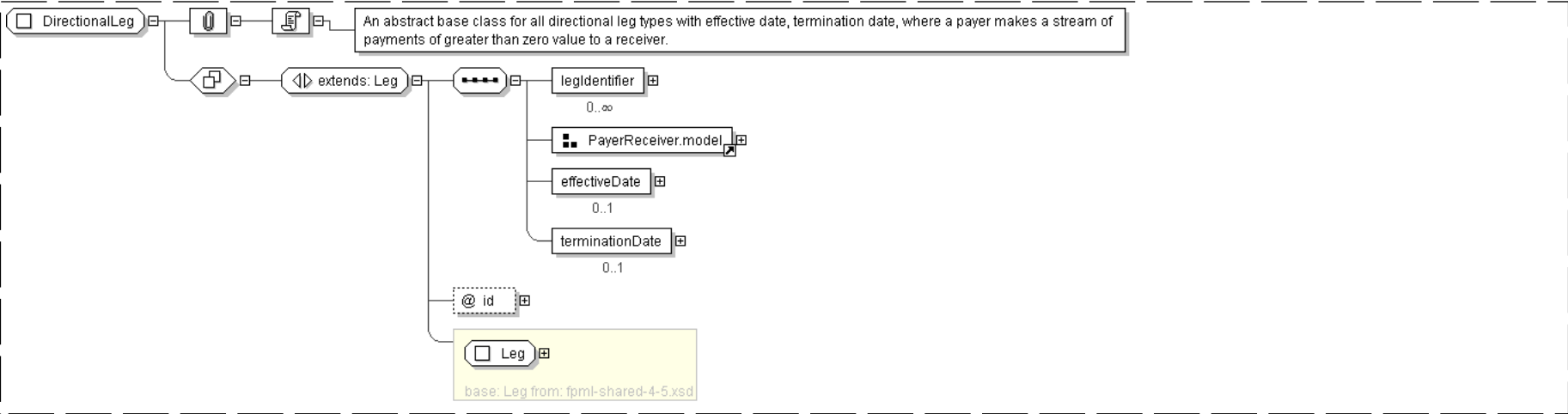
  <payerPartyReference PartyOrAccountReference /> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference PartyOrAccountReference /> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <effectiveDate AdjustableOrRelativeDate /> [0..1]
  '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 AdjustableOrRelativeDate /> [0..1]
  '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.'
</...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="DirectionalLeg" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Leg" />
    <xsd:sequence>
      <xsd:element name="legIdentifier" type="LegIdentifier" minOccurs="0" maxOccurs="unbounded"/>
      <xsd:group ref="PayerReceiver.model" />
      <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
      <xsd:element name="terminationDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" />
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: DirectionalLegUnderlyer

| | |
|--------------|--|
| Super-types: | Leg < DirectionalLeg (by extension) < DirectionalLegUnderlyer (by extension) |
| Sub-types: | <ul style="list-style-type: none">DirectionalLegUnderlyerValuation (by extension) |

| | |
|---------------|--|
| Name | DirectionalLegUnderlyer |
| Abstract | yes |
| Documentation | 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. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <legIdentifier LegIdentifier /> [0..*]
  'Version aware identification of this leg.'

  <payerPartyReference PartyOrAccountReference /> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference PartyOrAccountReference /> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <effectiveDate AdjustableOrRelativeDate /> [0..1]
```

'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> AdjustableOrRelativeDate </terminationDate> [0..1]

'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> Underlyer </underlyer> [1]

'Specifies the underlyer of the leg.'

<settlementType> SettlementTypeEnum </settlementType> [0..1]

<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]

Start Group: SettlementAmountOrCurrency.model [0..1]

Start Choice [1]

<settlementAmount> Money </settlementAmount> [1]

'Settlement Amount'

<settlementCurrency> Currency </settlementCurrency> [1]

'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice

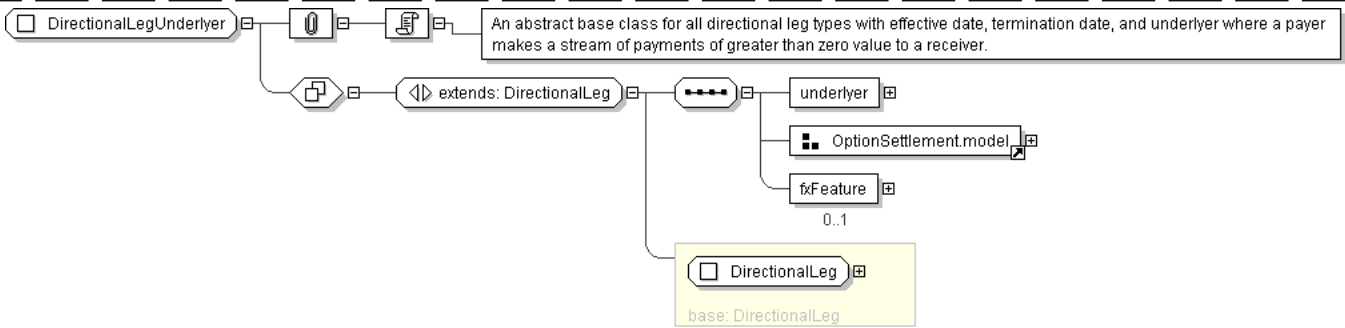
End Group: SettlementAmountOrCurrency.model

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features.'

</...>

Diagram



Schema Component Representation

<xsd:complexType name="DirectionalLegUnderlyer" abstract="true">
 <xsd:complexContent>
 <xsd:extension base=" DirectionalLeg ">
 <xsd:sequence>
 <xsd:element name="underlyer" type=" Underlyer "/>
 <xsd:group ref=" OptionSettlement.model "/>
 <xsd:element name="fxFeature" type=" FxFeature " minOccurs="0"/>
 </xsd:sequence>
 </xsd:extension>
 </xsd:complexContent>
</xsd:complexType>

Complex Type: DirectionalLegUnderlyerValuation

| | |
|--------------|---|
| Super-types: | Leg < DirectionalLeg (by extension) < DirectionalLegUnderlyer (by extension) < DirectionalLegUnderlyerValuation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | DirectionalLegUnderlierValuation |
| Abstract | yes |
| Documentation | An abstract base class for all directional leg types with effective date, termination date, and underlier, where a payer makes a stream of payments of greater than zero value to a receiver. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
<legIdentifier> LegIdentifier </legIdentifier> [0..*]
'Version aware identification of this leg.'

<payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
'A reference to the party responsible for making the payments defined by this structure.'

<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<effectiveDate> AdjustableOrRelativeDate </effectiveDate> [0..1]
'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> AdjustableOrRelativeDate </terminationDate> [0..1]
'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.'

<underlier> Underlier </underlier> [1]
'Specifies the underlier of the leg.'

<settlementType> SettlementTypeEnum </settlementType> [0..1]
<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
Start Group: SettlementAmountOrCurrency.model [0..1]
Start Choice [1]
<settlementAmount> Money </settlementAmount> [1]
'Settlement Amount'

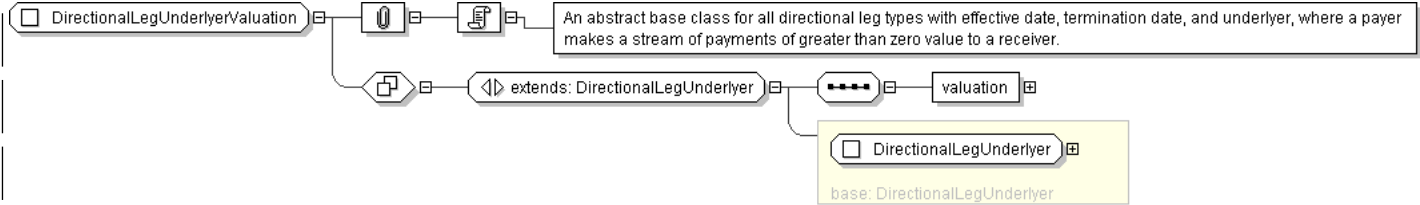
<settlementCurrency> Currency </settlementCurrency> [1]
'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice
End Group: SettlementAmountOrCurrency.model
<fxFeature> FxFeature </fxFeature> [0..1]
'Quanto, Composite, or Cross Currency FX features.'

<valuation> EquityValuation </valuation> [1]
'Valuation of the underlier.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DirectionalLegUnderlierValuation" abstract="true">
```

```
<xsd:complexContent>
  <xsd:extension base=" DirectionalLegUnderlyer " >
    <xsd:sequence>
      <xsd:element name="valuation" type=" EquityValuation " />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DividendAdjustment**

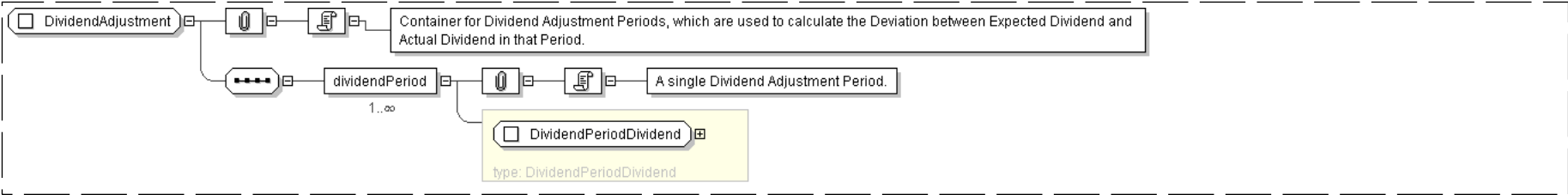
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | DividendAdjustment |
| Used by (from the same schema document) | Complex Type OptionFeatures |
| Abstract | no |
| Documentation | Container for Dividend Adjustment Periods, which are used to calculate the Deviation between Expected Dividend and Actual Dividend in that Period. |

XML Instance Representation

```
<...>
<dividendPeriod> DividendPeriodDividend </dividendPeriod> [1..*]
  'A single Dividend Adjustment Period.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendAdjustment">
  <xsd:sequence>
    <xsd:element name="dividendPeriod" type=" DividendPeriodDividend " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **DividendConditions**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | DividendConditions |
| Used by (from the same schema document) | Complex Type Return |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
```

<dividendReinvestment> [xsd:boolean](#) </dividendReinvestment> [0..1]

'Boolean element that defines whether the dividend will be reinvested or not.'

<dividendEntitlement> [DividendEntitlementEnum](#) </dividendEntitlement> [0..1]

'Defines the date on which the receiver on the equity return is entitled to the dividend.'

<dividendAmount> [DividendAmountTypeEnum](#) </dividendAmount> [0..1]

<dividendPaymentDate> [DividendPaymentDate](#) </dividendPaymentDate> [0..1]

'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.'

Start [Choice](#) [1]

<dividendPeriodEffectiveDate> [DateReference](#) </dividendPeriodEffectiveDate> [0..1]

'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.'

<dividendPeriodEndDate> [DateReference](#) </dividendPeriodEndDate> [0..1]

'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.'

<dividendPeriod> [DividendPeriodEnum](#) </dividendPeriod> [1]

'Defines the First Period or the Second Period, as defined in the 2002 ISDA Equity Derivatives Definitions.'

End [Choice](#)

<extraOrdinaryDividends> [PartyReference](#) </extraOrdinaryDividends> [0..1]

'Reference to the party which determines if dividends are extraordinary in relation to normal levels.'

<excessDividendAmount> [DividendAmountTypeEnum](#) </excessDividendAmount> [0..1]

'Determination of Gross Cash Dividend per Share'

Start [Choice](#) [0..1]

<currency> [Currency](#) </currency> [1]

'The currency in which an amount is denominated.'

<determinationMethod> [DeterminationMethod](#) </determinationMethod> [1]

'Specifies the method according to which an amount or a date is determined.'

<currencyReference> [IdentifiedCurrencyReference](#) </currencyReference> [1]

'The currency in which an amount is denominated.'

End [Choice](#)

<paymentCurrency> [PaymentCurrency](#) </paymentCurrency> [0..1]

'DEPRECATED. Currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.'

<dividendFxTriggerDate> [DividendPaymentDate](#) </dividendFxTriggerDate> [0..1]

'Specifies the date on which the FX rate will be considered in the case of a Composite FX swap.'

<interestAccrualsMethod> [InterestAccrualsCompoundingMethod](#) </interestAccrualsMethod> [0..1]

'Defines the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method.', 'FpML entity'

<numberOfIndexUnits> [NonNegativeDecimal](#) </numberOfIndexUnits> [0..1]

'Defines the Number Of Index Units applicable to a Dividend.'

<declaredCashDividendPercentage> [NonNegativeDecimal](#) </declaredCashDividendPercentage> [0..1]

'Declared Cash Dividend Percentage.'

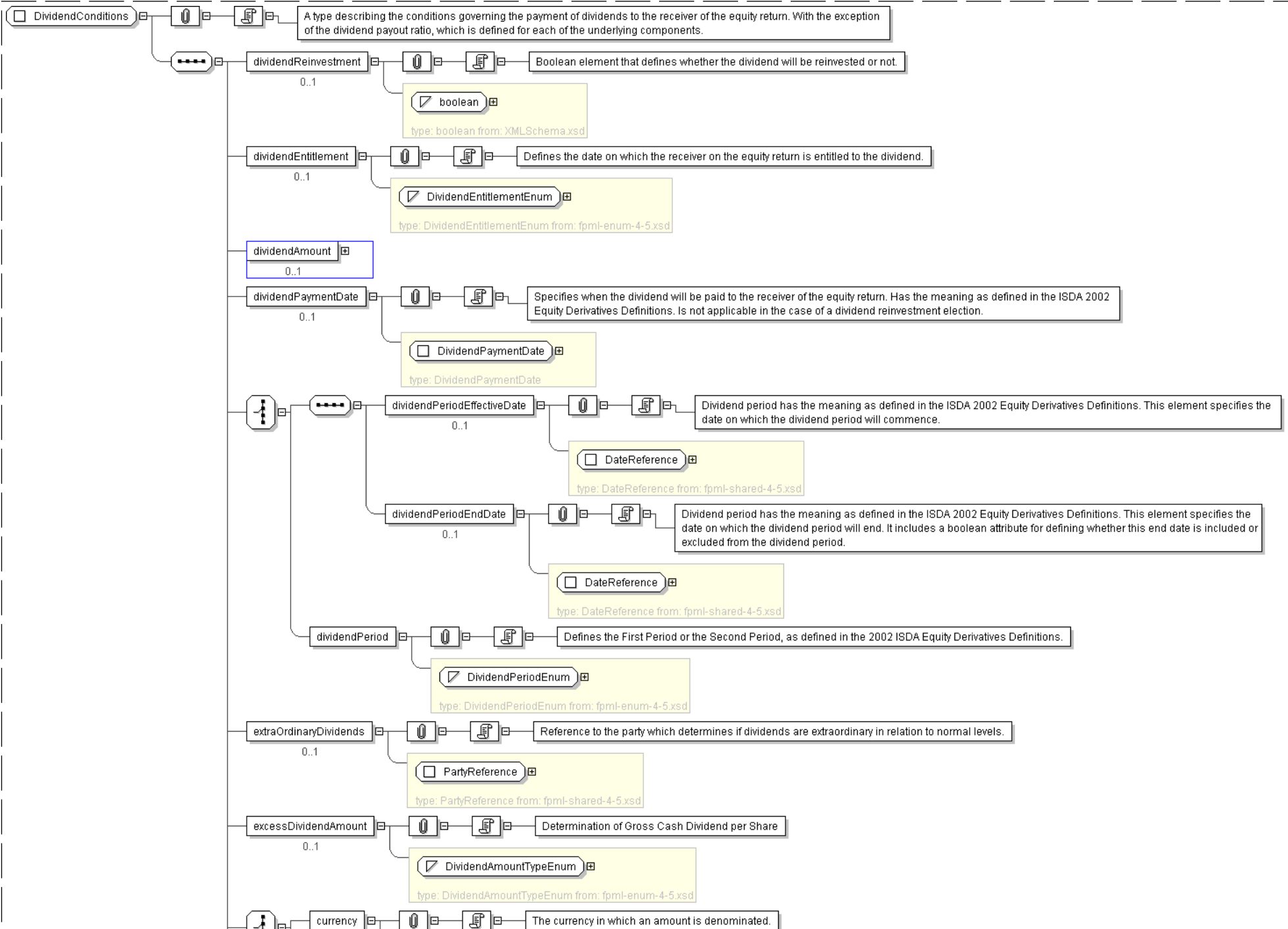
<declaredCashEquivalentDividendPercentage> [NonNegativeDecimal](#)

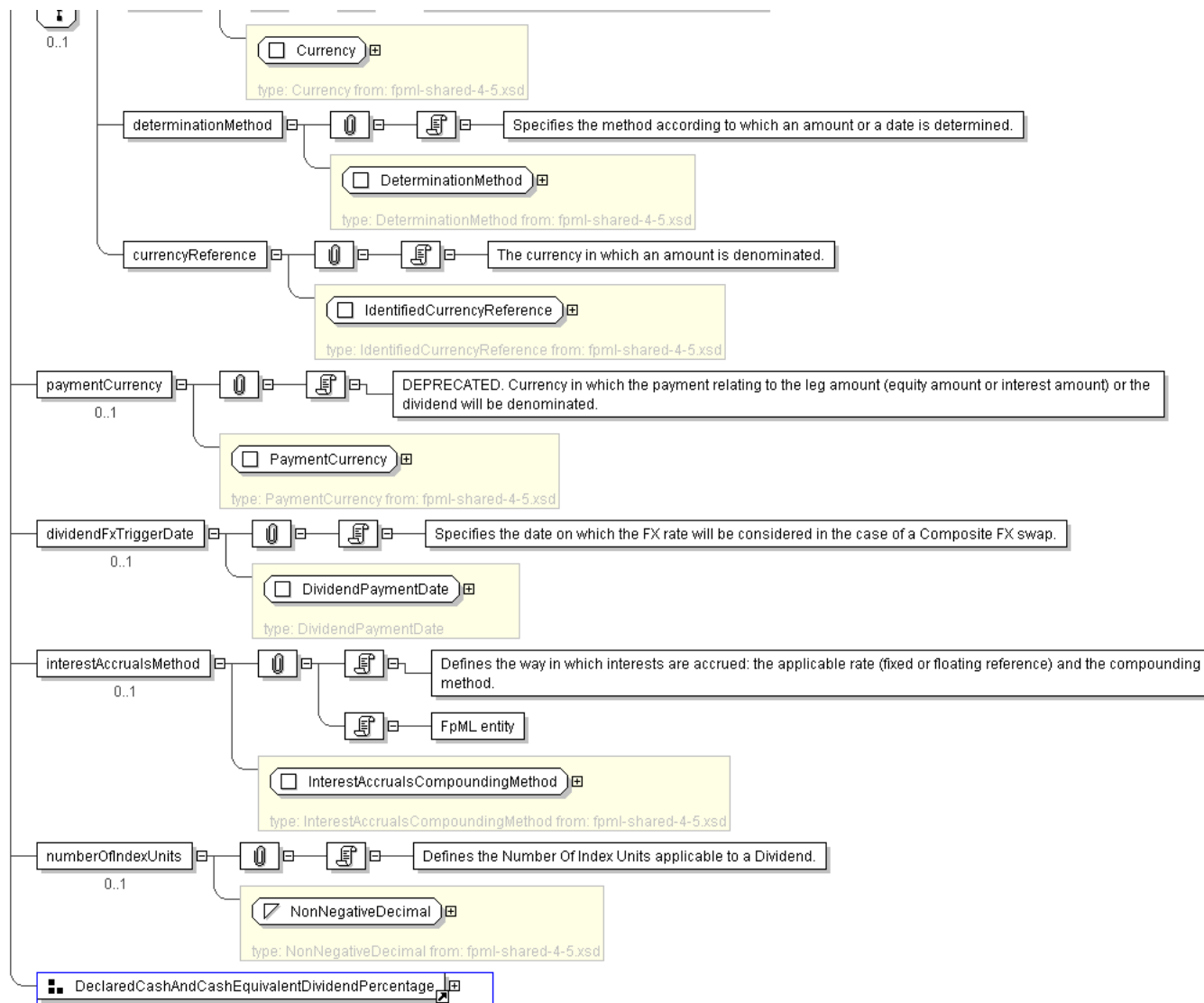
</declaredCashEquivalentDividendPercentage> [0..1]

'Declared Cash Equivalent Dividend Percentage.'

</...>

Diagram





Schema Component Representation

```

<xsd:complexType name="DividendConditions">
  <xsd:sequence>
    <xsd:element name="dividendReinvestment" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="dividendEntitlement" type="DividendEntitlementEnum" minOccurs="0"/>
    <xsd:element name="dividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
    <xsd:element name="dividendPaymentDate" type="DividendPaymentDate" minOccurs="0"/>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendPeriodEffectiveDate" type="DateReference" minOccurs="0"/>
        <xsd:element name="dividendPeriodEndDate" type="DateReference" minOccurs="0"/>
      </xsd:sequence>
      <xsd:element name="dividendPeriod" type="DividendPeriodEnum" />
    </xsd:choice>
    <xsd:element name="extraOrdinaryDividends" type="PartyReference" minOccurs="0"/>
    <xsd:element name="excessDividendAmount" type="DividendAmountTypeEnum" minOccurs="0"/>
    <xsd:choice minOccurs="0">

```

Complex Type: DividendPaymentDate

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | DividendPaymentDate |
| Used by (from the same schema document) | Complex Type DividendConditions , Complex Type DividendConditions |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>

Start [Choice](#) [1]

<dividendDateReference> [DividendDateReferenceEnum](#) </dividendDateReference> [1]

'Specification of the dividend date using an enumeration, with values such as the pay date, the ex date or the record date.'

<paymentDateOffset> [Offset](#) </paymentDateOffset> [0..1]

'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.'

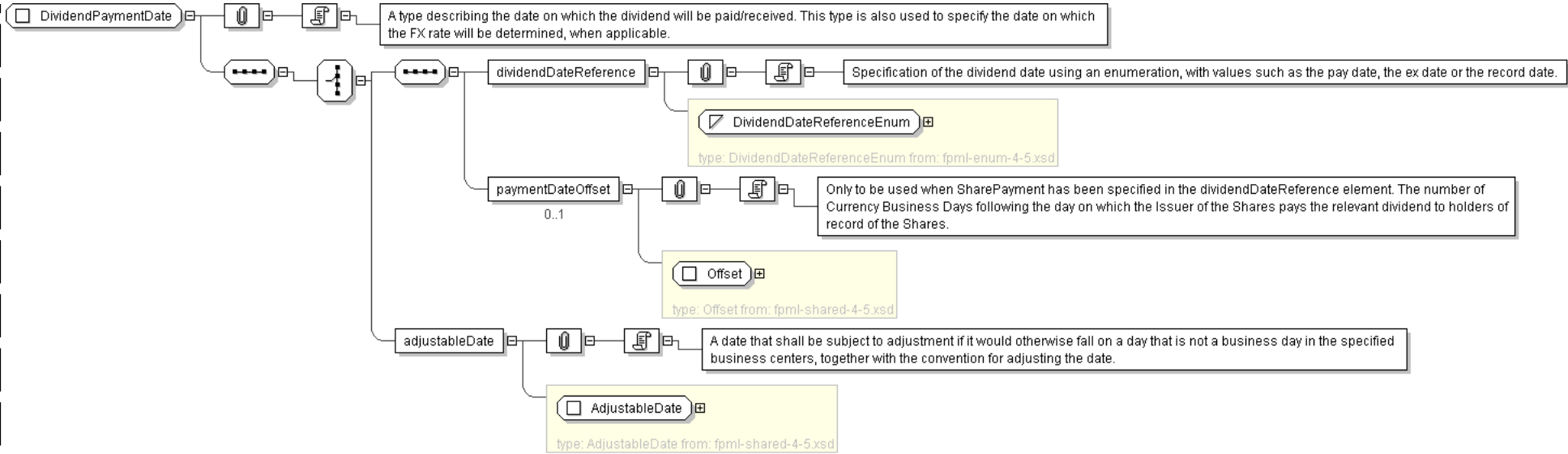
<adjustableDate> [AdjustableDate](#) </adjustableDate> [1]

'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.'

End Choice

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendPaymentDate">
  <xsd:sequence>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="dividendDateReference" type=" DividendDateReferenceEnum " />
        <xsd:element name="paymentDateOffset" type=" Offset " minOccurs="0" />
      </xsd:sequence>
      <xsd:element name="adjustableDate" type=" AdjustableDate " />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: DividendPeriod

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">DividendPeriodDividend (by extension) |

| | |
|---------------|--|
| Name | DividendPeriod |
| Abstract | yes |
| Documentation | Abstract base class of all time bounded dividend period types. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <unadjustedStartDate> IdentifiedDate </unadjustedStartDate> [1]
  'Unadjusted inclusive dividend period start date.'

  <unadjustedEndDate> IdentifiedDate </unadjustedEndDate> [1]
  'Unadjusted inclusive dividend period end date.'

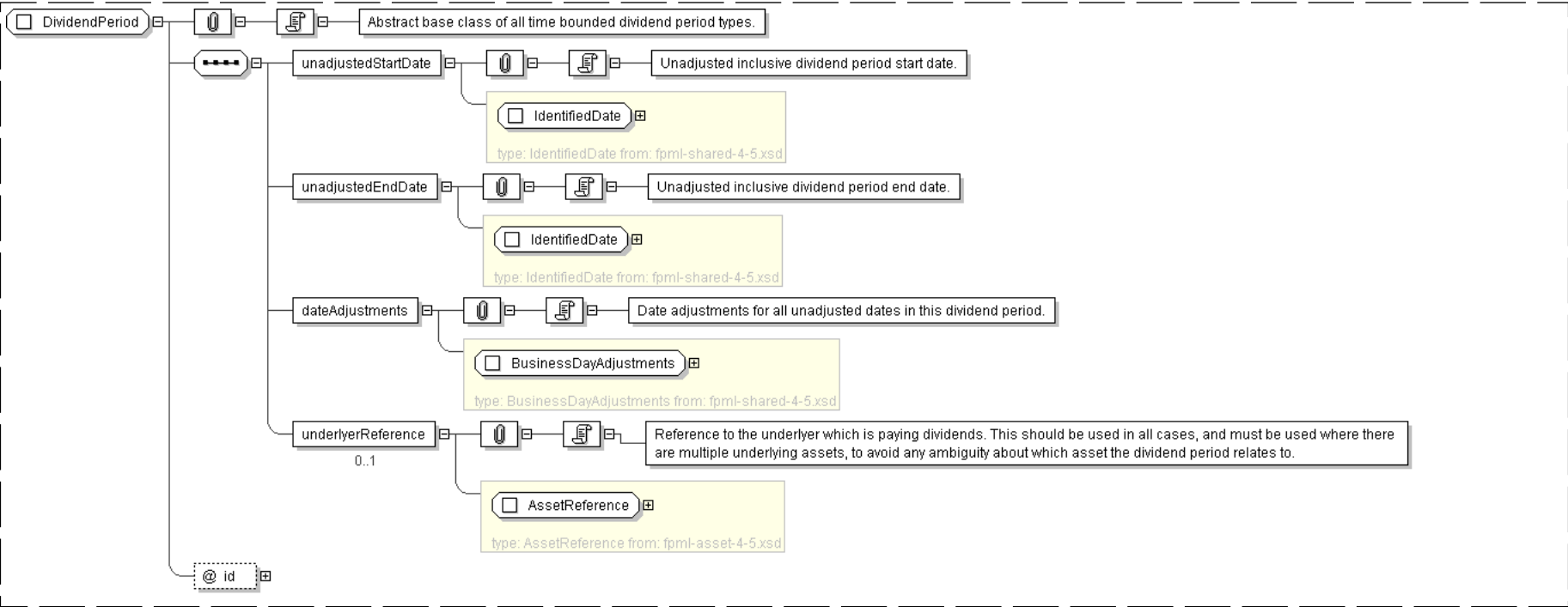
  <dateAdjustments> BusinessDayAdjustments </dateAdjustments> [1]
  'Date adjustments for all unadjusted dates in this dividend period.'

  <underlyerReference> AssetReference </underlyerReference> [0..1]
  '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendPeriod" abstract="true">
  <xsd:sequence>
    <xsd:element name="unadjustedStartDate" type="IdentifiedDate" />
    <xsd:element name="unadjustedEndDate" type="IdentifiedDate" />
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments" />
    <xsd:element name="underlyingReference" type="AssetReference" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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Complex Type: **DividendPeriodDividend**

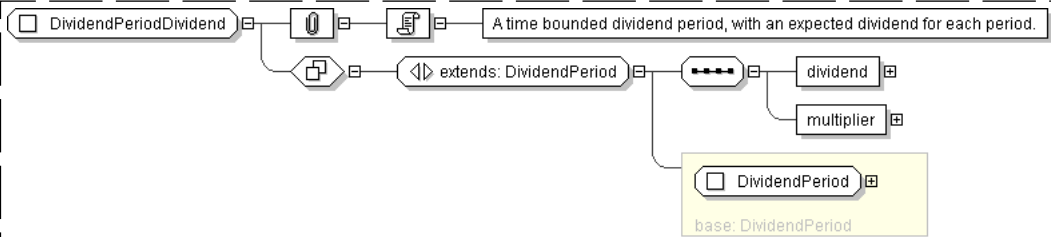
| | |
|---|---|
| Super-types: | DividendPeriod < DividendPeriodDividend (by extension) |
| Sub-types: | None |
| Name | DividendPeriodDividend |
| Used by (from the same schema document) | Complex Type DividendAdjustment |
| Abstract | no |
| Documentation | A time bounded dividend period, with an expected dividend for each period. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]">
```

```
<unadjustedStartDate> IdentifiedDate </unadjustedStartDate> [1]
'Unadjusted inclusive dividend period start date.'IdentifiedDate </unadjustedEndDate> [1]
'Unadjusted inclusive dividend period end date.'BusinessDayAdjustments </dateAdjustments> [1]
'Date adjustments for all unadjusted dates in this dividend period.'AssetReference </underlyerReference> [0..1]
'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.'Money </dividend> [1]
'Expected dividend in this period.'PositiveDecimal </multiplier> [1]
'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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DividendPeriodDividend">
  <xsd:complexContent>
    <xsd:extension base=" DividendPeriod ">
      <xsd:sequence>
        <xsd:element name="dividend" type=" Money "/>
        <xsd:element name="multiplier" type=" PositiveDecimal "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **EquityCorporateEvents**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityCorporateEvents |
| Used by (from the same schema document) | Complex Type ExtraordinaryEvents , Complex Type ExtraordinaryEvents |
| Abstract | no |
| Documentation | A type for defining the merger events and their treatment. |

XML Instance Representation

```
<...>
<shareForShare> ShareExtraordinaryEventEnum </shareForShare> [1]
```

```
'The consideration paid for the original shares following the Merger Event consists wholly
of new shares.'
```

```
<shareForOther> ShareExtraordinaryEventEnum </shareForOther> [1]
```

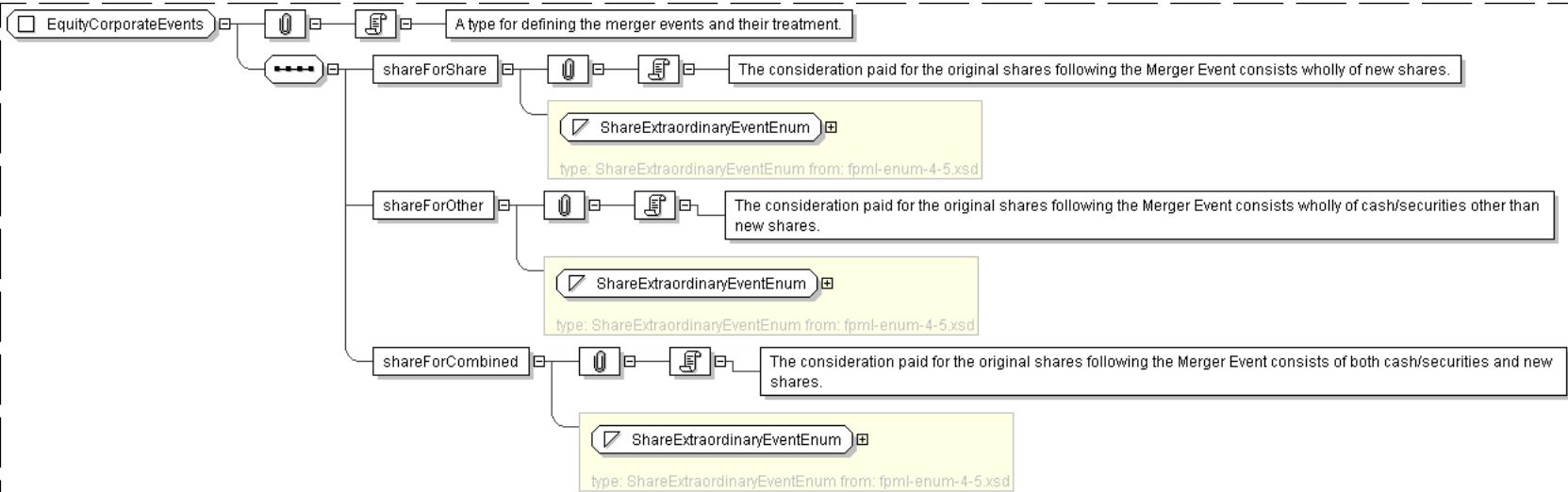
```
'The consideration paid for the original shares following the Merger Event consists wholly
of cash/securities other than new shares.'
```

```
<shareForCombined> ShareExtraordinaryEventEnum </shareForCombined> [1]
```

```
'The consideration paid for the original shares following the Merger Event consists of
both cash/securities and new shares.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityCorporateEvents">
  <xsd:sequence>
    <xsd:element name="shareForShare" type=" ShareExtraordinaryEventEnum "/>
    <xsd:element name="shareForOther" type=" ShareExtraordinaryEventEnum "/>
    <xsd:element name="shareForCombined" type=" ShareExtraordinaryEventEnum "/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **EquityPremium**

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityPremium |
| Abstract | no |
| Documentation | A type used to describe the amount paid for an equity option. |

XML Instance Representation

```
<...>
<payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'
```

```

<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<premiumType> PremiumTypeEnum </premiumType> [0..1]
'Forward start Premium type'

<paymentAmount> Money </paymentAmount> [0..1]
'The currency amount of the payment.'

<paymentDate> AdjustableDate </paymentDate> [0..1]
'The payment date. This date is subject to adjustment in accordance with any
applicable business day convention.'

<swapPremium> xsd:boolean </swapPremium> [0..1]
'Specifies whether or not the premium is to be paid in the style of payments under an
interest rate swap contract.'

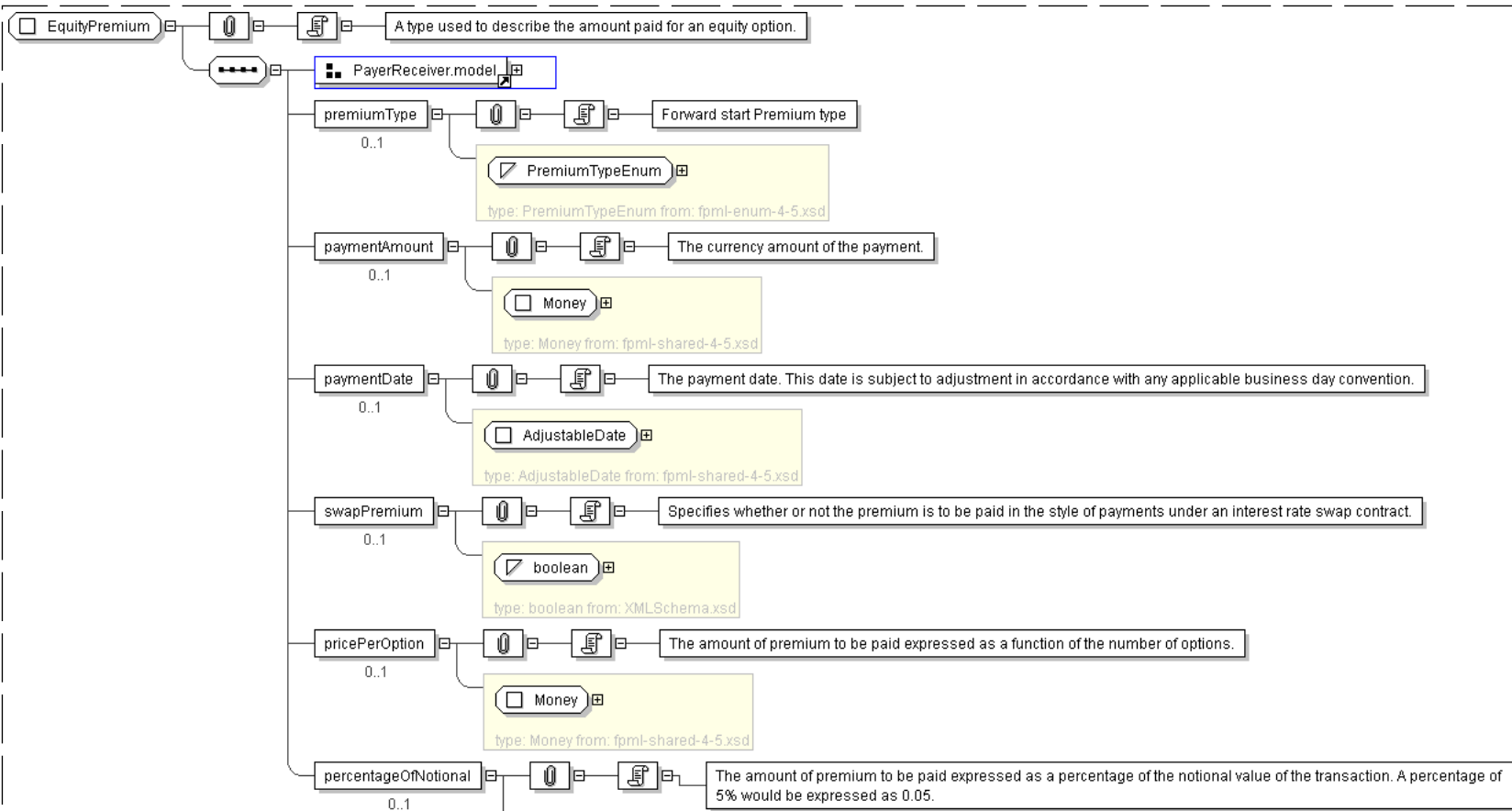
<pricePerOption> Money </pricePerOption> [0..1]
'The amount of premium to be paid expressed as a function of the number of options.'

<percentageOfNotional> xsd:decimal </percentageOfNotional> [0..1]
'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.'

```

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="EquityPremium">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model" />
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0"/>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0"/>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0"/>
    <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0"/>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: EquityStrike

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityStrike |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [1]
  <strikePrice> xsd:decimal </strikePrice> [1]
  'The price or level at which the option has been struck.'

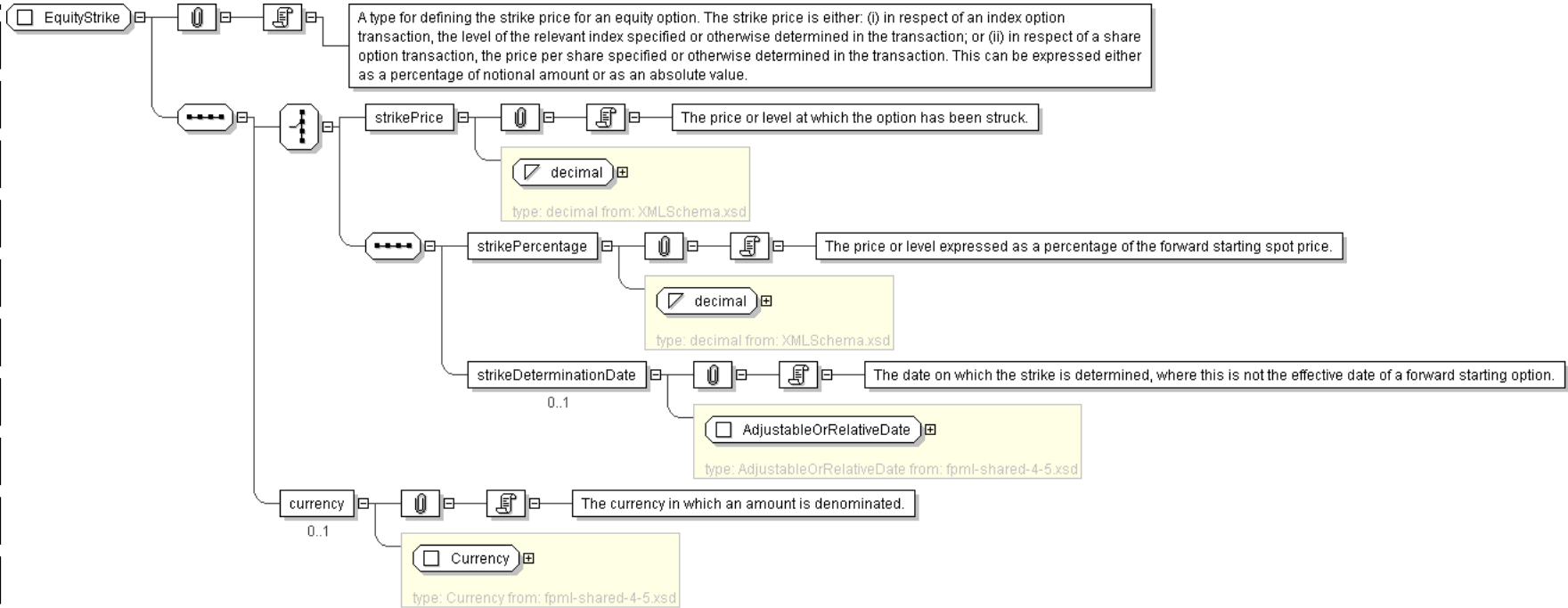
  <strikePercentage> xsd:decimal </strikePercentage> [1]
  'The price or level expressed as a percentage of the forward starting spot price.'

  <strikeDeterminationDate> AdjustableOrRelativeDate </strikeDeterminationDate> [0..1]
  'The date on which the strike is determined, where this is not the effective date of a forward starting option.'

End Choice
  <currency> Currency </currency> [0..1]
  'The currency in which an amount is denominated.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityStrike">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal" />
      <xsd:sequence>
        <xsd:element name="strikePercentage" type="xsd:decimal" />
        <xsd:element name="strikeDeterminationDate" type="AdjustableOrRelativeDate" minOccurs="0" />
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="currency" type="Currency" minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **EquityValuation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | EquityValuation |
| Used by (from the same schema document) | Complex Type DeprecatedVarianceLeg , Complex Type DirectionalLegUnderlyerValuation , Complex Type ReturnLegValuationPrice |
| Abstract | no |
| Documentation | A type for defining how and when an equity option is to be valued. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  Start Choice [0..1]
    <valuationDate> AdjustableDateOrRelativeDateSequence </valuationDate> [1]
    'The term \"Valuation Date\" is assumed to have the meaning as defined in the ISDA 2002
    Equity Derivatives Definitions.'
```

```
<valuationDates> AdjustableRelativeOrPeriodicDates </valuationDates> [1]
```

'Specifies the interim equity valuation dates of the swap.'

End Choice

```
<valuationTimeType> TimeTypeEnum </valuationTimeType> [0..1]
```

'The time of day at which the calculation agent values the underlying, for example the official closing time of the exchange.'

```
<valuationTime> BusinessCenterTime </valuationTime> [0..1]
```

'The specific time of day at which the calculation agent values the underlying.'

```
<futuresPriceValuation> xsd:boolean </futuresPriceValuation> [0..1]
```

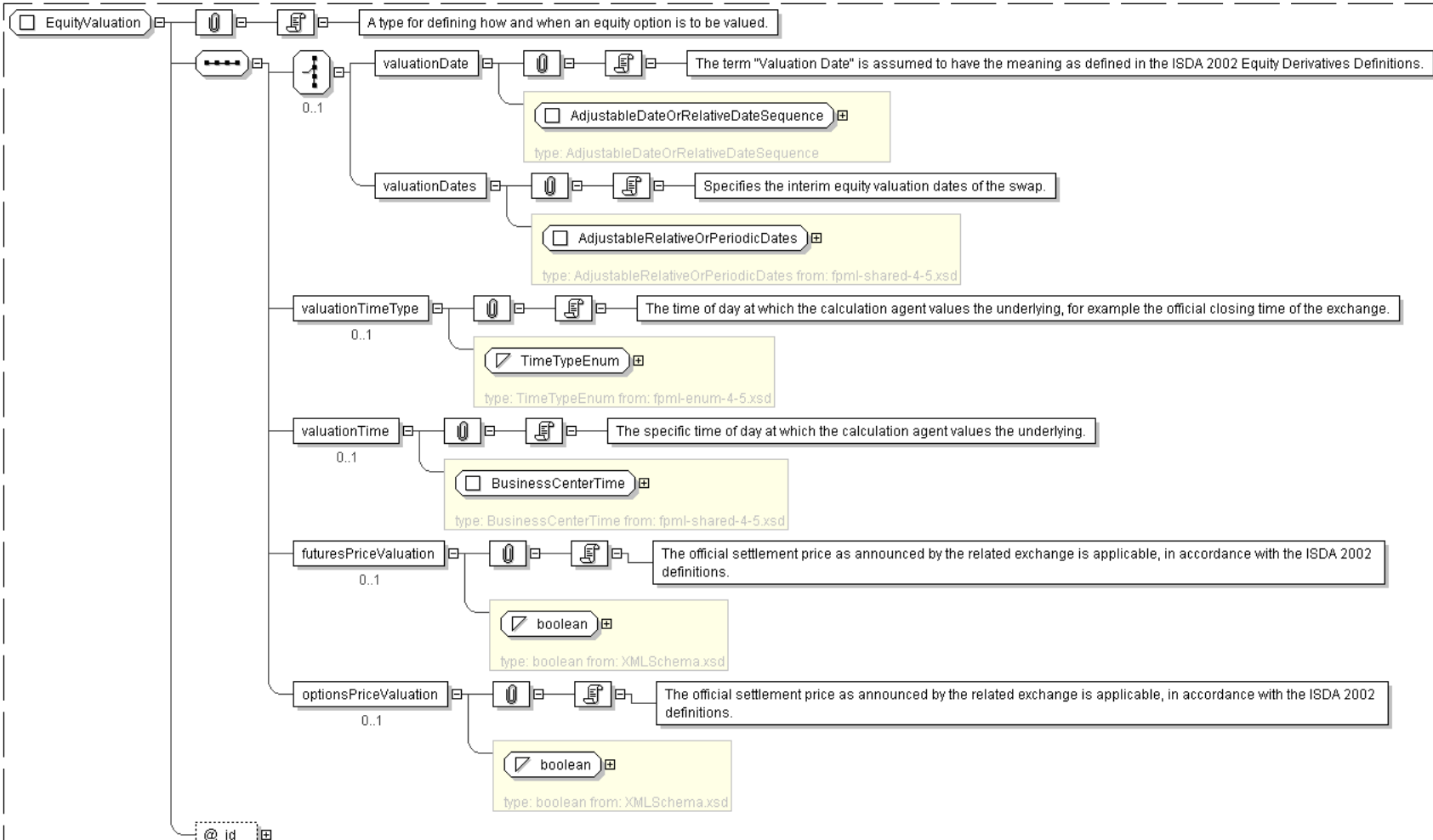
'The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.'

```
<optionsPriceValuation> xsd:boolean </optionsPriceValuation> [0..1]
```

'The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.'

```
</...>
```

Diagram



XML Schema Documentation

Schema Component Representation

<xsd:complexType name="EquityValuation">
 <xsd:sequence>
 <xsd:choice minOccurs="0">
 <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence" />
 <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates" />
 </xsd:choice>
 <xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0"/>
 <xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0"/>
 <xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0"/>
 <xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0"/>
 </xsd:sequence>
 <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>

top

Complex Type: **ExtraordinaryEvents**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ExtraordinaryEvents |
| Used by (from the same schema document) | Complex Type NettedSwapBase , Complex Type ReturnSwap |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

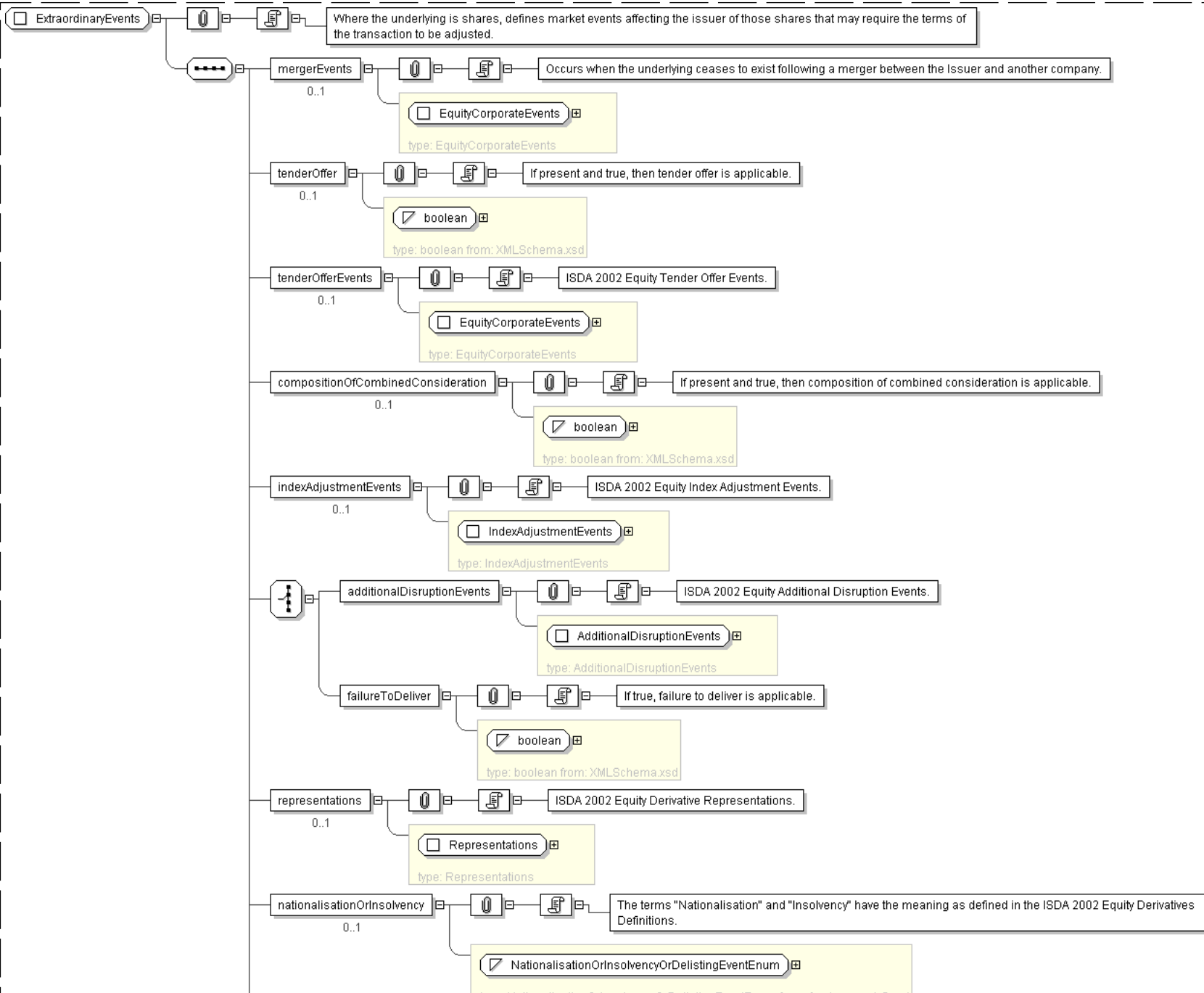
```
<...>  
  <mergerEvents> EquityCorporateEvents </mergerEvents> [0..1]  
  'Occurs when the underlying ceases to exist following a merger between the Issuer and another company.'  
  
  <tenderOffer> xsd:boolean </tenderOffer> [0..1]  
  'If present and true, then tender offer is applicable.'  
  
  <tenderOfferEvents> EquityCorporateEvents </tenderOfferEvents> [0..1]  
  'ISDA 2002 Equity Tender Offer Events.'  
  
  <compositionOfCombinedConsideration> xsd:boolean </compositionOfCombinedConsideration> [0..1]  
  'If present and true, then composition of combined consideration is applicable.'  
  
  <indexAdjustmentEvents> IndexAdjustmentEvents </indexAdjustmentEvents> [0..1]  
  'ISDA 2002 Equity Index Adjustment Events.'  
  
  Start Choice [1]  
    <additionalDisruptionEvents> AdditionalDisruptionEvents </additionalDisruptionEvents> [1]  
    'ISDA 2002 Equity Additional Disruption Events.'  
  
    <failureToDeliver> xsd:boolean </failureToDeliver> [1]  
    'If true, failure to deliver is applicable.'  
  
  End Choice  
  
  <representations> Representations </representations> [0..1]  
  'ISDA 2002 Equity Derivative Representations.'  
  
  <nationalisationOrInsolvency> NationalisationOrInsolvencyOrDelistingEventEnum  
  </nationalisationOrInsolvency> [0..1]  
  'The terms \"Nationalisation\" and \"Insolvency\" have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.'
```

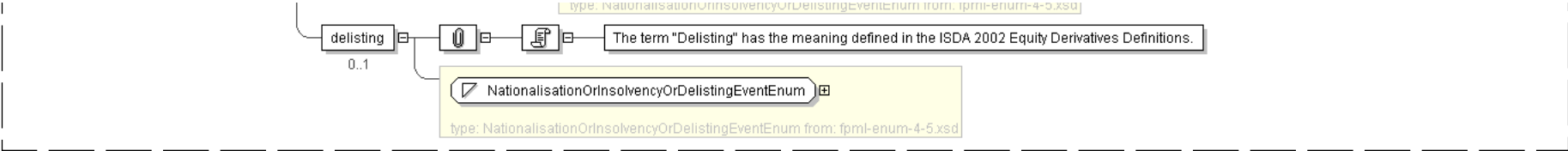
```
<delisting> NationalisationOrInsolvencyOrDelistingEventEnum </delisting> [0..1]
```

'The term \"Delisting\" has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.'

```
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:sequence>
    <xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0"/>
    <xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0"/>
    <xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents" />
      <xsd:element name="failureToDeliver" type="xsd:boolean" />
    </xsd:choice>
    <xsd:element name="representations" type="Representations" minOccurs="0"/>
    <xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0"/>
    <xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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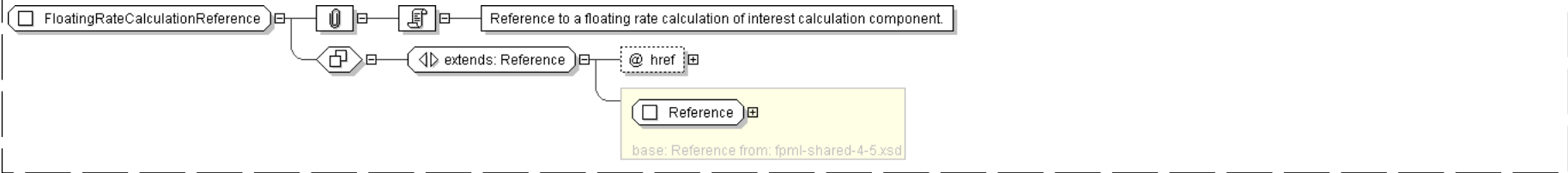
Complex Type: FloatingRateCalculationReference

| | |
|---|---|
| Super-types: | Reference < FloatingRateCalculationReference (by extension) |
| Sub-types: | None |
| Name | FloatingRateCalculationReference |
| Used by (from the same schema document) | Complex Type CompoundingRate |
| Abstract | no |
| Documentation | Reference to a floating rate calculation of interest calculation component. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FloatingRateCalculationReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF"
        use="required" reference="floatingRateCalculation"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **IndexAdjustmentEvents**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | IndexAdjustmentEvents |
| Used by (from the same schema document) | Complex Type ExtraordinaryEvents |
| Abstract | no |
| Documentation | Defines the specification of the consequences of Index Events as defined by the 2002 ISDA Equity Derivatives Definitions. |

XML Instance Representation

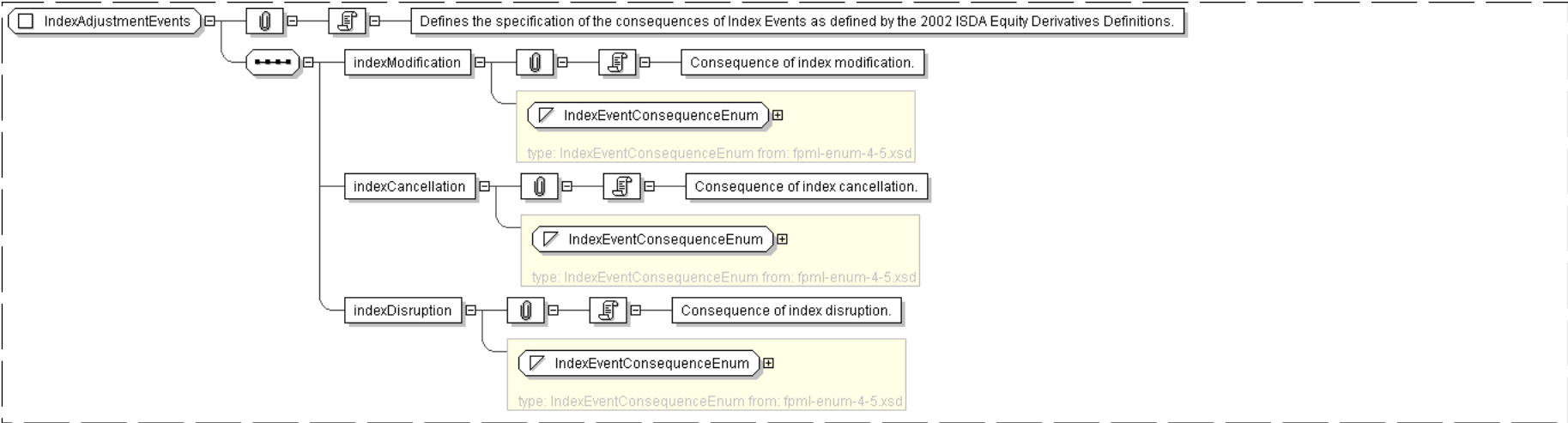
```
<...>
  <indexModification> IndexEventConsequenceEnum </indexModification> [1]
  'Consequence of index modification.'

  <indexCancellation> IndexEventConsequenceEnum </indexCancellation> [1]
  'Consequence of index cancellation.'

  <indexDisruption> IndexEventConsequenceEnum </indexDisruption> [1]
  'Consequence of index disruption.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IndexAdjustmentEvents">
  <xsd:sequence>
    <xsd:element name="indexModification" type=" IndexEventConsequenceEnum "/>
    <xsd:element name="indexCancellation" type=" IndexEventConsequenceEnum "/>
    <xsd:element name="indexDisruption" type=" IndexEventConsequenceEnum "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **InterestCalculation**

| | |
|---|--|
| Super-types: | InterestAccrualsMethod < InterestCalculation (by extension) |
| Sub-types: | None |
| Name | InterestCalculation |
| Used by (from the same schema document) | Complex Type InterestLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
<floatingRateCalculation> FloatingRateCalculation </floatingRateCalculation> [1]
  'The floating rate calculation definitions'

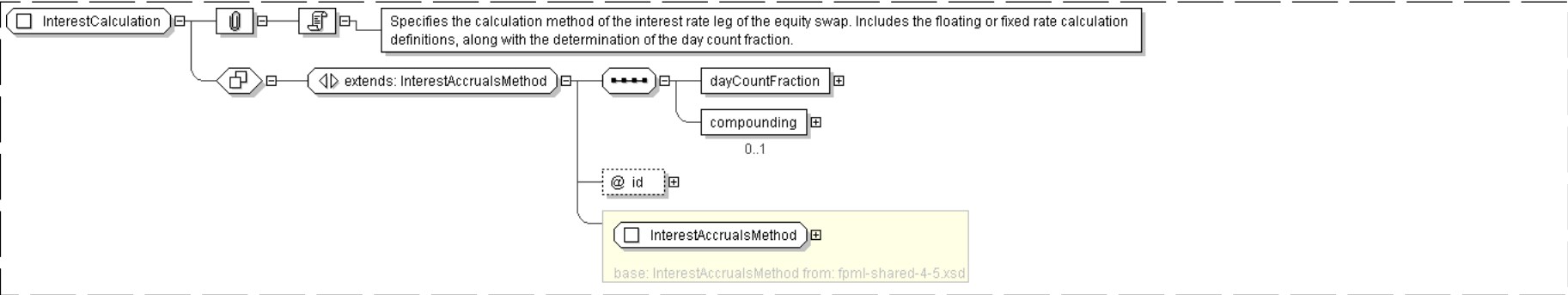
<fixedRate> xsd:decimal </fixedRate> [1]
  'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
of 5% would be represented as 0.05.'

End Choice
<dayCountFraction> DayCountFraction </dayCountFraction> [1]
  'The day count fraction.'

<compounding> Compounding </compounding> [0..1]
  'Defines compounding rates on the Interest Leg.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestCalculation">
  <xsd:complexContent>
    <xsd:extension base=" InterestAccrualsMethod " />
    <xsd:sequence>
      <xsd:element name="dayCountFraction" type=" DayCountFraction " />
      <xsd:element name="compounding" type=" Compounding " minOccurs="0" />
    </xsd:sequence>
    <xsd:attribute name="id" type=" xsd:ID " />
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

| | |
|--------------|--|
| Super-types: | Leg < ReturnSwapLeg (by extension) < InterestLeg (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | InterestLeg |
| Used by (from the same schema document) | Element interestLeg |
| Abstract | no |
| Documentation | A type describing the fixed income leg of the equity swap. |

XML Instance Representation

```
<...
  legIdentifier=" xsd:ID [0..1]
'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at which this leg pays.'

  <interestLegCalculationPeriodDates> InterestLegCalculationPeriodDates
</interestLegCalculationPeriodDates> [1]
  '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> ReturnSwapNotional </notional> [1]
  '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.'

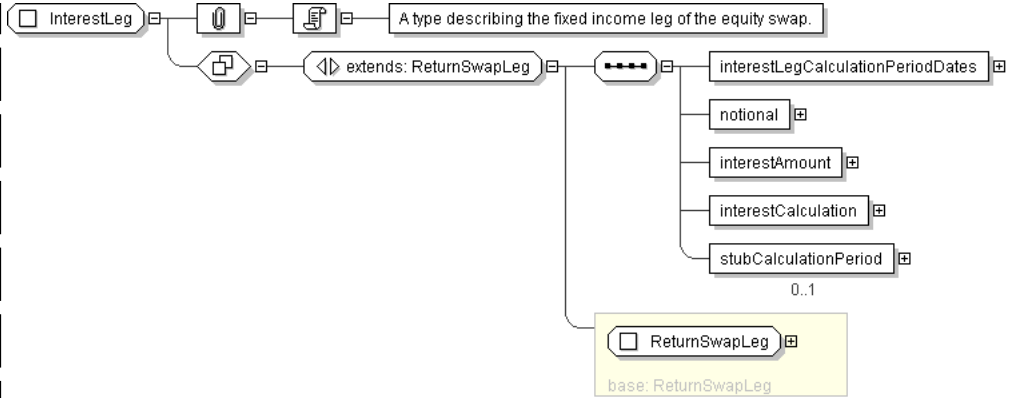
  <interestAmount> LegAmount </interestAmount> [1]
  'Specifies, in relation to each Interest Payment Date, the amount to which the Interest Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2000 ISDA Definitions.'

  <interestCalculation> InterestCalculation </interestCalculation> [1]
  '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> StubCalculationPeriod </stubCalculationPeriod> [0..1]
  'Specifies the stub calculation period.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestLeg">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPeriodDates"/>
        <xsd:element name="notional" type="ReturnSwapNotional"/>
        <xsd:element name="interestAmount" type="LegAmount"/>
        <xsd:element name="interestCalculation" type="InterestCalculation"/>
        <xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: InterestLegCalculationPeriodDates

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | InterestLegCalculationPeriodDates |
| Used by (from the same schema document) | Complex Type InterestLeg |
| Abstract | no |
| Documentation | Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier. |

XML Instance Representation

```
<...
id="xsd:ID [1]">
  <effectiveDate AdjustableOrRelativeDate </effectiveDate> [1]
  '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 AdjustableOrRelativeDate </terminationDate> [1]
  '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.'

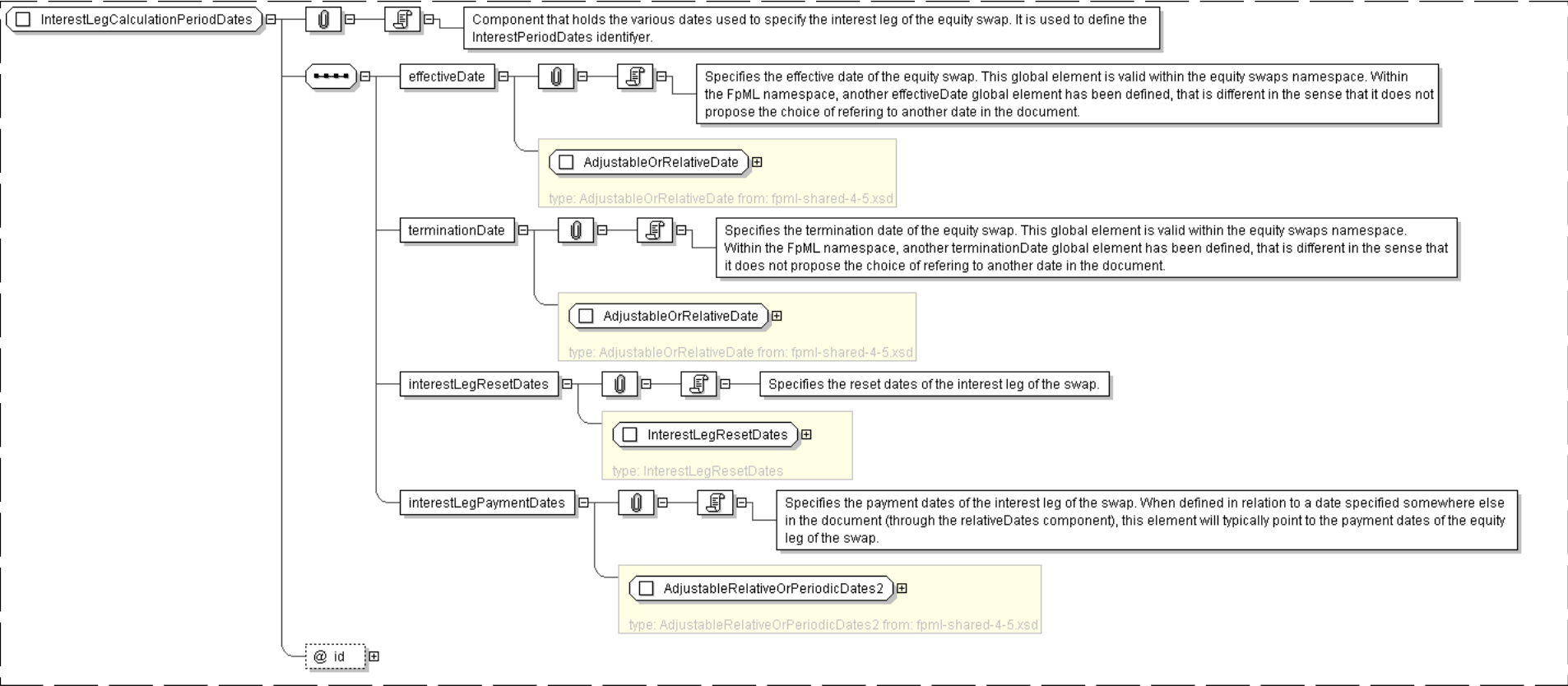
  <interestLegResetDates InterestLegResetDates </interestLegResetDates> [1]
  'Specifies the reset dates of the interest leg of the swap.'
```

```
<interestLegPaymentDates> AdjustableRelativeOrPeriodicDates2 </interestLegPaymentDates> [1]
```

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestLegCalculationPeriodDates">
  <xsd:sequence>
    <xsd:element name="effectiveDate" type=" AdjustableOrRelativeDate " />
    <xsd:element name="terminationDate" type=" AdjustableOrRelativeDate " />
    <xsd:element name="interestLegResetDates" type=" InterestLegResetDates " />
    <xsd:element name="interestLegPaymentDates" type=" AdjustableRelativeOrPeriodicDates2 " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " use="required"/>
</xsd:complexType>
```

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Complex Type: InterestLegCalculationPeriodDatesReference

| | |
|--------------|---|
| Super-types: | Reference < InterestLegCalculationPeriodDatesReference (by extension) |
| Sub-types: | None |

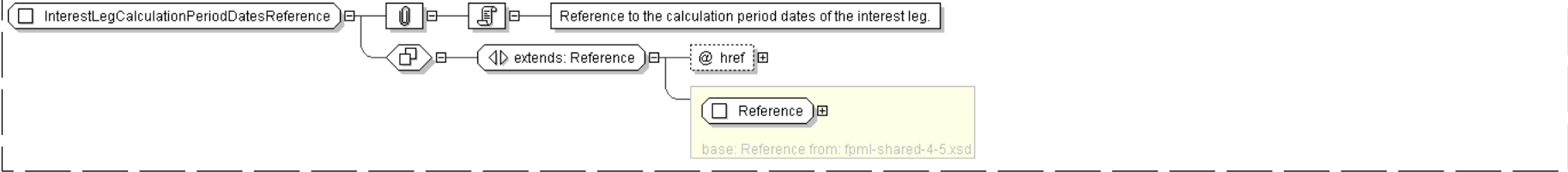
| | |
|------|--|
| Name | InterestLegCalculationPeriodDatesReference |
|------|--|

| | |
|---|--|
| Used by (from the same schema document) | Complex Type InterestLegResetDates |
| Abstract | no |
| Documentation | Reference to the calculation period dates of the interest leg. |

XML Instance Representation

```
<...  
  href="xsd:IDREF [1]" />  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference">  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="InterestLegCalculationPeriodDates"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: InterestLegResetDates

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | InterestLegResetDates |
| Used by (from the same schema document) | Complex Type InterestLegCalculationPeriodDates |
| Abstract | no |

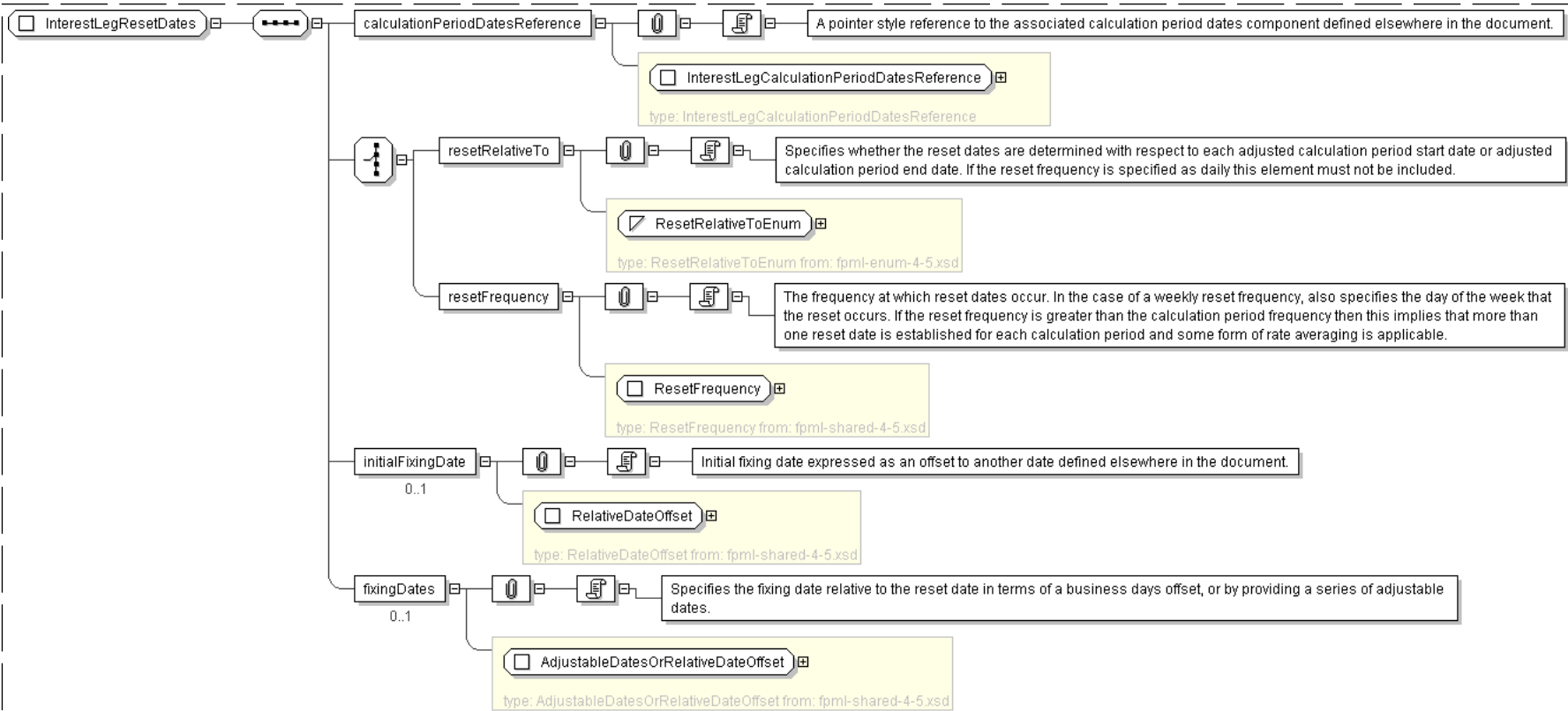
XML Instance Representation

```
<...>  
  <calculationPeriodDatesReference> InterestLegCalculationPeriodDatesReference  
</calculationPeriodDatesReference> [1]  
  'A pointer style reference to the associated calculation period dates component  
  defined elsewhere in the document.'  
  
  Start Choice [1]  
    <resetRelativeTo> ResetRelativeToEnum </resetRelativeTo> [1]  
    '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.'  
  
    <resetFrequency> ResetFrequency </resetFrequency> [1]  
    '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.'  
  
  End Choice  
  <initialFixingDate> RelativeDateOffset </initialFixingDate> [0..1]  
  'Initial fixing date expressed as an offset to another date defined elsewhere in the document.'  
  
  <fixingDates> AdjustableDatesOrRelativeDateOffset </fixingDates> [0..1]
```

'Specifies the fixing date relative to the reset date in terms of a business days offset, or by providing a series of adjustable dates.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestLegResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference"
      type="InterestLegCalculationPeriodDatesReference" />
    <xsd:choice>
      <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum" />
      <xsd:element name="resetFrequency" type="ResetFrequency" />
    </xsd:choice>
    <xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0"/>
    <xsd:element name="fixingDates" type="AdjustableDatesOrRelativeDateOffset" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **LegAmount**

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">ReturnSwapAmount (by extension)DeprecatedVarianceAmount (by extension) |

| | |
|---|---|
| Name | LegAmount |
| Used by (from the same schema document) | Complex Type InterestLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [0..1]
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <determinationMethod> DeterminationMethod </determinationMethod> [1]
  'Specifies the method according to which an amount or a date is determined.'

  <currencyReference> IdentifiedCurrencyReference </currencyReference> [1]
  'The currency in which an amount is denominated.'

End Choice
<paymentCurrency> PaymentCurrency </paymentCurrency> [0..1]
'Currency in which the payment relating to the leg amount (equity amount or interest amount)
or the dividend will be denominated.'

Start Choice [1]
  <referenceAmount> ReferenceAmount </referenceAmount> [1]
  '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.'

  <formula> Formula </formula> [1]
  'Specifies a formula, with its description and components.'

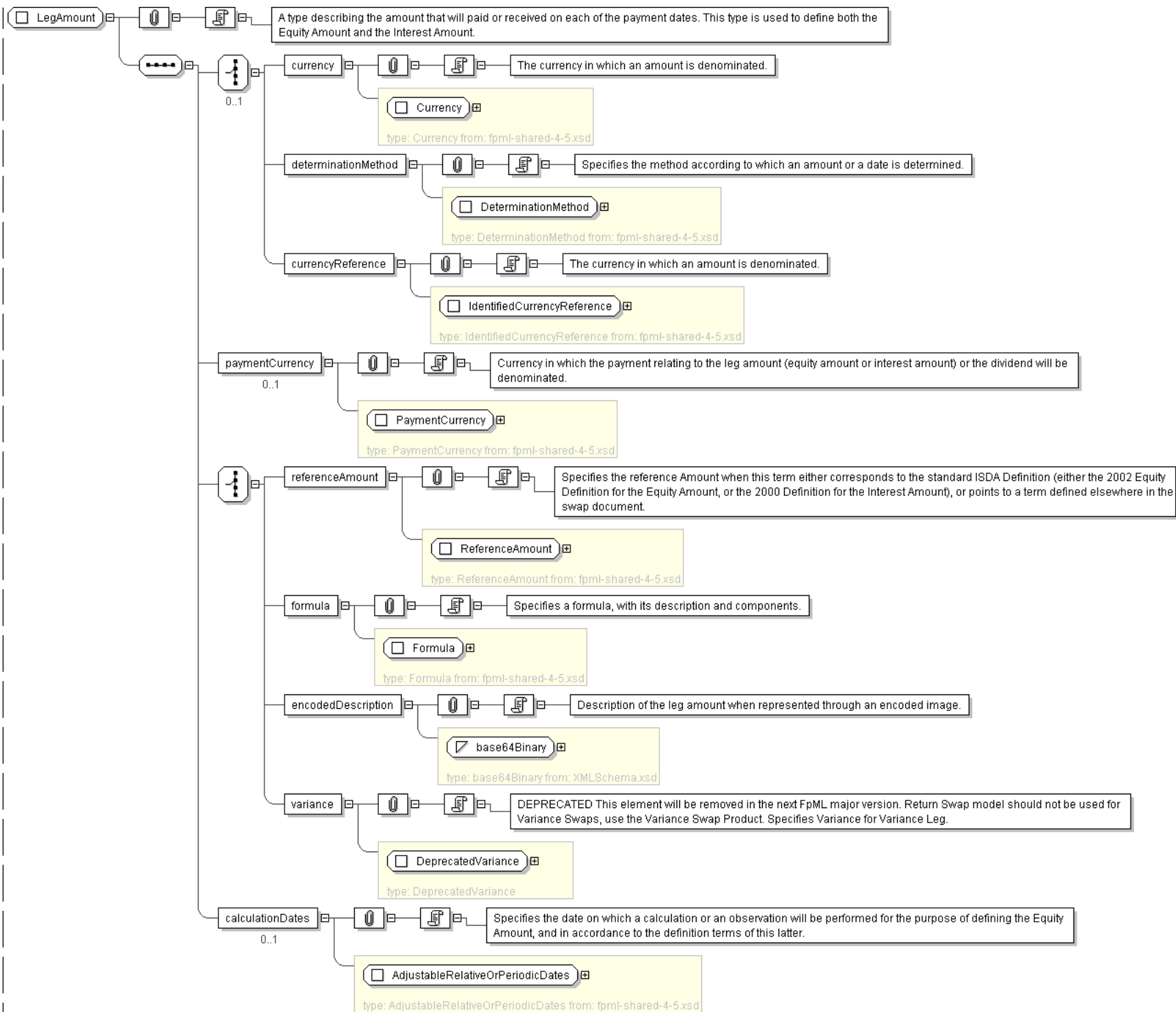
  <encodedDescription> xsd:base64Binary </encodedDescription> [1]
  'Description of the leg amount when represented through an encoded image.'

  <variance> DeprecatedVariance </variance> [1]
  '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.'

End Choice
<calculationDates> AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]
'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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LegAmount">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="currency" type=" Currency " />
      <xsd:element name="determinationMethod" type=" DeterminationMethod " />
      <xsd:element name="currencyReference" type=" IdentifiedCurrencyReference " />
    </xsd:choice>
    <xsd:element name="paymentCurrency" type=" PaymentCurrency " minOccurs="0"
      deprecated="true" deprecatedReason="The model is wrong since it has an intradocument
      reference that is not clear. Current PaymentCurrency model and elements using this type
      are deprecated. Instead, the choice above between currency, determinationMethod,
      and currencyReference (of type CurrencyReference) should be used." />
    <xsd:choice>
      <xsd:element name="referenceAmount" type=" ReferenceAmount " />
      <xsd:element name="formula" type=" Formula " />
      <xsd:element name="encodedDescription" type=" xsd:base64Binary " />
      <xsd:element name="variance" type=" DeprecatedVariance "
        deprecated="true" deprecatedReason="Return Swap model should not be used for Variance
        Swaps, use the Variance Swap Product" />
    </xsd:choice>
    <xsd:element name="calculationDates" type=" AdjustableRelativeOrPeriodicDates " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

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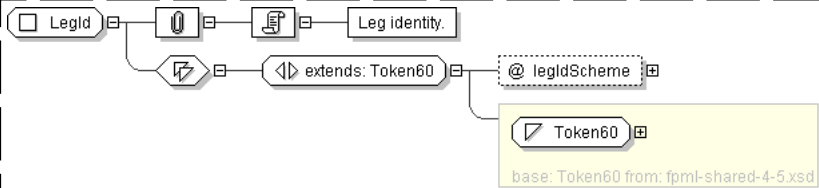
Complex Type: **LegId**

| | |
|---|---|
| Super-types: | Token60 < LegId (by extension) |
| Sub-types: | None |
| Name | LegId |
| Used by (from the same schema document) | Complex Type LegIdentifier |
| Abstract | no |
| Documentation | Leg identity. |

XML Instance Representation

```
<...
  legIdScheme=" xsd:anyURI [1]">
    Token60
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LegId">
  <xsd:simpleContent>
    <xsd:extension base=" Token60 ">
      <xsd:attribute name="legIdScheme" type=" xsd:anyURI " use="required" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: LegIdentifier

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | LegIdentifier |
| Used by (from the same schema document) | Complex Type DirectionalLeg |
| Abstract | no |
| Documentation | Version aware identification of a leg. |

XML Instance Representation

```
<...>
  <legId> LegId </legId> [1]
  'Identity of this leg.'

Start Group: VersionHistory.model [0..1]
  <version> xsd:nonNegativeInteger </version> [1]
  'The version number'

  <effectiveDate> IdentifiedDate </effectiveDate> [0..1]
  'Optionally it is possible to specify a version effective date when a versionId is supplied.'

End Group: VersionHistory.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LegIdentifier">
  <xsd:sequence>
    <xsd:element name="legId" type="LegId" />
    <xsd:group ref="VersionHistory.model" minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: MakeWholeProvisions

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | MakeWholeProvisions |
| Abstract | no |
| Documentation | A type to hold early exercise provisions. |

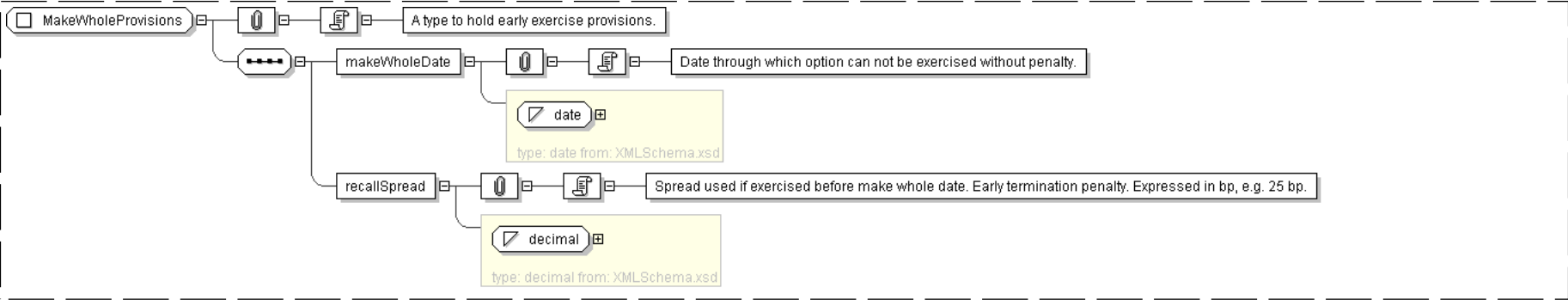
XML Instance Representation

```
<...>
  <makeWholeDate> xsd:date </makeWholeDate> [1]
  'Date through which option can not be exercised without penalty.'
```

```
<recallSpread> xsd:decimal </recallSpread> [1]
'Spread used if exercised before make whole date. Early termination penalty. Expressed in bp,
e.g. 25 bp.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MakeWholeProvisions">
  <xsd:sequence>
    <xsd:element name="makeWholeDate" type=" xsd:date "/>
    <xsd:element name="recallSpread" type=" xsd:decimal "/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **NettedSwapBase**

| | |
|---------------|--|
| Super-types: | Product < NettedSwapBase (by extension) |
| Sub-types: | None |
| Name | NettedSwapBase |
| Abstract | yes |
| Documentation | An abstract base class for all swap types which have a single netted leg, such as Variance Swaps, and Correlation Swaps. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

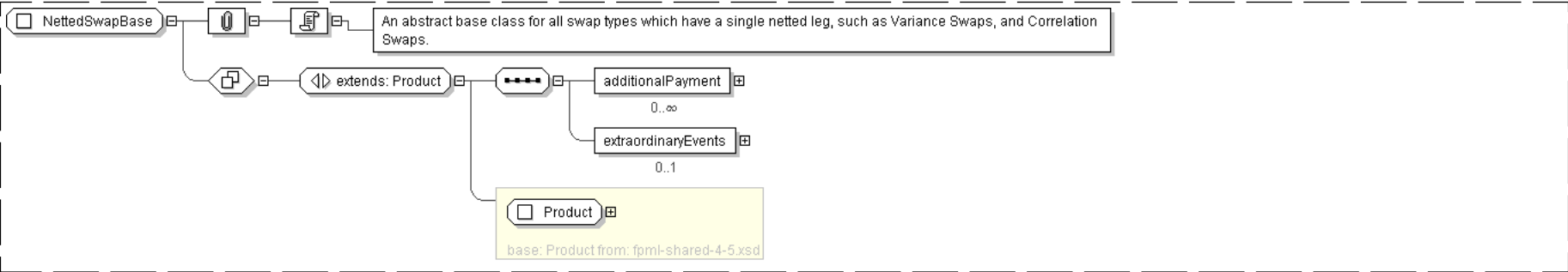
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <additionalPayment> ClassifiedPayment </additionalPayment> [0..*]
  'Specifies additional payment(s) between the principal parties to the netted swap.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
  'Where the underlying is shares, specifies events affecting the issuer of those shares that
  may require the terms of the transaction to be adjusted.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NettedSwapBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Product" >
      <xsd:sequence>
        <xsd:element name="additionalPayment" type="ClassifiedPayment"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents"
          minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: OptionFeatures

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OptionFeatures |
| Used by (from the same schema document) | Model Group Feature.model |
| Abstract | no |
| Documentation | A type for defining option features. |

XML Instance Representation

```
<...>
  <asian> Asian </asian> [0..1]
  'An option where and average price is taken on valuation.'

  <barrier> Barrier </barrier> [0..1]
  'An option with a barrier feature.'

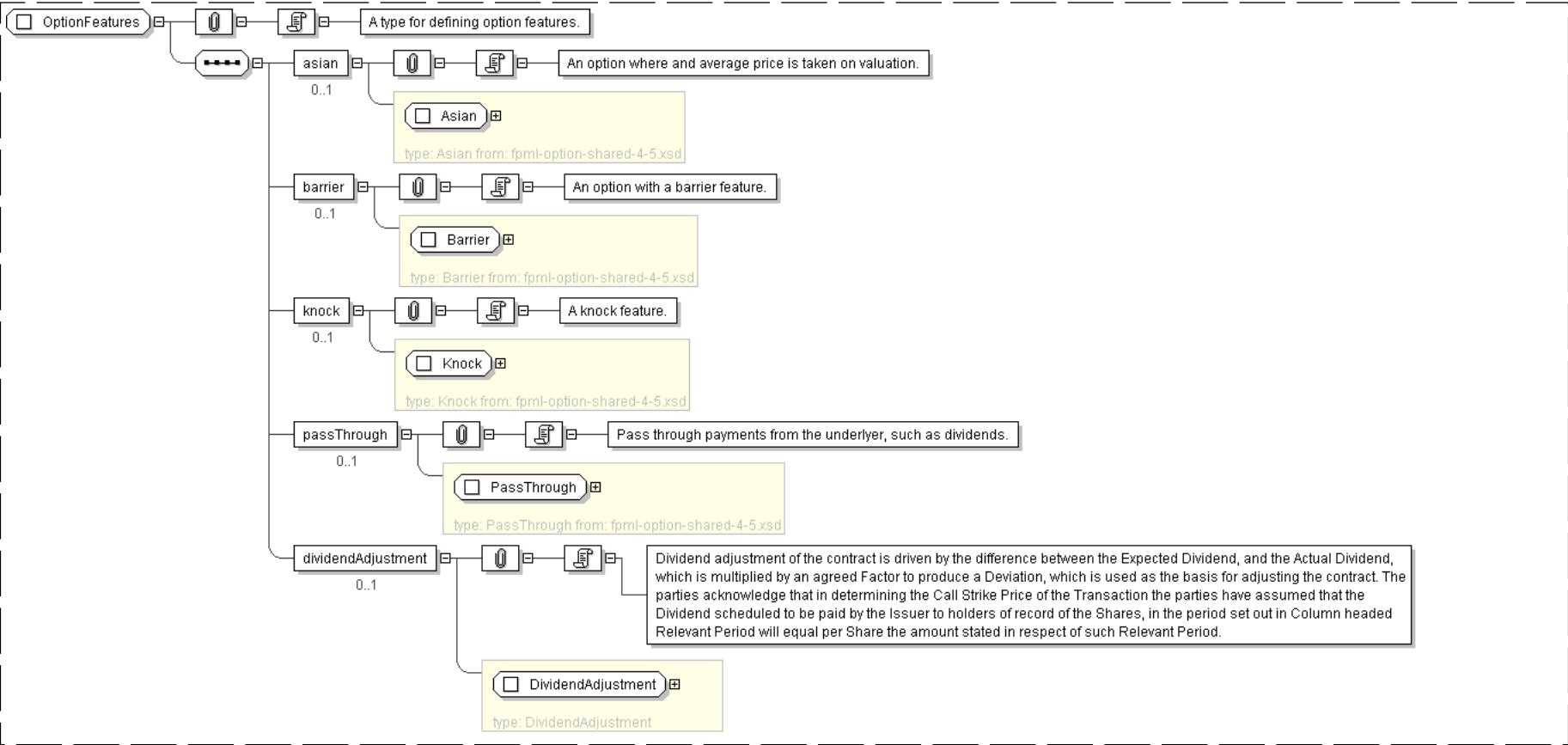
  <knock> Knock </knock> [0..1]
  'A knock feature.'

  <passThrough> PassThrough </passThrough> [0..1]
  'Pass through payments from the underlyer, such as dividends.'

  <dividendAdjustment> DividendAdjustment </dividendAdjustment> [0..1]
  '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.'

</...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="OptionFeatures">
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0"/>
    <xsd:element name="barrier" type="Barrier" minOccurs="0"/>
    <xsd:element name="knock" type="Knock" minOccurs="0"/>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0"/>
    <xsd:element name="dividendAdjustment" type="DividendAdjustment" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PrincipalExchangeAmount**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PrincipalExchangeAmount |
| Used by (from the same schema document) | Complex Type PrincipalExchangeDescriptions |
| Abstract | no |
| Documentation | Specifies the principal exchange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document. |

XML Instance Representation

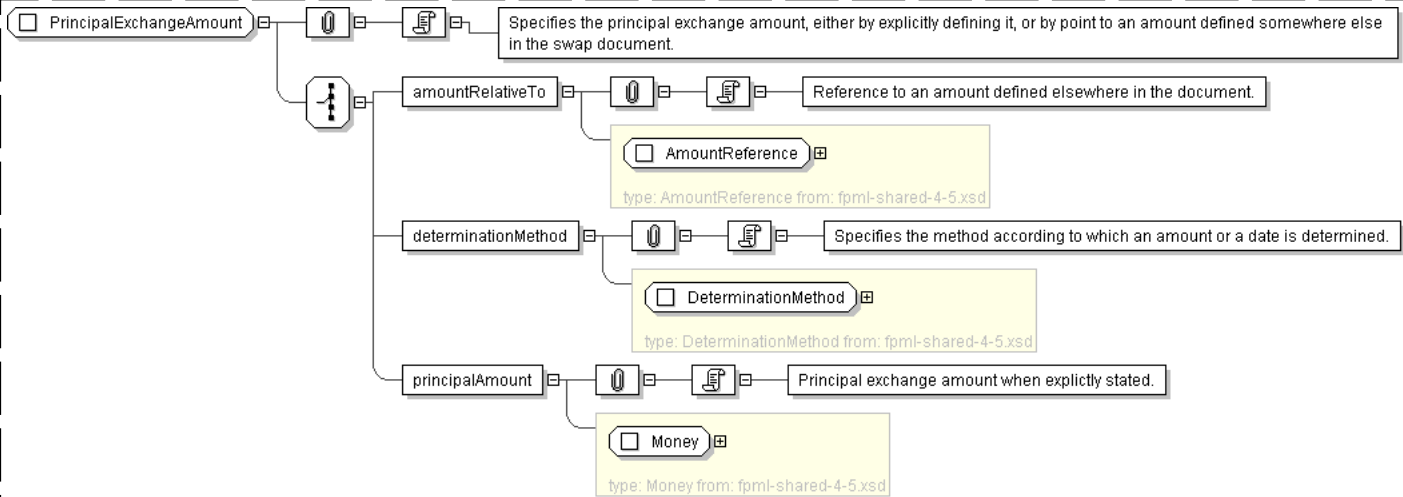
```
<...>
Start Choice [1]
  <amountRelativeTo> AmountReference </amountRelativeTo> [1]
  'Reference to an amount defined elsewhere in the document.'

  <determinationMethod> DeterminationMethod </determinationMethod> [1]
  'Specifies the method according to which an amount or a date is determined.'

  <principalAmount> Money </principalAmount> [1]
  'Principal exchange amount when explicitly stated.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PrincipalExchangeAmount">
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type=" AmountReference " />
    <xsd:element name="determinationMethod" type=" DeterminationMethod " />
    <xsd:element name="principalAmount" type=" Money " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: **PrincipalExchangeDescriptions**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PrincipalExchangeDescriptions |
| Used by (from the same schema document) | Complex Type PrincipalExchangeFeatures |
| Abstract | no |
| Documentation | Specifies each of the characteristics of the principal exchange cashflows, in terms of paying/receiving counterparties, amounts and dates. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
```

```
'A reference to the party responsible for making the payments defined by this structure.'
```

```
<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
```

```
'A reference to the party that receives the payments corresponding to this structure.'
```

```
<principalExchangeAmount> PrincipalExchangeAmount </principalExchangeAmount> [1]
```

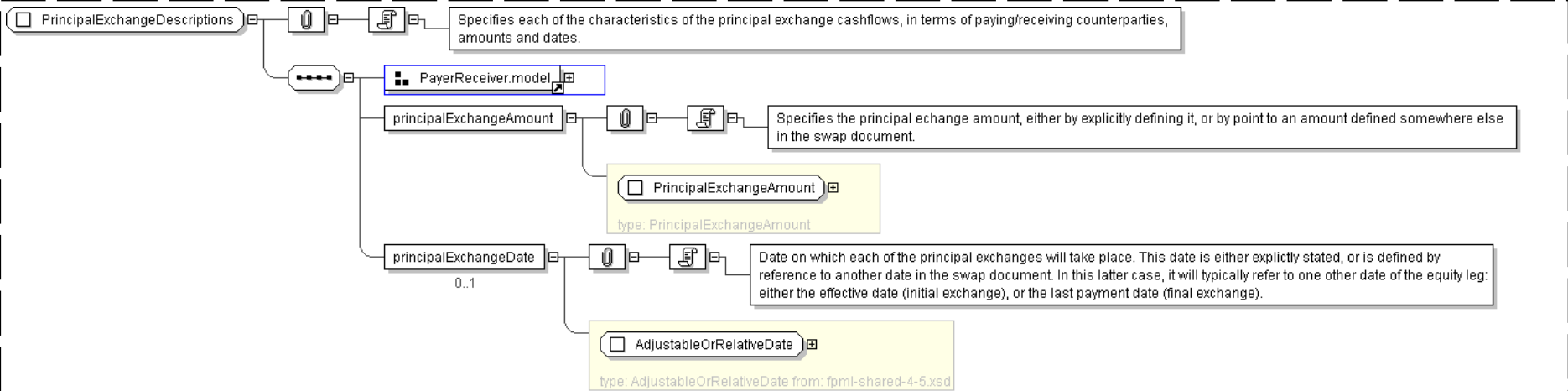
```
'Specifies the principal echange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document.'
```

```
<principalExchangeDate> AdjustableOrRelativeDate </principalExchangeDate> [0..1]
```

```
'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).'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PrincipalExchangeDescriptions">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="principalExchangeAmount" type=" PrincipalExchangeAmount " />
    <xsd:element name="principalExchangeDate" type=" AdjustableOrRelativeDate " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PrincipalExchangeFeatures**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PrincipalExchangeFeatures |
| Used by (from the same schema document) | Complex Type ReturnSwapBase |
| Abstract | no |
| Documentation | A type describing the principal exchange features of the equity swap. |

XML Instance Representation

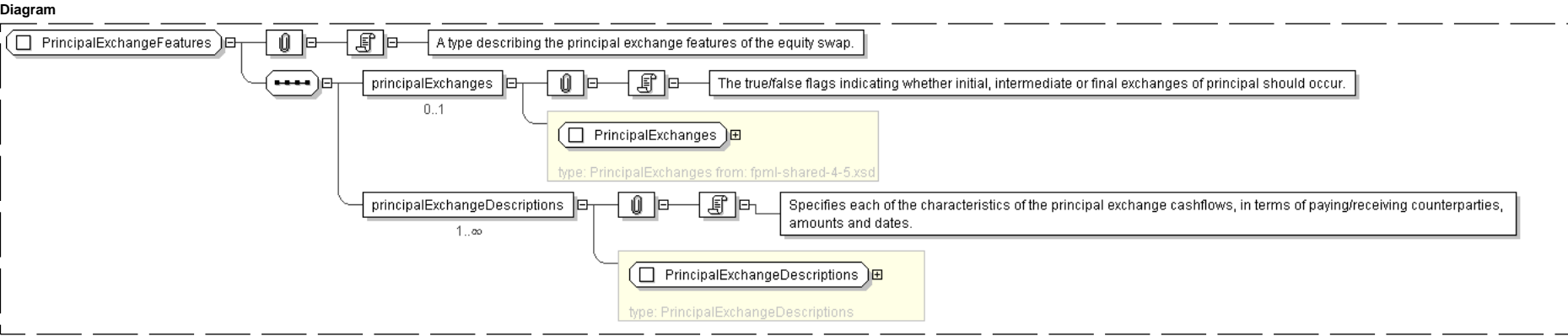
```
<...>
  <principalExchanges> PrincipalExchanges </principalExchanges> [0..1]
```

```
'The true/false flags indicating whether initial, intermediate or final exchanges of
principal should occur.'
```

```
<principalExchangeDescriptions> PrincipalExchangeDescriptions </
principalExchangeDescriptions> [1..*]
```

```
'Specifies each of the characteristics of the principal exchange cashflows, in terms of
paying/receiving counterparties, amounts and dates.'
```

```
</...>
```



Schema Component Representation

```
<xsd:complexType name="PrincipalExchangeFeatures">
  <xsd:sequence>
    <xsd:element name="principalExchanges" type=" PrincipalExchanges " minOccurs="0"/>
    <xsd:element name="principalExchangeDescriptions" type=" PrincipalExchangeDescriptions "
      " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Representations**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Representations |
| Used by (from the same schema document) | Complex Type ExtraordinaryEvents |
| Abstract | no |
| Documentation | A type for defining ISDA 2002 Equity Derivative Representations. |

XML Instance Representation

```
<...>
  <nonReliance> xsd:boolean </nonReliance> [1]
  'If true, then non reliance is applicable.'
```

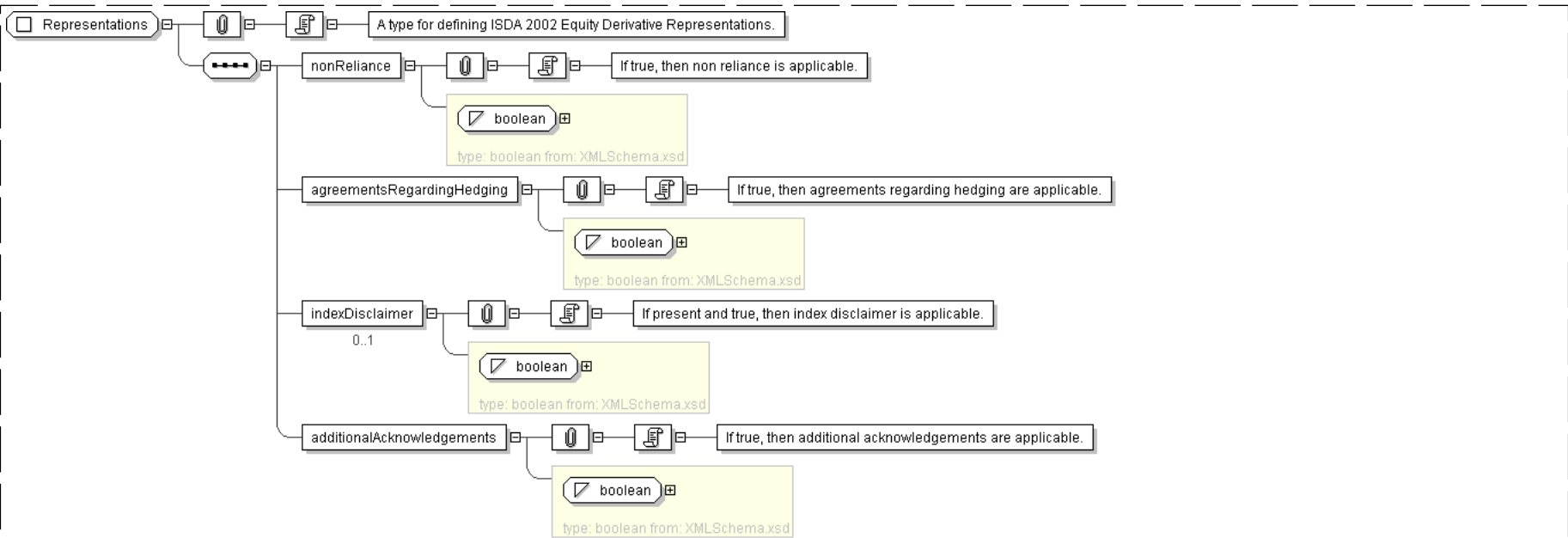
```
  <agreementsRegardingHedging> xsd:boolean </agreementsRegardingHedging> [1]
  'If true, then agreements regarding hedging are applicable.'
```

```
  <indexDisclaimer> xsd:boolean </indexDisclaimer> [0..1]
  'If present and true, then index disclaimer is applicable.'
```

```
  <additionalAcknowledgements> xsd:boolean </additionalAcknowledgements> [1]
  'If true, then additional acknowledgements are applicable.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Representations">
  <xsd:sequence>
    <xsd:element name="nonReliance" type="xsd:boolean"/>
    <xsd:element name="agreementsRegardingHedging" type="xsd:boolean"/>
    <xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="additionalAcknowledgements" type="xsd:boolean"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: Return

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Return |
| Used by (from the same schema document) | Complex Type ReturnLeg |
| Abstract | no |
| Documentation | A type describing the dividend return conditions applicable to the swap. |

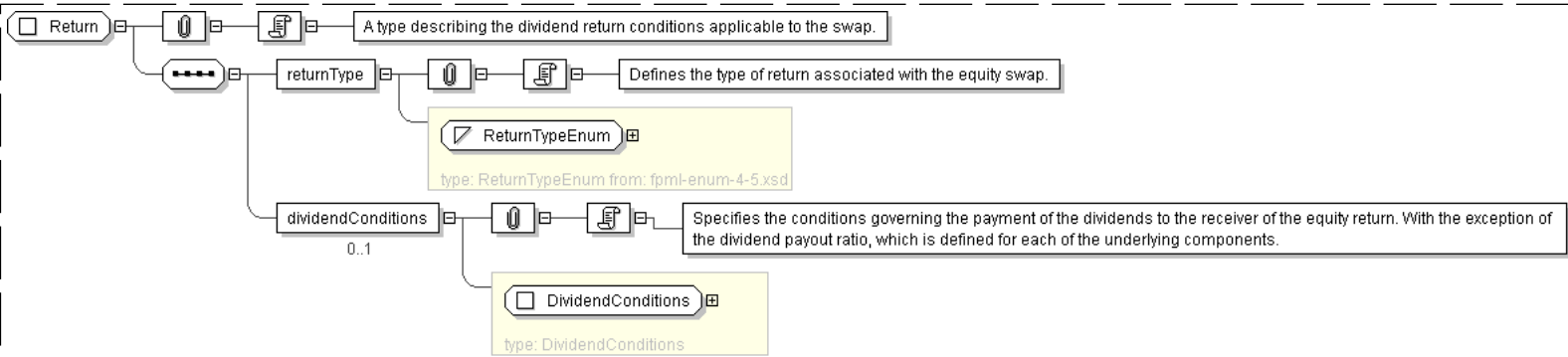
XML Instance Representation

```
<...>
  <returnType> ReturnTypeEnum </returnType> [1]
  'Defines the type of return associated with the equity swap.'

  <dividendConditions> DividendConditions </dividendConditions> [0..1]
  '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.'
```

' </...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Return">
  <xsd:sequence>
    <xsd:element name="returnType" type=" ReturnTypeEnum " />
    <xsd:element name="dividendConditions" type=" DividendConditions " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: ReturnLeg

| | |
|---|--|
| Super-types: | Leg < ReturnSwapLeg (by extension) < ReturnSwapLegUnderlier (by extension) < ReturnLeg (by extension) |
| Sub-types: | None |
| Name | ReturnLeg |
| Used by (from the same schema document) | Element returnLeg |
| Abstract | no |
| Documentation | A type describing the return leg of a return type swap. |

XML Instance Representation

```
<...
  legIdentifier=" xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
  '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> AdjustableOrRelativeDate </terminationDate> [1]
  '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> Underlyer </underlyer> [1]

'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.'

<rateOfReturn> ReturnLegValuation </rateOfReturn> [1]

'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> ReturnSwapNotional </notional> [1]

'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> ReturnSwapAmount </amount> [1]

'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> Return </return> [1]

'Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the amounts.'

<notionalAdjustments> NotionalAdjustmentEnum </notionalAdjustments> [1]

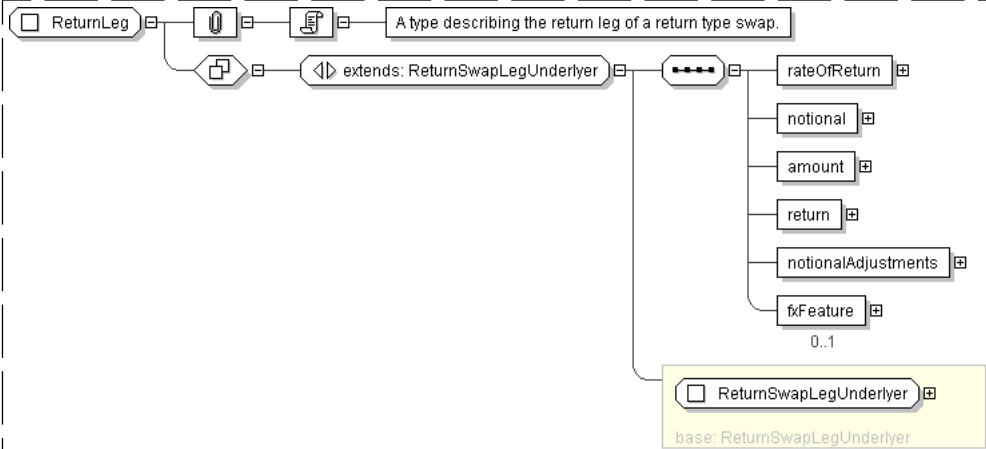
'Specifies the conditions that govern the adjustment to the number of units of the equity swap.'

<fxFeature> FxFeature </fxFeature> [0..1]

'A quanto or composite FX feature.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnLeg">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLegUnderlyer" />
    <xsd:sequence>
      <xsd:element name="rateOfReturn" type="ReturnLegValuation" />
      <xsd:element name="notional" type="ReturnSwapNotional" />
      <xsd:element name="amount" type="ReturnSwapAmount" />
    
```

```
<xsd:element name="return" type=" Return " />
<xsd:element name="notionalAdjustments" type=" NotionalAdjustmentEnum " />
<xsd:element name="fxFeature" type=" FxFeature " minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

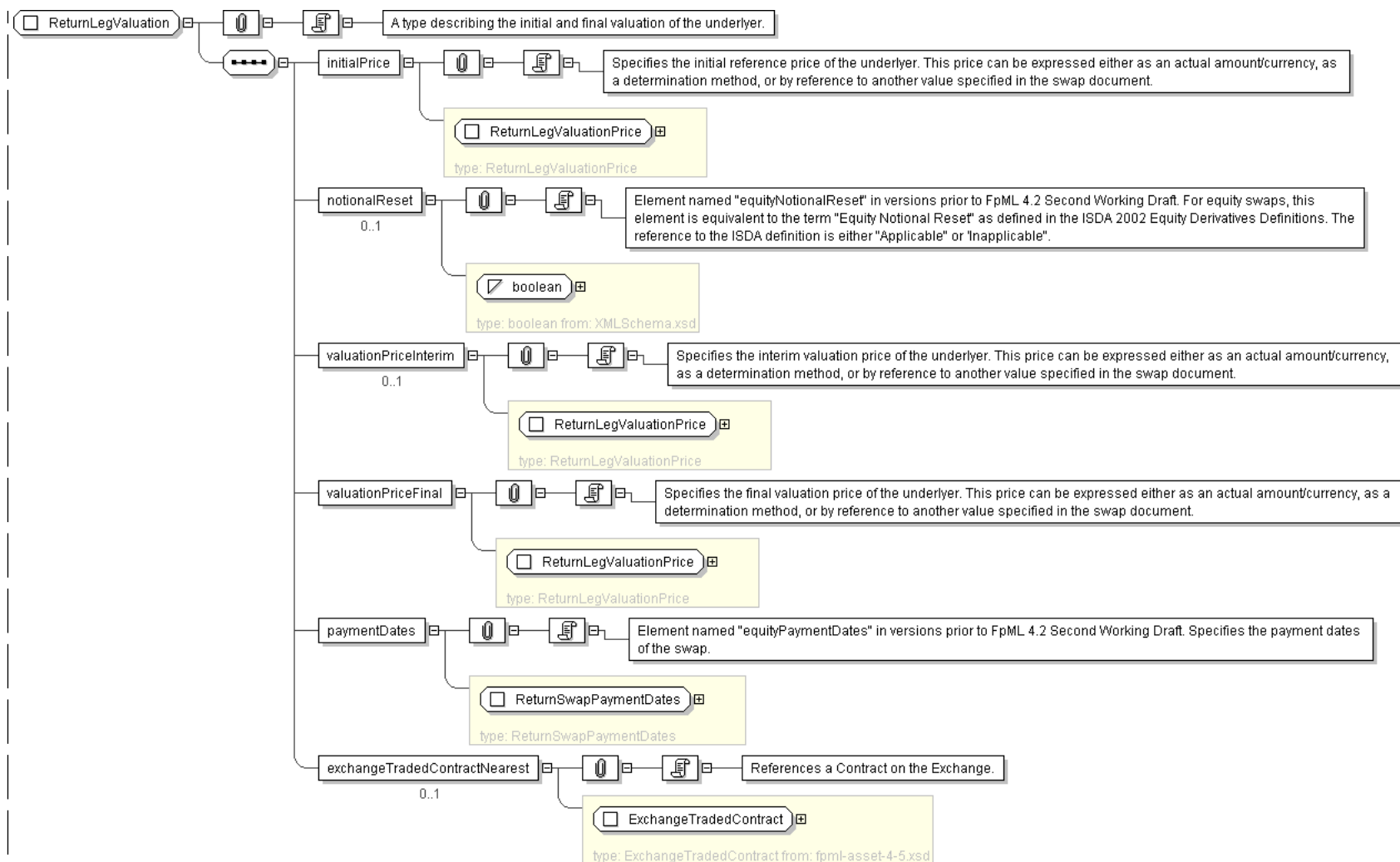
Complex Type: **ReturnLegValuation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ReturnLegValuation |
| Used by (from the same schema document) | Complex Type ReturnLeg |
| Abstract | no |
| Documentation | A type describing the initial and final valuation of the underlyer. |

XML Instance Representation

```
<...>
<initialPrice> ReturnLegValuationPrice </initialPrice> [1]
'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:boolean </notionalReset> [0..1]
'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\".'ReturnLegValuationPrice </valuationPriceInterim> [0..1]
'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.'ReturnLegValuationPrice </valuationPriceFinal> [1]
'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.'ReturnSwapPaymentDates </paymentDates> [1]
'Element named \"equityPaymentDates\" in versions prior to FpML 4.2 Second Working
Draft. Specifies the payment dates of the swap.'ExchangeTradedContract </exchangeTradedContractNearest> [0..1]
'References a Contract on the Exchange.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnLegValuation">
  <xsd:sequence>
    <xsd:element name="initialPrice" type="ReturnLegValuationPrice" />
    <xsd:element name="notionalReset" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0"/>
    <xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice" />
    <xsd:element name="paymentDates" type="ReturnSwapPaymentDates" />
    <xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract"
      minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)Complex Type: **ReturnLegValuationPrice**

Super-types: [Price](#) < **ReturnLegValuationPrice** (by extension)

| | |
|---|---|
| Sub-types: | None |
| Name | ReturnLegValuationPrice |
| Used by (from the same schema document) | Complex Type ReturnLegValuation , Complex Type ReturnLegValuation , Complex Type ReturnLegValuation |
| Abstract | no |

XML Instance Representation

<...>

<commission> [Commission](#) </commission> [0..1]

'This optional component specifies the commission to be charged for executing the hedge transactions.'

Start [Choice](#) [1]

<determinationMethod> [DeterminationMethod](#) </determinationMethod> [1]

'Specifies the method according to which an amount or a date is determined.'

<amountRelativeTo> [AmountReference](#) </amountRelativeTo> [1]

'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.'

<grossPrice> [ActualPrice](#) </grossPrice> [0..1]

'Specifies the price of the underlying, before commissions.'

<netPrice> [ActualPrice](#) </netPrice> [1]

'Specifies the price of the underlying, net of commissions.'

<accruedInterestPrice> [xsd:decimal](#) </accruedInterestPrice> [0..1]

'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.'

<fxConversion> [FxConversion](#) </fxConversion> [0..1]

'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.'

End Choice

<cleanNetPrice> [xsd:decimal](#) </cleanNetPrice> [0..1]

'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> [QuotationCharacteristics](#) </quotationCharacteristics> [0..1]

'Allows information about how the price was quoted to be provided.'

<valuationRules> [EquityValuation](#) </valuationRules> [0..1]

'Element named \"equityValuation\" in versions prior to FpML 4.2 Second Working Draft.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnLegValuationPrice">
  <xsd:complexContent>
    <xsd:extension base="Price" />
    <xsd:sequence>
```

Complex Type: **ReturnSwap**

| | |
|---|--|
| Super-types: | Product < ReturnSwapBase (by extension) < ReturnSwap (by extension) |
| Sub-types: | None |
| Name | ReturnSwap |
| Used by (from the same schema document) | Element returnSwap |
| Abstract | no |
| Documentation | A type describing return swaps including equity swaps (long form), total return swaps, and variance swaps. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  Start Group: BuyerSeller.model [0..1]
  '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.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  End Group: BuyerSeller.model

  <returnSwapLeg> ... </returnSwapLeg> [1..*]
  <principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
  'This is used to document a Fully Funded Return Swap.'

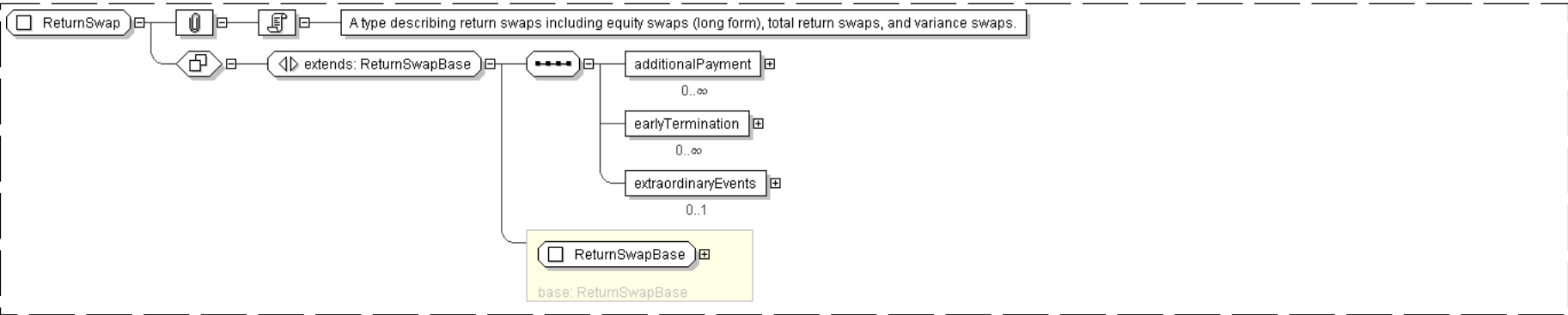
  <additionalPayment> ReturnSwapAdditionalPayment </additionalPayment> [0..*]
  'Specifies additional payment(s) between the principal parties to the trade. This
  component extends some of the features of the additionalPayment component developed by the
  FpML industry group. Appropriate discussions will determine whether it would be appropriate
  to extend the shared component in order to meet the further requirements of equity swaps.'

  <earlyTermination> ReturnSwapEarlyTermination </earlyTermination> [0..*]
  'Specifies, for one or for both the parties to the trade, the date from which it can
  early terminate it.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
  'Where the underlying is shares, specifies events affecting the issuer of those shares that
  may require the terms of the transaction to be adjusted.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwap">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: ReturnSwapAdditionalPayment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ReturnSwapAdditionalPayment |
| Used by (from the same schema document) | Complex Type ReturnSwap |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

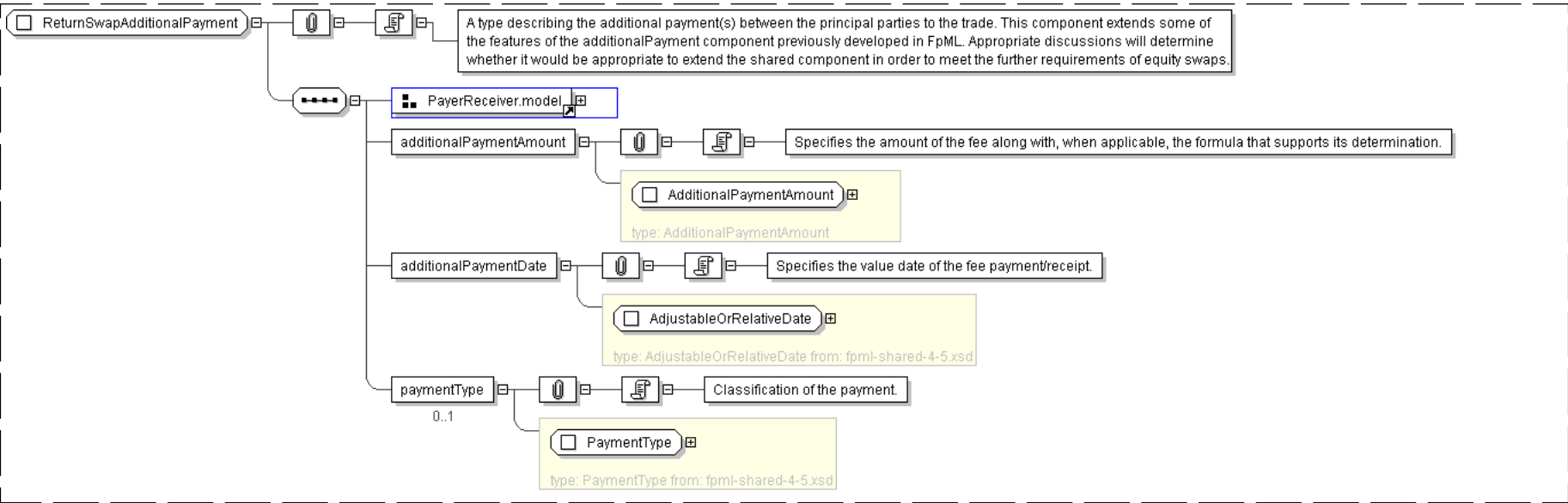
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <additionalPaymentAmount> AdditionalPaymentAmount </additionalPaymentAmount> [1]
  'Specifies the amount of the fee along with, when applicable, the formula that supports
  its determination.'

  <additionalPaymentDate> AdjustableOrRelativeDate </additionalPaymentDate> [1]
  'Specifies the value date of the fee payment/receipt.'
```

```
<paymentType> PaymentType </paymentType> [0..1]
  'Classification of the payment.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapAdditionalPayment">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model" />
    <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount" />
    <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate" />
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ReturnSwapAmount**

| | |
|--------------|---|
| Super-types: | LegAmount < ReturnSwapAmount (by extension) |
| Sub-types: | <ul style="list-style-type: none">DeprecatedVarianceAmount (by extension) |

| | |
|---|--|
| Name | ReturnSwapAmount |
| Used by (from the same schema document) | Complex Type ReturnLeg |
| Abstract | no |
| Documentation | 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. |

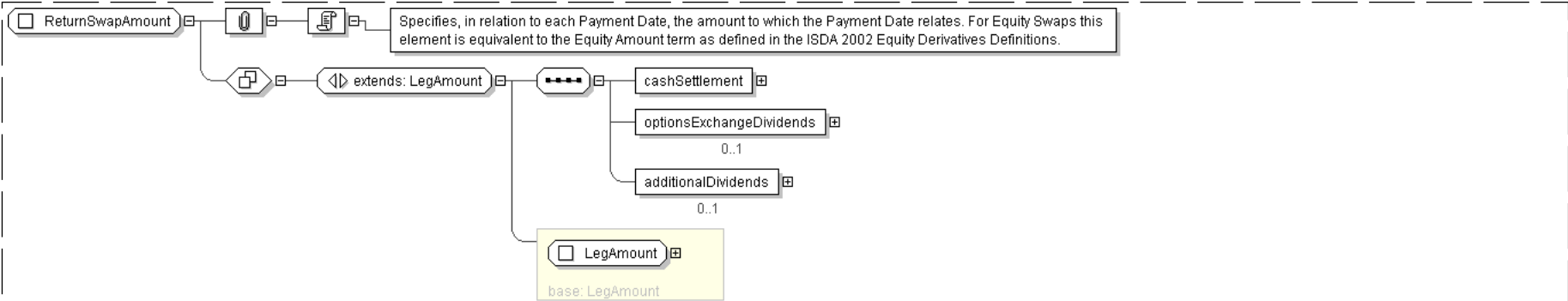
XML Instance Representation

```
<...>
Start Choice [0..1]
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <determinationMethod> DeterminationMethod </determinationMethod> [1]
  'Specifies the method according to which an amount or a date is determined.'
```

```
<currencyReference> IdentifiedCurrencyReference </currencyReference> [1]
'The currency in which an amount is denominated.'PaymentCurrency </paymentCurrency> [0..1]
'Currency in which the payment relating to the leg amount (equity amount or interest amount)
or the dividend will be denominated.'ReferenceAmount </referenceAmount> [1]
'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.'Formula </formula> [1]
'Specifies a formula, with its description and components.'xsd:base64Binary </encodedDescription> [1]
'Description of the leg amount when represented through an encoded image.'DeprecatedVariance </variance> [1]
'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.'AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]
'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:boolean </cashSettlement> [1]
'If true, then cash settlement is applicable.'xsd:boolean </optionsExchangeDividends> [0..1]
'If present and true, then options exchange dividends are applicable.'xsd:boolean </additionalDividends> [0..1]
'If present and true, then additional dividends are applicable.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapAmount">
  <xsd:complexContent>
    <xsd:extension base="LegAmount"/>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: ReturnSwapBase

| | |
|--------------|---|
| Super-types: | Product < ReturnSwapBase (by extension) |
| Sub-types: | <ul style="list-style-type: none">ReturnSwap (by extension) |

| | |
|---------------|---|
| Name | ReturnSwapBase |
| Abstract | yes |
| Documentation | A type describing the components that are common for return type swaps, including short and long form equity swaps representations. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  Start Group: BuyerSeller.model [0..1]
  '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.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

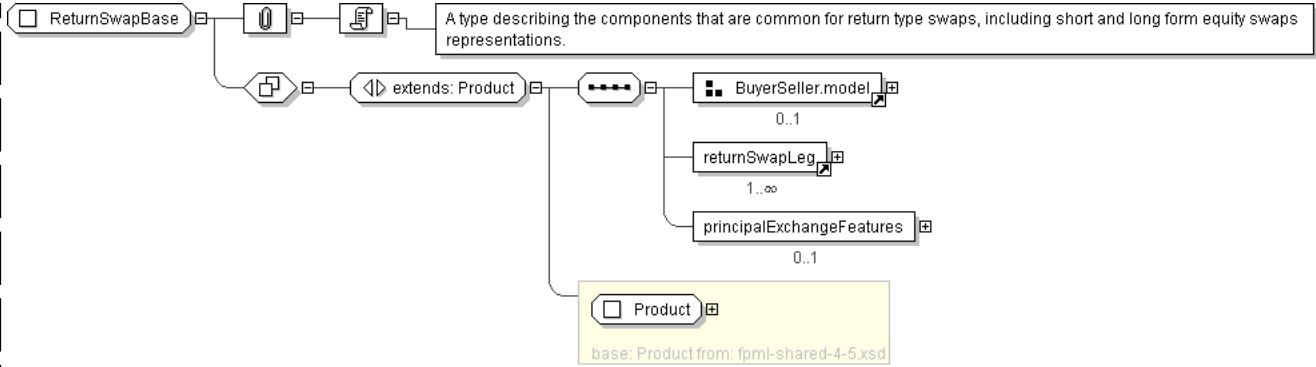
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  End Group: BuyerSeller.model

  <returnSwapLeg> ... </returnSwapLeg> [1..*]
  <principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
  'This is used to document a Fully Funded Return Swap.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model" minOccurs="0"/>
        <xsd:element ref="returnSwapLeg" maxOccurs="unbounded"/>
        <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ReturnSwapEarlyTermination

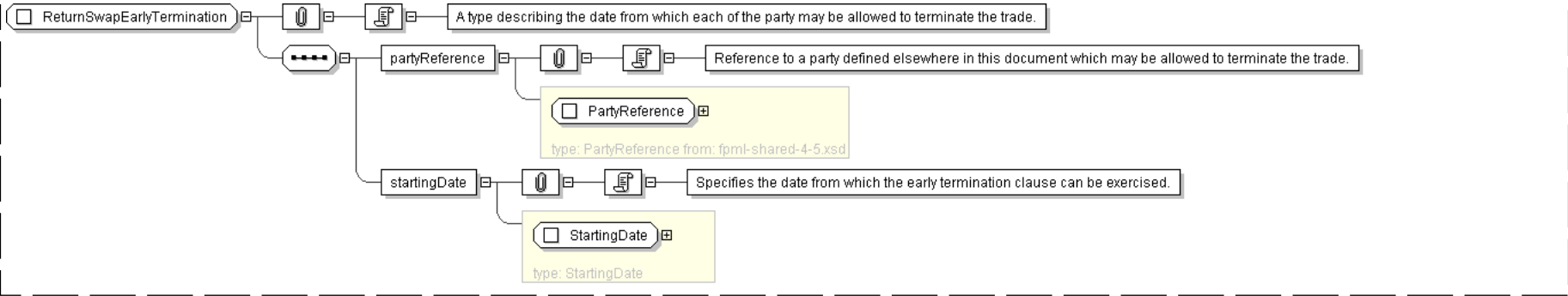
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ReturnSwapEarlyTermination |
| Used by (from the same schema document) | Complex Type ReturnSwap |
| Abstract | no |
| Documentation | A type describing the date from which each of the party may be allowed to terminate the trade. |

XML Instance Representation

```
<...>
  <partyReference> PartyReference </partyReference> [1]
  'Reference to a party defined elsewhere in this document which may be allowed to terminate
  the trade.'

  <startingDate> StartingDate </startingDate> [1]
  'Specifies the date from which the early termination clause can be exercised.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapEarlyTermination">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
    <xsd:element name="startingDate" type=" StartingDate " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ReturnSwapLeg**

Super-types:

[Leg](#) < **ReturnSwapLeg** (by extension)

Sub-types:

- [DeprecatedVarianceLeg](#) (by extension)
- [InterestLeg](#) (by extension)
- [ReturnSwapLegUnderlier](#) (by extension)
 - [ReturnLeg](#) (by extension)

| | |
|---|---|
| Name | ReturnSwapLeg |
| Used by (from the same schema document) | Element returnSwapLeg |
| Abstract | yes |
| Documentation | The abstract base class for all types of Return Swap Leg. |

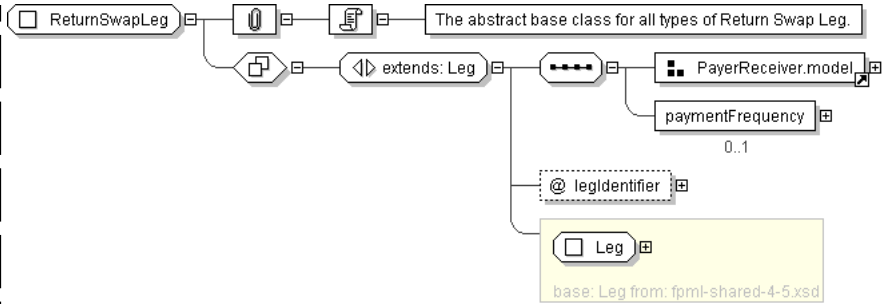
XML Instance Representation

```
<...
legIdentifier=" xsd:ID [0..1]
'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapLeg" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Leg" />
    <xsd:sequence>
      <xsd:group ref="PayerReceiver.model" />
      <xsd:element name="paymentFrequency" type="Interval" minOccurs="0"
        deprecated="true" deprecatedReason="Payment Frequency is controlled by the implementations
        of this abstract base class"/>
    </xsd:sequence>
    <xsd:attribute name="legIdentifier" type="xsd:ID" deprecated="true"
      deprecatedReason="All attributes of type=xsd:ID should have name=id following
      FpML Architecture"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ReturnSwapLegUnderlyer

| | |
|--------------|--|
| Super-types: | Leg < ReturnSwapLeg (by extension) < ReturnSwapLegUnderlyer (by extension) |
| Sub-types: | <ul style="list-style-type: none">ReturnLeg (by extension) |

| | |
|---------------|--|
| Name | ReturnSwapLegUnderlyer |
| Abstract | yes |
| Documentation | A base class for all return leg types with an underlyer. |

XML Instance Representation

```
<...
  legIdentifier="xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'
  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'
  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
  '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> AdjustableOrRelativeDate </terminationDate> [1]
```

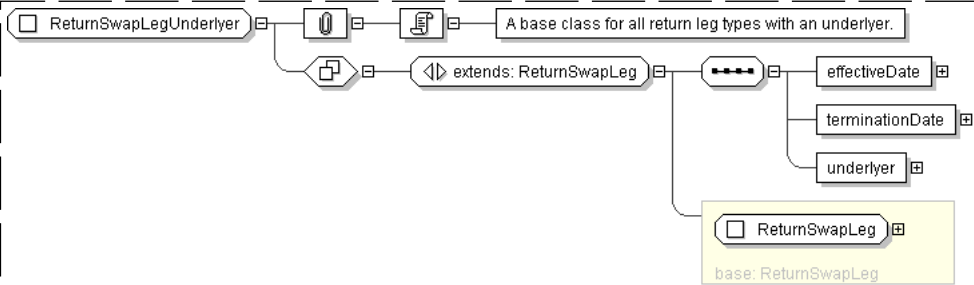
'Specifies the termination date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the `relativeDate` component), this element will typically point to the termination date of the other leg of the swap.'

<underlyer> Underlyer </underlyer> [1]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapLegUnderlyer" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg" />
    <xsd:sequence>
      <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate" />
      <xsd:element name="terminationDate" type="AdjustableOrRelativeDate" />
      <xsd:element name="underlyer" type="Underlyer" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ReturnSwapNotional

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | ReturnSwapNotional |
| Used by (from the same schema document) | Complex Type InterestLeg , Complex Type ReturnLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <amountRelativeTo> AmountReference </amountRelativeTo> [1]
  'DEPRECATED This element will be removed in the next FpML major version. A reference to
  the return swap notional defined elsewhere in this document.'

  <relativeNotionalAmount> ReturnSwapNotionalAmountReference </relativeNotionalAmount> [1]
  'A reference to the return swap notional amount defined elsewhere in this document.'

  <relativeDeterminationMethod> DeterminationMethodReference </relativeDeterminationMethod> [1]
```

'A reference to the return swap notional determination method defined elsewhere in this document.'

<determinationMethod> DeterminationMethod </determinationMethod> [1]

'Specifies the method according to which an amount or a date is determined.'

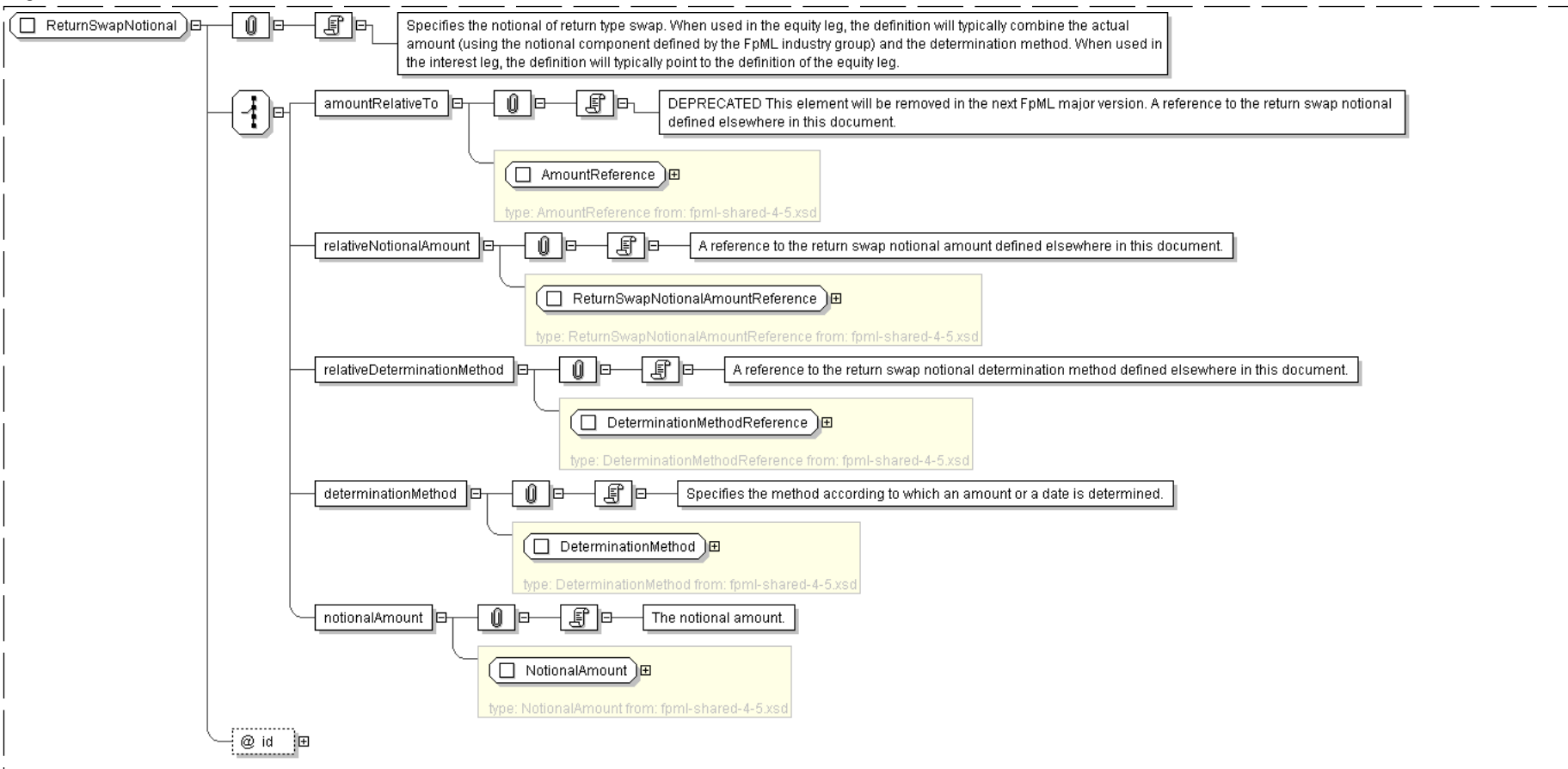
<notionalAmount> NotionalAmount </notionalAmount> [1]

'The notional amount.'

End Choice

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapNotional">
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference"
      deprecated="true" deprecatedReason="amountRelativeTo should not be used to the return
      swap notional, use the relativeNotionalAmount or relativeDeterminationMethod."/>
    <xsd:element name="relativeNotionalAmount" type="ReturnSwapNotionalAmountReference"/>
    <xsd:element name="relativeDeterminationMethod" type="DeterminationMethodReference"/>
    <xsd:element name="determinationMethod" type="DeterminationMethod"/>
    <xsd:element name="notionalAmount" type="NotionalAmount"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

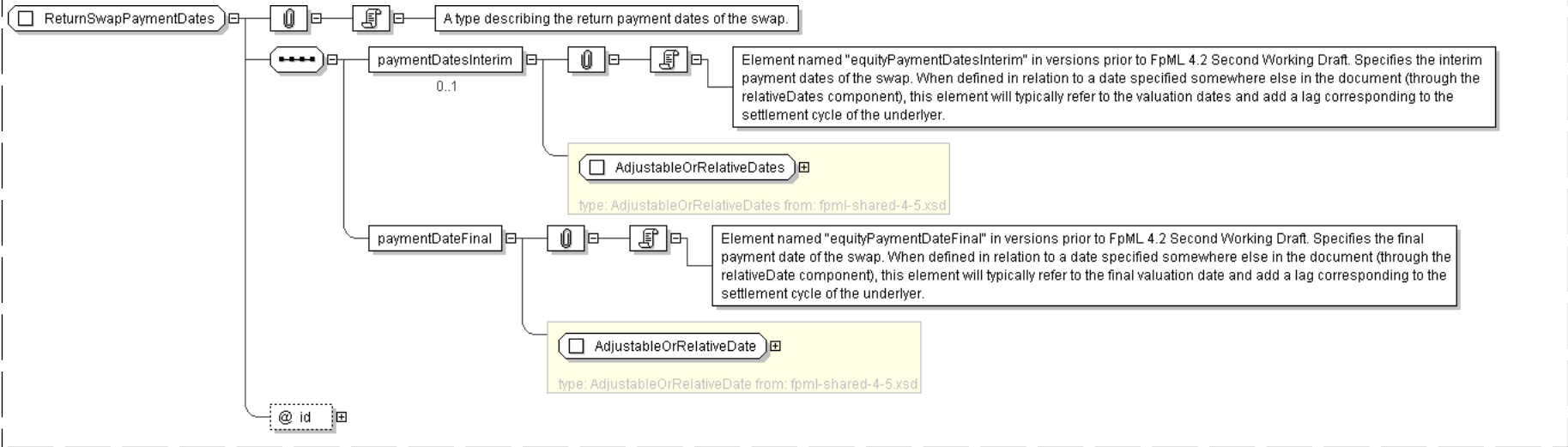
Complex Type: ReturnSwapPaymentDates

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ReturnSwapPaymentDates |
| Used by (from the same schema document) | Complex Type ReturnLegValuation |
| Abstract | no |
| Documentation | A type describing the return payment dates of the swap. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <paymentDatesInterim> AdjustableOrRelativeDates </paymentDatesInterim> [0..1]
  '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 underlyer.'
  <paymentDateFinal> AdjustableOrRelativeDate </paymentDateFinal> [1]
  '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 underlyer.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapPaymentDates">
  <xsd:sequence>
    <xsd:element name="paymentDatesInterim" type=" AdjustableOrRelativeDates " minOccurs="0"/>
    <xsd:element name="paymentDateFinal" type=" AdjustableOrRelativeDate "/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

Complex Type: **StartingDate**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | StartingDate |
| Used by (from the same schema document) | Complex Type DeprecatedVarianceAmount , Complex Type ReturnSwapEarlyTermination |
| Abstract | no |
| Documentation | A type specifying the date from which the early termination clause can be exercised. |

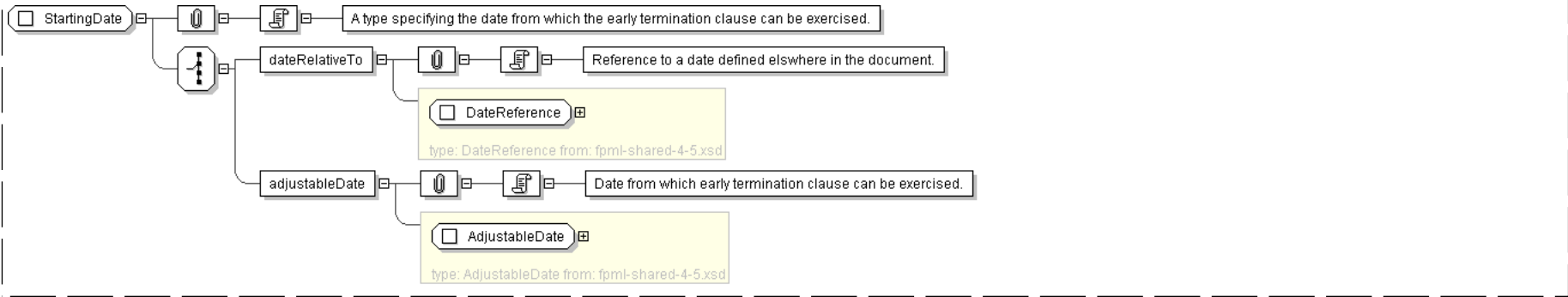
XML Instance Representation

```
<...>
Start Choice [1]
  <dateRelativeTo> DateReference </dateRelativeTo> [1]
  'Reference to a date defined elsewhere in the document.'

  <adjustableDate> AdjustableDate </adjustableDate> [1]
  'Date from which early termination clause can be exercised.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StartingDate">
  <xsd:choice>
    <xsd:element name="dateRelativeTo" type=" DateReference " />
    <xsd:element name="adjustableDate" type=" AdjustableDate " />
  </xsd:choice>
</xsd:complexType>
```

Complex Type: **StubCalculationPeriod**

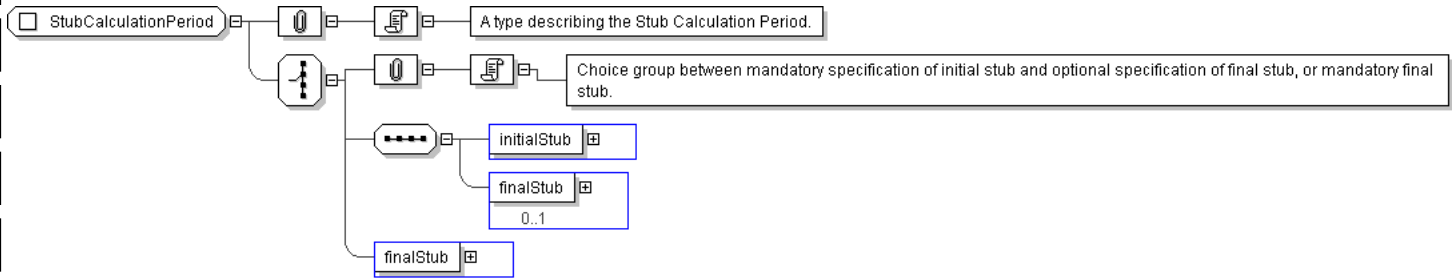
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | StubCalculationPeriod |
| Used by (from the same schema document) | Complex Type InterestLeg |
| Abstract | no |
| Documentation | A type describing the Stub Calculation Period. |

XML Instance Representation

```
<...>
Start Choice [1]
'Choice group between mandatory specification of initial stub and optional specification
of final stub, or mandatory final stub.'

<initialStub> Stub </initialStub> [1]
<finalStub> Stub </finalStub> [0..1]
<finalStub> Stub </finalStub> [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StubCalculationPeriod">
  <xsd:choice>
    <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>
```

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Complex Type: Variance

| | |
|--------------|---|
| Super-types: | CalculationFromObservation < Variance (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Variance |
| Abstract | no |
| Documentation | A type describing the variance amount of a variance swap. |

XML Instance Representation

```
<...>
Start Choice [1]
<initialLevel> xsd:decimal </initialLevel> [1]
'Contract will strike off this initial level.'

<closingLevel> xsd:boolean </closingLevel> [1]
'If true this contract will strike off the closing level of the default exchange
traded contract.'

<expiringLevel> xsd:boolean </expiringLevel> [1]
'If true this contract will strike off the expiring level of the default exchange
traded contract.'
```

End Choice

<expectedN> xsd:positiveInteger </expectedN> [0..1]

'Expected number of trading days.'

<varianceAmount> Money </varianceAmount> [1]

'Variance amount, which is a cash multiplier.'

Start Choice [1]

'Choice between expressing the strike as volatility or variance.'

<volatilityStrikePrice> NonNegativeDecimal </volatilityStrikePrice> [1]

<varianceStrikePrice> NonNegativeDecimal </varianceStrikePrice> [1]

End Choice

<varianceCap> xsd:boolean </varianceCap> [0..1]

'If present and true, then variance cap is applicable.'

<unadjustedVarianceCap> PositiveDecimal </unadjustedVarianceCap> [0..1]

'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.'

<boundedVariance> BoundedVariance </boundedVariance> [0..1]

'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> ExchangeTradedContract </exchangeTradedContractNearest> [0..1]

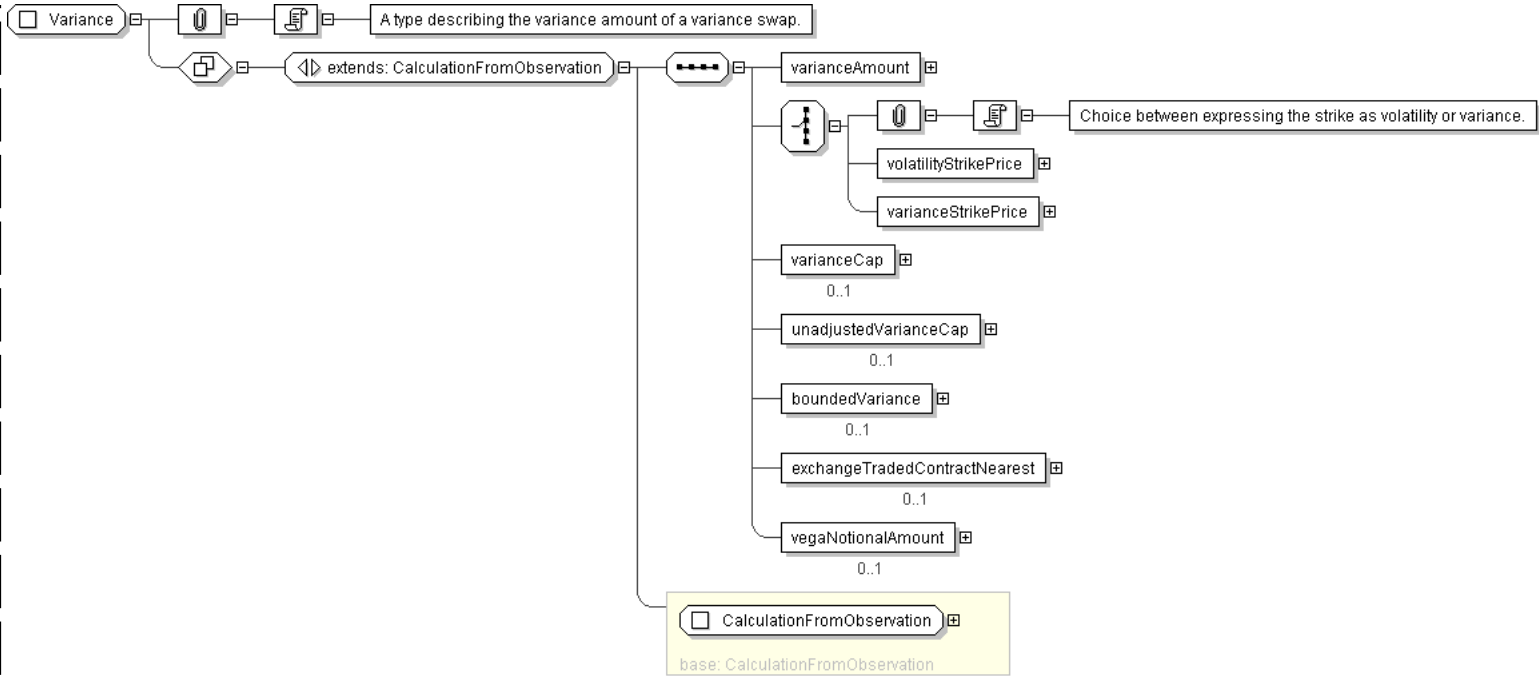
'Specification of the exchange traded contract nearest.'

<vegaNotionalAmount> xsd:decimal </vegaNotionalAmount> [0..1]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Variance">
  <xsd:complexContent>
    <xsd:extension base="CalculationFromObservation" >
      <xsd:sequence>
        <xsd:element name="varianceAmount" type="Money" />
        <xsd:choice>
          <xsd:element name="volatilityStrikePrice" type="NonNegativeDecimal" />
          <xsd:element name="varianceStrikePrice" type="NonNegativeDecimal" />
        </xsd:choice>
        <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="unadjustedVarianceCap" type="PositiveDecimal" minOccurs="0"/>
        <xsd:element name="boundedVariance" type="BoundedVariance" minOccurs="0"/>
        <xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0"/>
        <xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Model Group: DeclaredCashAndCashEquivalentDividendPercentage

| | |
|---|---|
| Name | DeclaredCashAndCashEquivalentDividendPercentage |
| Used by (from the same schema document) | Complex Type DividendConditions |
| Documentation | |

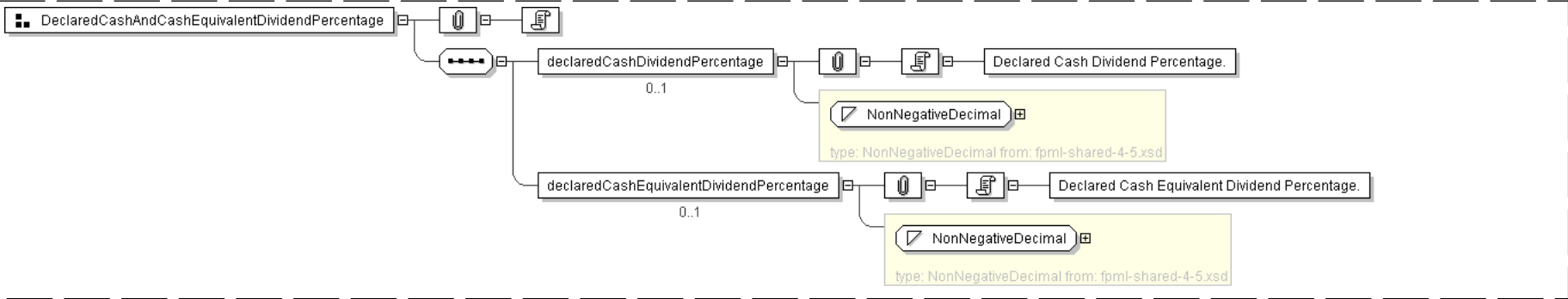
XML Instance Representation

```
<declaredCashDividendPercentage> NonNegativeDecimal </declaredCashDividendPercentage> [0..1]
'Declared Cash Dividend Percentage.'
```

```
<declaredCashEquivalentDividendPercentage> NonNegativeDecimal
```

```
</declaredCashEquivalentDividendPercentage> [0..1]
'Declared Cash Equivalent Dividend Percentage.'
```

Diagram



Schema Component Representation

```
<xsd:group name="DeclaredCashAndCashEquivalentDividendPercentage">
  <xsd:sequence>
    <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal" minOccurs="0"/>
    <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: **EquityUnderlyerProvisions.model**

| | |
|---------------|---|
| Name | EquityUnderlyerProvisions.model |
| Documentation | A group containing Equity Underlyer provisions. |

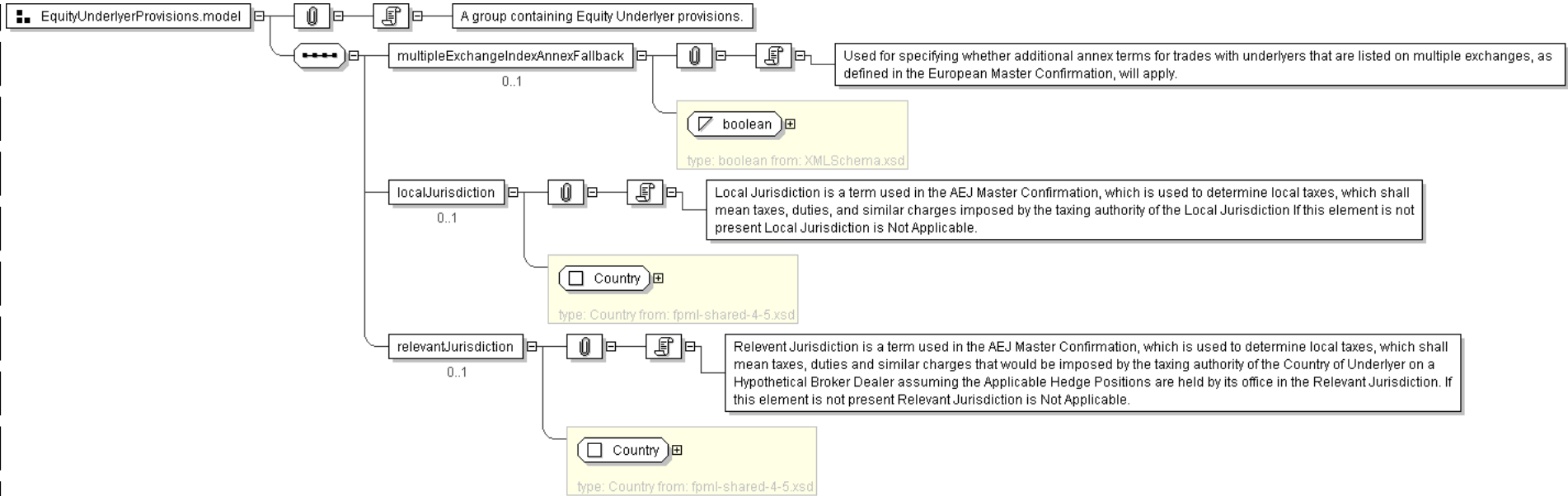
XML Instance Representation

```
<multipleExchangeIndexAnnexFallback xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
'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> Country </localJurisdiction> [0..1]
'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.'
```

```
<relevantJurisdiction> Country </relevantJurisdiction> [0..1]
'Relevant 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 that would
be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker
Dealer assuming the Applicable Hedge Positions are held by its office in the
Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'
```

Diagram



Schema Component Representation

```
<xsd:group name="EquityUnderlierProvisions.model">
  <xsd:sequence>
    <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="localJurisdiction" type="Country" minOccurs="0"/>
    <xsd:element name="relevantJurisdiction" type="Country" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: **Feature.model**

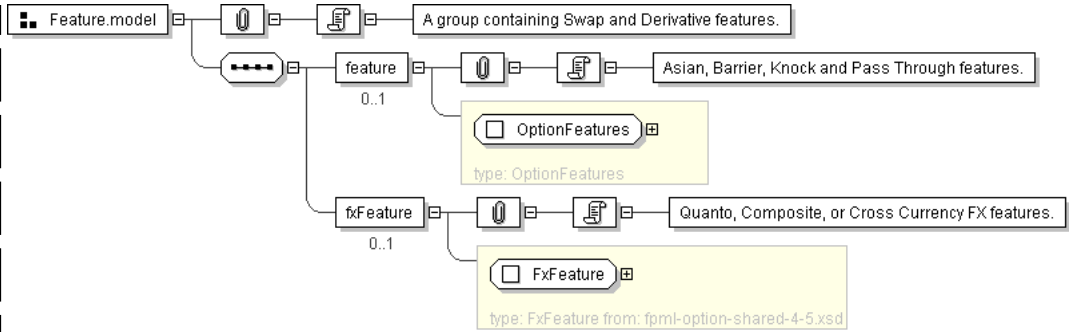
| | |
|---------------|--|
| Name | Feature.model |
| Documentation | A group containing Swap and Derivative features. |

XML Instance Representation

```
<feature> OptionFeatures </feature> [0..1]
'Asian, Barrier, Knock and Pass Through features.'
```

```
<fxFeature> FxFeature </fxFeature> [0..1]
'Quanto, Composite, or Cross Currency FX features.'
```

Diagram



Schema Component Representation

```
<xsd:group name="Feature.model">
  <xsd:sequence>
    <xsd:element name="feature" type="OptionFeatures" minOccurs="0"/>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

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XML Schema Documentation

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 - [Complex Type: **FxOptionPremium**](#)
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 - [Complex Type: **FxSwap**](#)
 - [Complex Type: **ObservedRates**](#)
 - [Complex Type: **PremiumQuote**](#)
 - [Complex Type: **QuotedAs**](#)
 - [Complex Type: **SideRate**](#)
 - [Complex Type: **SideRates**](#)
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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |

| | |
|------|-----------------------------------|
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

[top](#)

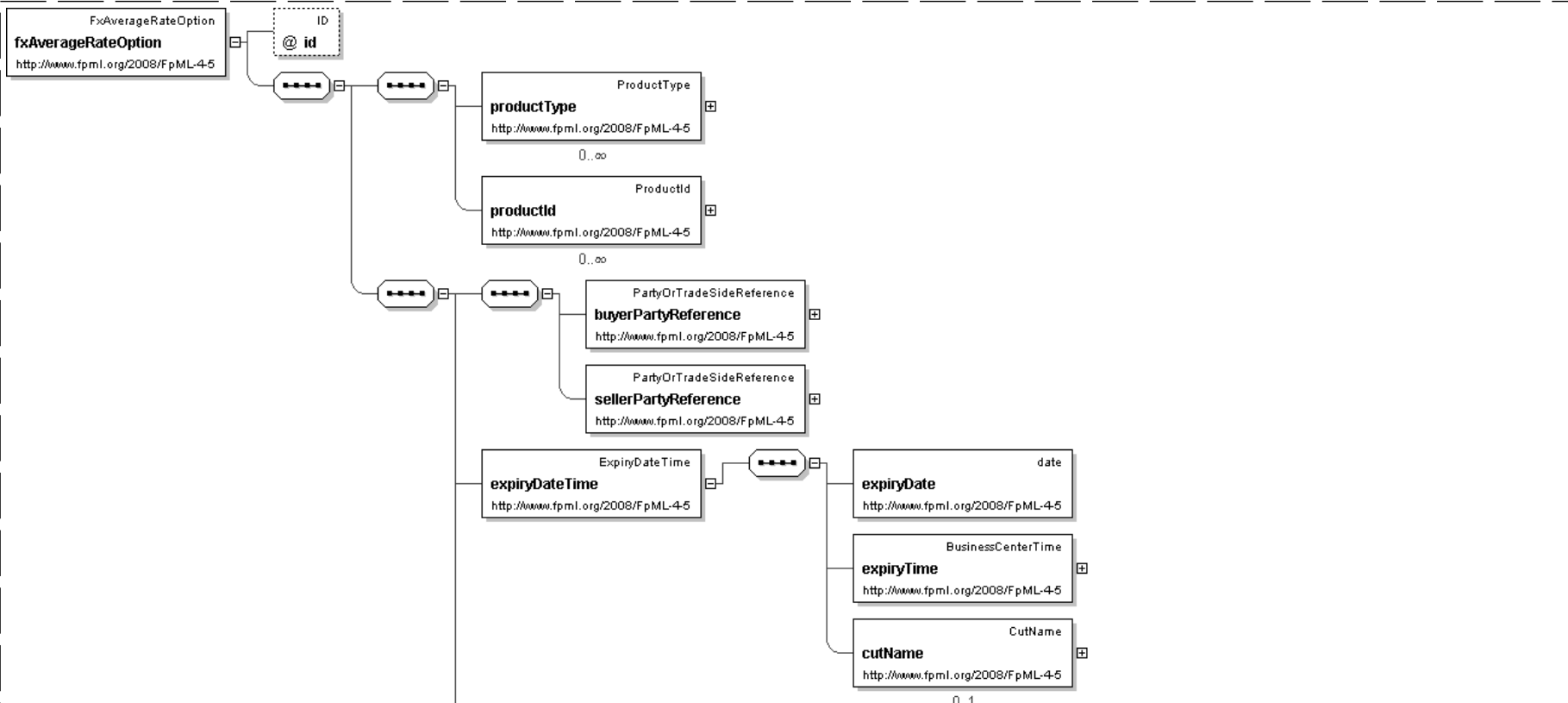
Global Declarations

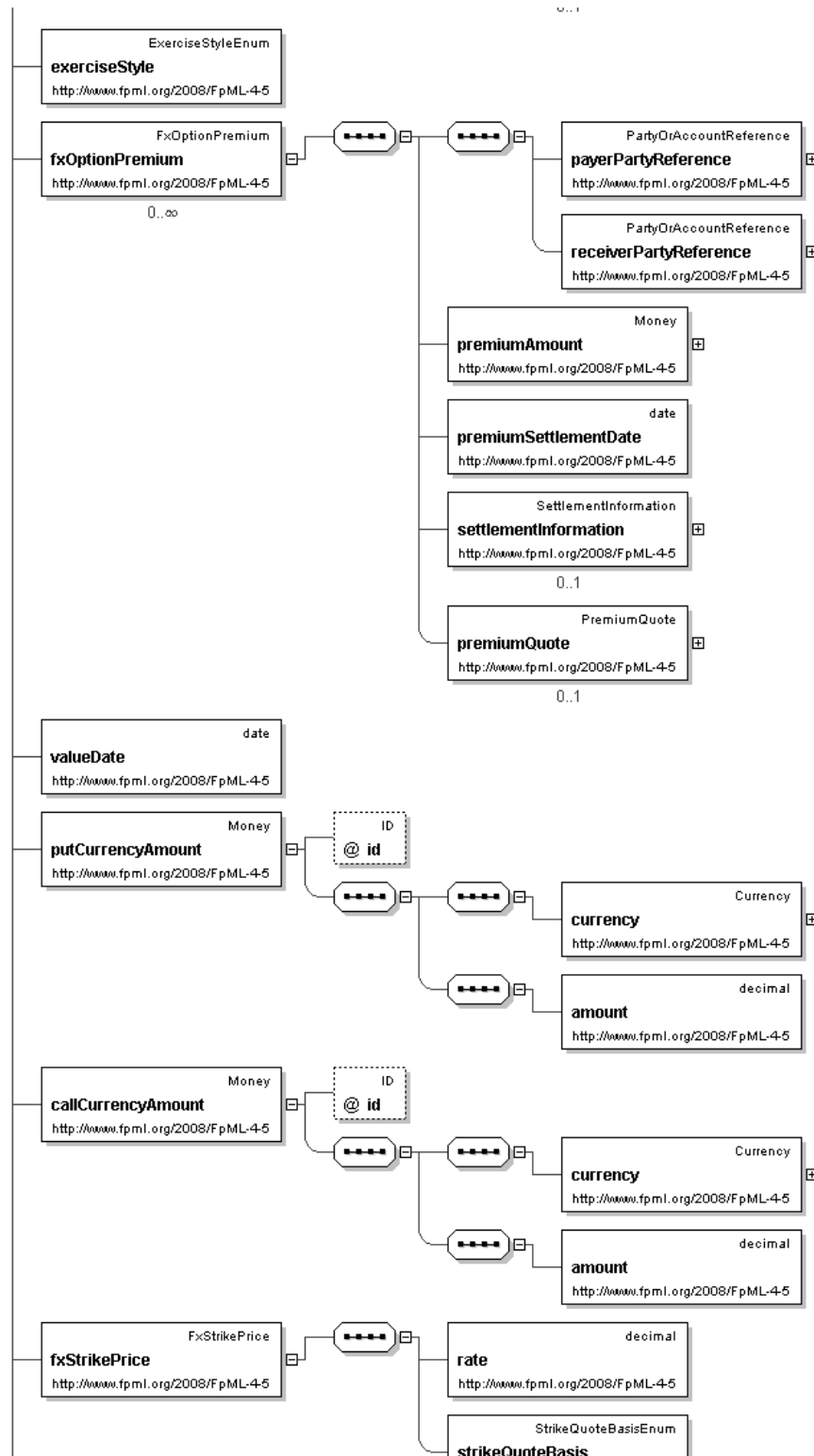
Element: **fxAverageRateOption**

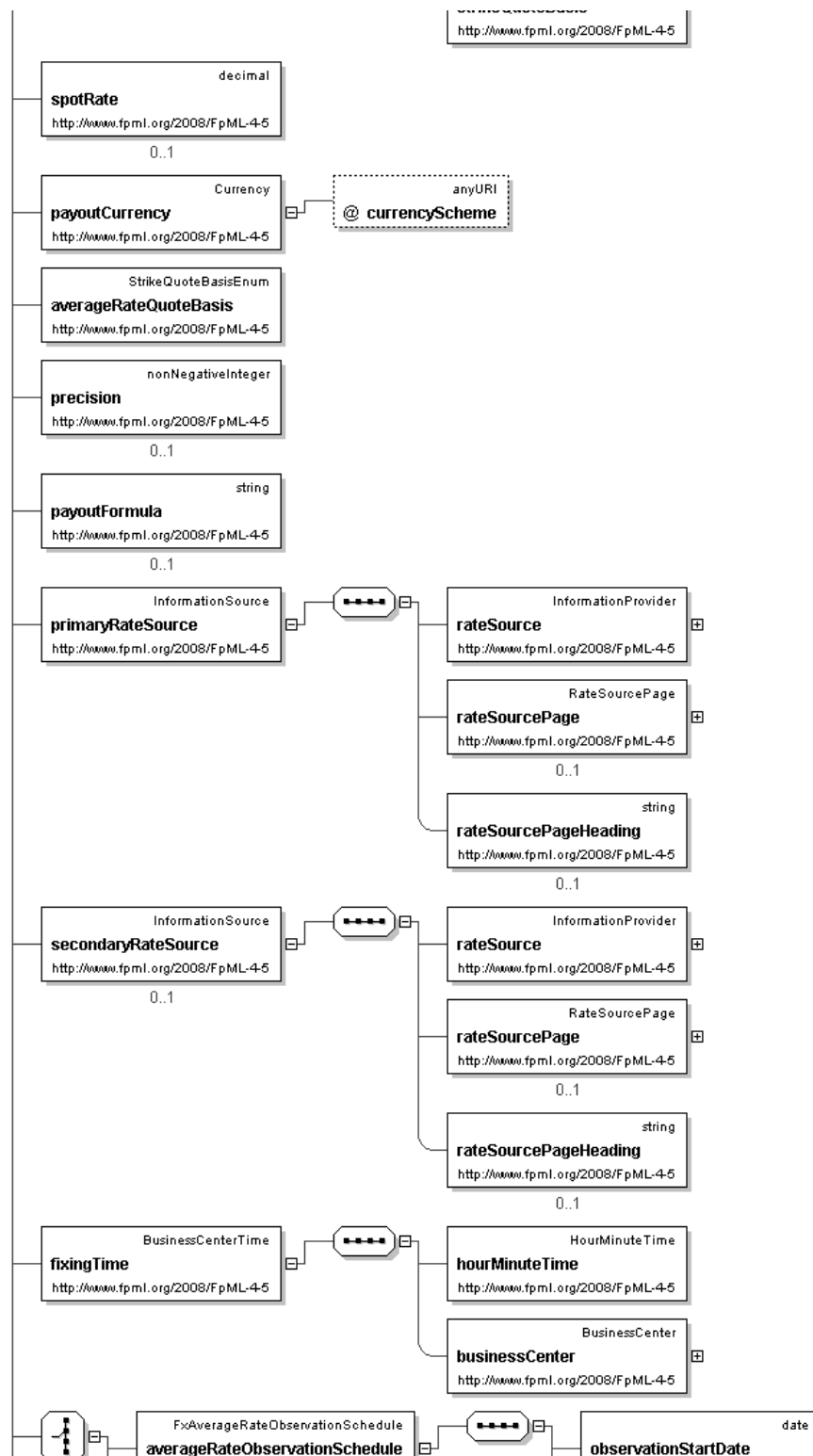
- This element can be used wherever the following element is referenced:
 - [product](#)

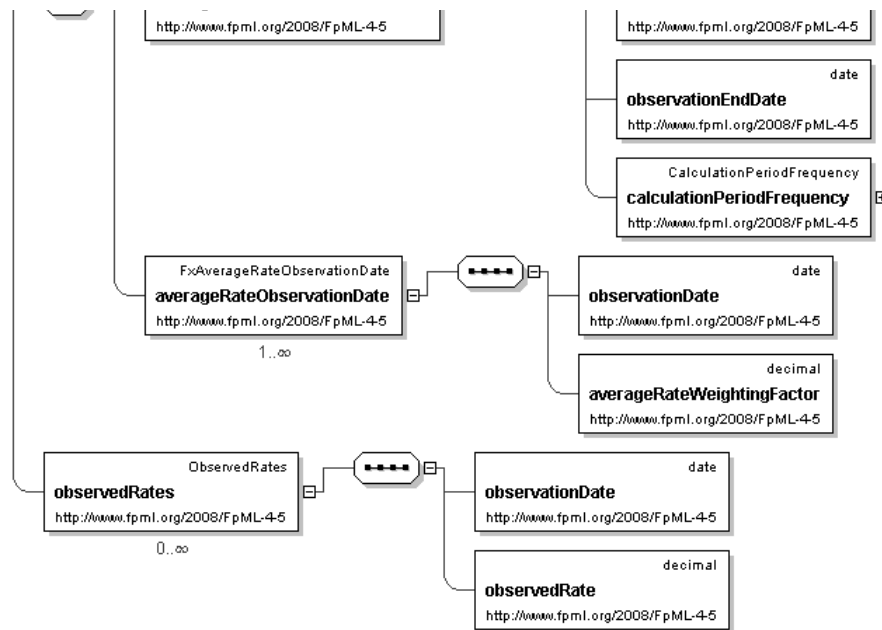
| | |
|---------------|---|
| Name | fxAverageRateOption |
| Type | FxAverageRateOption |
| Nilifiable | no |
| Abstract | no |
| Documentation | A component describing an FX Average Rate Option product. |

Logical Diagram









XML Instance Representation

```

<fxAverageRateOption
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
  'The date and time in a location of the option expiry. In the case of american options this
  is the latest possible expiry date and time.'

  <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
  'The manner in which the option can be exercised.'

  <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
  'Premium amount or premium installment amount for an option.'

  <valueDate> xsd:date </valueDate> [1]
  'The date on which both currencies traded will settle.'

```

```

<putCurrencyAmount> Money </putCurrencyAmount> [1]
'The currency amount that the option gives the right to sell.'

<callCurrencyAmount> Money </callCurrencyAmount> [1]
'The currency amount that the option gives the right to buy.'

<fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
'TBA'

<spotRate> xsd:decimal </spotRate> [0..1]
'An optional element used for FX forwards and certain types of FX OTC options. For
deals 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> Currency </payoutCurrency> [1]
'The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit
on a digital or barrier option.'

<averageRateQuoteBasis> StrikeQuoteBasisEnum </averageRateQuoteBasis> [1]
'The method by which the average rate that is being observed is quoted.'

<precision> xsd:nonNegativeInteger </precision> [0..1]
'Specifies the rounding precision in terms of a number of decimal places. Note how a
percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in
the FpML document since the percentage is expressed as a decimal, e.g. 9.876543%
(or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).'xsd:string </payoutFormula> [0..1]
'The description of the mathematical computation for how the payout is computed.'

<primaryRateSource> InformationSource </primaryRateSource> [1]
'The primary source for where the rate observation will occur. Will typically be either a
page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]
'An alternative, or secondary, source for where the rate observation will occur. Will
typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]
'The time at which the spot currency exchange rate will be observed. It is specified as a
time in a specific business center, e.g. 11:00am London time.'

Start Choice [1]
  <averageRateObservationSchedule> FxAverageRateObservationSchedule
  </averageRateObservationSchedule> [1]
  'Parametric schedule of rate observations.'

  <averageRateObservationDate> FxAverageRateObservationDate </averageRateObservationDate> [1..*]
  'One of more specific rate observation dates.'

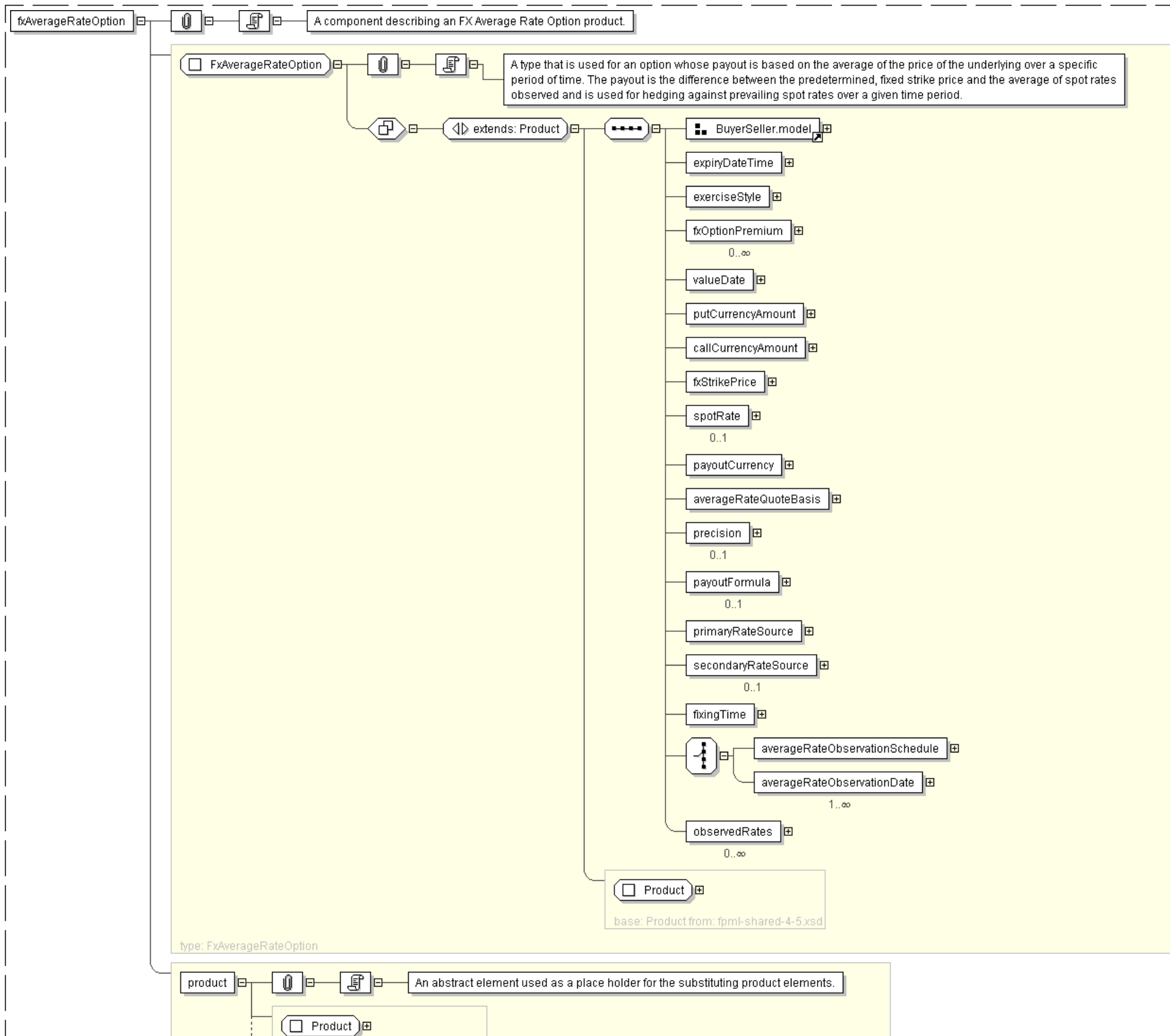
End Choice

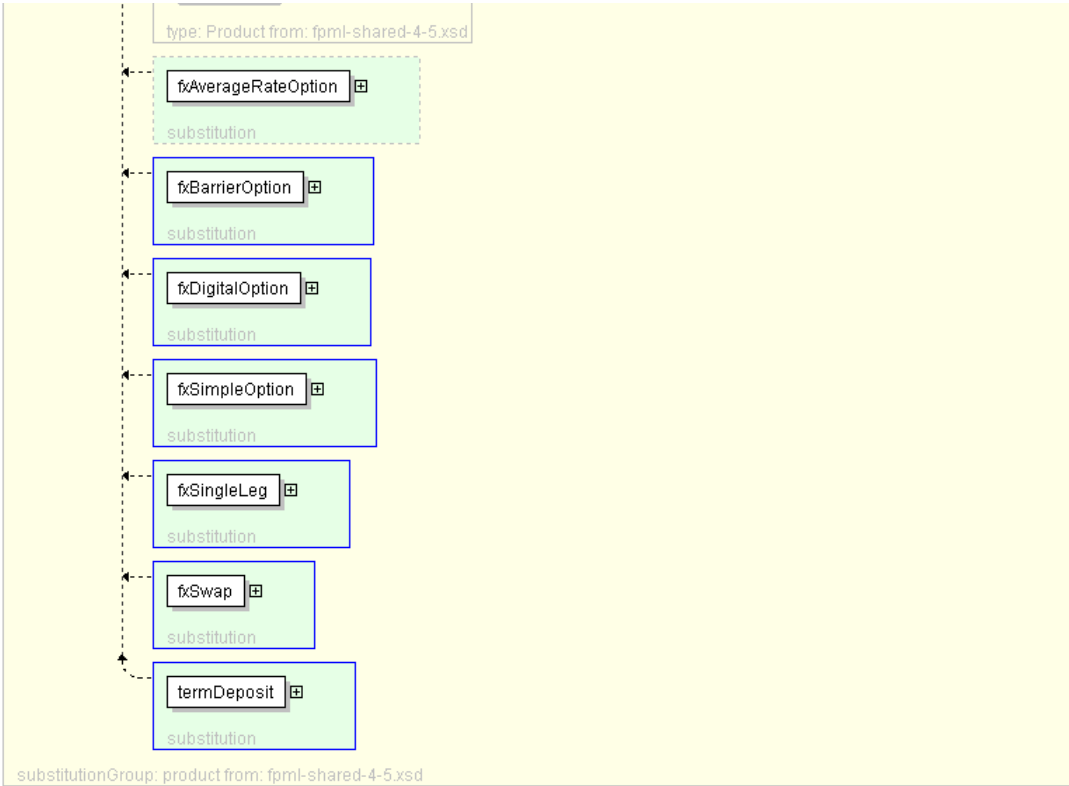
<observedRates> ObservedRates </observedRates> [0..*]
'Describes prior rate observations within average rate options. Periodically, an average
rate option agreement will be struck whereby some rates have already been observed in the
past but will become part of computation of the average rate of the option. This
structure provides for these previously observed rates to be included in the description of
the trade.'

</fxAverageRateOption>

```

Diagram





Schema Component Representation

```
<xsd:element name="fxAverageRateOption" type=" FxAverageRateOption"
" substitutionGroup="product"/>
```

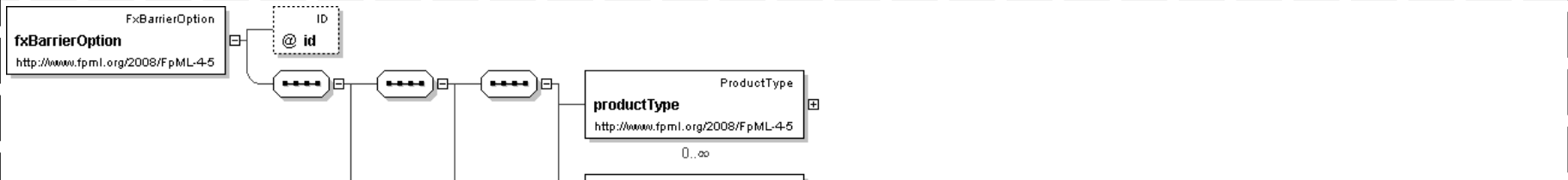
[top](#)

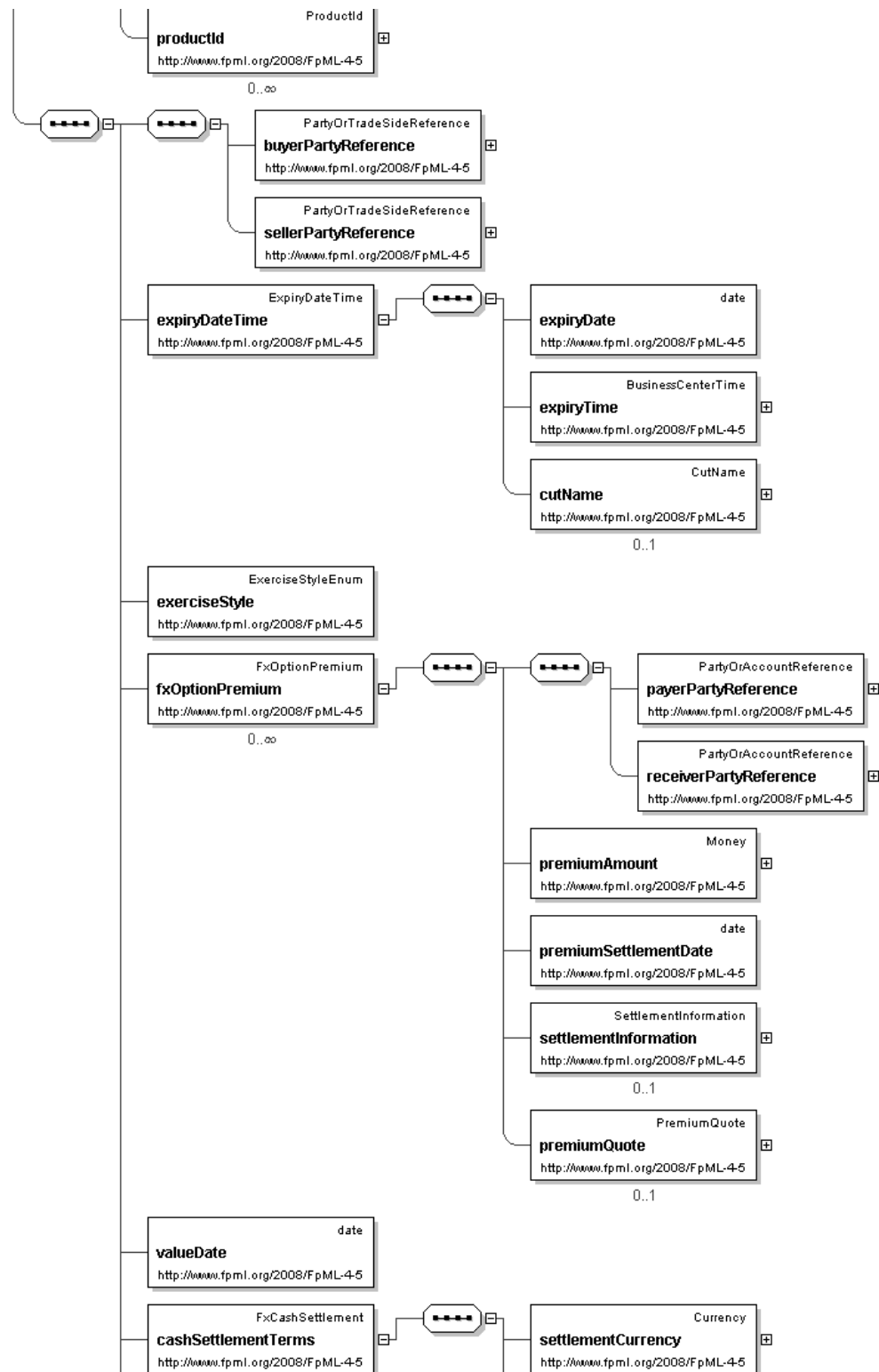
Element: **fxBarrierOption**

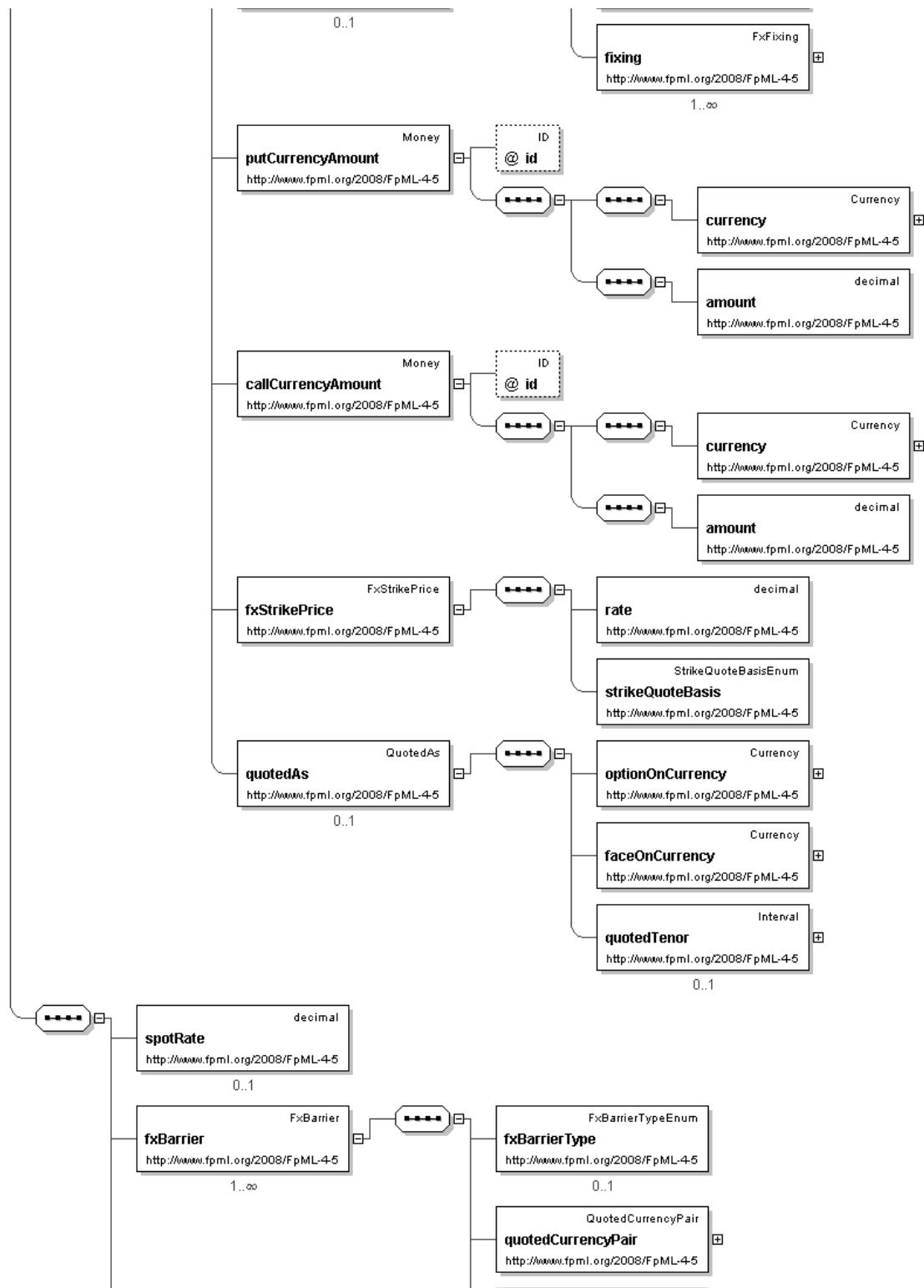
- This element can be used wherever the following element is referenced:
 - [product](#)

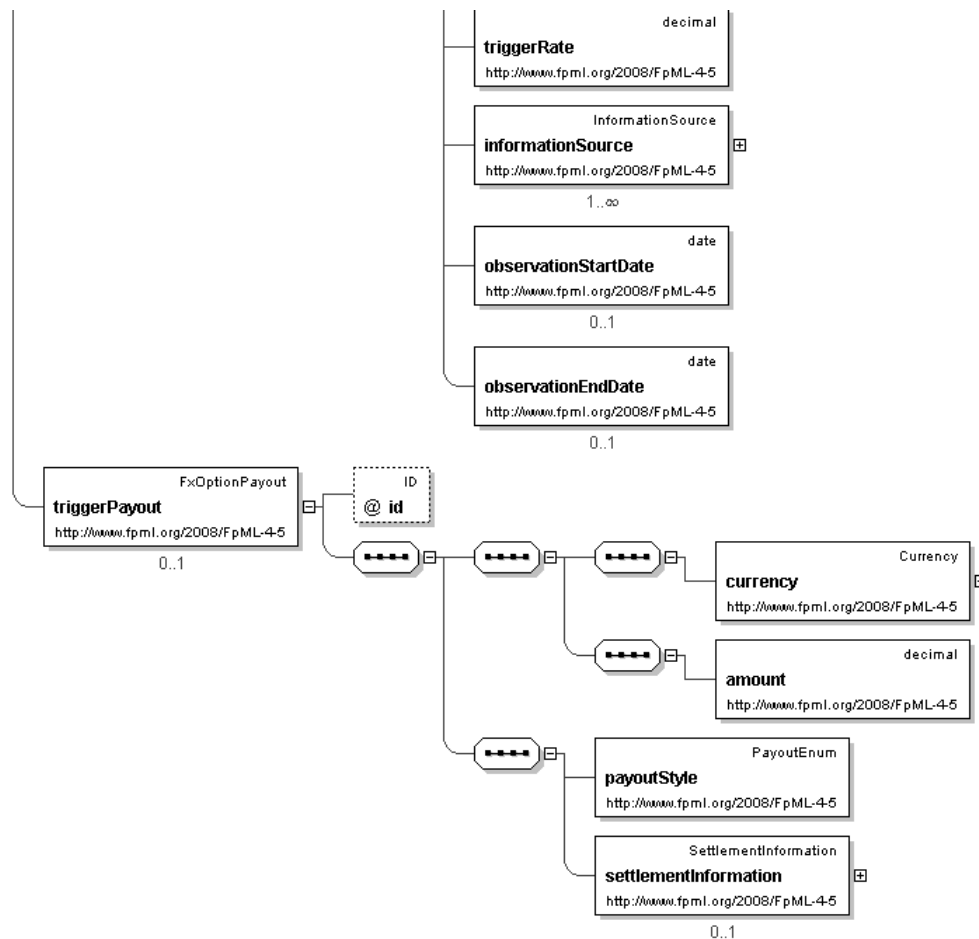
| | |
|---------------|---|
| Name | fxBarrierOption |
| Type | FxBarrierOption |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing a FX Barrier Option product. |

Logical Diagram









XML Instance Representation

```
<fxBarrierOption
  id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'
  <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
```

'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.'

<exerciseStyle> [ExerciseStyleEnum](#) </exerciseStyle> [1]

'The manner in which the option can be exercised.'

<fxOptionPremium> [FxOptionPremium](#) </fxOptionPremium> [0..*]

'Premium amount or premium installment amount for an option.'

<valueDate> [xsd:date](#) </valueDate> [1]

'The date on which both currencies traded will settle.'

<cashSettlementTerms> [FxCashSettlement](#) </cashSettlementTerms> [0..1]

'This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.'

<putCurrencyAmount> [Money](#) </putCurrencyAmount> [1]

'The currency amount that the option gives the right to sell.'

<callCurrencyAmount> [Money](#) </callCurrencyAmount> [1]

'The currency amount that the option gives the right to buy.'

<fxStrikePrice> [FxStrikePrice](#) </fxStrikePrice> [1]

'TBA'

<quotedAs> [QuotedAs](#) </quotedAs> [0..1]

'Describes how the option was quoted.'

<spotRate> [xsd:decimal](#) </spotRate> [0..1]

'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move \"up\" or \"down\" to be triggered.'

<fxBarrier> [FxBarrier](#) </fxBarrier> [1..*]

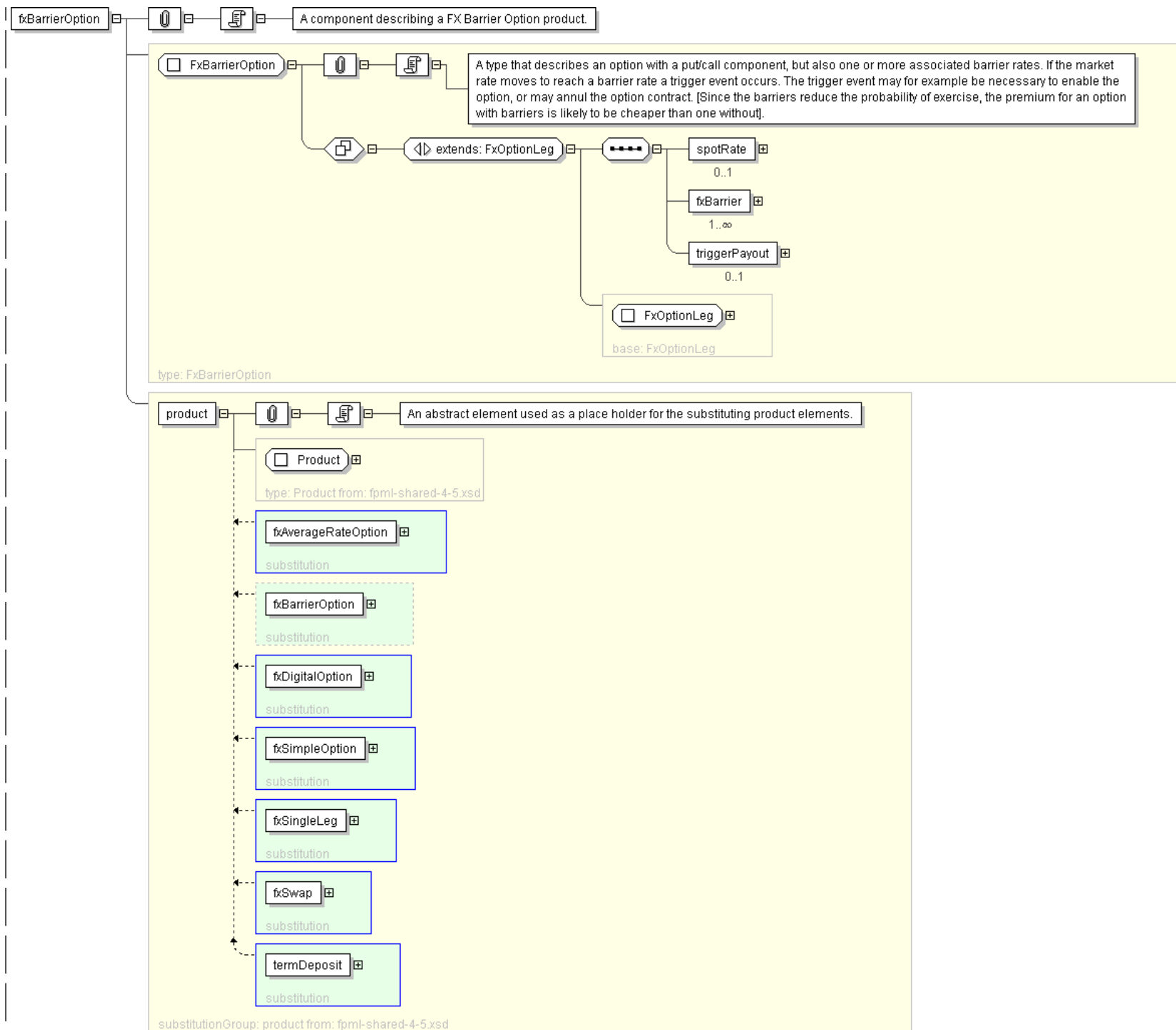
'Information about a barrier rate in a Barrier Option - specifying the exact criteria for a trigger event to occur.'

<triggerPayout> [FxOptionPayout](#) </triggerPayout> [0..1]

'The amount of currency which becomes payable if and when a trigger event occurs.'

</fxBarrierOption>

Diagram



Schema Component Representation

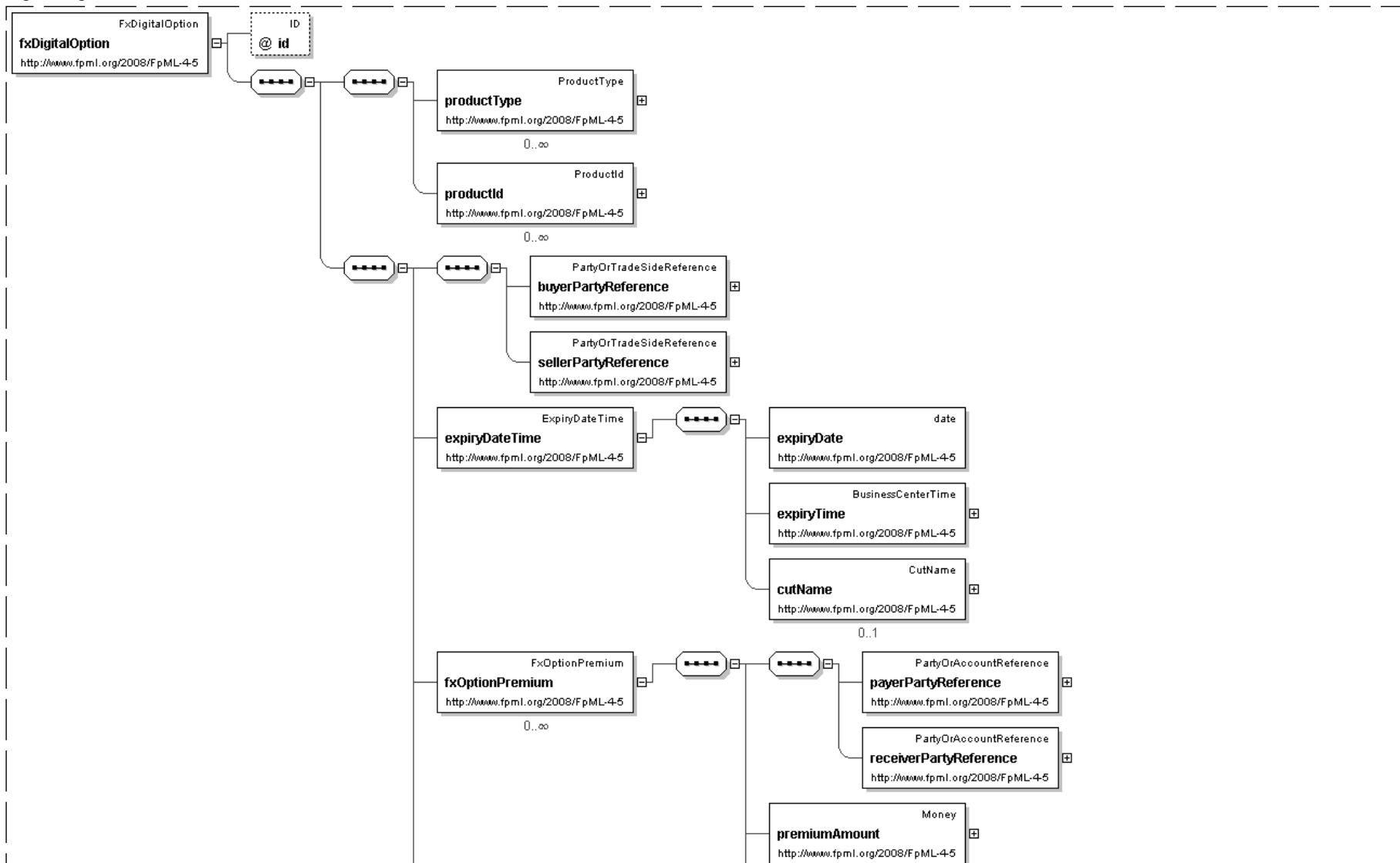
```
<xsd:element name="fxBarrierOption" type="FxBarrierOption" substitutionGroup="product"/>
```

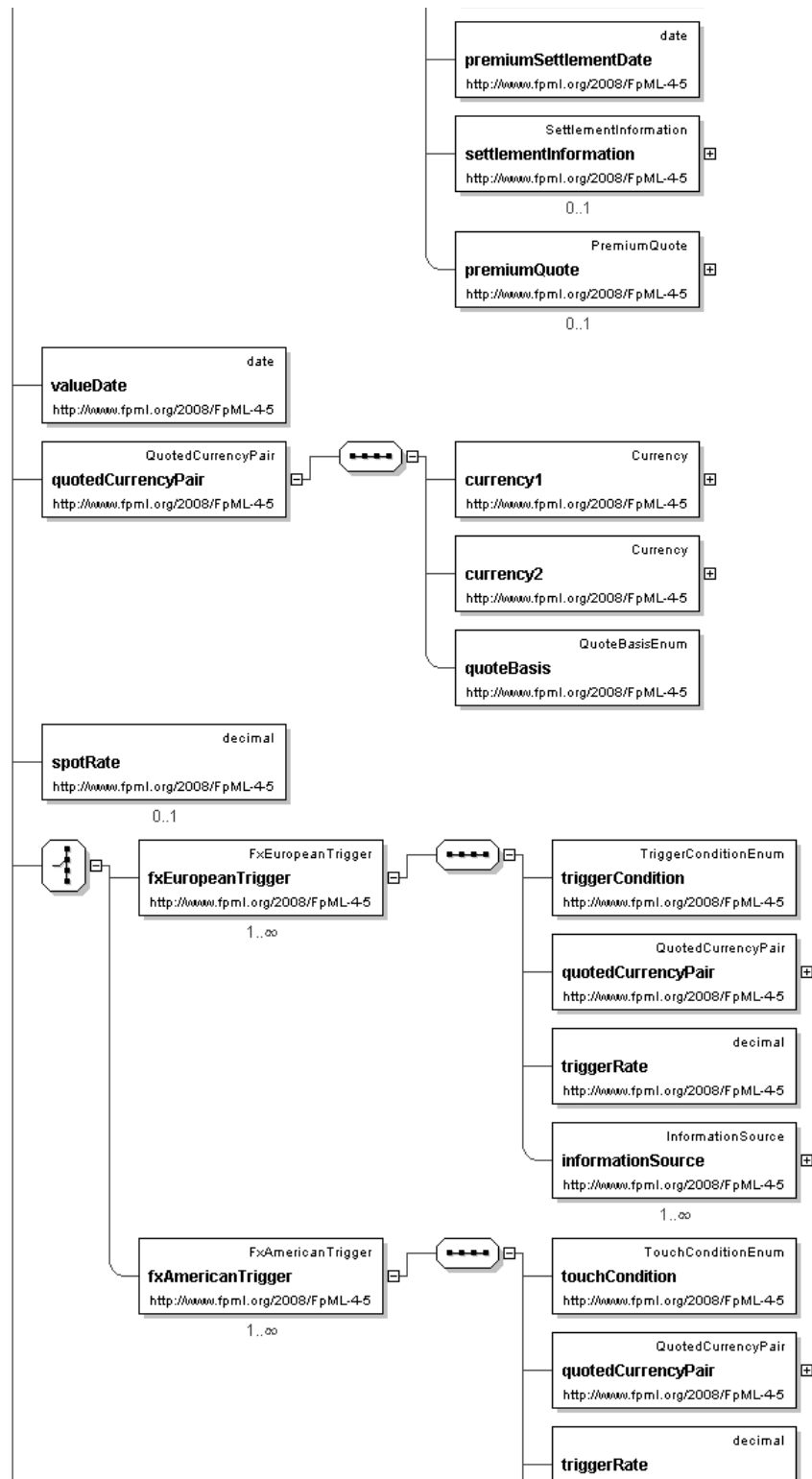
Element: **fxDigitalOption**

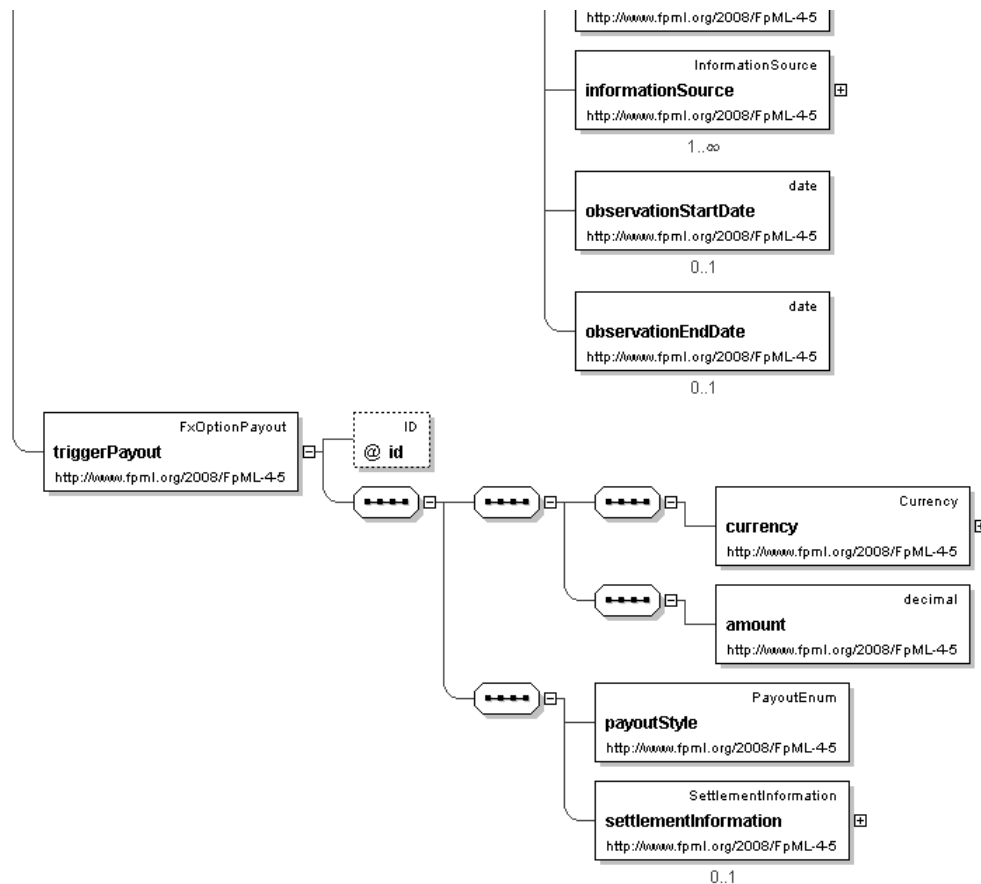
- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|----------------------|---|
| Name | fxDigitalOption |
| Type | FxDigitalOption |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing a FX Digital Option product. |

Logical Diagram







XML Instance Representation

```
<fxDigitalOption
  id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
  'The date and time in a location of the option expiry. In the case of american options this
  is the latest possible expiry date and time.'
```

```
<fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
```

'Premium amount or premium installment amount for an option.'

```
<valueDate> xsd:date </valueDate> [1]
```

'The date on which both currencies traded will settle.'

```
<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
```

'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'

```
<spotRate> xsd:decimal </spotRate> [0..1]
```

'An optional element used for FX forwards and certain types of FX OTC options. For deals 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.'

Start [Choice](#) [1]

```
<fxEuropeanTrigger> FxEuropeanTrigger </fxEuropeanTrigger> [1..*]
```

'A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.'

```
<fxAmericanTrigger> FxAmericanTrigger </fxAmericanTrigger> [1..*]
```

'An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.'

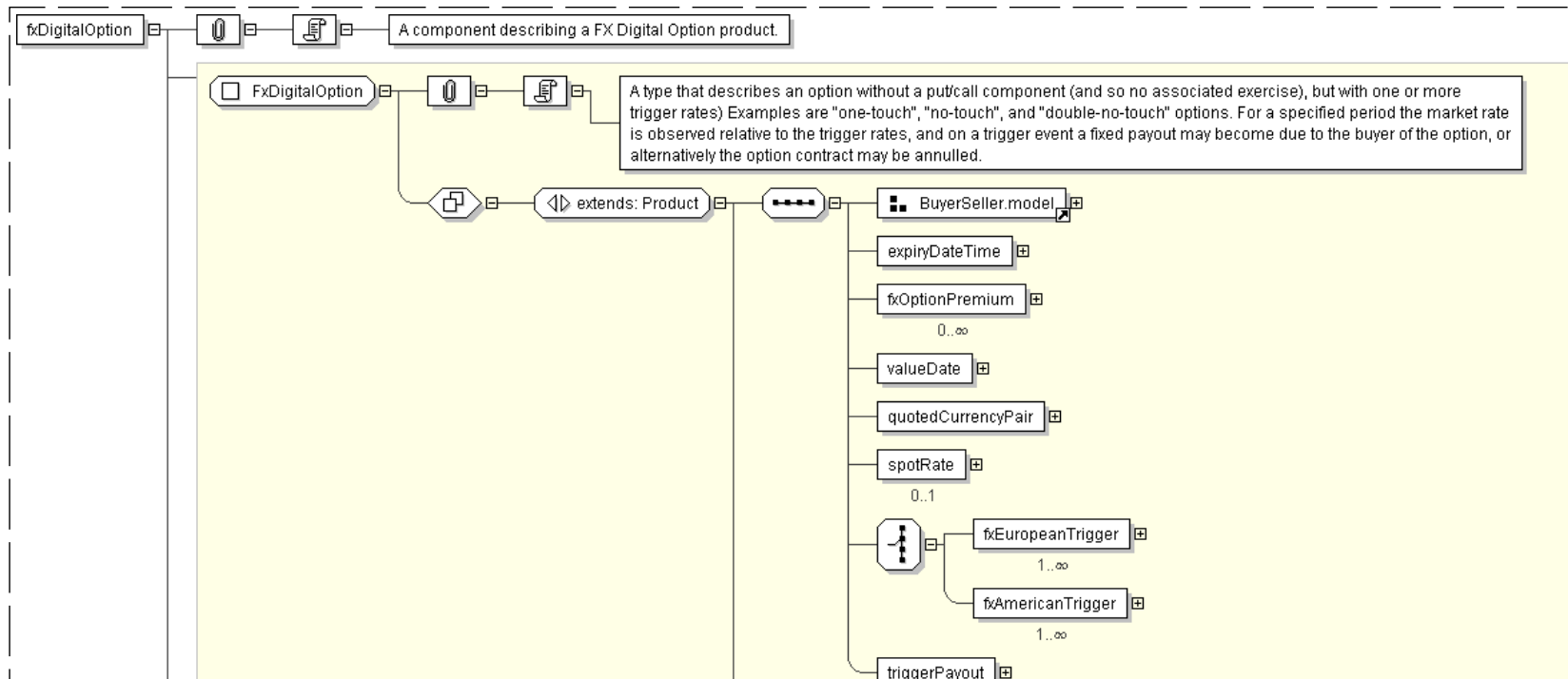
End [Choice](#)

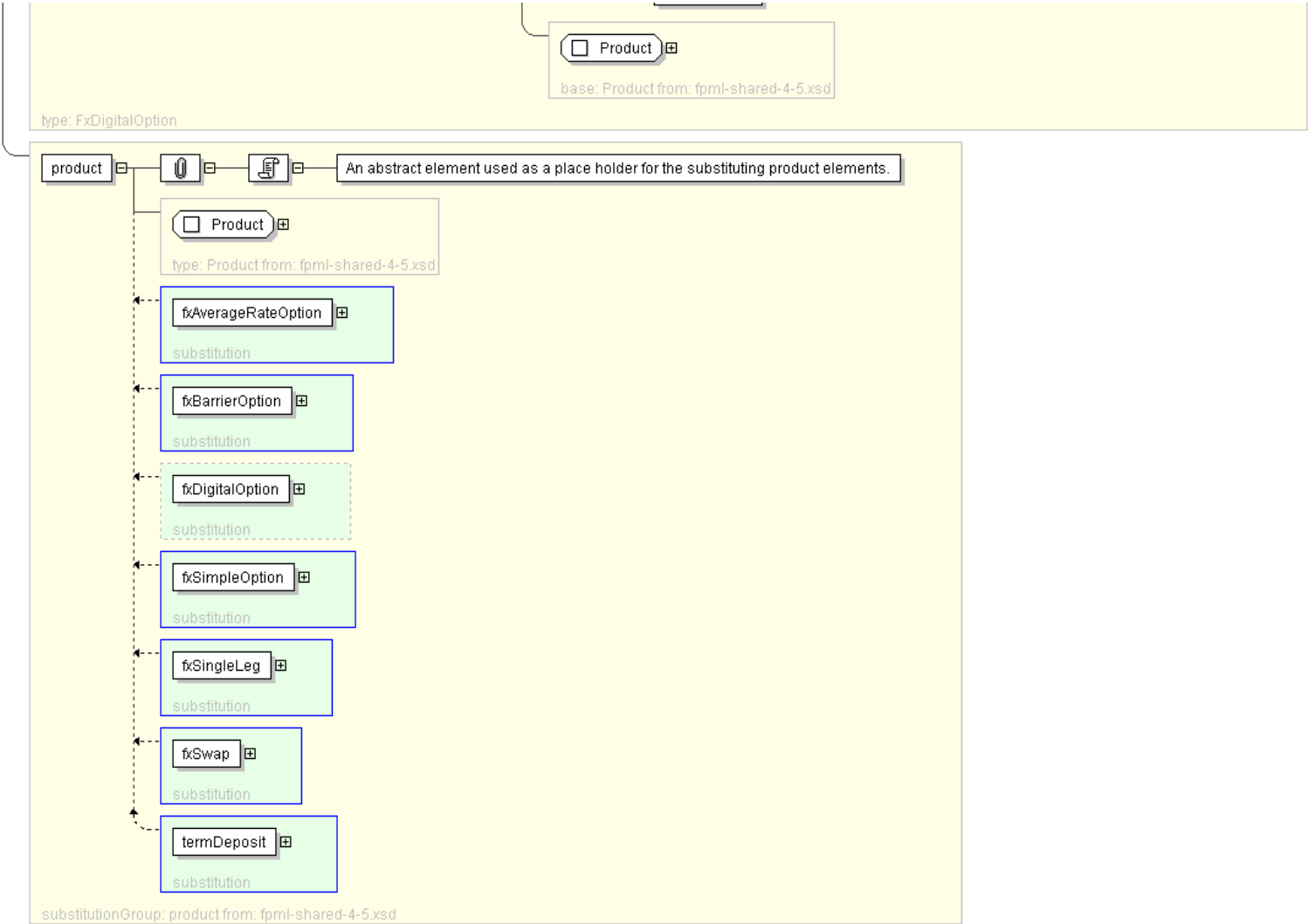
```
<triggerPayout> FxOptionPayout </triggerPayout> [1]
```

'The amount of currency which becomes payable if and when a trigger event occurs.'

```
</fxDigitalOption>
```

Diagram





Schema Component Representation

```
<xsd:element name="fxDigitalOption" type=" FxDigitalOption " substitutionGroup="product"/>
```

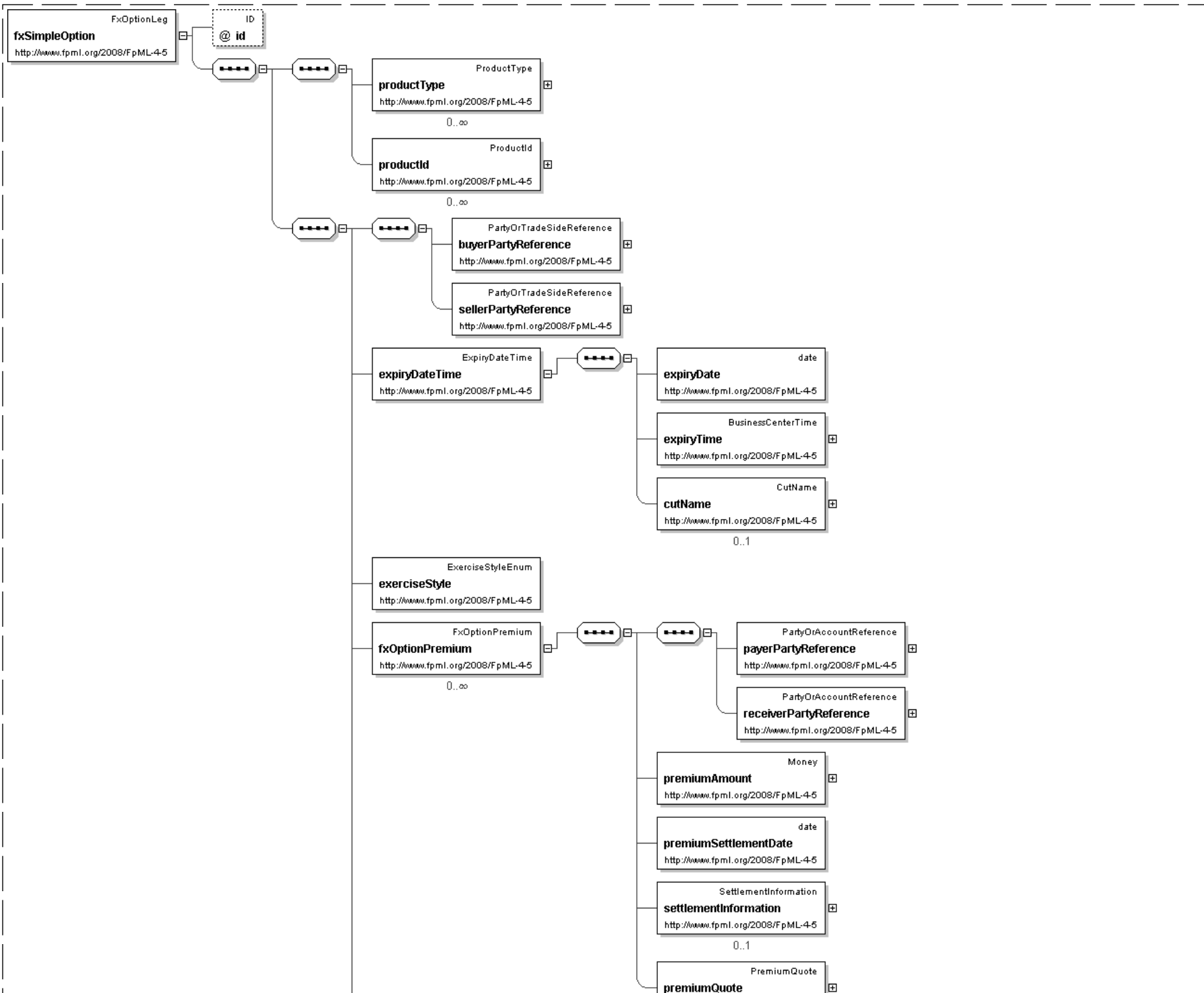
[top](#)

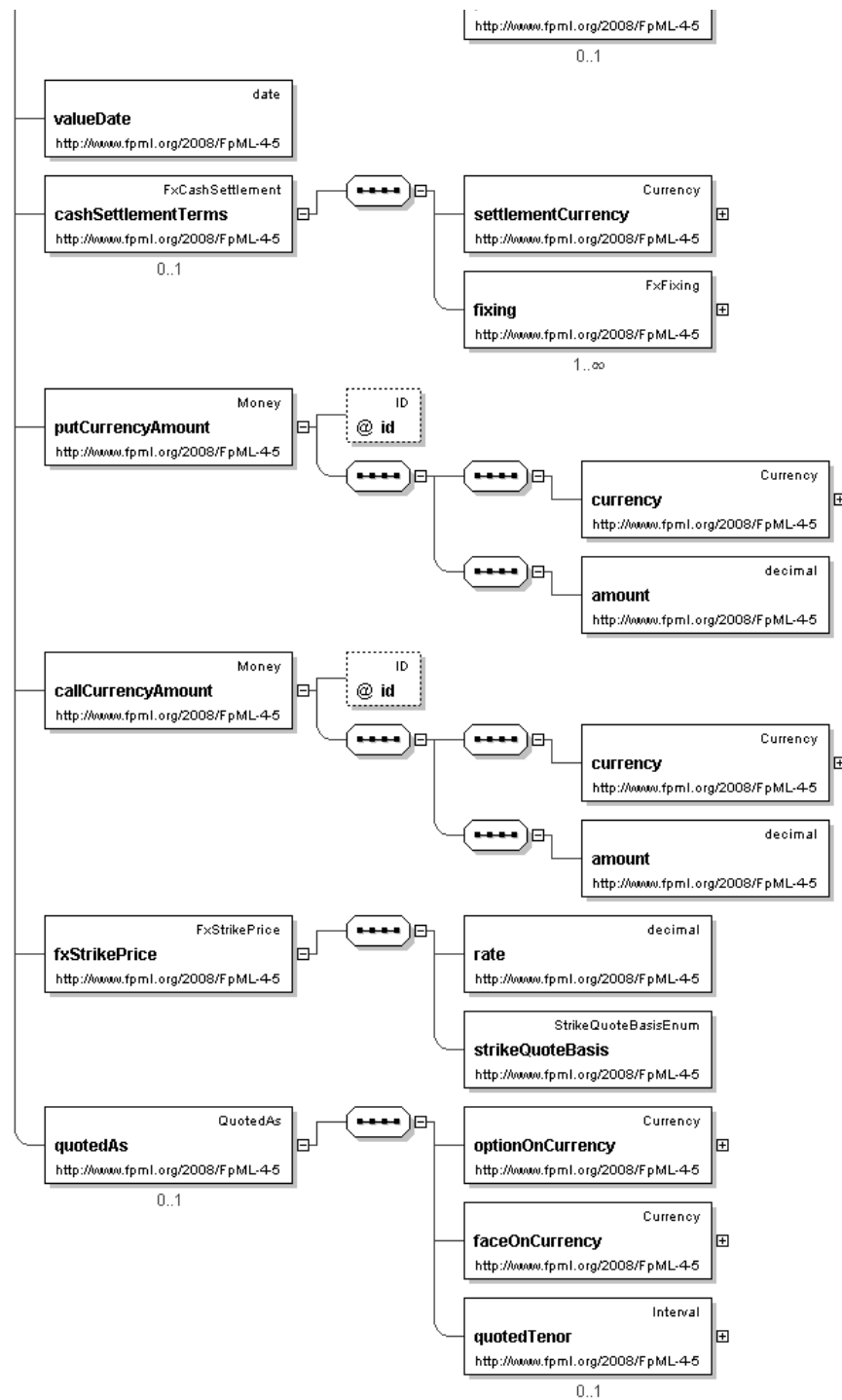
Element: **fxSimpleOption**

- . This element can be used wherever the following element is referenced:
 - o [product](#)

| | |
|---------------|---|
| Name | fxSimpleOption |
| Type | FxOptionLeg |
| Nilable | no |
| Abstract | no |
| Documentation | A component describing a FX Simple Option product |

Logical Diagram





XML Instance Representation

```
<FxSimpleOption
```

```

<id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells (\writes\) this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
  'The date and time in a location of the option expiry. In the case of american options this
  is the latest possible expiry date and time.'

  <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
  'The manner in which the option can be exercised.'

  <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
  'Premium amount or premium installment amount for an option.'

  <valueDate> xsd:date </valueDate> [1]
  'The date on which both currencies traded will settle.'

  <cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1]
  'This optional element is only used if an option has been specified at execution time to
  be settled into a single cash payment. This would be used for a non-deliverable option.'

  <putCurrencyAmount> Money </putCurrencyAmount> [1]
  'The currency amount that the option gives the right to sell.'

  <callCurrencyAmount> Money </callCurrencyAmount> [1]
  'The currency amount that the option gives the right to buy.'

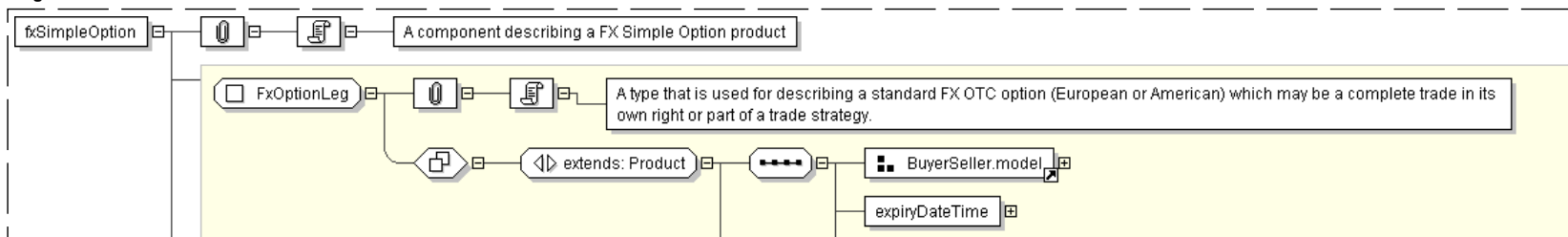
  <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
  'TBA'

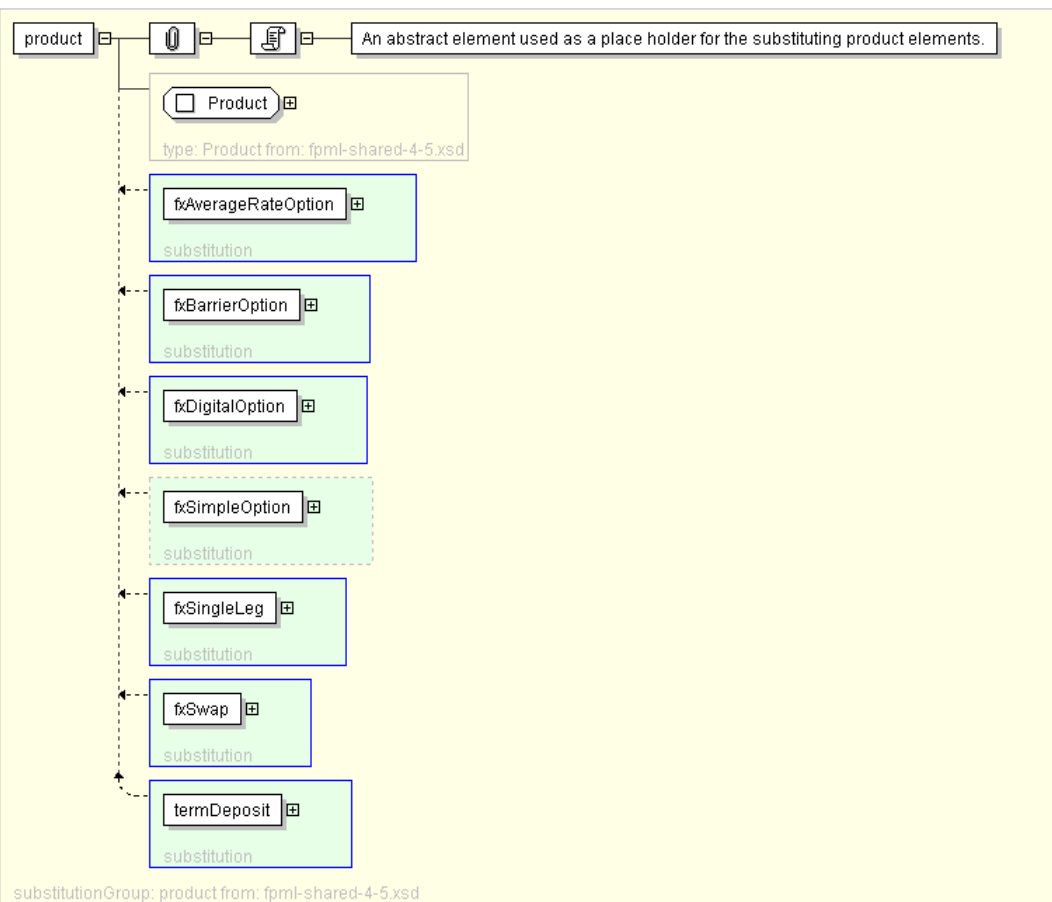
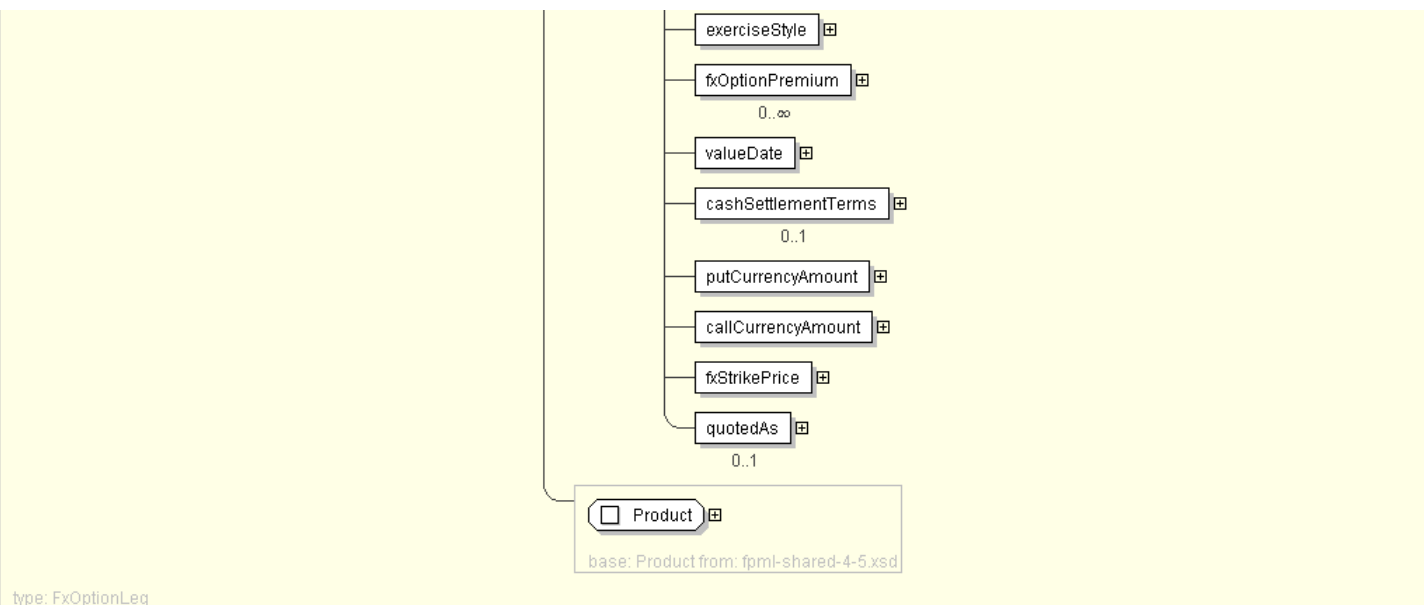
  <quotedAs> QuotedAs </quotedAs> [0..1]
  'Describes how the option was quoted.'

</fxSimpleOption>

```

Diagram





Schema Component Representation

```
<xsd:element name="fxSimpleOption" type=" FxOptionLeg " substitutionGroup="product"/>
```

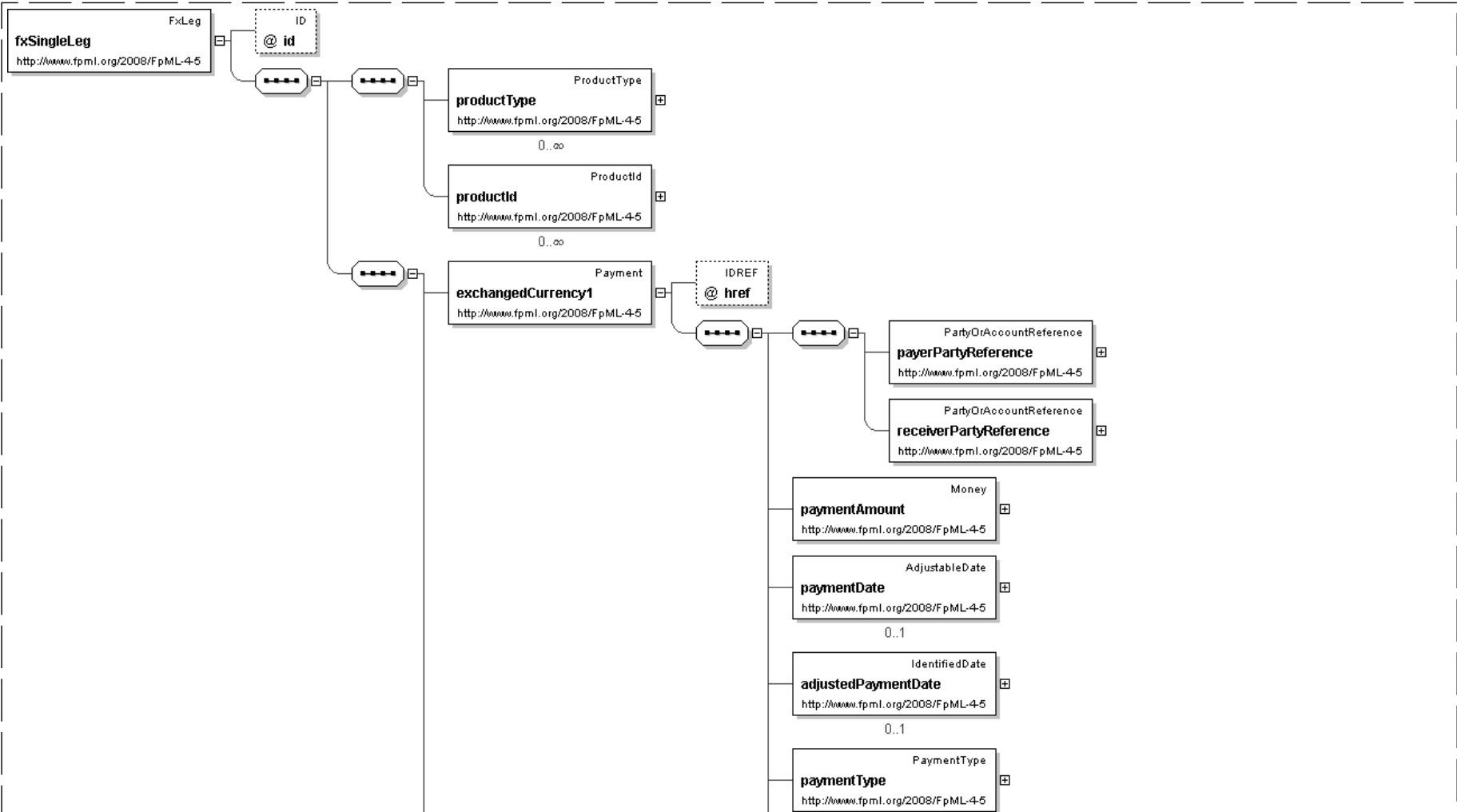
[top](#)

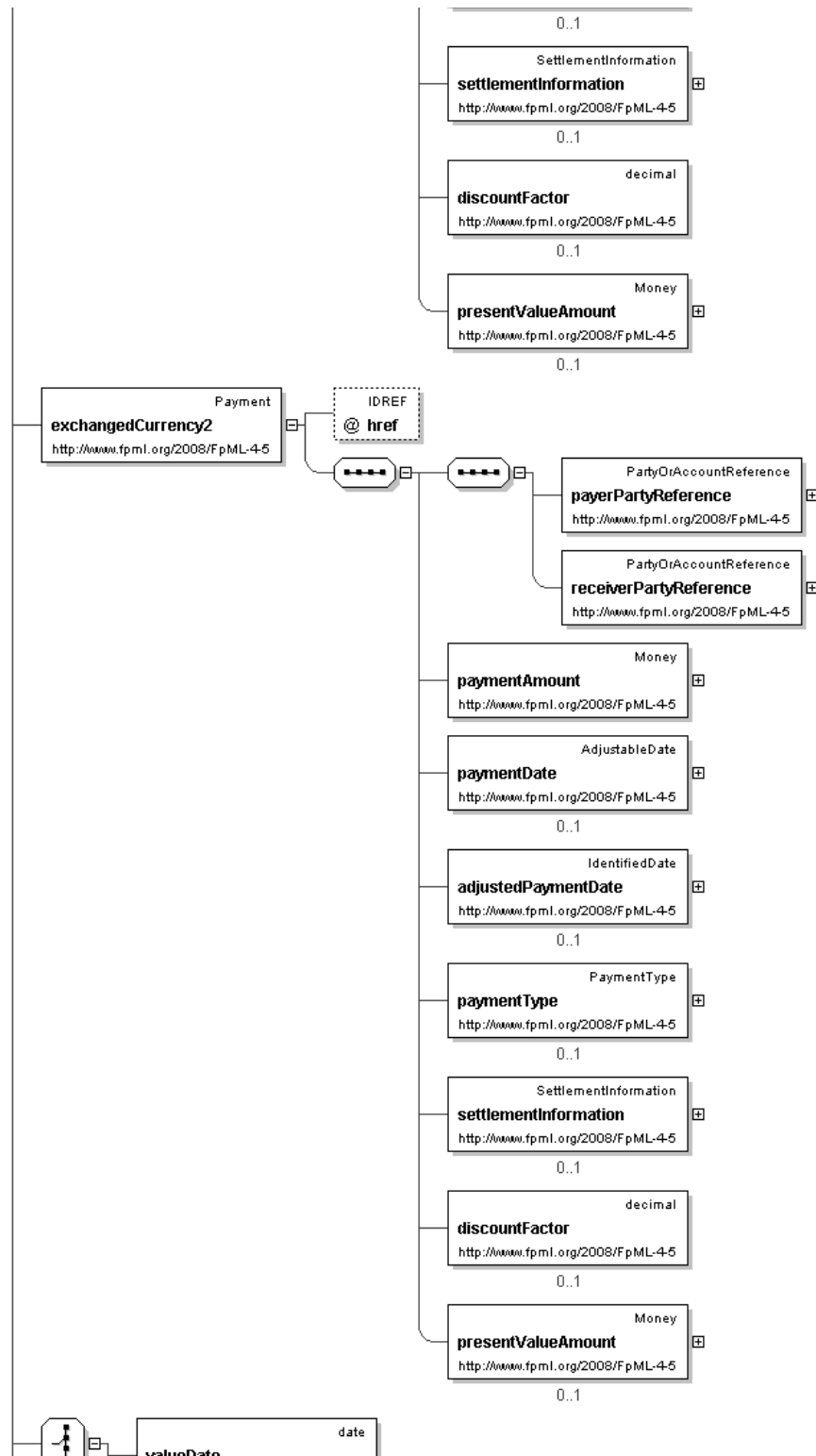
Element: **fxSingleLeg**

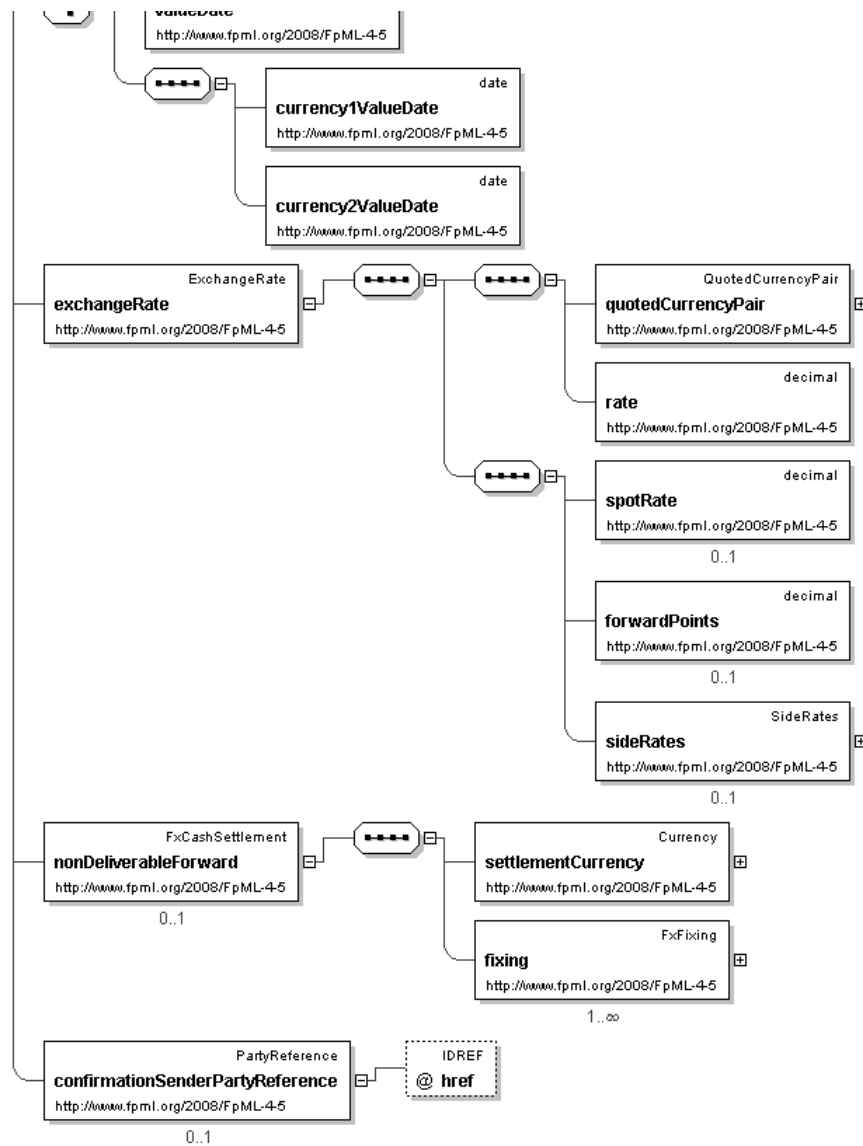
- . This element can be used wherever the following element is referenced:
 - o [product](#)

| | |
|---|--|
| Name | fxSingleLeg |
| Used by (from the same schema document) | Complex Type FxSwap |
| Type | FxLeg |
| Nilable | no |
| Abstract | no |
| Documentation | A single-legged FX transaction definition (e.g., spot or forward). |

Logical Diagram







XML Instance Representation

```

<fxSingleLeg
  id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <exchangedCurrency1> Payment </exchangedCurrency1> [1]
  'This is the first of the two currency flows that define a single leg of a standard
  
```

```
foreign exchange transaction.'
```

```
<exchangedCurrency2> Payment </exchangedCurrency2> [1]
```

```
'This is the second of the two currency flows that define a single leg of a standard
foreign exchange transaction.'
```

```
Start Choice [1]
  <valueDate> xsd:date </valueDate> [1]
  'The date on which both currencies traded will settle.'
```

```
  <currency1ValueDate> xsd:date </currency1ValueDate> [1]
  'The date on which the currency1 amount will be settled. To be used in a split value
  date scenario.'
```

```
  <currency2ValueDate> xsd:date </currency2ValueDate> [1]
  'The date on which the currency2 amount will be settled. To be used in a split value
  date scenario.'
```

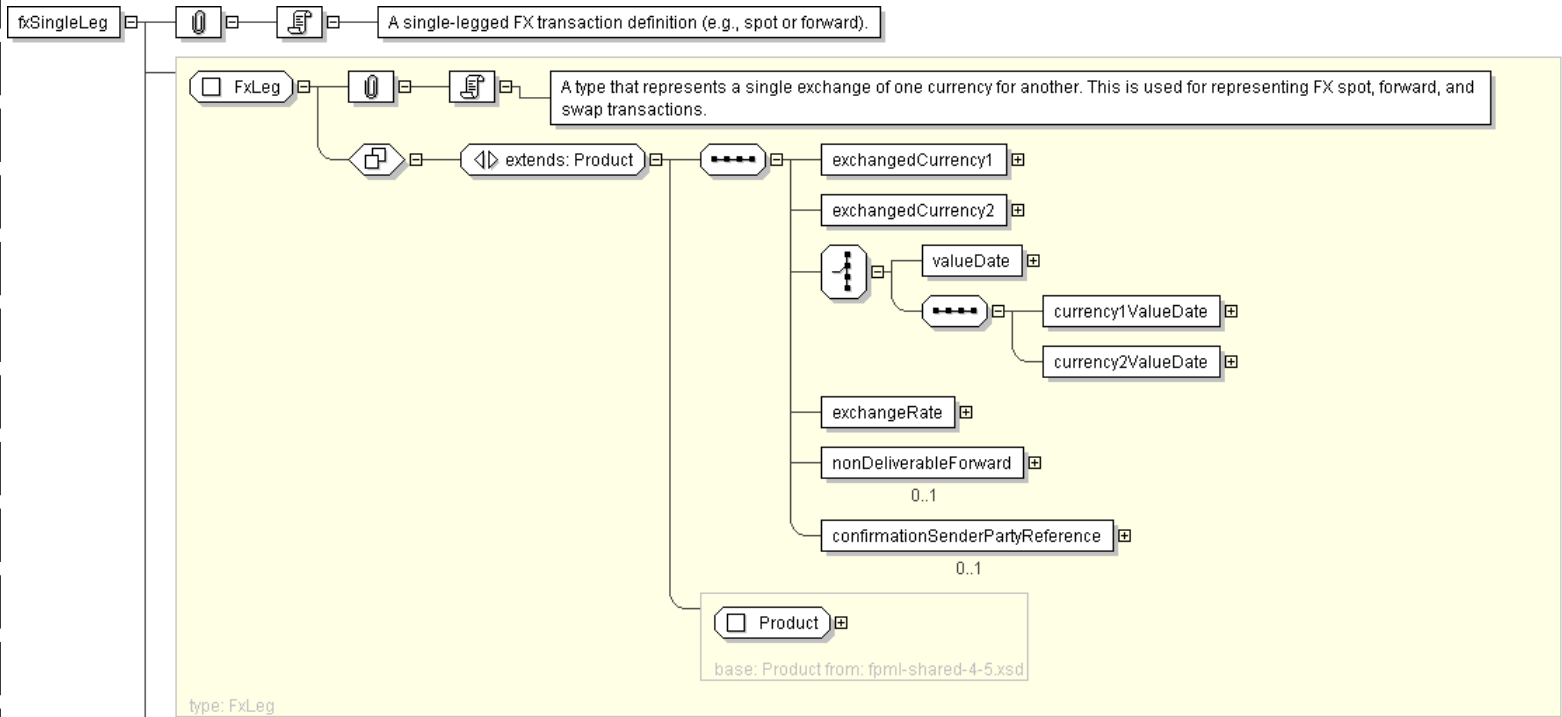
```
End Choice
  <exchangeRate> ExchangeRate </exchangeRate> [1]
  'The rate of exchange between the two currencies.'
```

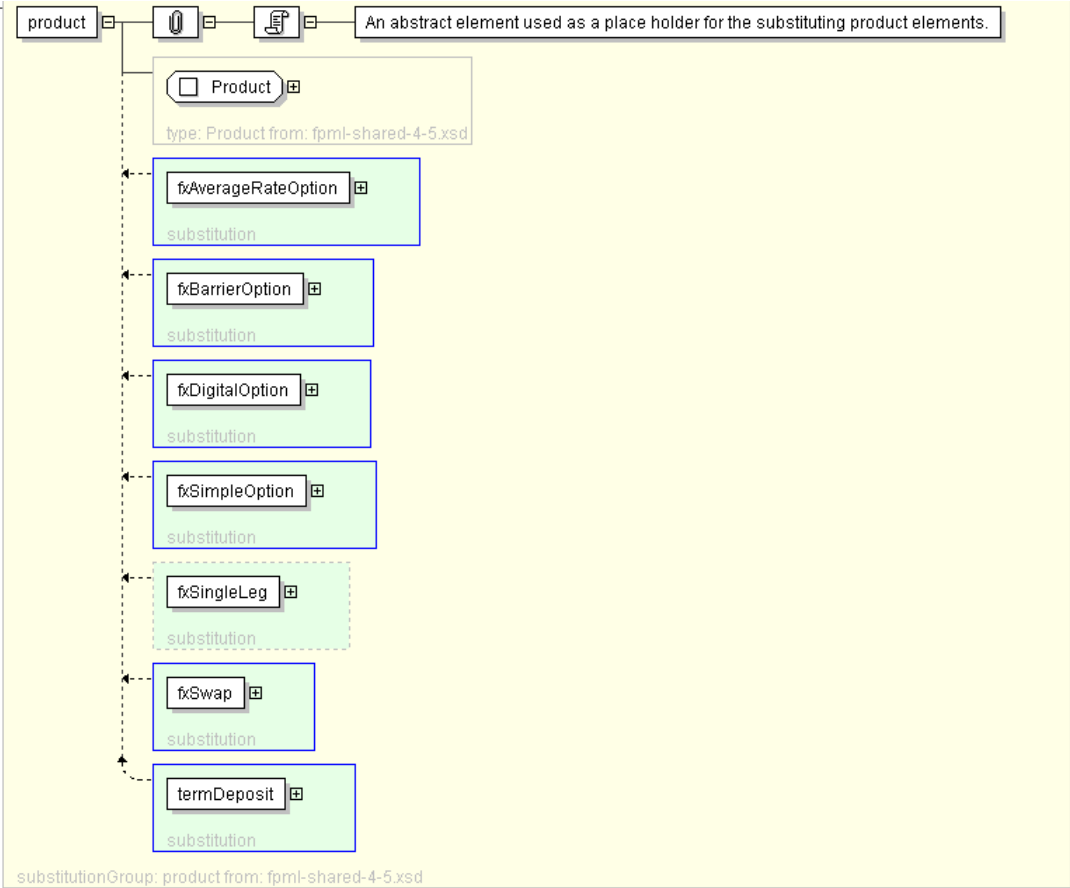
```
  <nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]
  'Used to describe a particular type of FX forward transaction that is settled in a
  single currency.'
```

```
  <confirmationSenderPartyReference> PartyReference </confirmationSenderPartyReference> [0..1]
  'A reference to the party that is sending the current document as a confirmation of the trade.'
```

```
</fxSingleLeg>
```

Diagram





Schema Component Representation

```
<xsd:element name="fxSingleLeg" type=" FxLeg " substitutionGroup="product"/>
```

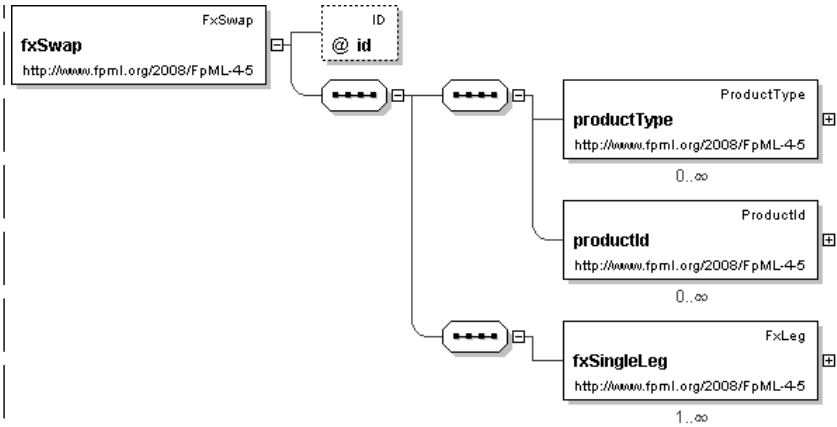
[top](#)

Element: **fxSwap**

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|---|
| Name | fxSwap |
| Type | FxSwap |
| Nillable | no |
| Abstract | no |
| Documentation | A component describing a FX Swap product. |

Logical Diagram



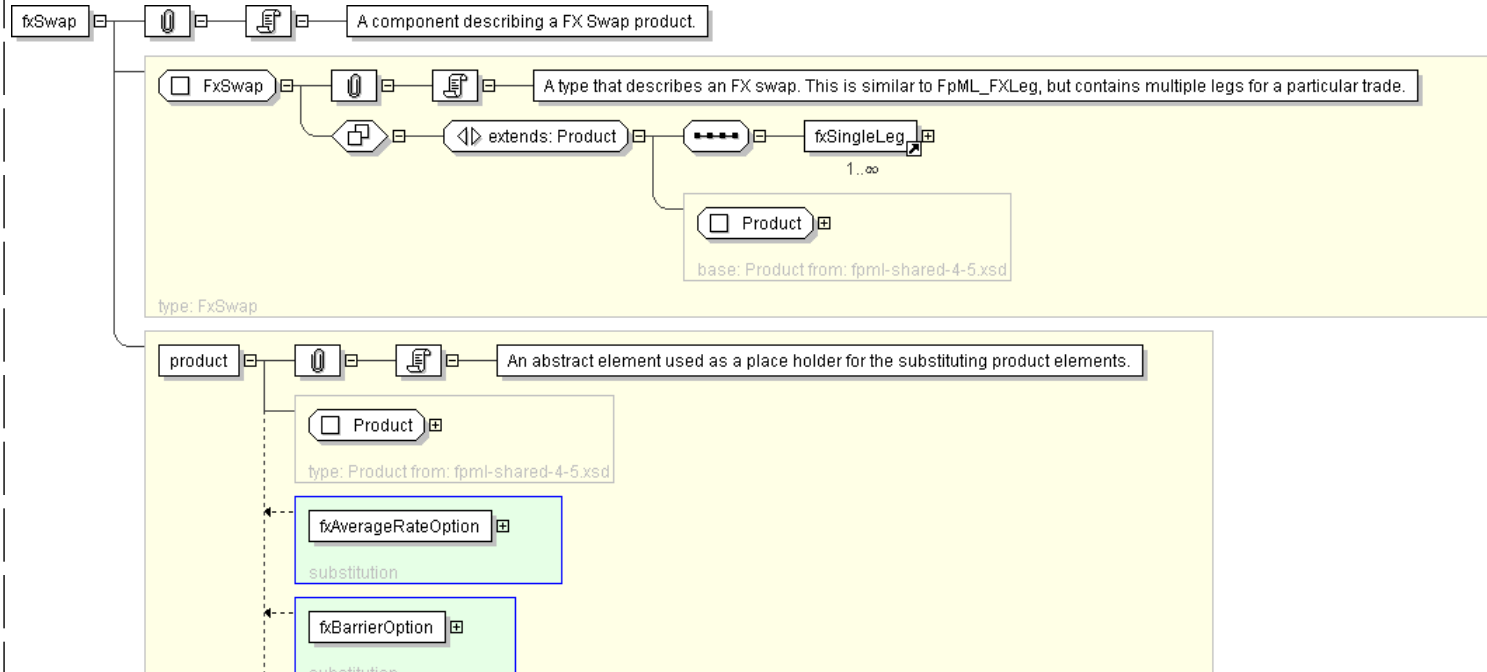
XML Instance Representation

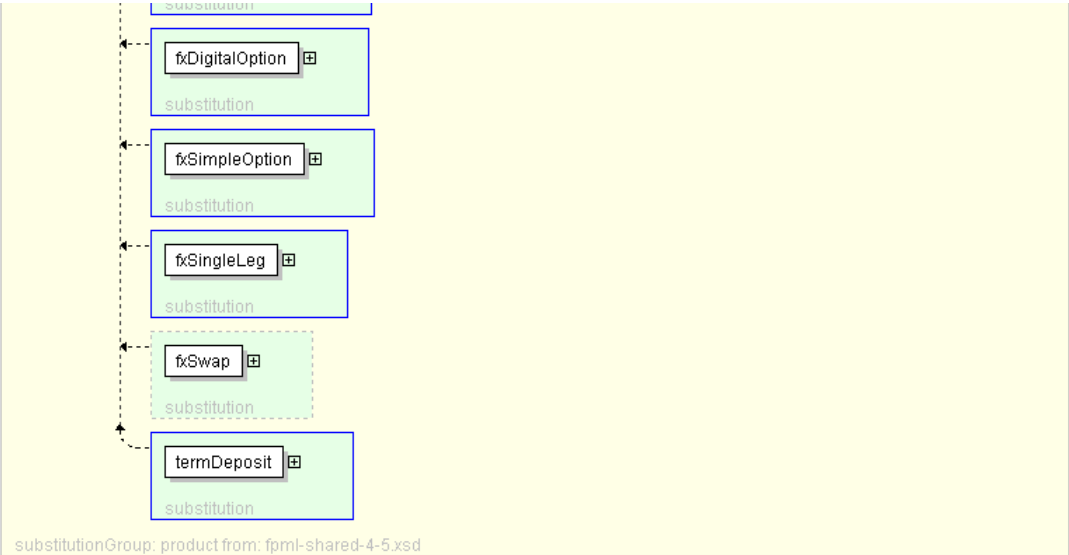
```
<fxSwap
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <fxSingleLeg> ... </fxSingleLeg> [1..*]
</fxSwap>
```

Diagram





Schema Component Representation

```
<xsd:element name="fxSwap" type=" FxSwap " substitutionGroup="product"/>
```

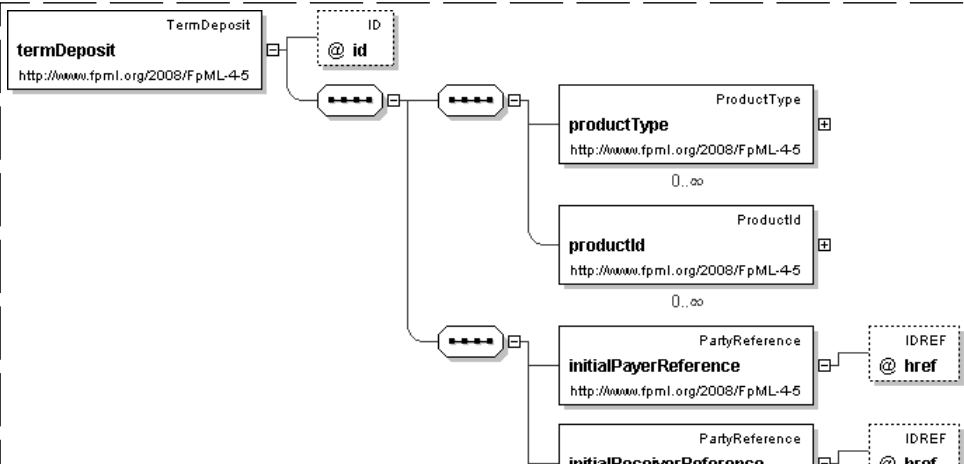
[top](#)

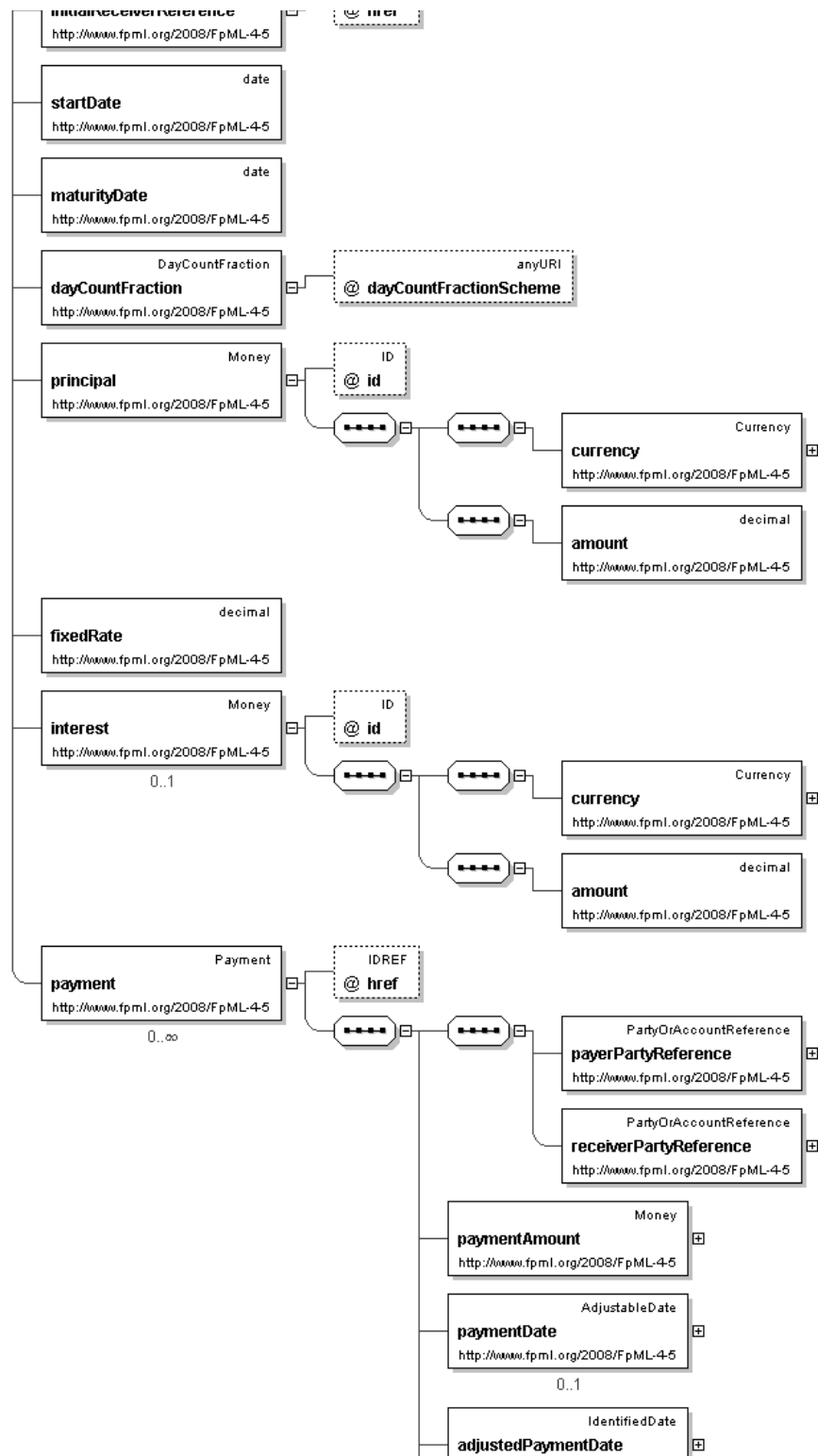
Element: **termDeposit**

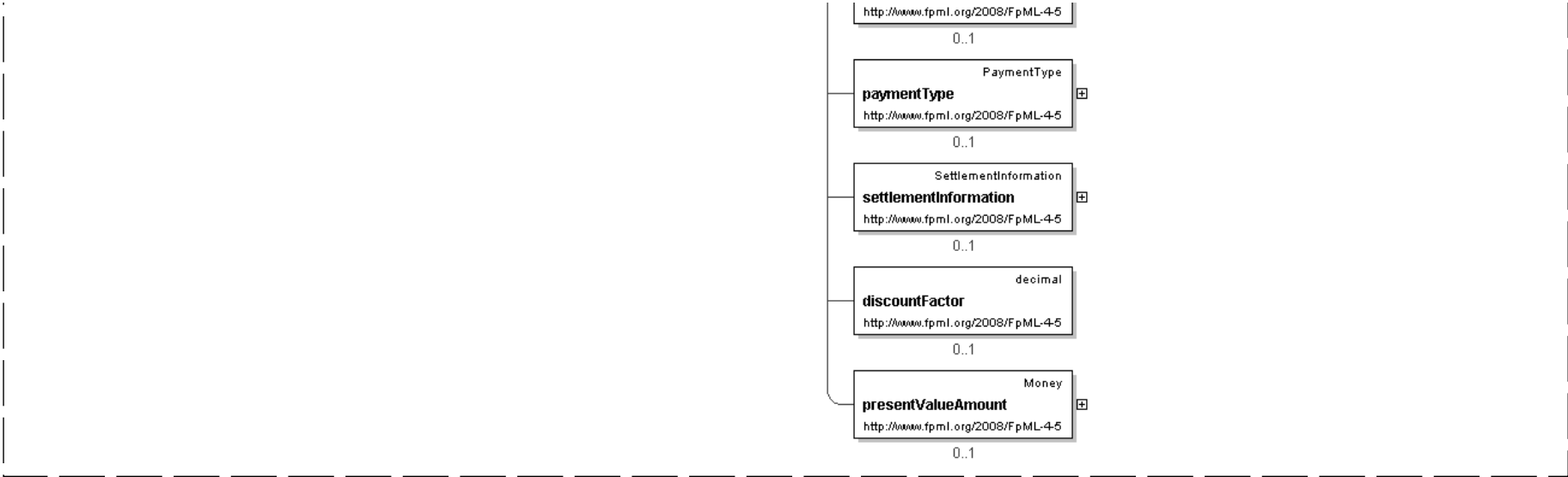
- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|------------------------------------|
| Name | termDeposit |
| Type | TermDeposit |
| Nilable | no |
| Abstract | no |
| Documentation | A term deposit product definition. |

Logical Diagram







XML Instance Representation

```
<termDeposit
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <initialPayerReference> PartyReference </initialPayerReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party referenced is the payer of the initial principal of the deposit on the start date.'

  <initialReceiverReference> PartyReference </initialReceiverReference> [1]
  'A pointer style reference to a party identifier defined elsewhere in the document. The
  party is the receiver of the initial principal of the deposit on the start date.'

  <startDate> xsd:date </startDate> [1]
  'The averaging period start date.'

  <maturityDate> xsd:date </maturityDate> [1]
  'The end date of the calculation period. This date should already be adjusted for
  any applicable business day convention.'

  <dayCountFraction> DayCountFraction </dayCountFraction> [1]
  'The day count fraction.'

  <principal> Money </principal> [1]
  'The principal amount of the trade.'

  <fixedRate> xsd:decimal </fixedRate> [1]
  'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
  of 5% would be represented as 0.05.'

  <interest> Money </interest> [0..1]
```

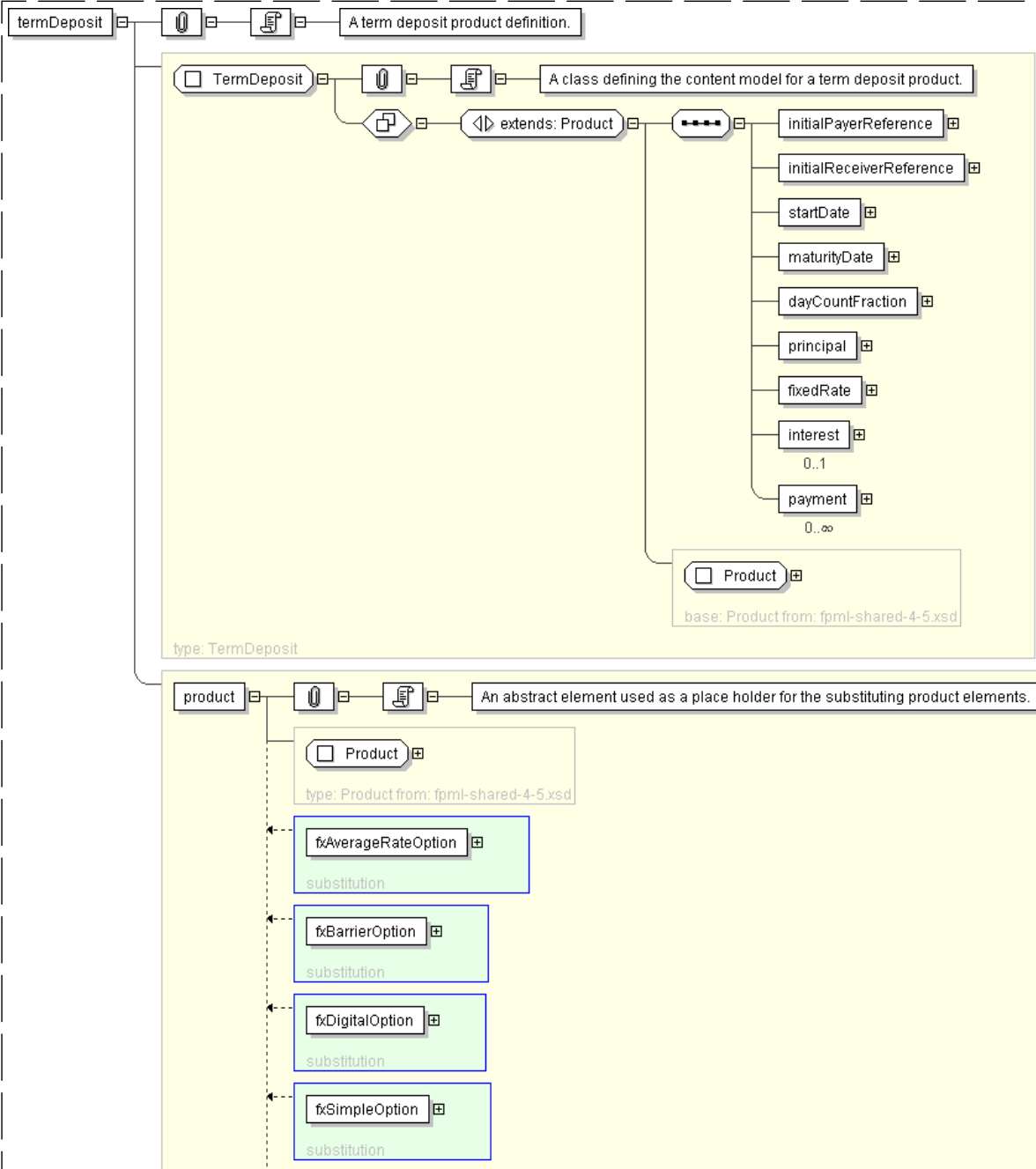
'The total interest of at maturity of the trade.'

<payment> [Payment](#) </payment> [0..*]

'A known payment between two parties.'

</termDeposit>

Diagram





Schema Component Representation

```
<xsd:element name="termDeposit" type="TermDeposit" substitutionGroup="product"/>
```

[top](#)

Global Definitions

Complex Type: **CutName**

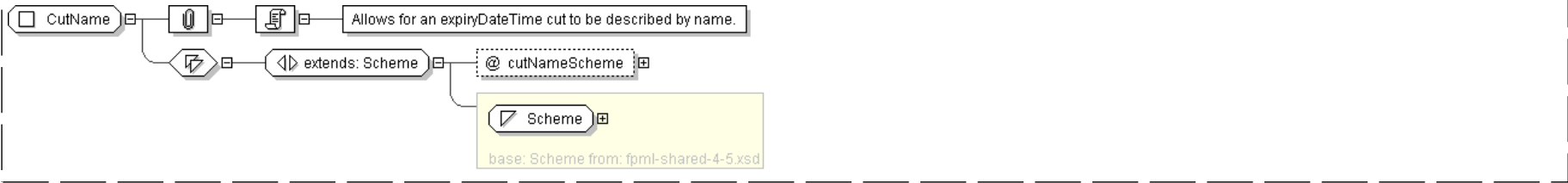
| | |
|--------------|--|
| Super-types: | Scheme < CutName (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | CutName |
| Used by (from the same schema document) | Complex Type ExpiryDateTime |
| Abstract | no |
| Documentation | Allows for an expiryDateTime cut to be described by name. |

XML Instance Representation

```
<...  
cutNameScheme="xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CutName">  
  <xsd:simpleContent>  
    <xsd:extension base="Scheme" >  
      <xsd:attribute name="cutNameScheme" type="xsd:anyURI" default="http://www.fpml.org/  
        coding-scheme/cut-name"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **ExchangeRate**

| | |
|---|--|
| Super-types: | FxRate < ExchangeRate (by extension) |
| Sub-types: | None |
| Name | ExchangeRate |
| Used by (from the same schema document) | Complex Type FxLeg |
| Abstract | no |
| Documentation | A type that is used for describing the exchange rate for a particular transaction. |

XML Instance Representation

```
<...>
<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]

'Defines the two currencies for an FX trade and the quotation relationship between the
two currencies.'

<rate> xsd:decimal </rate> [1]

'The rate of exchange between the two currencies of the leg of a deal. Must be specified with
a quote basis.'

<spotRate> xsd:decimal </spotRate> [0..1]

'An optional element used for FX forwards and certain types of FX OTC options. For
deals consumated in the FX Forwards Market, this represents the current market rate for
a particular currency pair. For barrier and digital/binary options, it can be useful to
include the spot rate at the time the option was executed to make it easier to know whether
the option needs to move \"up\" or \"down\" to be triggered.'

<forwardPoints> xsd:decimal </forwardPoints> [0..1]

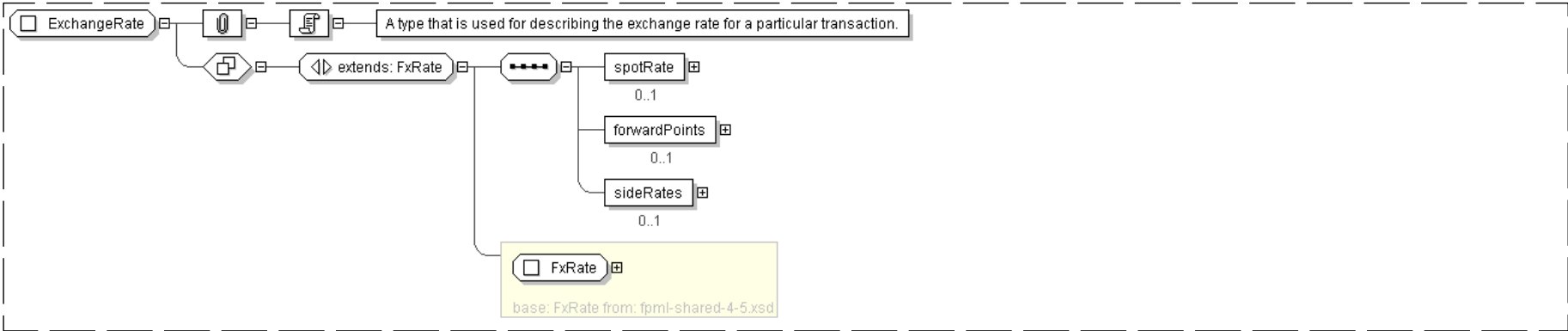
'An optional element used for deals consumated in the FX Forwards market. Forward
points represent the interest rate differential between the two currencies traded and
are quoted as a premium or a discount. Forward points are added to, or subtracted from,
the spot rate to create the rate of the forward trade.'

<sideRates> SideRates </sideRates> [0..1]

'An optional element that allow for definition of rates against base currency for non-
base currency FX contracts.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExchangeRate">
  <xsd:complexContent>
```



```
<xsd:extension base=" FxRate " >
  <xsd:sequence>
    <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="forwardPoints" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="sideRates" type=" SideRates " minOccurs="0"/>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ExpiryDateTime**

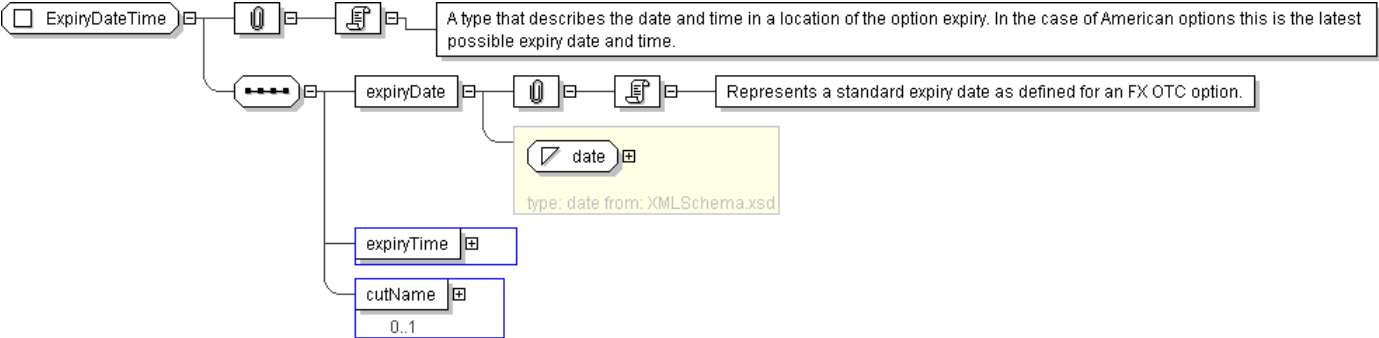
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExpiryDateTime |
| Used by (from the same schema document) | Complex Type FxAverageRateOption , Complex Type FxDigitalOption , Complex Type FxOptionLeg |
| Abstract | no |
| Documentation | A type that describes the date and time in a location of the option expiry. In the case of American options this is the latest possible expiry date and time. |

XML Instance Representation

```
<...>
  <expiryDate> xsd:date </expiryDate> [1]
  'Represents a standard expiry date as defined for an FX OTC option.'

  <expiryTime> BusinessCenterTime </expiryTime> [1]
  <cutName> CutName </cutName> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExpiryDateTime">
  <xsd:sequence>
    <xsd:element name="expiryDate" type=" xsd:date "/>
    <xsd:element name="expiryTime" type=" BusinessCenterTime "/>
    <xsd:element name="cutName" type=" CutName " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxAmericanTrigger**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxAmericanTrigger |
| Used by (from the same schema document) | Complex Type FxDigitalOption |
| Abstract | no |
| Documentation | A 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. |

XML Instance Representation

```
<...>
<touchCondition> TouchConditionEnum </touchCondition> [1]
'The binary condition that applies to an American-style trigger. There can only be two domain values for this element: \"touch\" or \"no touch\".'

<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'

<triggerRate> xsd:decimal </triggerRate> [1]
'The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred.'

<informationSource> InformationSource </informationSource> [1..*]
'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'

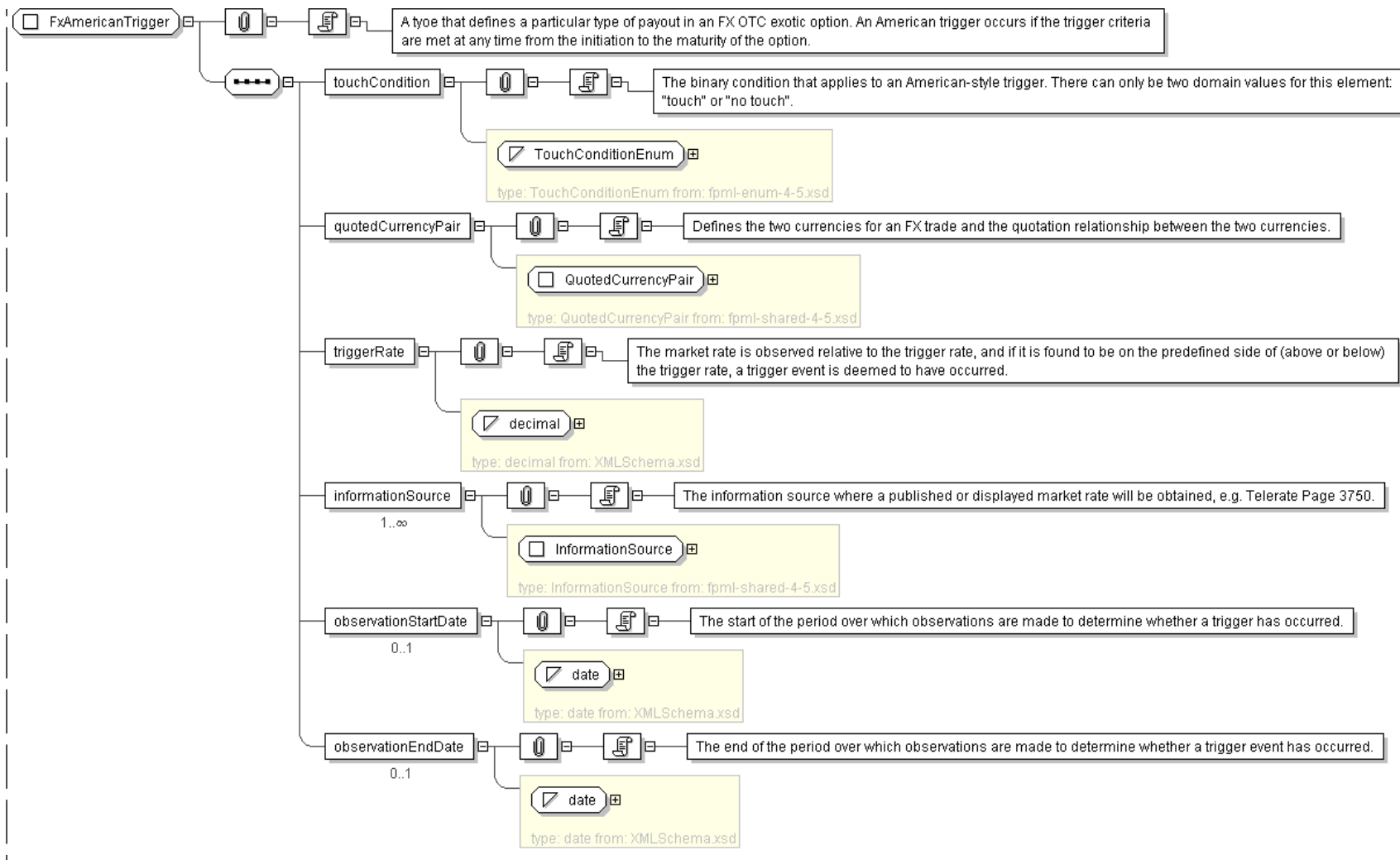
<observationStartDate> xsd:date </observationStartDate> [0..1]
'The start of the period over which observations are made to determine whether a trigger has occurred.'

<observationEndDate> xsd:date </observationEndDate> [0..1]
'The end of the period over which observations are made to determine whether a trigger event has occurred.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="FxAmericanTrigger">
  <xsd:sequence>
    <xsd:element name="touchCondition" type="TouchConditionEnum"/>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair"/>
    <xsd:element name="triggerRate" type="xsd:decimal"/>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded"/>
    <xsd:element name="observationStartDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="observationEndDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: FxAverageRateObservationDate

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | FxAverageRateObservationDate |
| Used by (from the same schema document) | Complex Type FxAverageRateOption |
| Abstract | no |
| Documentation | A type that, for average rate options, is used to describe each specific observation date, as opposed to a parametric frequency of rate observations. |

XML Instance Representation

<...>

<observationDate> xsd:date </observationDate> [1]

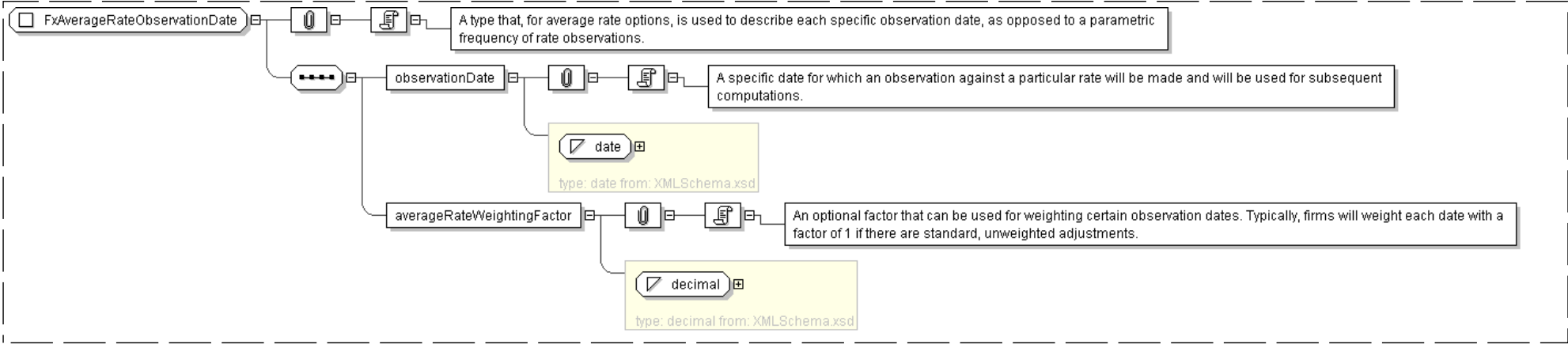
'A specific date for which an observation against a particular rate will be made and will be used for subsequent computations.'

<averageRateWeightingFactor> xsd:decimal </averageRateWeightingFactor> [1]

'An optional factor that can be used for weighting certain observation dates. Typically, firms will weight each date with a factor of 1 if there are standard, unweighted adjustments.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAverageRateObservationDate">
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date" />
    <xsd:element name="averageRateWeightingFactor" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxAverageRateObservationSchedule**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxAverageRateObservationSchedule |
| Used by (from the same schema document) | Complex Type FxAverageRateOption |
| Abstract | no |
| Documentation | A type that describes average rate options rate observations. This is used to describe a parametric frequency of rate observations against a particular rate. Typical frequencies might include daily, every Friday, etc. |

XML Instance Representation

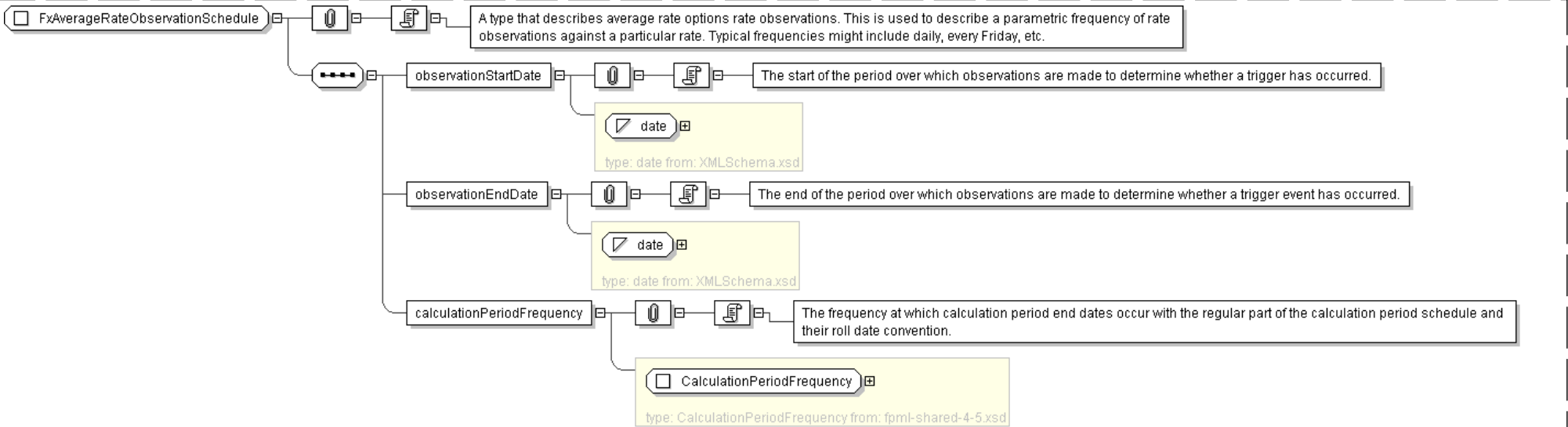
```
<...>
<observationStartDate> xsd:date </observationStartDate> [1]
'The start of the period over which observations are made to determine whether a trigger
has occurred.'

<observationEndDate> xsd:date </observationEndDate> [1]
'The end of the period over which observations are made to determine whether a trigger
event has occurred.'

<calculationPeriodFrequency> CalculationPeriodFrequency </calculationPeriodFrequency> [1]
'The frequency at which calculation period end dates occur with the regular part of
the calculation period schedule and their roll date convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxAverageRateObservationSchedule">
  <xsd:sequence>
    <xsd:element name="observationStartDate" type="xsd:date" />
    <xsd:element name="observationEndDate" type="xsd:date" />
    <xsd:element name="calculationPeriodFrequency" type="CalculationPeriodFrequency" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxAverageRateOption**

| | |
|---|---|
| Super-types: | Product < FxAverageRateOption (by extension) |
| Sub-types: | None |
| Name | FxAverageRateOption |
| Used by (from the same schema document) | Element fxAverageRateOption |
| Abstract | no |

Documentation

A type that is used for an option whose payout is based on the average of the price of the underlying over a specific period of time. The payout is the difference between the predetermined, fixed strike price and the average of spot rates observed and is used for hedging against prevailing spot rates over a given time period.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells (\writes\) this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <expiryDateTime> ExpiryDateTime </expiryDateTime> [1]
  'The date and time in a location of the option expiry. In the case of american options this
  is the latest possible expiry date and time.'

  <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1]
  'The manner in which the option can be exercised.'

  <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*]
  'Premium amount or premium installment amount for an option.'

  <valueDate> xsd:date </valueDate> [1]
  'The date on which both currencies traded will settle.'

  <putCurrencyAmount> Money </putCurrencyAmount> [1]
  'The currency amount that the option gives the right to sell.'

  <callCurrencyAmount> Money </callCurrencyAmount> [1]
  'The currency amount that the option gives the right to buy.'

  <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]
  'TBA'

  <spotRate> xsd:decimal </spotRate> [0..1]
  'An optional element used for FX forwards and certain types of FX OTC options. For
  deals consumated in the FX Forwards Market, this represents the current market rate for
  a particular currency pair. For barrier and digital/binary options, it can be useful to
  include the spot rate at the time the option was executed to make it easier to know whether
  the option needs to move \up\ or \down\ to be triggered.'

  <payoutCurrency> Currency </payoutCurrency> [1]
  'The ISO code of the currency in which a payout (if any) is to be made when a trigger is hit
  on a digital or barrier option.'

  <averageRateQuoteBasis> StrikeQuoteBasisEnum </averageRateQuoteBasis> [1]
  'The method by which the average rate that is being observed is quoted.'
```

```
<precision> xsd:nonNegativeInteger </precision> [0..1]
'Specifies the rounding precision in terms of a number of decimal places. Note how a
percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in
the FpML document since the percentage is expressed as a decimal, e.g. 9.876543%
(or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).'

<payoutFormula> xsd:string </payoutFormula> [0..1]
'The description of the mathematical computation for how the payout is computed.'

<primaryRateSource> InformationSource </primaryRateSource> [1]
'The primary source for where the rate observation will occur. Will typically be either a
page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]
'An alternative, or secondary, source for where the rate observation will occur. Will
typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]
'The time at which the spot currency exchange rate will be observed. It is specified as a
time in a specific business center, e.g. 11:00am London time.'

Start Choice [1]
  <averageRateObservationSchedule> FxAverageRateObservationSchedule
  </averageRateObservationSchedule> [1]
  'Parametric schedule of rate observations.'

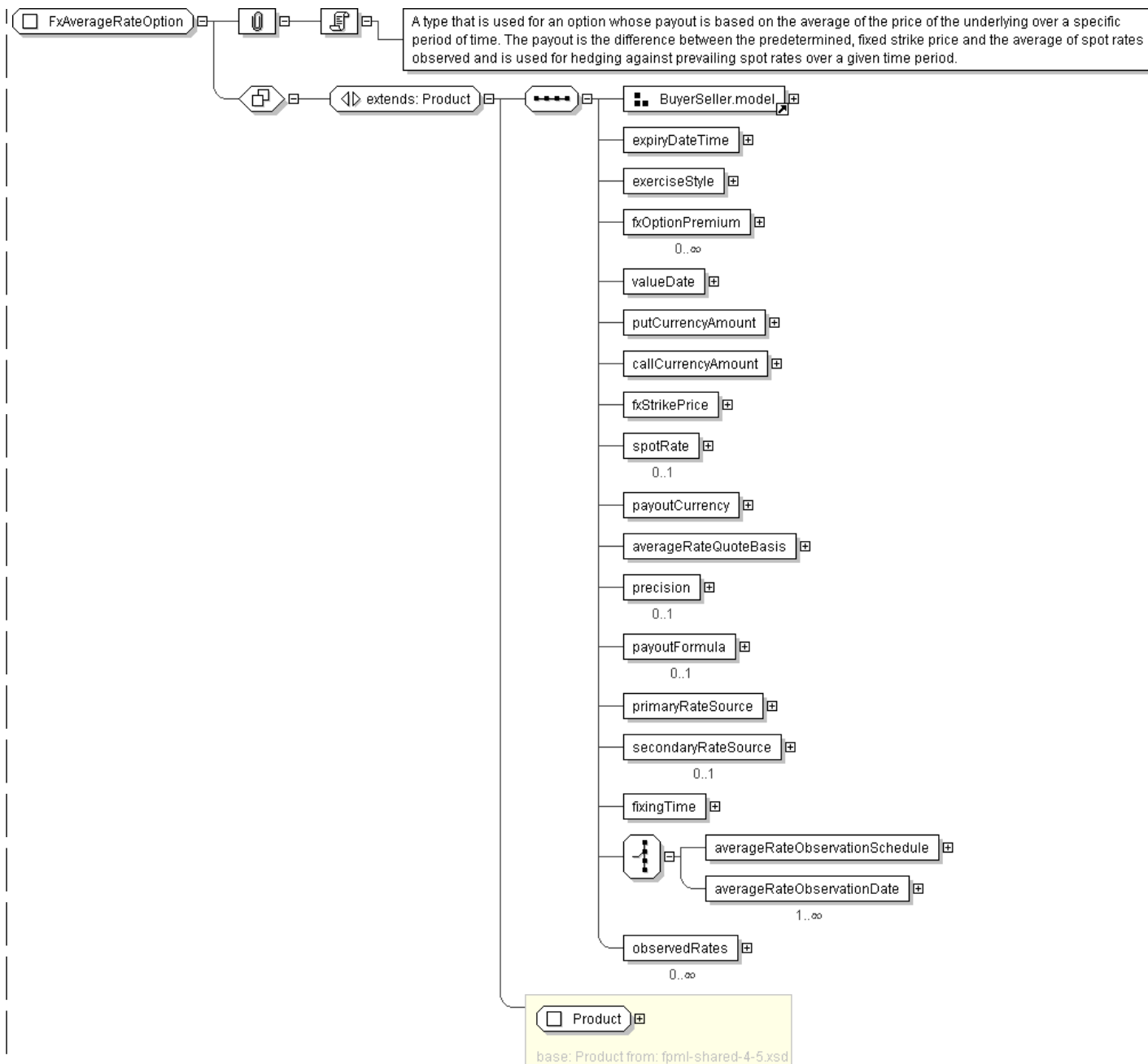
  <averageRateObservationDate> FxAverageRateObservationDate </averageRateObservationDate> [1..*]
  'One of more specific rate observation dates.'

End Choice

<observedRates> ObservedRates </observedRates> [0..*]
'Describes prior rate observations within average rate options. Periodically, an average
rate option agreement will be struck whereby some rates have already been observed in the
past but will become part of computation of the average rate of the option. This
structure provides for these previously observed rates to be included in the description of
the trade.'

</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="FxAverageRateOption">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model" />
        <xsd:element name="expiryDateTime" type="ExpiryDateTime" />
        <xsd:element name="exerciseStyle" type="ExerciseStyleEnum" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```



```
<xsd:element name="fxOptionPremium" type=" FxOptionPremium "
minOccurs="0" maxOccurs="unbounded"/>
<xsd:element name="valueDate" type=" xsd:date " />
<xsd:element name="putCurrencyAmount" type=" Money " />
<xsd:element name="callCurrencyAmount" type=" Money " />
<xsd:element name="fxStrikePrice" type=" FxStrikePrice " />
<xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
<xsd:element name="payoutCurrency" type=" Currency " />
<xsd:element name="averageRateQuoteBasis" type=" StrikeQuoteBasisEnum " />
<xsd:element name="precision" type=" xsd:nonNegativeInteger " minOccurs="0"/>
<xsd:element name="payoutFormula" type=" xsd:string " minOccurs="0"/>
<xsd:element name="primaryRateSource" type=" InformationSource " />
<xsd:element name="secondaryRateSource" type=" InformationSource " minOccurs="0"/>
<xsd:element name="fixingTime" type=" BusinessCenterTime " />
<xsd:choice>
  <xsd:element name="averageRateObservationSchedule" type=" FxAverageRateObservationSchedule " />
  <xsd:element name="averageRateObservationDate" type=" FxAverageRateObservationDate "
    maxOccurs="unbounded"/>
</xsd:choice>
<xsd:element name="observedRates" type=" ObservedRates " minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **FxBarrier**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxBarrier |
| Used by (from the same schema document) | Complex Type FxBarrierOption |
| Abstract | no |
| Documentation | A type that is used within the FX barrier option definition to define one or more barrier levels that determine whether the option will be knocked-in or knocked-out. |

XML Instance Representation

```
<...>
  <fxBarrierType> FxBarrierTypeEnum </fxBarrierType> [0..1]
  'This specifies whether the option becomes effective ("knock-in") or is annulled ("knock-out") when the respective trigger event occurs.'

  <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
  'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'

  <triggerRate> xsd:decimal </triggerRate> [1]
  'The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred.'

  <informationSource> InformationSource </informationSource> [1..*]
  'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'

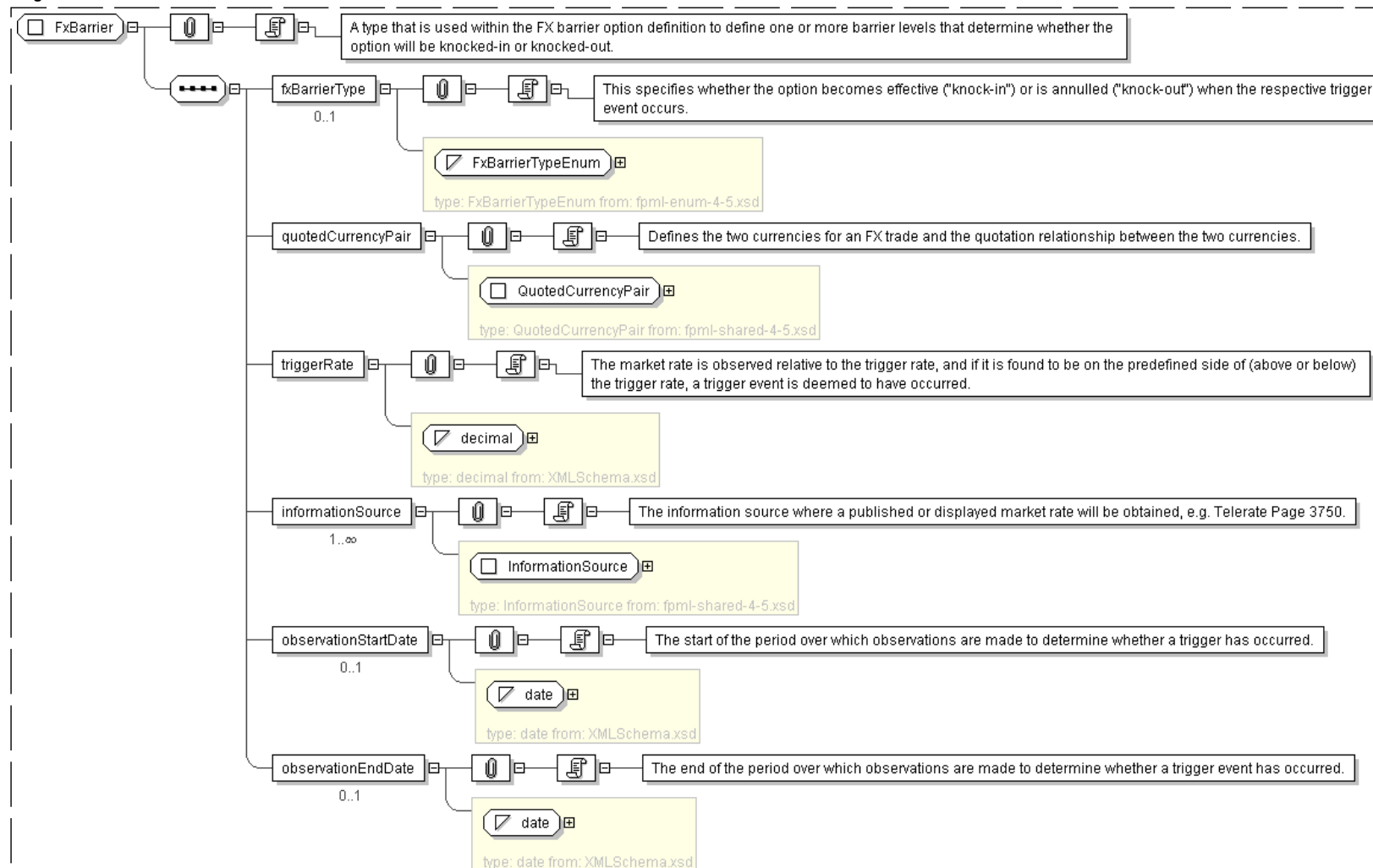
  <observationStartDate> xsd:date </observationStartDate> [0..1]
  'The start of the period over which observations are made to determine whether a trigger has occurred.'

  <observationEndDate> xsd:date </observationEndDate> [0..1]
```

'The end of the period over which observations are made to determine whether a trigger event has occurred.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxBarrier">
  <xsd:sequence>
    <xsd:element name="fxBarrierType" type="FxBarrierTypeEnum" minOccurs="0"/>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair" minOccurs="0"/>
    <xsd:element name="triggerRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="informationSource" type="InformationSource" maxOccurs="unbounded"/>
    <xsd:element name="observationStartDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="observationEndDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **FxBarrierOption**

| | |
|---|--|
| Super-types: | Product < FxOptionLeg (by extension) < FxBarrierOption (by extension) |
| Sub-types: | None |
| Name | FxBarrierOption |
| Used by (from the same schema document) | Element fxBarrierOption |
| Abstract | no |
| Documentation | A type that describes an option with a put/call component, but also one or more associated barrier rates. If the market rate moves to reach a barrier rate a trigger event occurs. The trigger event may for example be necessary to enable the option, or may annul the option contract. [Since the barriers reduce the probability of exercise, the premium for an option with barriers is likely to be cheaper than one without]. |

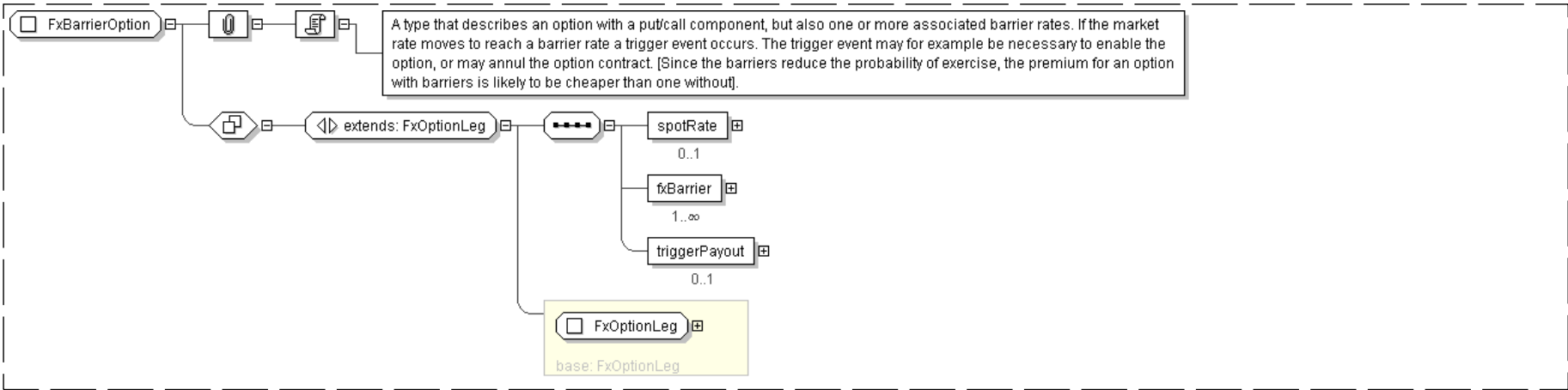
XML Instance Representation

| | | | | | | | | | | | | |
|--|---|--|---|---|--|---|--|--|--|---|--|--------------|
| <pre><... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] <productId> ProductId </productId> [0..*] <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] <expiryDateTime> ExpiryDateTime </expiryDateTime> [1] <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1] <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*] <valueDate> xsd:date </valueDate> [1] <cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1] <putCurrencyAmount> Money </putCurrencyAmount> [1] <callCurrencyAmount> Money </callCurrencyAmount> [1] <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1]</pre> | <p>'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'</p> | <p>'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.'</p> | <p>'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.'</p> | <p>'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.'</p> | <p>'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.'</p> | <p>'The manner in which the option can be exercised.'</p> | <p>'Premium amount or premium installment amount for an option.'</p> | <p>'The date on which both currencies traded will settle.'</p> | <p>'This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.'</p> | <p>'The currency amount that the option gives the right to sell.'</p> | <p>'The currency amount that the option gives the right to buy.'</p> | <p>'TBA'</p> |
|--|---|--|---|---|--|---|--|--|--|---|--|--------------|

```
<quotedAs> QuotedAs </quotedAs> [0..1]
'Describes how the option was quoted.'

<spotRate> xsd:decimal </spotRate> [0..1]
'An optional element used for FX forwards and certain types of FX OTC options. For
deals 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.'FxBarrier </fxBarrier> [1..*]
'Information about a barrier rate in a Barrier Option - specifying the exact criteria for
a trigger event to occur.'FxOptionPayout </triggerPayout> [0..1]
'The amount of currency which becomes payable if and when a trigger event occurs.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxBarrierOption">
  <xsd:complexContent>
    <xsd:extension base=" FxOptionLeg " >
      <xsd:sequence>
        <xsd:element name="spotRate" type=" xsd:decimal " minOccurs="0"/>
        <xsd:element name="fxBarrier" type=" FxBarrier " maxOccurs="unbounded"/>
        <xsd:element name="triggerPayout" type=" FxOptionPayout " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **FxDigitalOption**

| | |
|--------------|---|
| Super-types: | Product < FxDigitalOption (by extension) |
| Sub-types: | None |
| Name | FxDigitalOption |

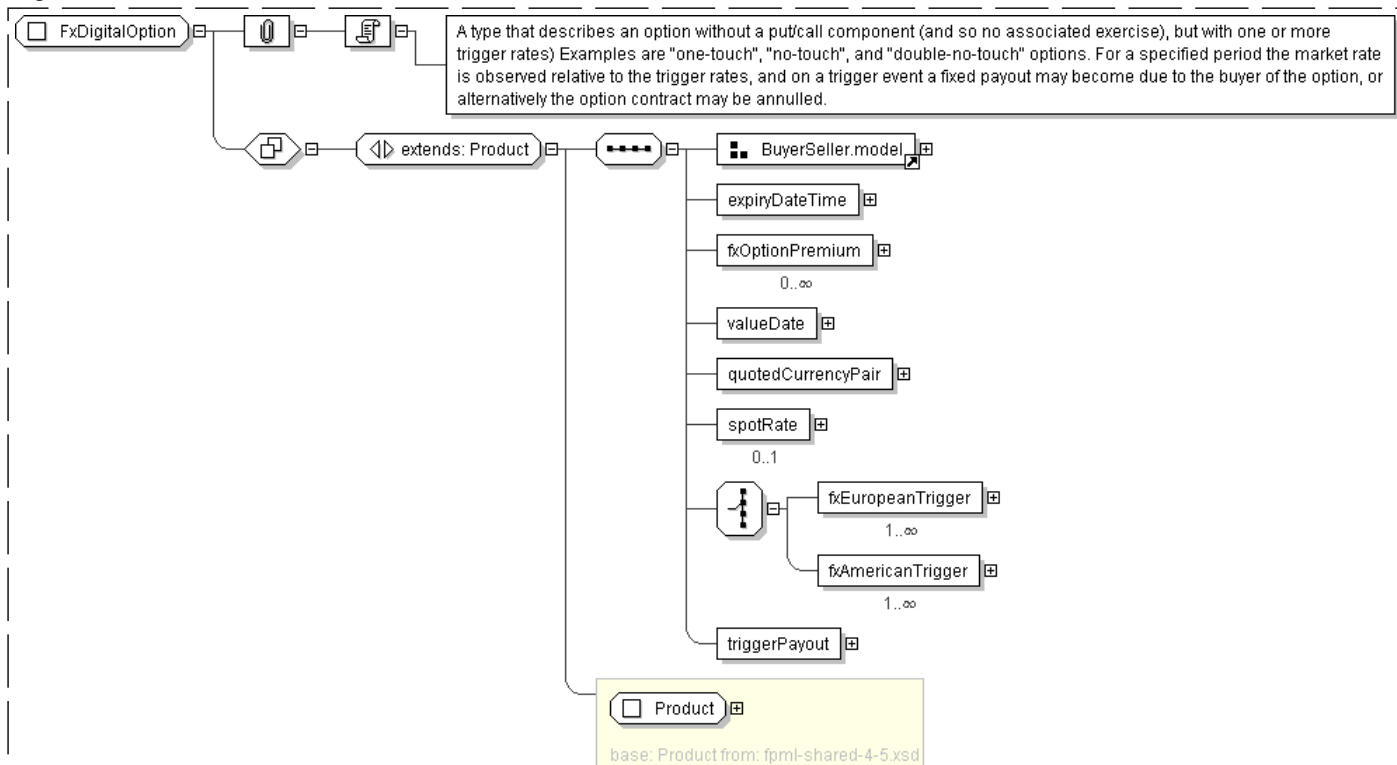
| | |
|---|---|
| Used by (from the same schema document) | Element fxDigitalOption |
| Abstract | no |
| Documentation | A type that describes an option without a put/call component (and so no associated exercise), but with one or more trigger rates) Examples are "one-touch", "no-touch", and "double-no-touch" options. For a specified period the market rate is observed relative to the trigger rates, and on a trigger event a fixed payout may become due to the buyer of the option, or alternatively the option contract may be annulled. |

XML Instance Representation

| |
|---|
| <div><... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> ProductId </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] 'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.' <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] 'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.' <expiryDateTime> ExpiryDateTime </expiryDateTime> [1] 'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.' <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*] 'Premium amount or premium installment amount for an option.' <valueDate> xsd:date </valueDate> [1] 'The date on which both currencies traded will settle.' <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1] 'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.' <spotRate> xsd:decimal </spotRate> [0..1] 'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.' Start Choice [1] <fxEuropeanTrigger> FxEuropeanTrigger </fxEuropeanTrigger> [1..*] 'A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.' <fxAmericanTrigger> FxAmericanTrigger </fxAmericanTrigger> [1..*] 'An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.' End Choice <triggerPayout> FxOptionPayout </triggerPayout> [1] 'The amount of currency which becomes payable if and when a trigger event occurs.'</div> |
|---|

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="FxDigitalOption">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="expiryDateTime" type="ExpiryDateTime"/>
        <xsd:element name="fxOptionPremium" type="FxOptionPremium"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="valueDate" type="xsd:date"/>
        <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair"/>
        <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0"/>
        <xsd:choice>
          <xsd:element name="fxEuropeanTrigger" type="FxEuropeanTrigger" maxOccurs="unbounded"/>
          <xsd:element name="fxAmericanTrigger" type="FxAmericanTrigger" maxOccurs="unbounded"/>
        </xsd:choice>
        <xsd:element name="triggerPayout" type="FxOptionPayout"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

[top](#)Complex Type: **FxEuropeanTrigger**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxEuropeanTrigger |
| Used by (from the same schema document) | Complex Type FxDigitalOption |
| Abstract | no |
| Documentation | A type that defines a particular type of payout in an FX OTC exotic option. A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option. |

XML Instance Representation

```
<...>
  <triggerCondition> TriggerConditionEnum </triggerCondition> [1]
  'The condition that applies to a European-style trigger. It determines where the rate at
  expiry date and time at must be relative to the triggerRate for the option to be
  exercisable. The allowed values are \"Above\" and \"Below\".'

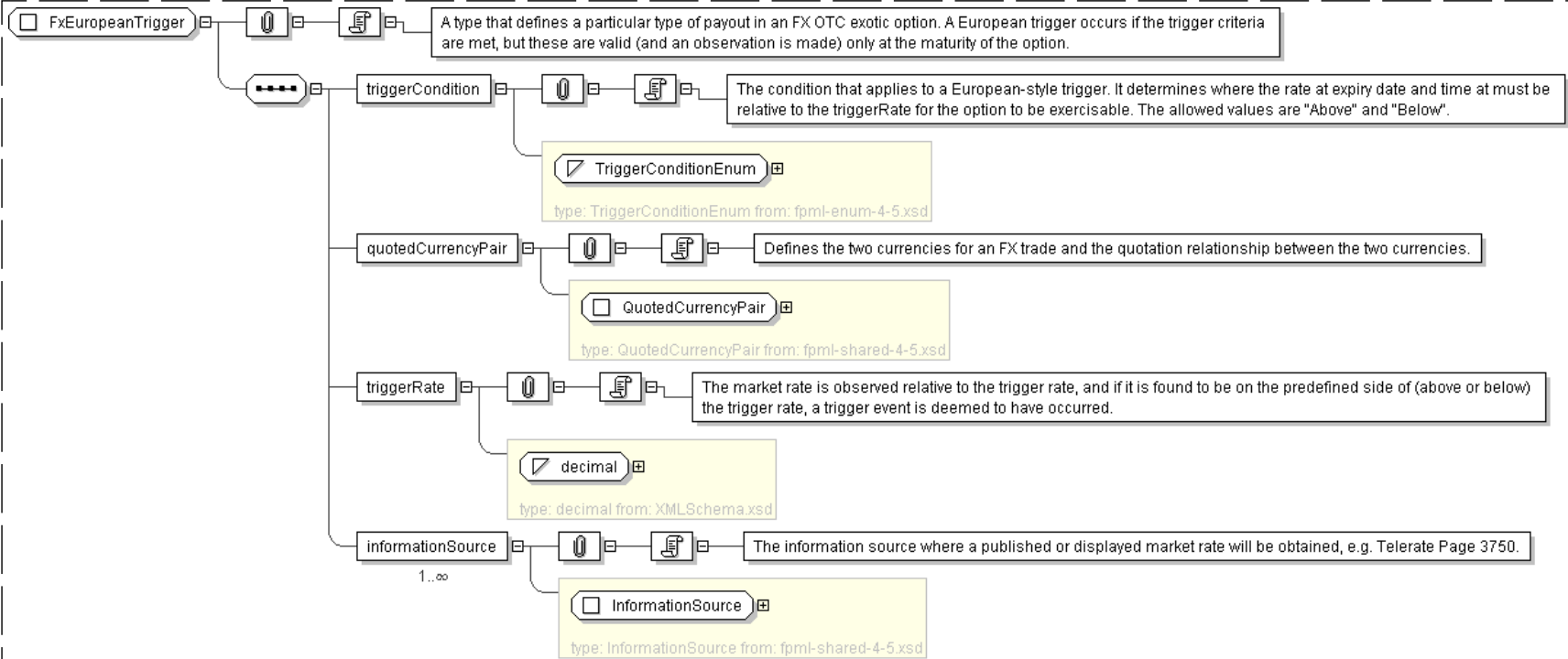
  <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
  'Defines the two currencies for an FX trade and the quotation relationship between the
  two currencies.'

  <triggerRate> xsd:decimal </triggerRate> [1]
  'The market rate is observed relative to the trigger rate, and if it is found to be on
  the predefined side of (above or below) the trigger rate, a trigger event is deemed to
  have occurred.'

  <informationSource> InformationSource </informationSource> [1..*]
  'The information source where a published or displayed market rate will be obtained, e.
  g. Telerate Page 3750.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxEuropeanTrigger">
  <xsd:sequence>
    <xsd:element name="triggerCondition" type=" TriggerConditionEnum " />
    <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair " />
    <xsd:element name="triggerRate" type=" xsd:decimal " />
    <xsd:element name="informationSource" type=" InformationSource " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: FxLeg

| | |
|--------------|---|
| Super-types: | Product < FxLeg (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | FxLeg |
| Used by (from the same schema document) | Element fxSingleLeg |
| Abstract | no |
| Documentation | A type that represents a single exchange of one currency for another. This is used for representing FX spot, forward, and swap transactions. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <exchangedCurrency1> Payment </exchangedCurrency1> [1]
  'This is the first of the two currency flows that define a single leg of a standard
  foreign exchange transaction.'

  <exchangedCurrency2> Payment </exchangedCurrency2> [1]
  'This is the second of the two currency flows that define a single leg of a standard
  foreign exchange transaction.'

  Start Choice [1]
    <valueDate> xsd:date </valueDate> [1]
    'The date on which both currencies traded will settle.'

    <currency1ValueDate> xsd:date </currency1ValueDate> [1]
    'The date on which the currency1 amount will be settled. To be used in a split value
    date scenario.'

    <currency2ValueDate> xsd:date </currency2ValueDate> [1]
    'The date on which the currency2 amount will be settled. To be used in a split value
    date scenario.'

  End Choice
  <exchangeRate> ExchangeRate </exchangeRate> [1]
  'The rate of exchange between the two currencies.'

  <nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]
```

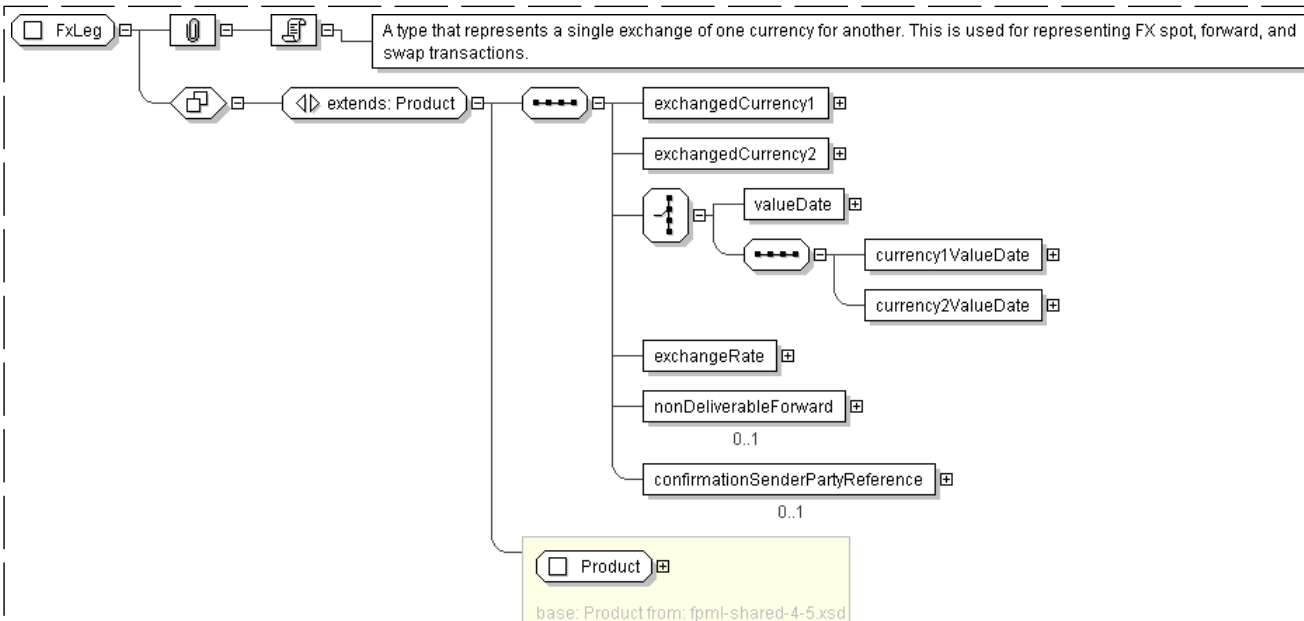

'Used to describe a particular type of FX forward transaction that is settled in a single currency.'

<confirmationSenderPartyReference> [PartyReference](#) </confirmationSenderPartyReference> [0..1]

'A reference to the party that is sending the current document as a confirmation of the trade.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="FxLeg">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="exchangedCurrency1" type="Payment"/>
        <xsd:element name="exchangedCurrency2" type="Payment"/>
        <xsd:choice>
          <xsd:element name="valueDate" type="xsd:date"/>
          <xsd:sequence>
            <xsd:element name="currency1ValueDate" type="xsd:date"/>
            <xsd:element name="currency2ValueDate" type="xsd:date"/>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="exchangeRate" type="ExchangeRate"/>
        <xsd:element name="nonDeliverableForward" type="FxCashSettlement" minOccurs="0"/>
        <xsd:element name="confirmationSenderPartyReference" type="PartyReference" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

[top](#)

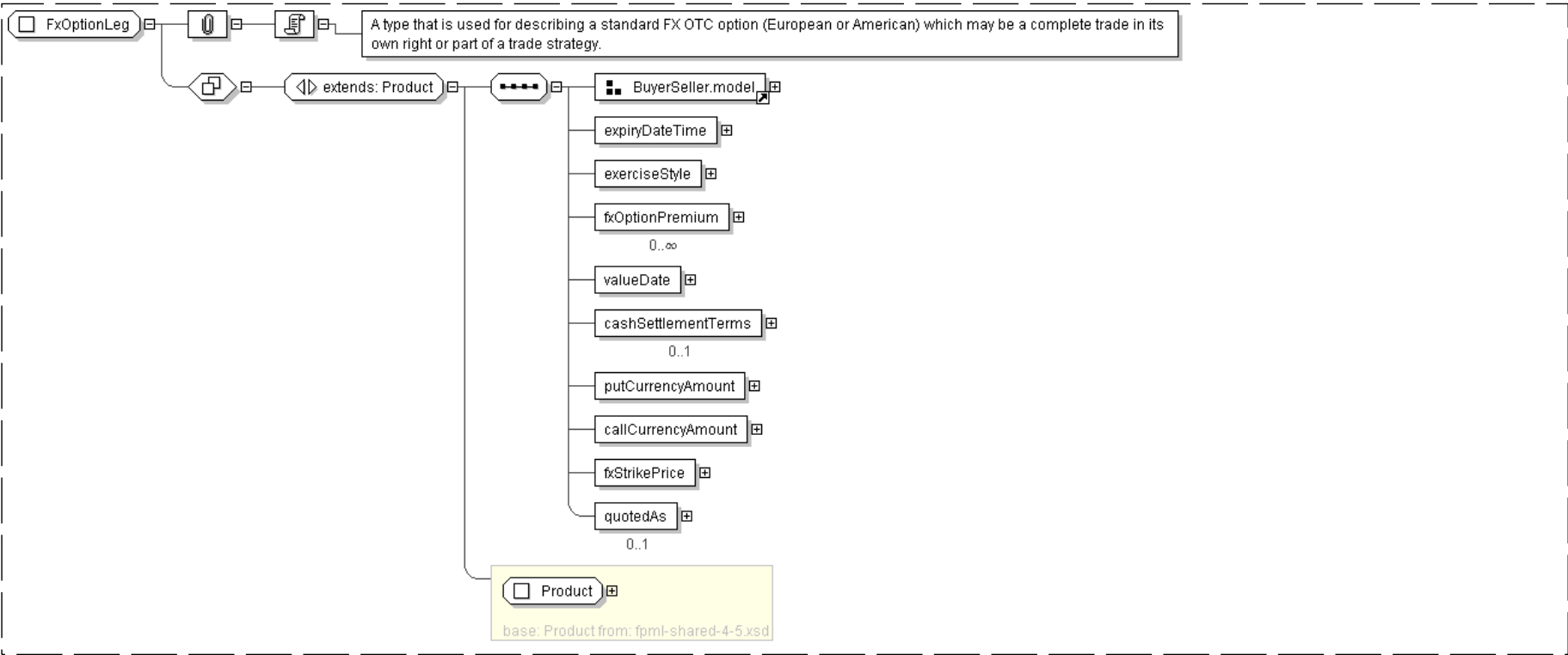
Complex Type: **FxOptionLeg**

| | |
|---|--|
| Super-types: | Product < FxOptionLeg (by extension) |
| Sub-types: | <ul style="list-style-type: none">FxBarrierOption (by extension) |
| Name | FxOptionLeg |
| Used by (from the same schema document) | Element fxSimpleOption |
| Abstract | no |
| Documentation | A type that is used for describing a standard FX OTC option (European or American) which may be a complete trade in its own right or part of a trade strategy. |

XML Instance Representation

| | |
|--|--|
| <pre><... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> ProductId </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1] 'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.' <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1] 'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.' <expiryDateTime> ExpiryDateTime </expiryDateTime> [1] 'The date and time in a location of the option expiry. In the case of american options this is the latest possible expiry date and time.' <exerciseStyle> ExerciseStyleEnum </exerciseStyle> [1] 'The manner in which the option can be exercised.' <fxOptionPremium> FxOptionPremium </fxOptionPremium> [0..*] 'Premium amount or premium installment amount for an option.' <valueDate> xsd:date </valueDate> [1] 'The date on which both currencies traded will settle.' <cashSettlementTerms> FxCashSettlement </cashSettlementTerms> [0..1] 'This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option.' <putCurrencyAmount> Money </putCurrencyAmount> [1] 'The currency amount that the option gives the right to sell.' <callCurrencyAmount> Money </callCurrencyAmount> [1] 'The currency amount that the option gives the right to buy.' <fxStrikePrice> FxStrikePrice </fxStrikePrice> [1] 'TBA' <quotedAs> QuotedAs </quotedAs> [0..1] 'Describes how the option was quoted.' </...></pre> | |
|--|--|

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionLeg">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="expiryDateTime" type="ExpiryDateTime"/>
        <xsd:element name="exerciseStyle" type="ExerciseStyleEnum"/>
        <xsd:element name="fxOptionPremium" type="FxOptionPremium"
          minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="valueDate" type="xsd:date"/>
        <xsd:element name="cashSettlementTerms" type="FxCashSettlement" minOccurs="0"/>
        <xsd:element name="putCurrencyAmount" type="Money"/>
        <xsd:element name="callCurrencyAmount" type="Money"/>
        <xsd:element name="fxStrikePrice" type="FxStrikePrice"/>
        <xsd:element name="quotedAs" type="QuotedAs" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FxOptionPayout**

| | |
|--------------|--|
| Super-types: | Money < FxOptionPayout (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | FxOptionPayout |
| Used by (from the same schema document) | Complex Type FxBarrierOption , Complex Type FxDigitalOption |
| Abstract | no |
| Documentation | A type that contains full details of a predefined fixed payout which may occur (or not) in a Barrier Option or Digital Option when a trigger event occurs (or not). |

XML Instance Representation

```
<...
  id="  xsd:ID [0..1]">
    <currency> Currency </currency> [1]
    'The currency in which an amount is denominated.'

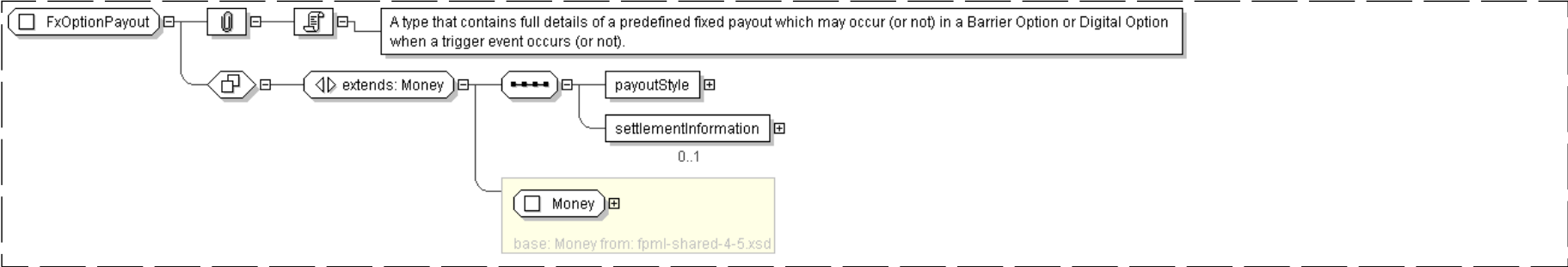
    <amount> xsd:decimal </amount> [1]
    'The monetary quantity in currency units.'

    <payoutStyle> PayoutEnum </payoutStyle> [1]
    'The trigger event and payout may be 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> SettlementInformation </settlementInformation> [0..1]
    'The information required to settle a currency payment that results from a trade.'

  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionPayout">
  <xsd:complexContent>
    <xsd:extension base=" Money ">
      <xsd:sequence>
        <xsd:element name="payoutStyle" type=" PayoutEnum "/>
        <xsd:element name="settlementInformation" type=" SettlementInformation " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **FxOptionPremium**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | FxOptionPremium |
| Used by (from the same schema document) | Complex Type FxAverageRateOption , Complex Type FxDigitalOption , Complex Type FxOptionLeg |

| | |
|---------------|---|
| Abstract | no |
| Documentation | A type that specifies the premium exchanged for a single option trade or option strategy. |

XML Instance Representation

```
<...>
<payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
'A reference to the party responsible for making the payments defined by this structure.'

<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<premiumAmount> Money </premiumAmount> [1]
'The specific currency and amount of the option premium.'

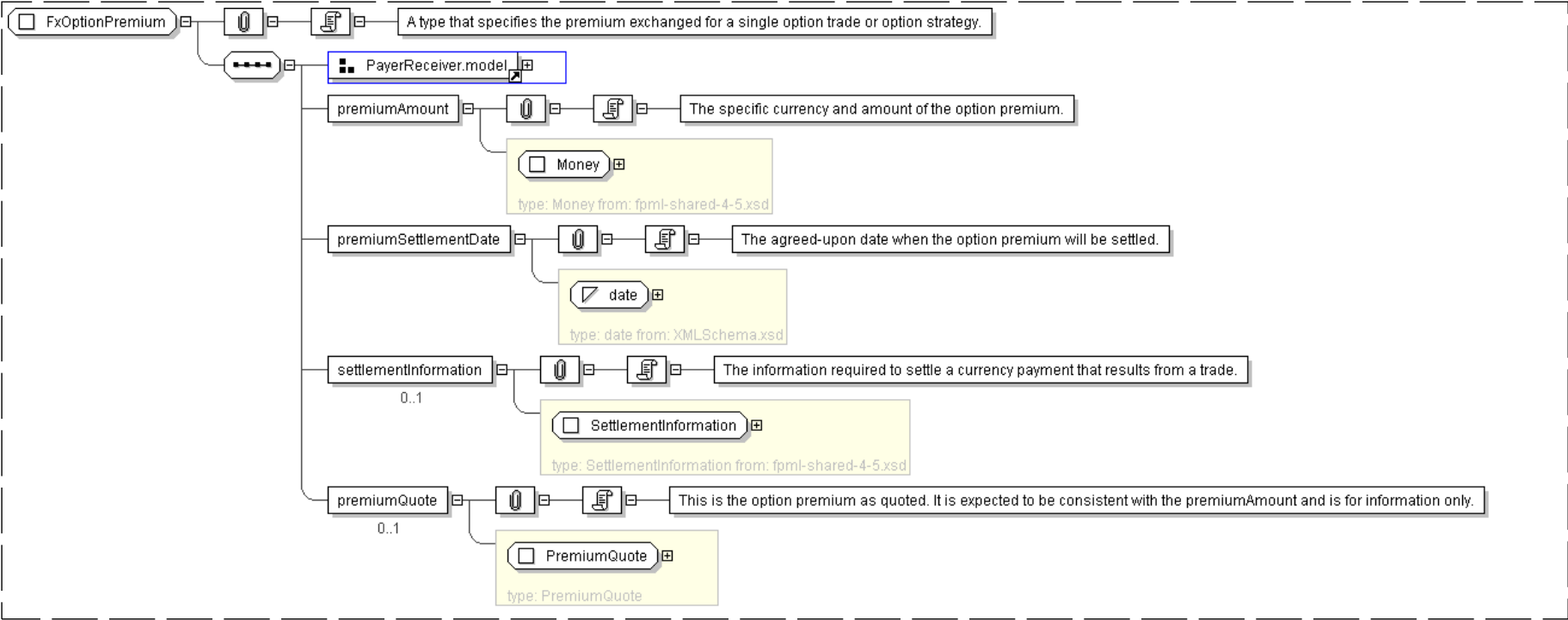
<premiumSettlementDate> xsd:date </premiumSettlementDate> [1]
'The agreed-upon date when the option premium will be settled.'

<settlementInformation> SettlementInformation </settlementInformation> [0..1]
'The information required to settle a currency payment that results from a trade.'

<premiumQuote> PremiumQuote </premiumQuote> [0..1]
'This is the option premium as quoted. It is expected to be consistent with the
premiumAmount and is for information only.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxOptionPremium">
  <xsd:sequence>
```

```
<xsd:group ref=" PayerReceiver.model " />
<xsd:element name="premiumAmount" type=" Money " />
<xsd:element name="premiumSettlementDate" type=" xsd:date " />
<xsd:element name="settlementInformation" type=" SettlementInformation " minOccurs="0"/>
<xsd:element name="premiumQuote" type=" PremiumQuote " minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

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Complex Type: **FxStrikePrice**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | FxStrikePrice |
| Used by (from the same schema document) | Complex Type FxAverageRateOption , Complex Type FxOptionLeg |
| Abstract | no |
| Documentation | A type that describes the rate of exchange at which the option has been struck. |

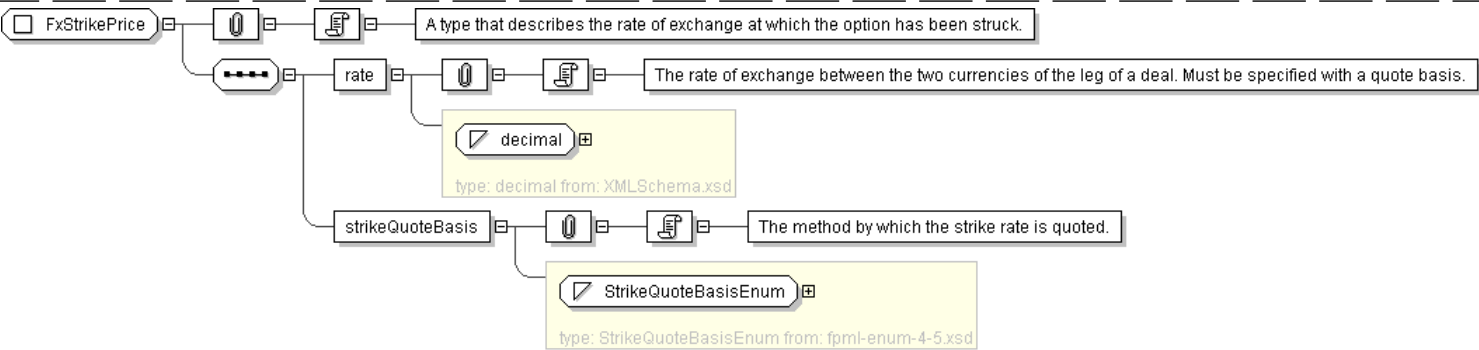
XML Instance Representation

```
<...>
<rate> xsd:decimal </rate> [1]
  'The rate of exchange between the two currencies of the leg of a deal. Must be specified with
  a quote basis.'

<strikeQuoteBasis> StrikeQuoteBasisEnum </strikeQuoteBasis> [1]
  'The method by which the strike rate is quoted.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxStrikePrice">
  <xsd:sequence>
    <xsd:element name="rate" type=" xsd:decimal " />
    <xsd:element name="strikeQuoteBasis" type=" StrikeQuoteBasisEnum " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **FxSwap**

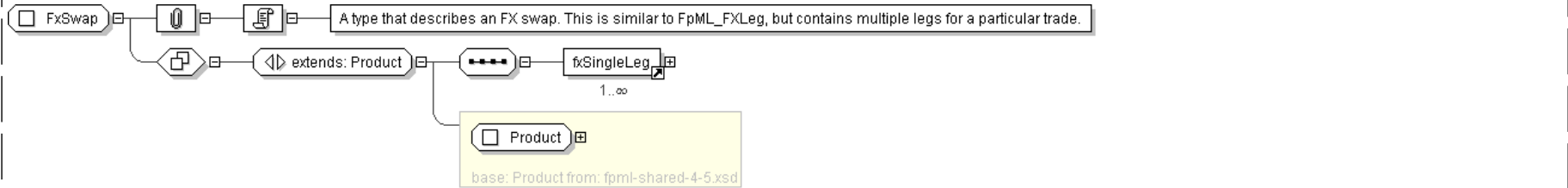
| | |
|--------------|--|
| Super-types: | Product < FxSwap (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | FxSwap |
| Used by (from the same schema document) | Element fxSwap |
| Abstract | no |
| Documentation | A type that describes an FX swap. This is similar to FpML_FXLeg, but contains multiple legs for a particular trade. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <productType> ProductType </productType> [0..*]  
    'A classification of the type of product. FpML defines a simple product categorization using  
    a coding scheme.'  
  
    <productId> ProductId </productId> [0..*]  
    'A product reference identifier allocated by a party. FpML does not define the domain  
    values associated with this element. Note that the domain values for this element are  
    not strictly an enumerated list.'  
  
    <fxSingleLeg> ... </fxSingleLeg> [1..*]  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxSwap">  
  <xsd:complexContent>  
    <xsd:extension base=" Product ">  
      <xsd:sequence>  
        <xsd:element ref=" fxSingleLeg " maxOccurs="unbounded"/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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Complex Type: **ObservedRates**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ObservedRates |
| Used by (from the same schema document) | Complex Type FxAverageRateOption |
| Abstract | no |
| Documentation | A type that describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade. |

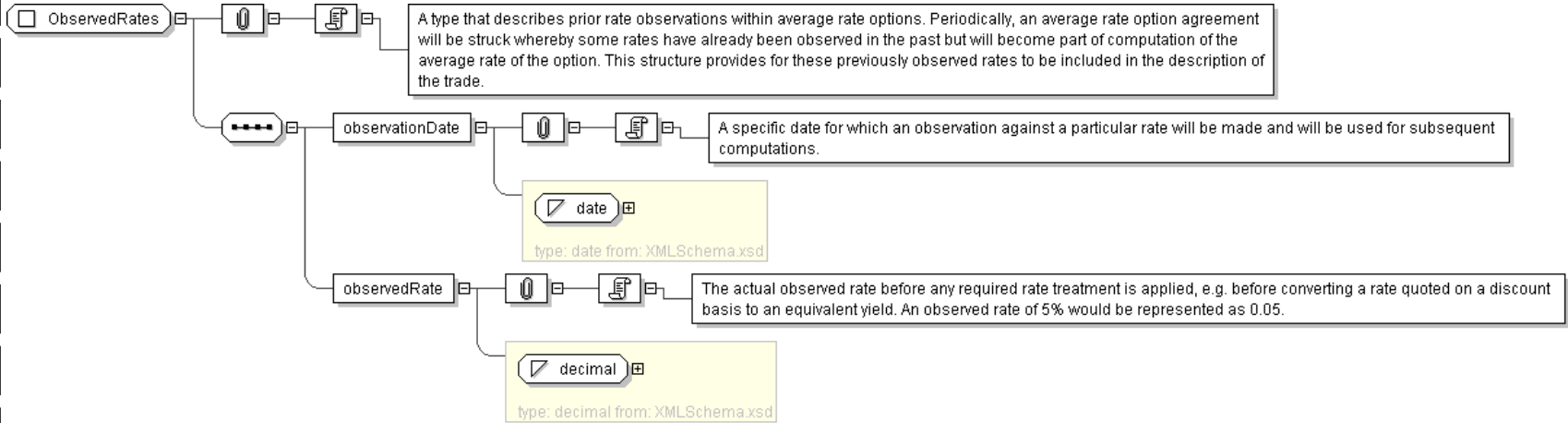
XML Instance Representation

```
<...>
<observationDate> xsd:date </observationDate> [1]
'A specific date for which an observation against a particular rate will be made and will
be used for subsequent computations.'

<observedRate> xsd:decimal </observedRate> [1]
'The actual observed rate before any required rate treatment is applied, e.g. before
converting a rate quoted on a discount basis to an equivalent yield. An observed rate of
5% would be represented as 0.05.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ObservedRates">
  <xsd:sequence>
    <xsd:element name="observationDate" type="xsd:date" />
    <xsd:element name="observedRate" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: PremiumQuote

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | PremiumQuote |
| Used by (from the same schema document) | Complex Type FxOptionPremium |
| Abstract | no |
| Documentation | A type that describes the option premium as quoted. |

XML Instance Representation

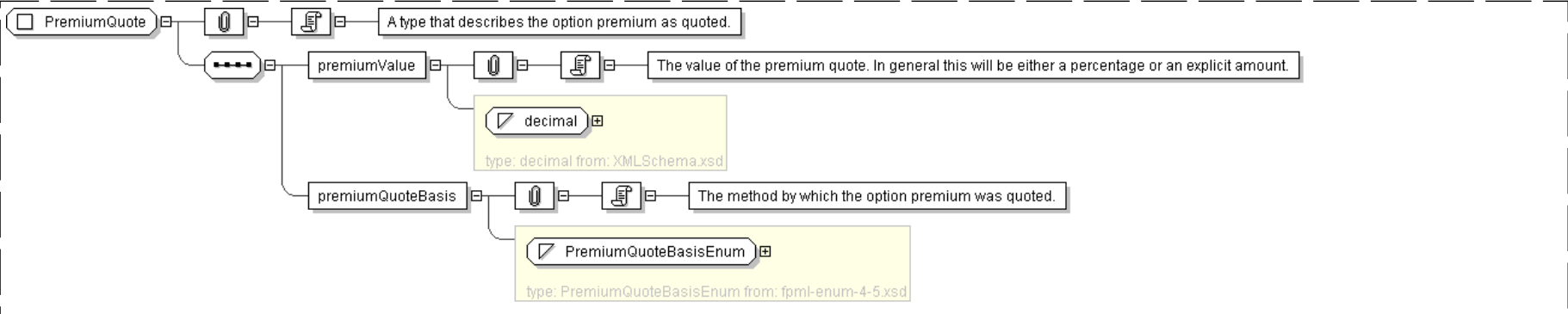
```
<...>
<premiumValue> xsd:decimal </premiumValue> [1]
'The value of the premium quote. In general this will be either a percentage or an
explicit amount.'
```



```
<premiumQuoteBasis> PremiumQuoteBasisEnum </premiumQuoteBasis> [1]
'The method by which the option premium was quoted.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PremiumQuote">
  <xsd:sequence>
    <xsd:element name="premiumValue" type="xsd:decimal" />
    <xsd:element name="premiumQuoteBasis" type="PremiumQuoteBasisEnum" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **QuotedAs**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | QuotedAs |
| Used by (from the same schema document) | Complex Type FxOptionLeg |
| Abstract | no |
| Documentation | A type that describes how the option was quoted. |

XML Instance Representation

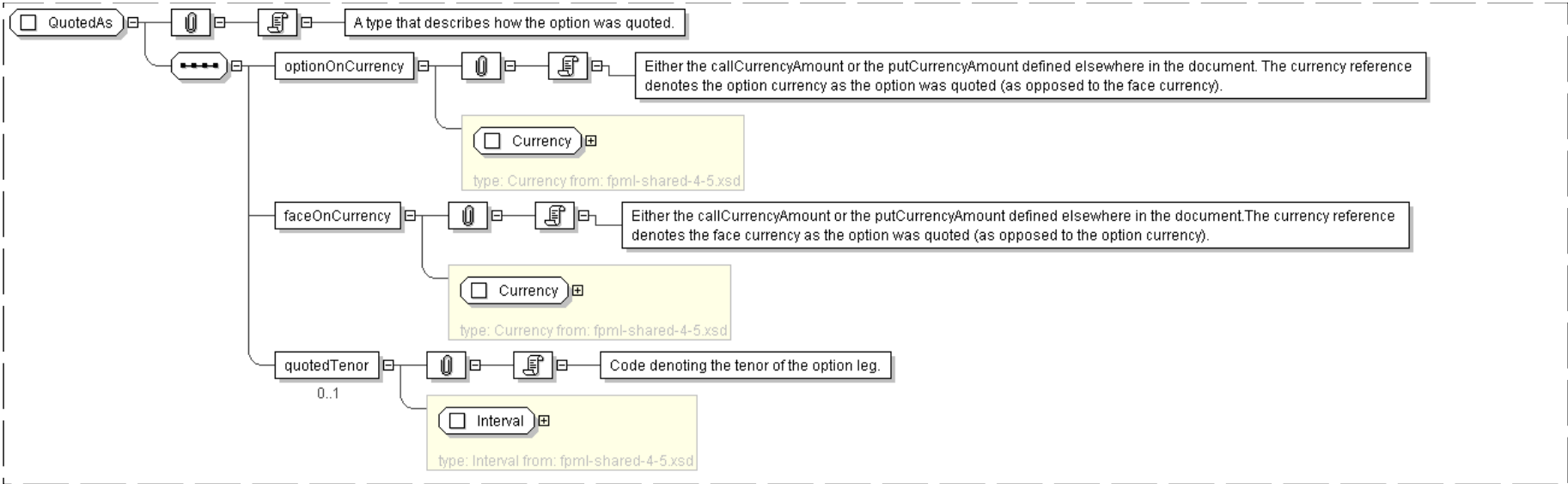
```
<...>
<optionOnCurrency> Currency </optionOnCurrency> [1]
'Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document.
The currency reference denotes the option currency as the option was quoted (as opposed to
the face currency).'
```

```
<faceOnCurrency> Currency </faceOnCurrency> [1]
'Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the document.
The currency reference denotes the face currency as the option was quoted (as opposed to
the option currency).'
```

```
<quotedTenor> Interval </quotedTenor> [0..1]
'Code denoting the tenor of the option leg.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotedAs">
  <xsd:sequence>
    <xsd:element name="optionOnCurrency" type="Currency" />
    <xsd:element name="faceOnCurrency" type="Currency" />
    <xsd:element name="quotedTenor" type="Interval" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: SideRate

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SideRate |
| Used by (from the same schema document) | Complex Type SideRates , Complex Type SideRates |
| Abstract | no |
| Documentation | A type that is used for describing a particular rate against base currency. Exists within SideRates. |

XML Instance Representation

```
<...>
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <sideRateBasis> SideRateBasisEnum </sideRateBasis> [1]
  'The method by which the exchange rate against base currency is quoted.'

  <rate> xsd:decimal </rate> [1]
  'The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.'

  <spotRate> xsd:decimal </spotRate> [0..1]
  'An optional element used for FX forwards and certain types of FX OTC options. For deals consumated in the FX Forwards Market, this represents the current market rate for
```

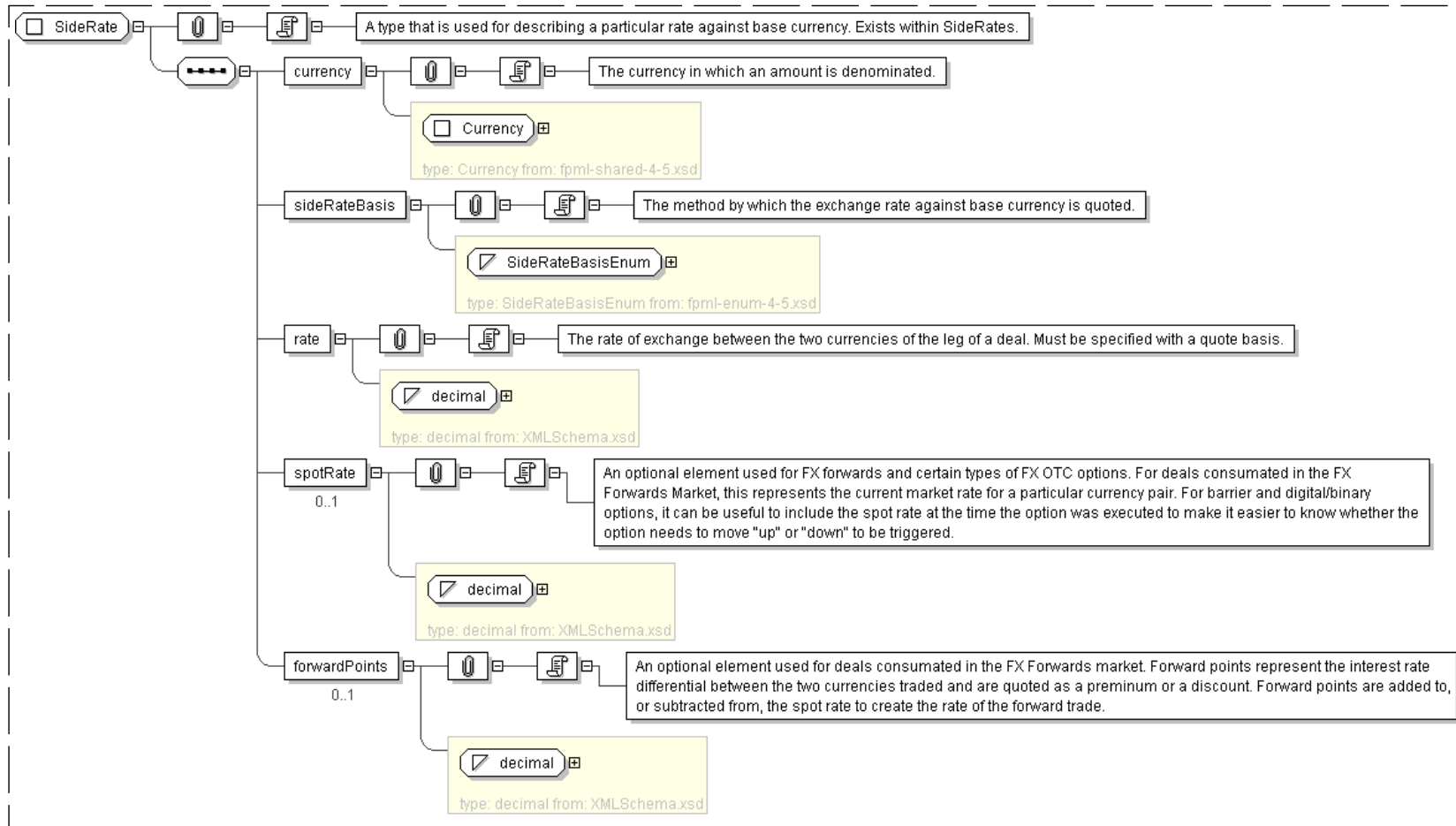
a particular currency pair. For barrier and digital/binary options, it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move \"up\" or \"down\" to be triggered.'

```
<forwardPoints> xsd:decimal </forwardPoints> [0..1]
```

'An optional element used for deals consumated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade.'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SideRate">
  <xsd:sequence>
    <xsd:element name="currency" type="Currency" />
    <xsd:element name="sideRateBasis" type="SideRateBasisEnum" />
    <xsd:element name="rate" type="xsd:decimal" />
    <xsd:element name="spotRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="forwardPoints" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: SideRates

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | SideRates |
| Used by (from the same schema document) | Complex Type ExchangeRate |
| Abstract | no |
| Documentation | A type that is used for including rates against base currency for non-base currency FX contracts. |

XML Instance Representation

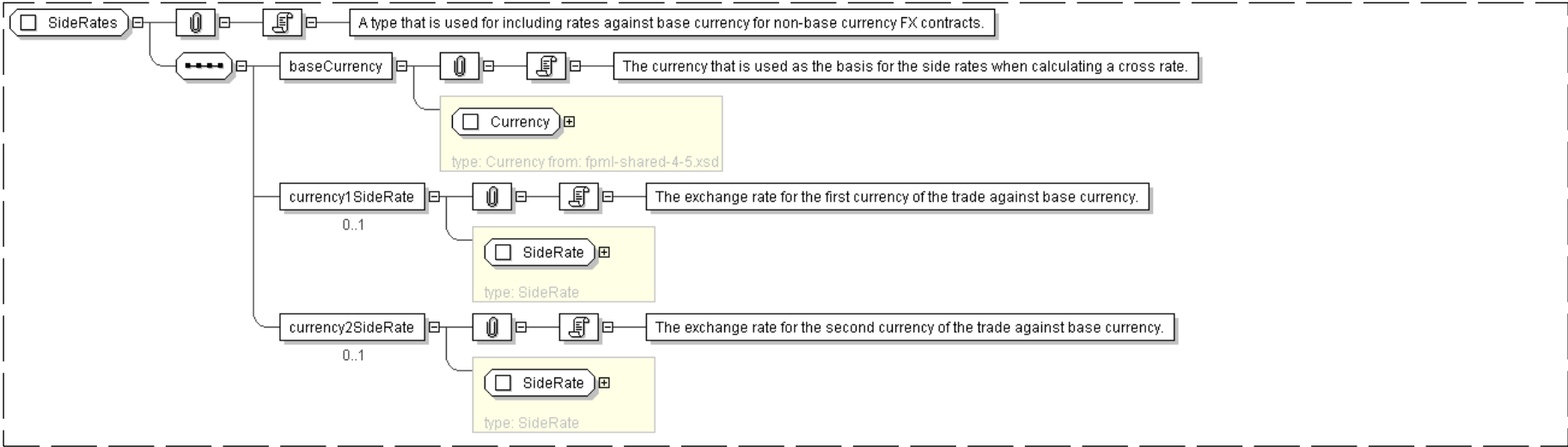
```
<...>
  <baseCurrency> Currency </baseCurrency> [1]
  'The currency that is used as the basis for the side rates when calculating a cross rate.'

  <currency1SideRate> SideRate </currency1SideRate> [0..1]
  'The exchange rate for the first currency of the trade against base currency.'

  <currency2SideRate> SideRate </currency2SideRate> [0..1]
  'The exchange rate for the second currency of the trade against base currency.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SideRates">
  <xsd:sequence>
    <xsd:element name="baseCurrency" type="Currency" />
    <xsd:element name="currency1SideRate" type="SideRate" minOccurs="0"/>
    <xsd:element name="currency2SideRate" type="SideRate" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

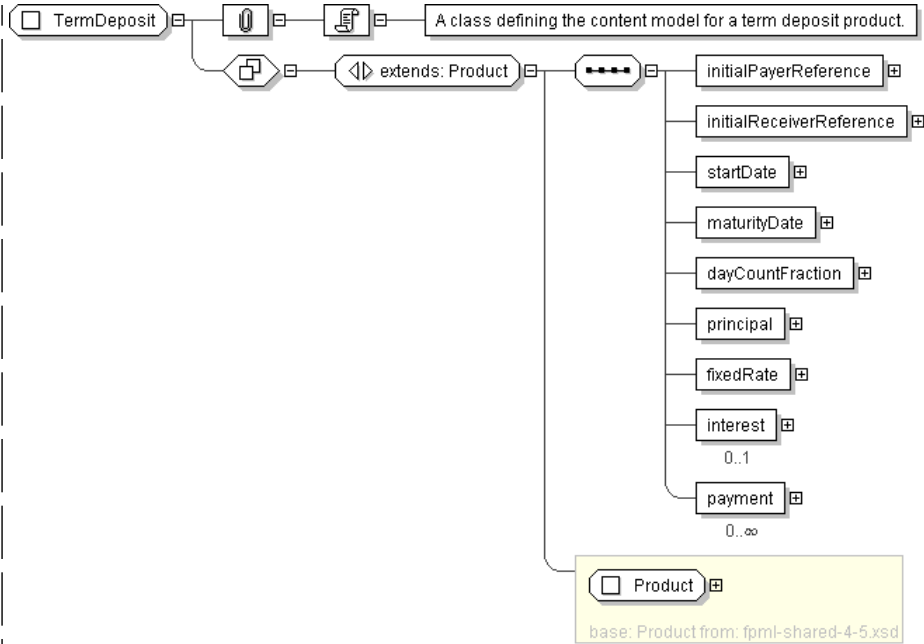
Complex Type: **TermDeposit**

| | |
|---|--|
| Super-types: | Product < TermDeposit (by extension) |
| Sub-types: | None |
| Name | TermDeposit |
| Used by (from the same schema document) | Element termDeposit |
| Abstract | no |
| Documentation | A class defining the content model for a term deposit product. |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]"> <productType> ProductType </productType> [0..*] 'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.' <productId> ProductId </productId> [0..*] 'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.' <initialPayerReference> PartyReference </initialPayerReference> [1] 'A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the payer of the initial principal of the deposit on the start date.' <initialReceiverReference> PartyReference </initialReceiverReference> [1] 'A pointer style reference to a party identifier defined elsewhere in the document. The party is the receiver of the initial principal of the deposit on the start date.' <startDate> xsd:date </startDate> [1] 'The averaging period start date.' <maturityDate> xsd:date </maturityDate> [1] 'The end date of the calculation period. This date should already be adjusted for any applicable business day convention.' <dayCountFraction> DayCountFraction </dayCountFraction> [1] 'The day count fraction.' <principal> Money </principal> [1] 'The principal amount of the trade.' <fixedRate> xsd:decimal </fixedRate> [1] 'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.' <interest> Money </interest> [0..1] 'The total interest of at maturity of the trade.' <payment> Payment </payment> [0..*] 'A known payment between two parties.' </...></pre> | |
|---|--|

Diagram



Schema Component Representation

```
<xsd:complexType name="TermDeposit">
  <xsd:complexContent>
    <xsd:extension base="Product" />
    <xsd:sequence>
      <xsd:element name="initialPayerReference" type="PartyReference"/>
      <xsd:element name="initialReceiverReference" type="PartyReference"/>
      <xsd:element name="startDate" type="xsd:date"/>
      <xsd:element name="maturityDate" type="xsd:date"/>
      <xsd:element name="dayCountFraction" type="DayCountFraction"/>
      <xsd:element name="principal" type="Money"/>
      <xsd:element name="fixedRate" type="xsd:decimal"/>
      <xsd:element name="interest" type="Money" minOccurs="0"/>
      <xsd:element name="payment" type="Payment" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|------|------------|
| Name | AusAddress |
|------|------------|

| | |
|-----------------|----|
| Abstract | no |
|-----------------|----|

The table above displays the properties of this schema component.

XML Instance Representation

| |
|--|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> AusStates </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|--|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

| |
|--|
| <pre><complexType name="AusAddress"> <complexContent> <extension base=" Address " > <sequence> <element name="state" type=" AusStates " /> <element name="postcode"> <simpleType> <restriction base=" string " <pattern value="[1-9][0-9]{3}" /> </restriction> </simpleType> </element> </sequence> <attribute name="country" type=" string " fixed="Australia" /> </extension> </complexContent> </complexType></pre> |
|--|

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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XML Schema Documentation

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 - [Complex Type: **EarlyTerminationProvision**](#)
 - [Complex Type: **ExerciseEvent**](#)
 - [Complex Type: **ExercisePeriod**](#)
 - [Complex Type: **ExtendibleProvision**](#)
 - [Complex Type: **ExtendibleProvisionAdjustedDates**](#)
 - [Complex Type: **ExtensionEvent**](#)
 - [Complex Type: **FallbackReferencePrice**](#)
 - [Complex Type: **FinalCalculationPeriodDateAdjustment**](#)
 - [Complex Type: **FloatingRateDefinition**](#)
 - [Complex Type: **Fra**](#)
 - [Complex Type: **FxFixingDate**](#)
 - [Complex Type: **FxLinkedNotionalAmount**](#)
 - [Complex Type: **FxLinkedNotionalSchedule**](#)
 - [Complex Type: **InflationRateCalculation**](#)
 - [Complex Type: **InterestRateStream**](#)
 - [Complex Type: **InterestRateStreamReference**](#)
 - [Complex Type: **MandatoryEarlyTermination**](#)
 - [Complex Type: **MandatoryEarlyTerminationAdjustedDates**](#)
 - [Complex Type: **NonDeliverableSettlement**](#)
 - [Complex Type: **Notional**](#)
 - [Complex Type: **NotionalStepRule**](#)
 - [Complex Type: **OptionalEarlyTermination**](#)
 - [Complex Type: **OptionalEarlyTerminationAdjustedDates**](#)
 - [Complex Type: **PaymentCalculationPeriod**](#)
 - [Complex Type: **PaymentDates**](#)
 - [Complex Type: **PaymentDatesReference**](#)
 - [Complex Type: **PriceSourceDisruption**](#)
 - [Complex Type: **PrincipalExchange**](#)
 - [Complex Type: **RelevantUnderlyingDateReference**](#)
 - [Complex Type: **ResetDates**](#)

Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-asset-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-asset-4-5.xsd"/>
  ...
</xsd:schema>
```

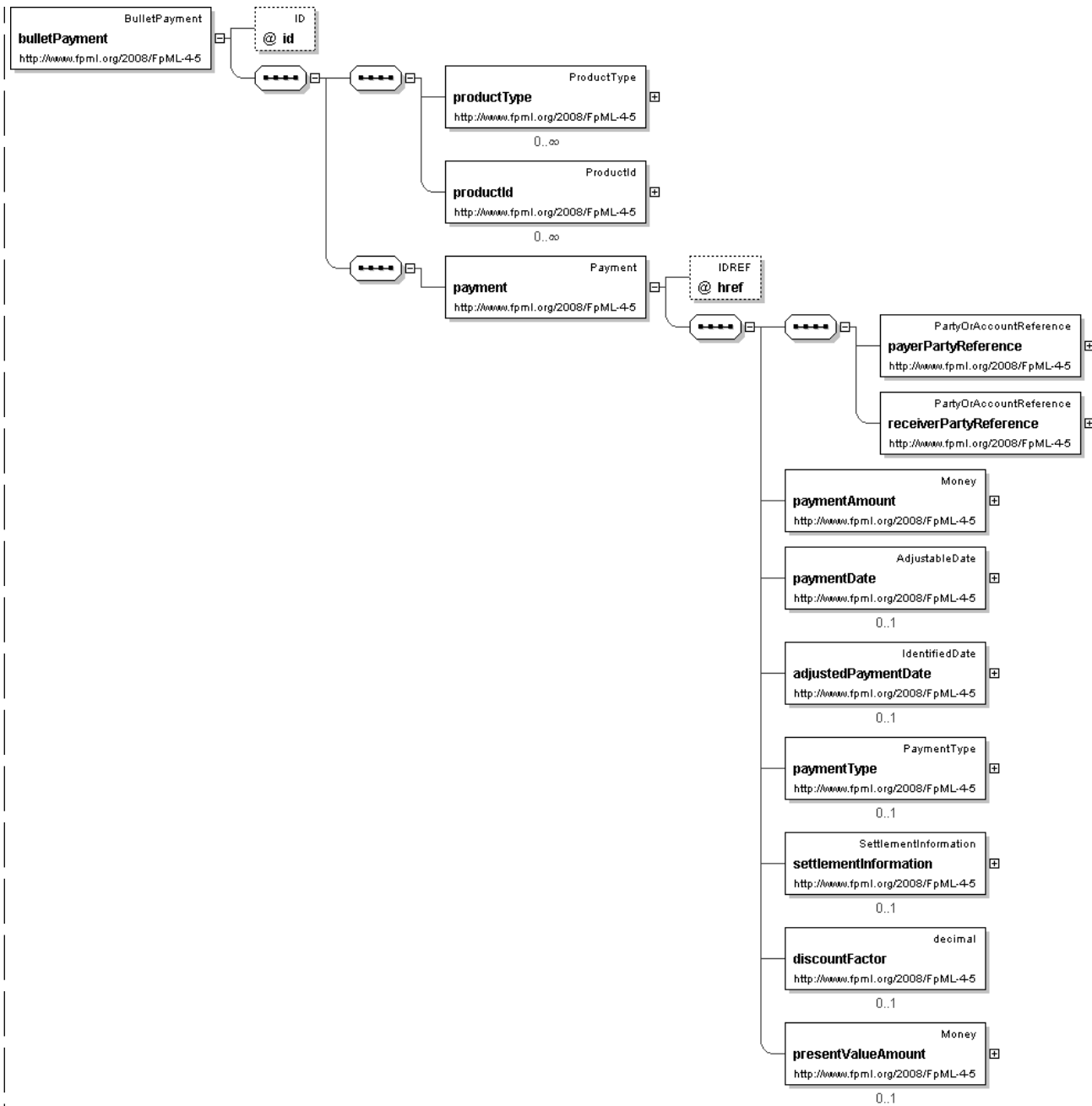
Global Declarations

Element: **bulletPayment**

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|--|
| Name | bulletPayment |
| Type | BulletPayment |
| Nillable | no |
| Abstract | no |
| Documentation | A product to represent a single known payment. |

Logical Diagram



XML Instance Representation

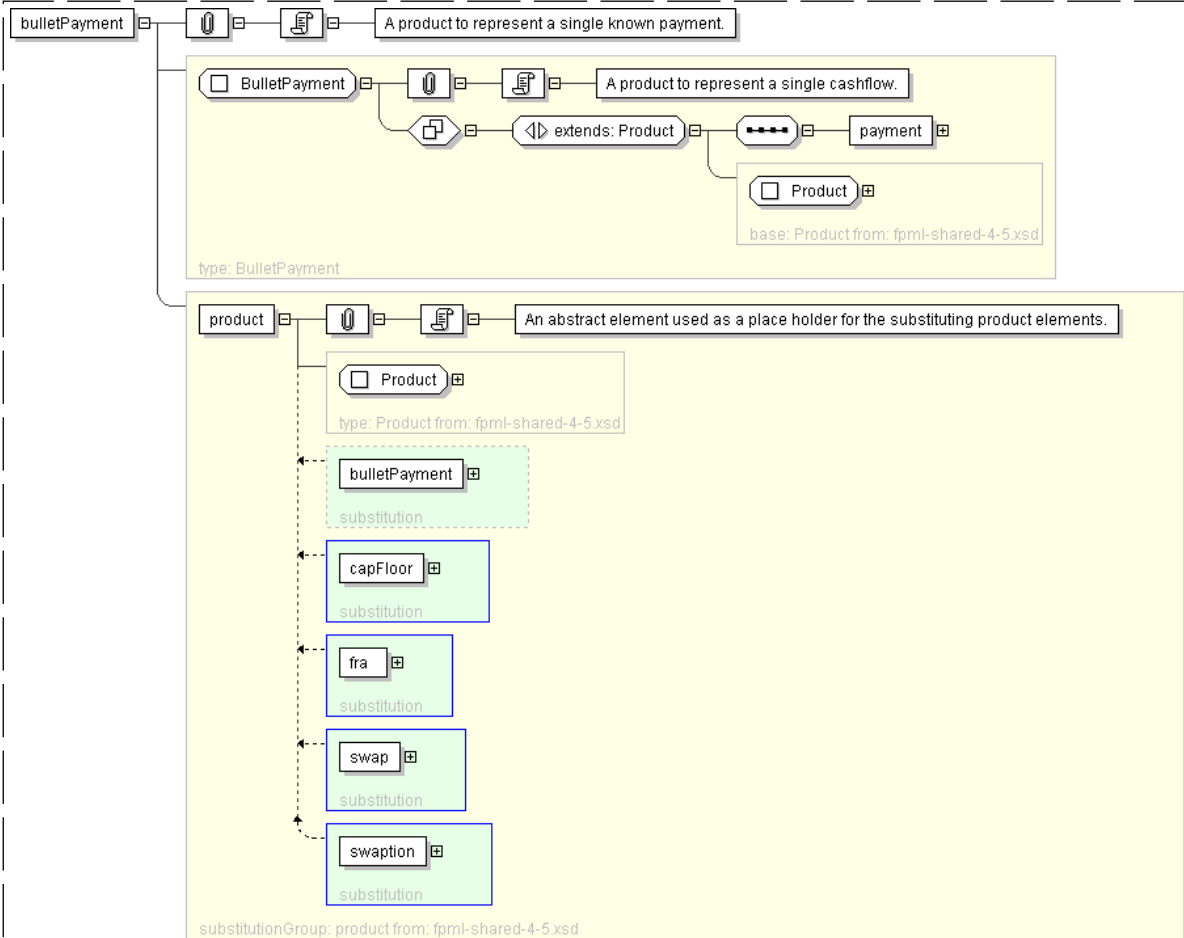
```
<bulletPayment
  id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

<payment> Payment </payment> [1]
'A known payment between two parties.'

</bulletPayment>

Diagram



Schema Component Representation

<xsd:element name="bulletPayment" type="BulletPayment" substitutionGroup="product"/>

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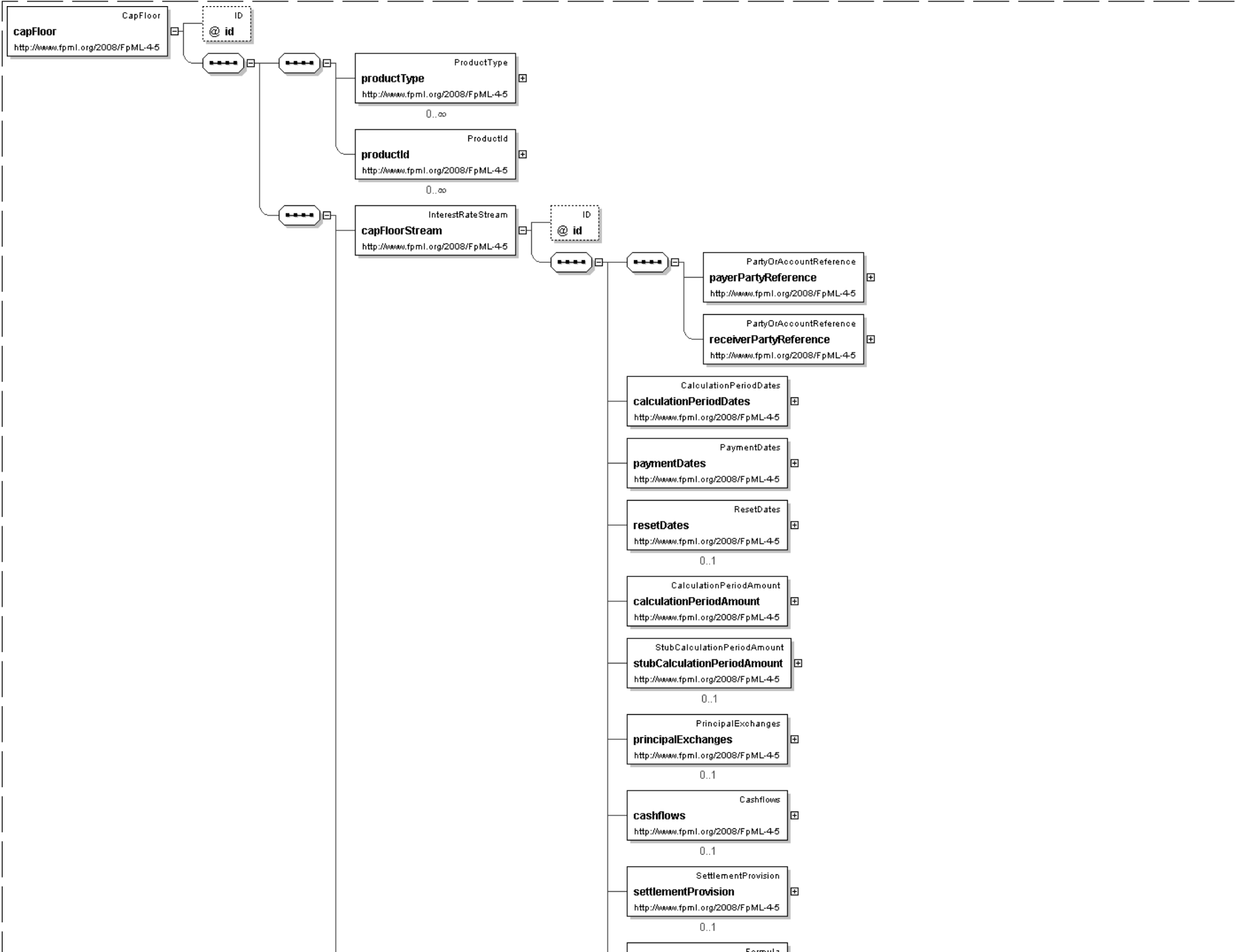
Element: **capFloor**

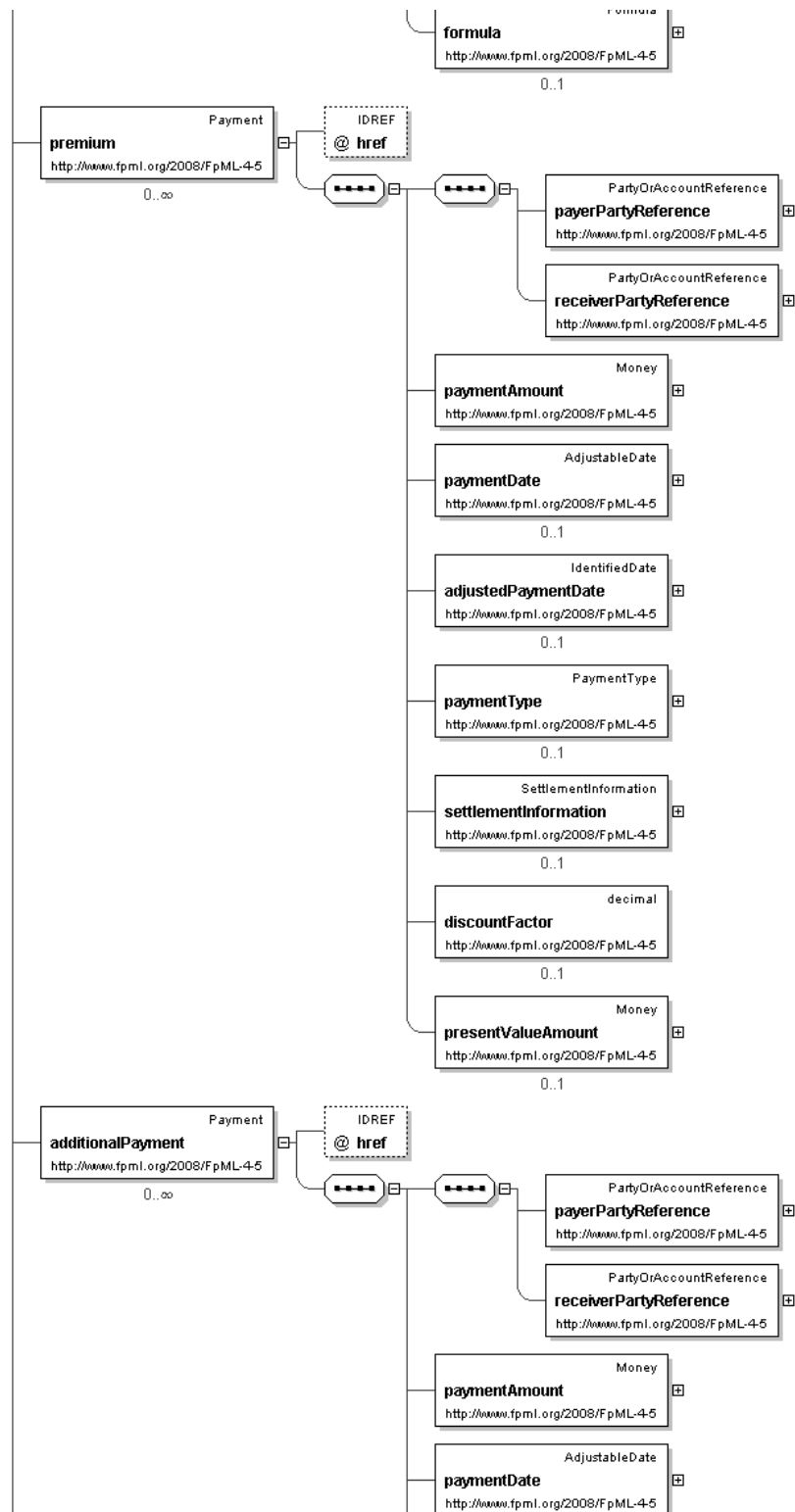
- This element can be used wherever the following element is referenced:
 - [product](#)

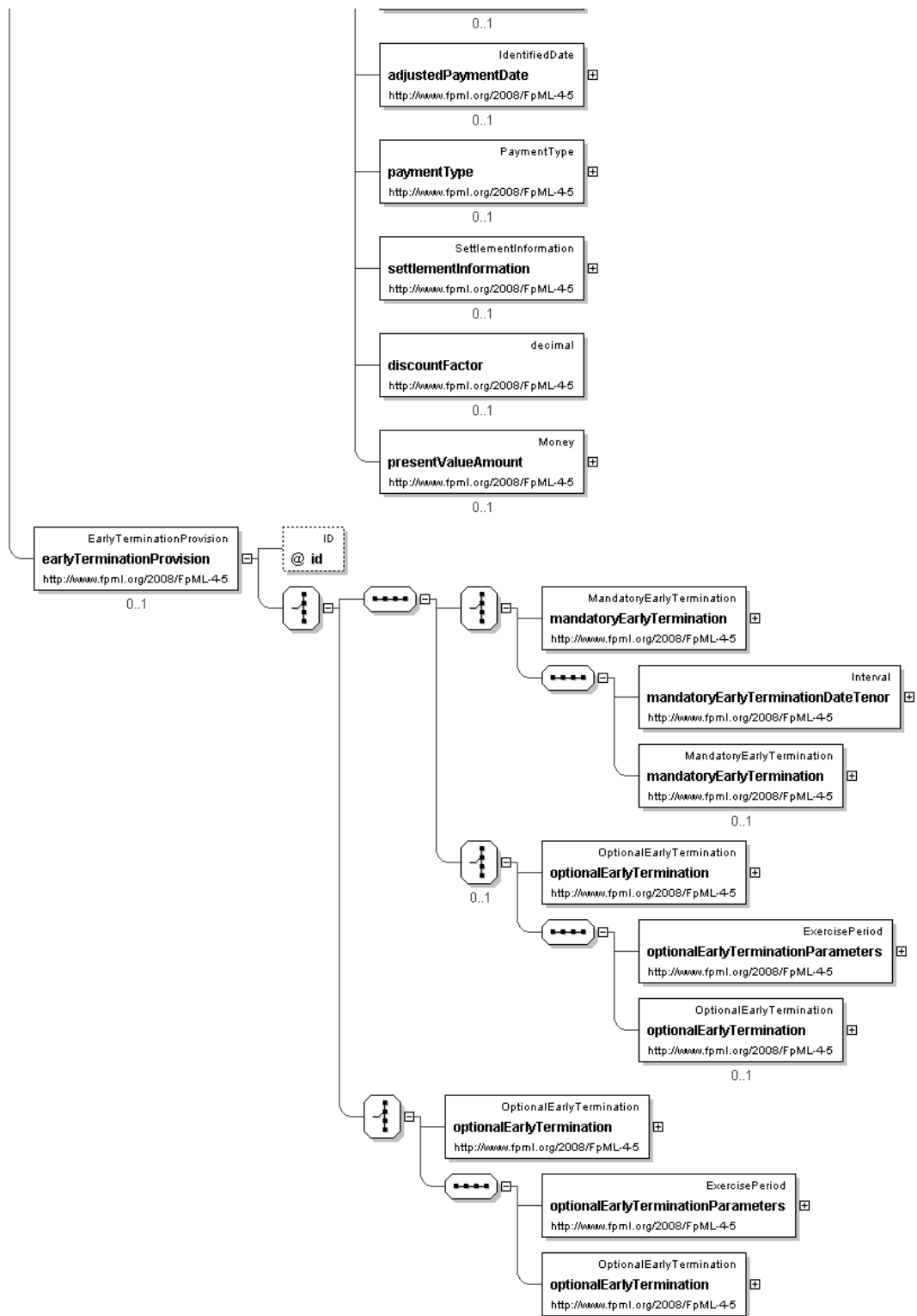
| | |
|------|----------|
| Name | capFloor |
| Type | CapFloor |

| | |
|---------------|--|
| Nilable | no |
| Abstract | no |
| Documentation | A cap, floor or cap floor structures product definition. |

Logical Diagram







XML Instance Representation

```
<capFloor
id=" xsd:ID [0..1]*">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

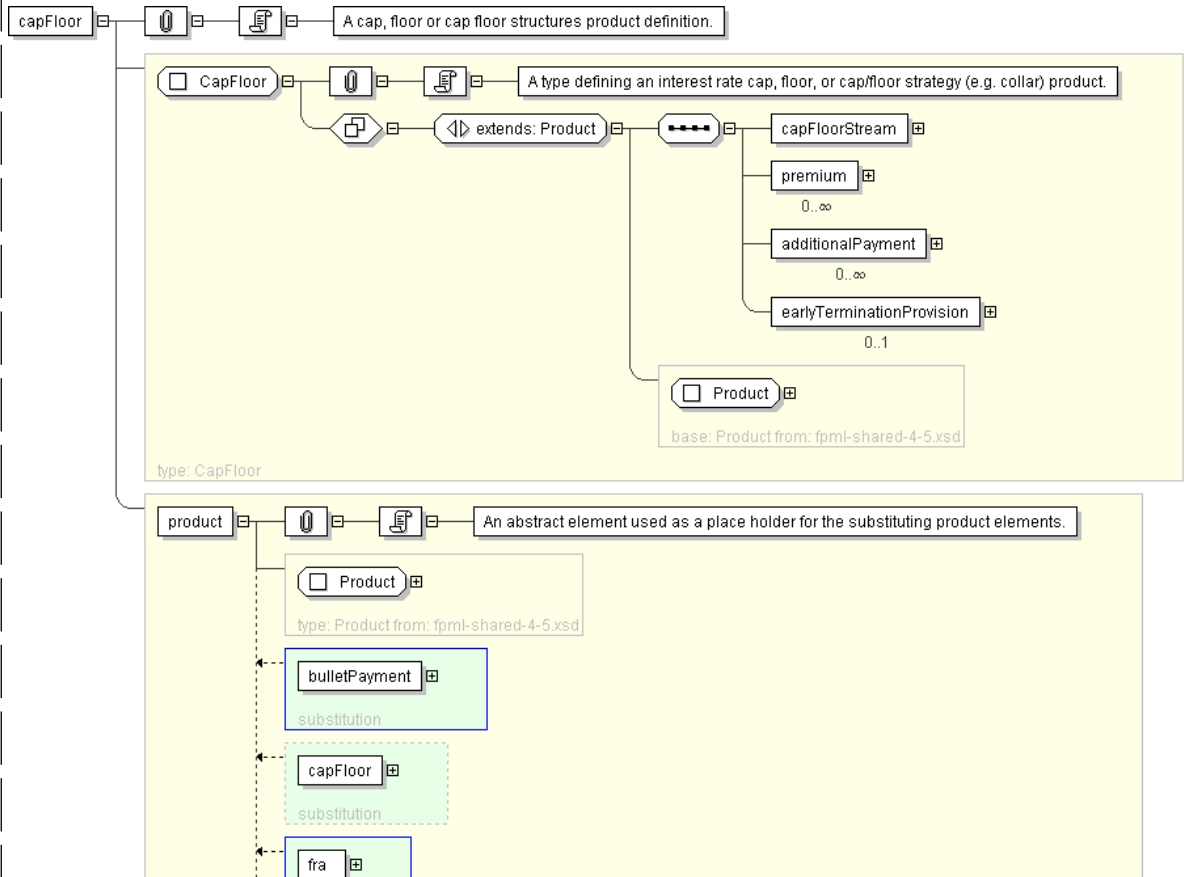
  <capFloorStream> InterestRateStream </capFloorStream> [1]
  <premium> Payment </premium> [0..*]
  'The option premium amount payable by buyer to seller on the specified payment date.'

  <additionalPayment> Payment </additionalPayment> [0..*]
  'Additional payments between the principal parties.'

  <earlyTerminationProvision> EarlyTerminationProvision </earlyTerminationProvision> [0..1]
  'Parameters specifying provisions relating to the optional and mandatory early termination of
  a CapFloor transaction.'

</capFloor>
```

Diagram





Schema Component Representation

```
<xsd:element name="capFloor" type="CapFloor" substitutionGroup="product"/>
```

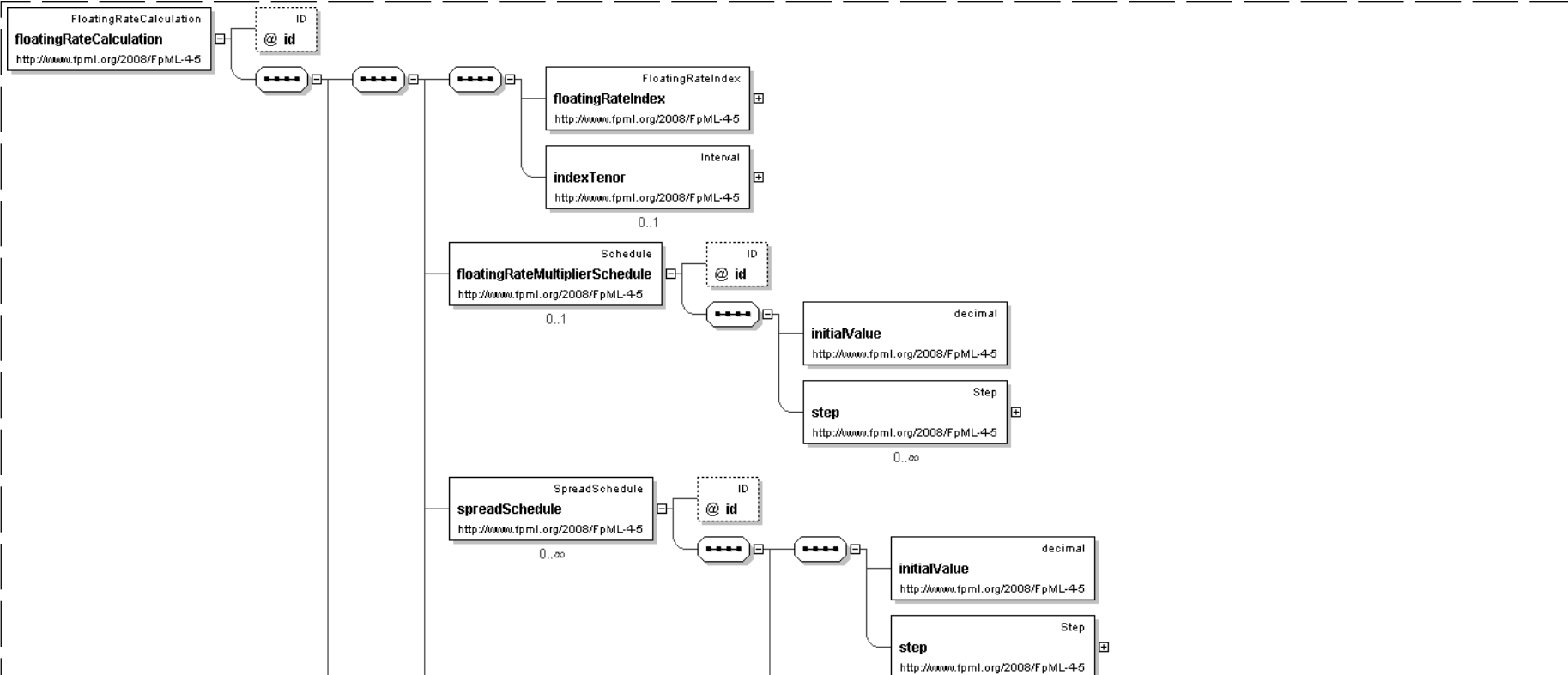
[top](#)

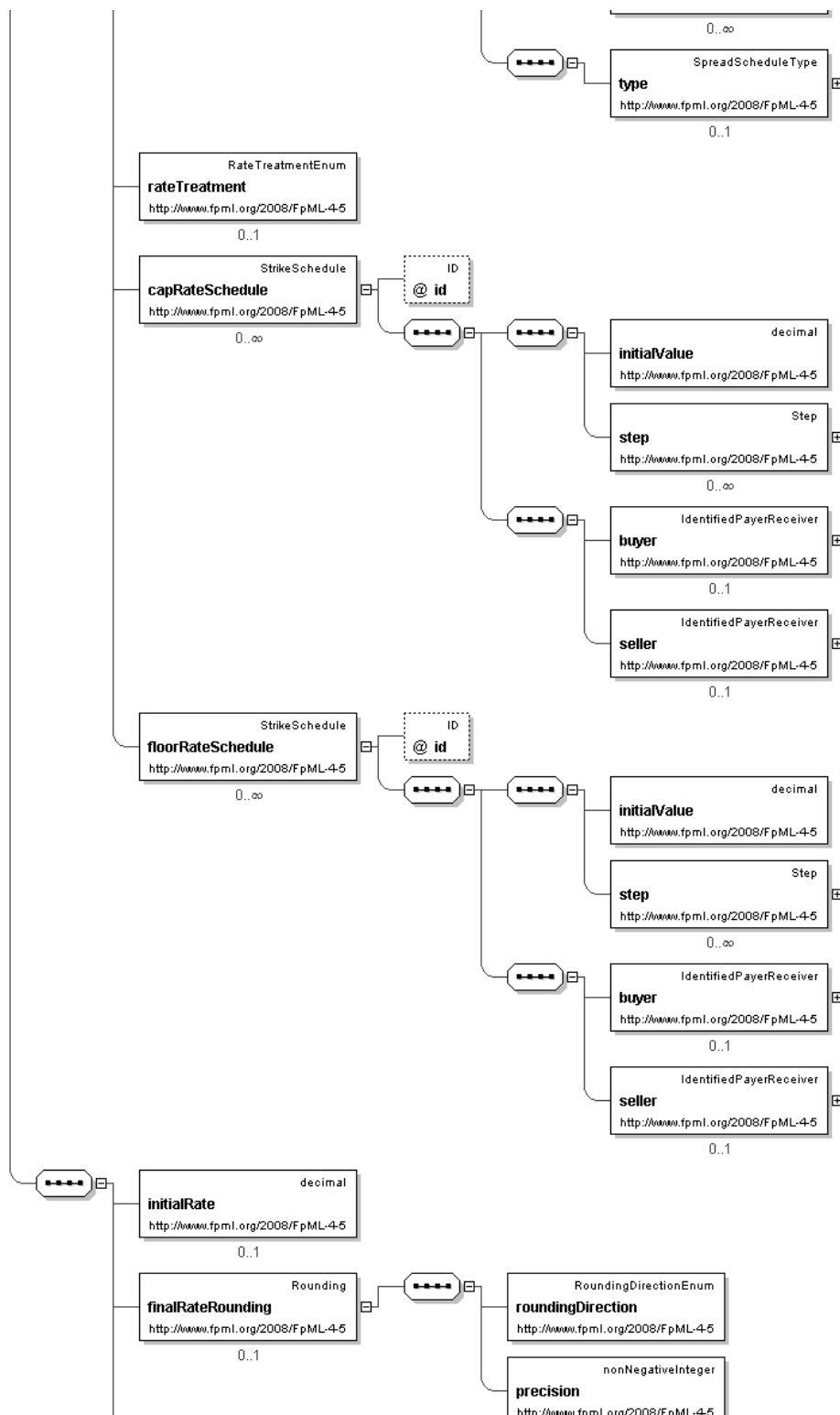
Element: floatingRateCalculation

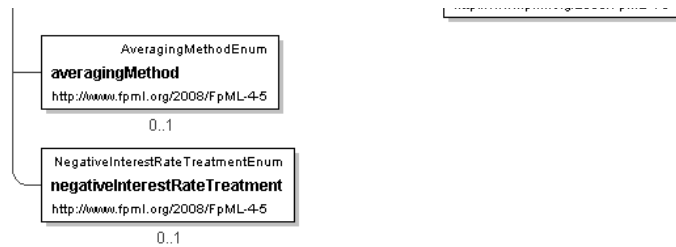
- This element can be used wherever the following element is referenced:
 - [rateCalculation](#)

| | |
|---------------|---|
| Name | floatingRateCalculation |
| Type | FloatingRateCalculation |
| Nilable | no |
| Abstract | no |
| Documentation | A floating rate calculation definition. |

Logical Diagram







XML Instance Representation

```
<floatingRateCalculation
  id="xsd:ID [0..1]">
```

```
  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]
```

'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

```
<floatingRateMultiplierSchedule> Schedule </floatingRateMultiplierSchedule> [0..1]
```

'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> SpreadSchedule </spreadSchedule> [0..*]
```

'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> RateTreatmentEnum </rateTreatment> [0..1]
```

'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> StrikeSchedule </capRateSchedule> [0..*]
```

'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> StrikeSchedule </floorRateSchedule> [0..*]
```

'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.'

```
<initialRate> xsd:decimal </initialRate> [0..1]
```

'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> Rounding </finalRateRounding> [0..1]
```

'The rounding convention to apply to the final rate used in determination of a

```
calculation period amount.'
```

```
<averagingMethod> AveragingMethodEnum </averagingMethod> [0..1]
```

'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.'

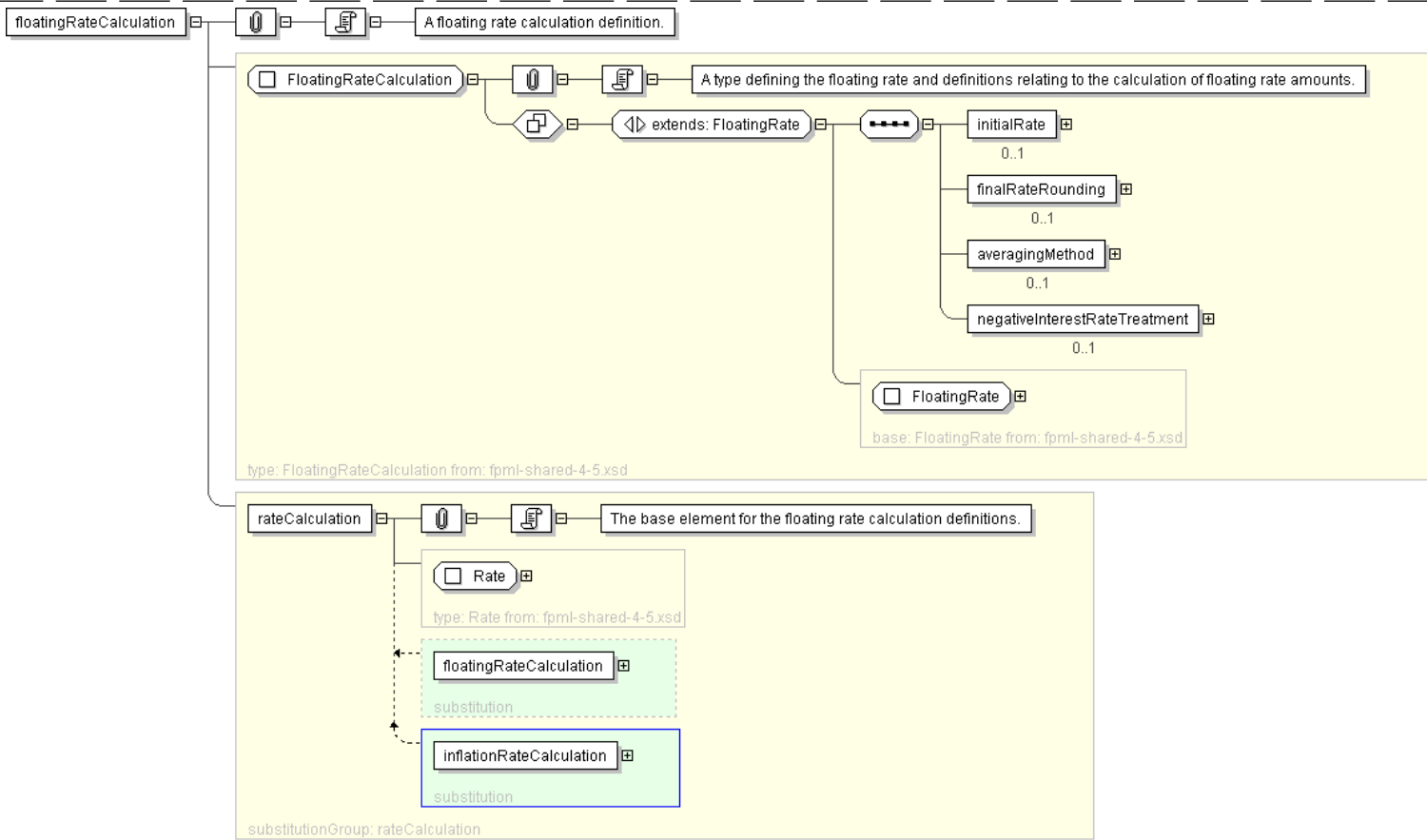
```
<negativeInterestRateTreatment> NegativeInterestRateTreatmentEnum
```

```
</negativeInterestRateTreatment> [0..1]
```

'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).'

```
</floatingRateCalculation>
```

Diagram



Schema Component Representation

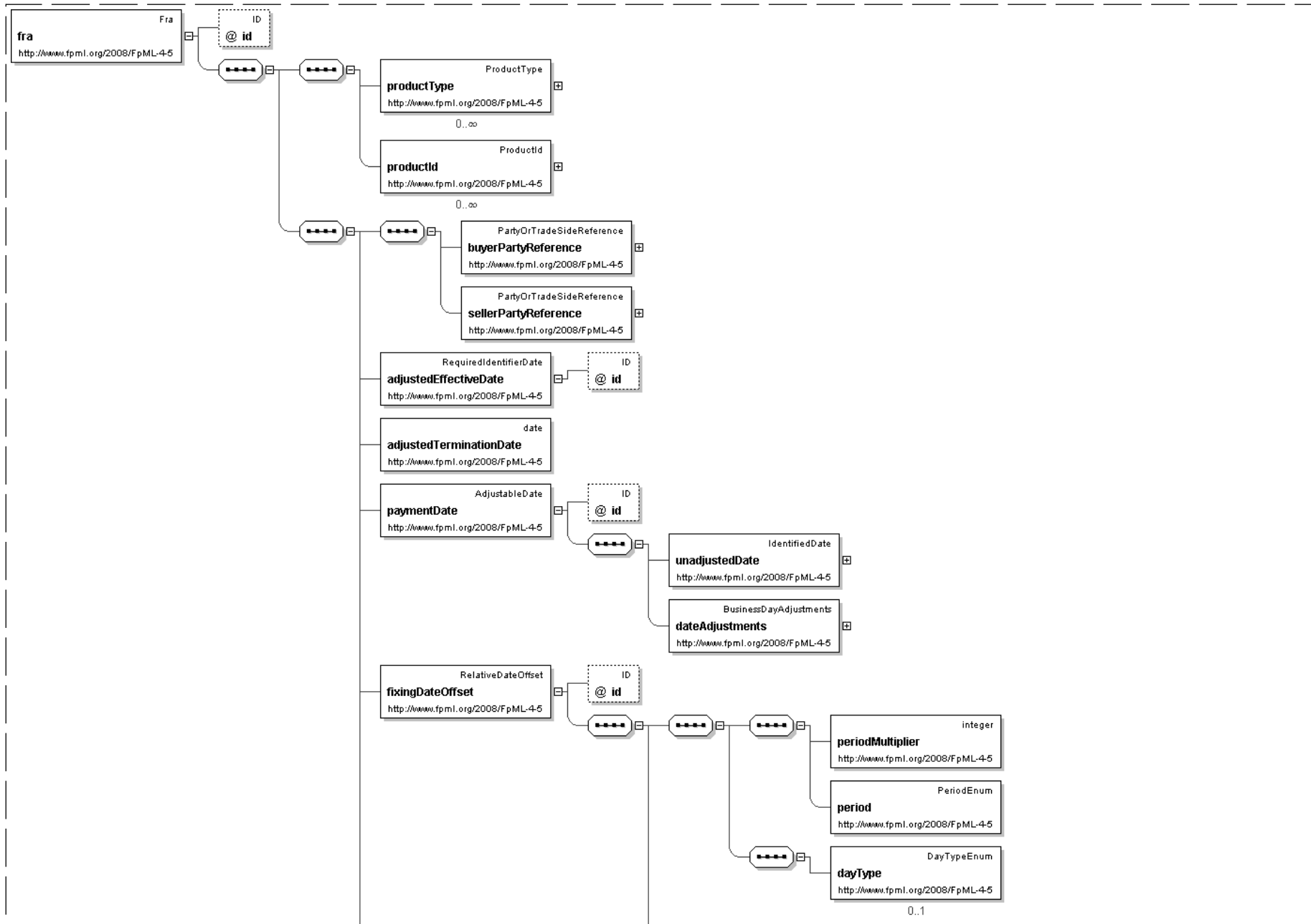
```
<xsd:element name="floatingRateCalculation" type=" FloatingRateCalculation"
  " substitutionGroup="rateCalculation"/>
```

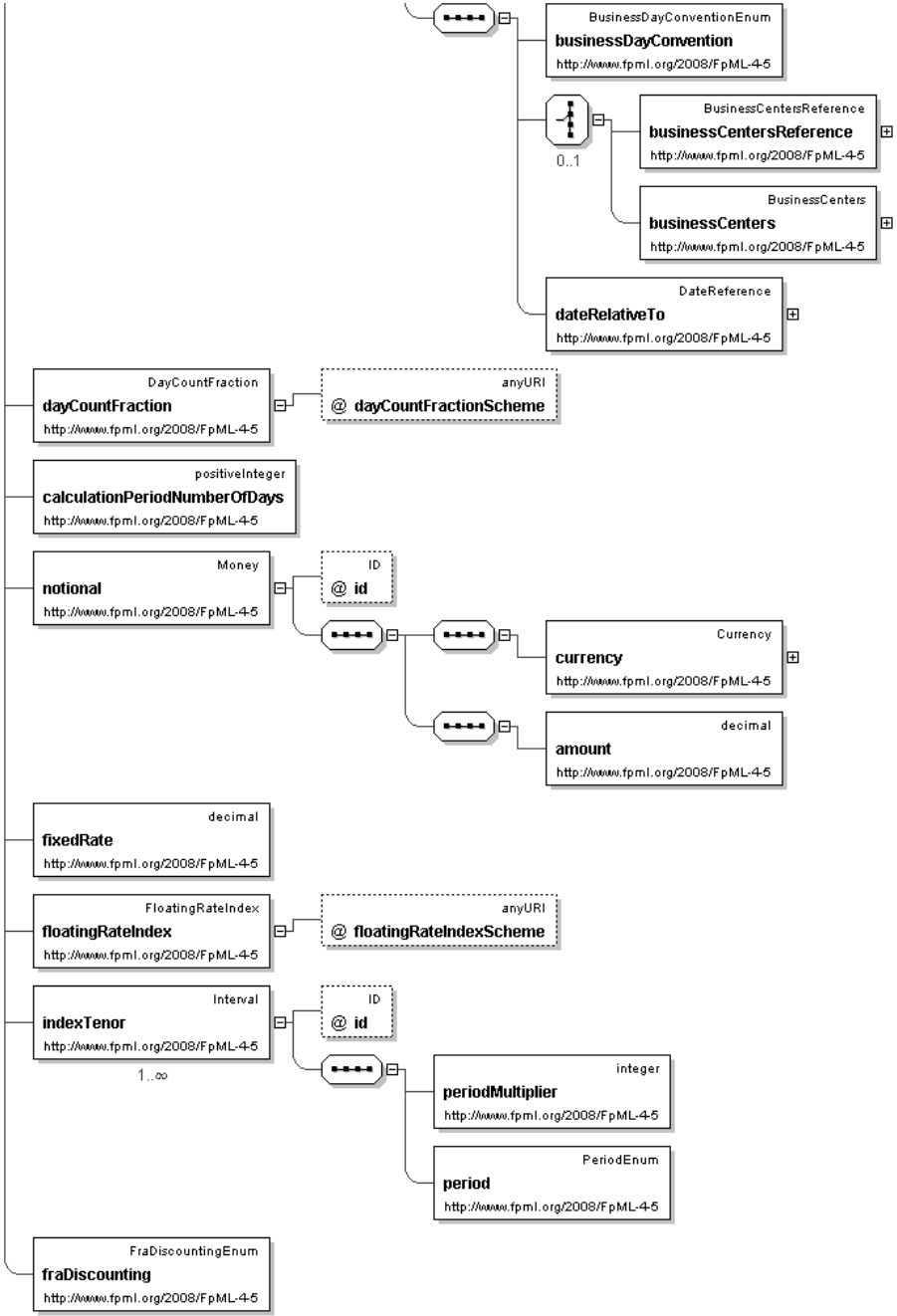
• This element can be used wherever the following element is referenced:

→ [product](#)

| | |
|----------------------|--|
| Name | fra |
| Type | Fra |
| Nilable | no |
| Abstract | no |
| Documentation | A forward rate agreement product definition. |

Logical Diagram



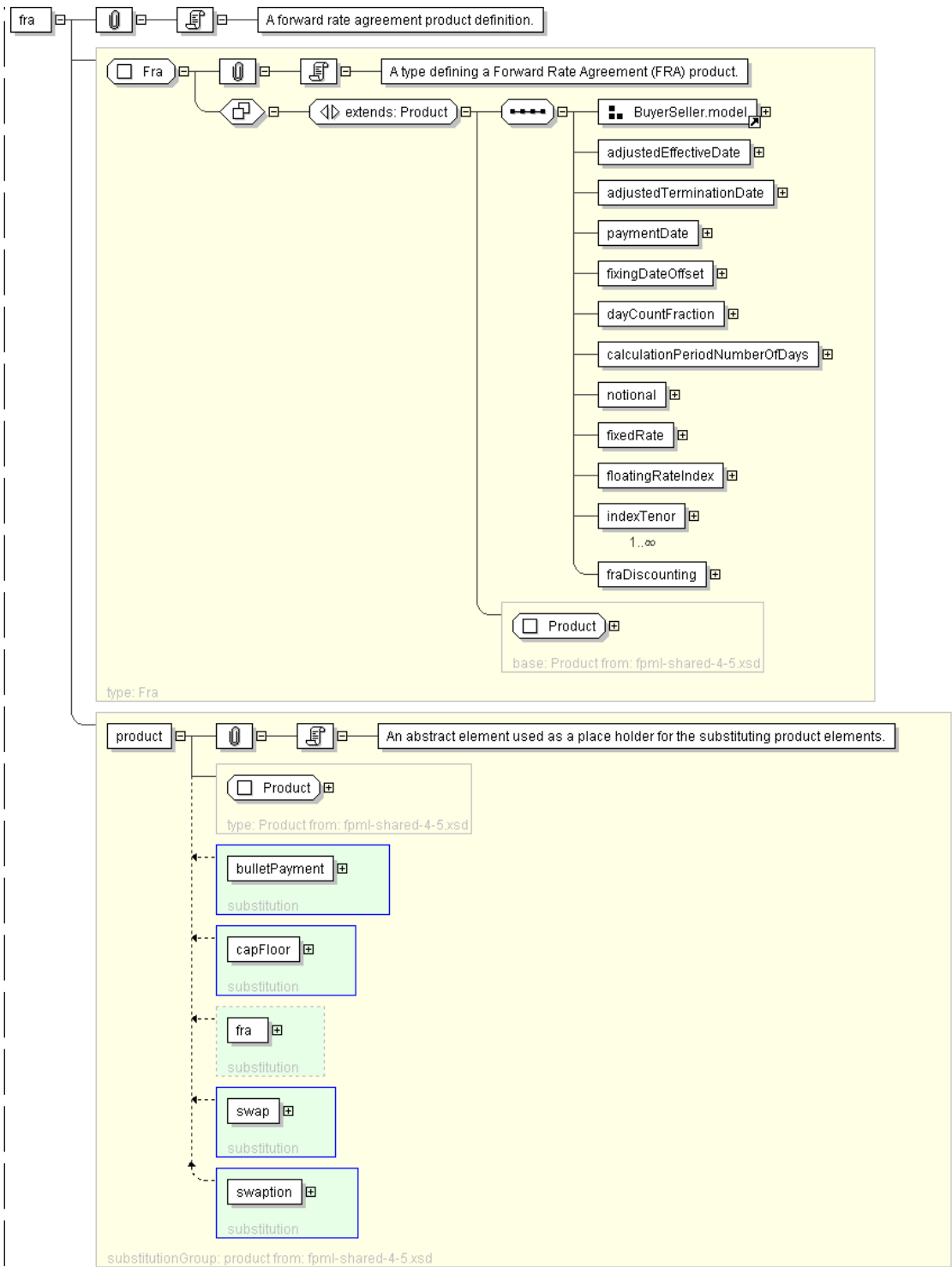


XML Instance Representation

```
<fra
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
```

| | |
|--|--|
| <code><productId> ProductId </productId> [0..*]</code> | '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.' |
| <code><buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]</code> | '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.' |
| <code><sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]</code> | '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.' |
| <code><adjustedEffectiveDate> RequiredIdentifierDate </adjustedEffectiveDate> [1]</code> | '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.' |
| <code><adjustedTerminationDate> xsd:date </adjustedTerminationDate> [1]</code> | 'The end date of the calculation period. This date should already be adjusted for any applicable business day convention.' |
| <code><paymentDate> AdjustableDate </paymentDate> [1]</code> | 'The payment date. This date is subject to adjustment in accordance with any applicable business day convention.' |
| <code><fixingDateOffset> RelativeDateOffset </fixingDateOffset> [1]</code> | '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.' |
| <code><dayCountFraction> DayCountFraction </dayCountFraction> [1]</code> | 'The day count fraction.' |
| <code><calculationPeriodNumberOfDays> xsd:positiveInteger </calculationPeriodNumberOfDays> [1]</code> | 'The number of days from the adjusted effective date to the adjusted termination date calculated in accordance with the applicable day count fraction.' |
| <code><notional> Money </notional> [1]</code> | 'The notional amount.' |
| <code><fixedRate> xsd:decimal </fixedRate> [1]</code> | 'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.' |
| <code><floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]</code> <code><indexTenor> Interval </indexTenor> [1..*]</code> | 'The ISDA Designated Maturity, i.e. the tenor of the floating rate.' |
| <code><fraDiscounting> FraDiscountingEnum </fraDiscounting> [1]</code> | 'Specifies whether discounting applies and, if so, what type.' |
| <code></fra></code> | |

Diagram

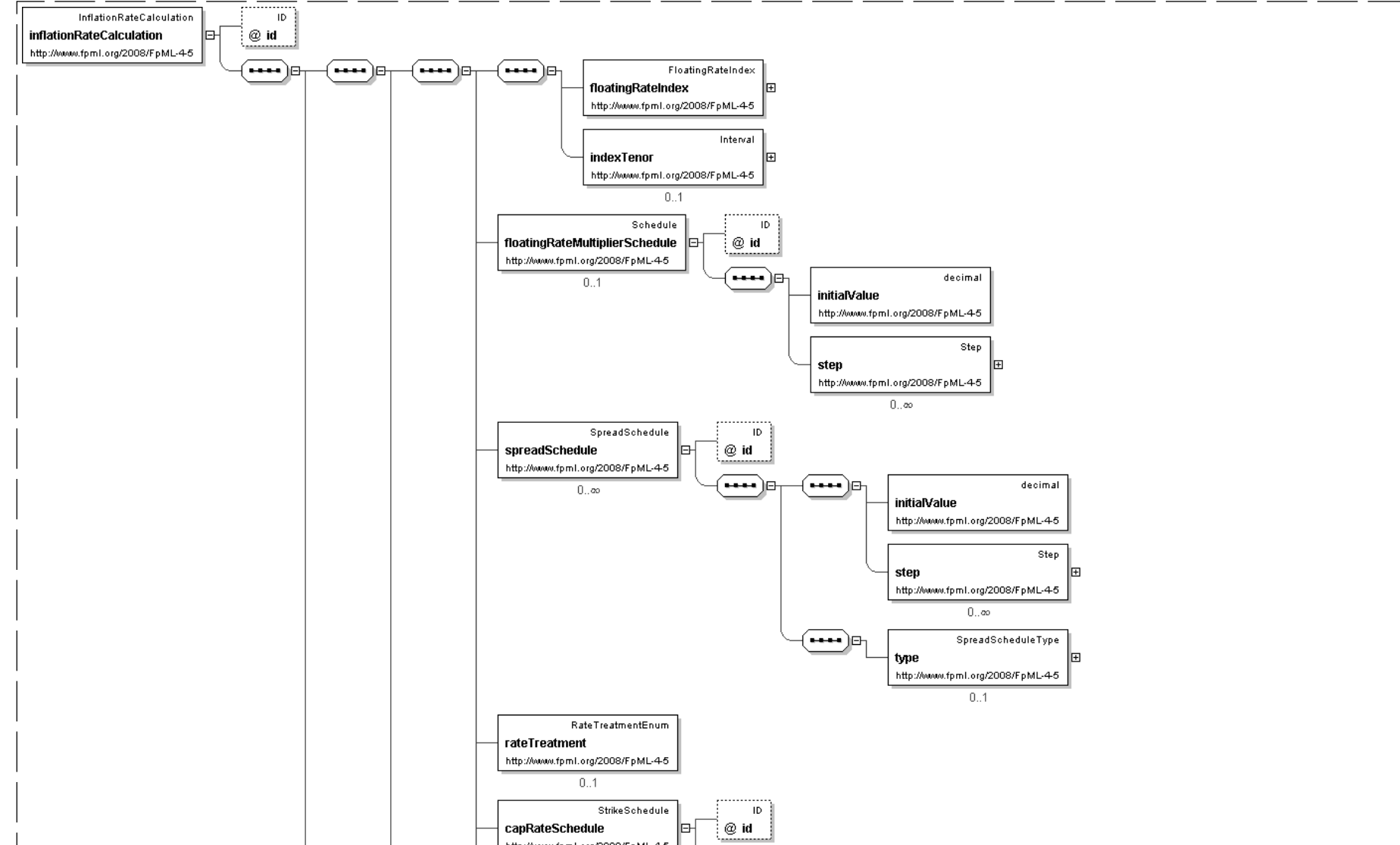


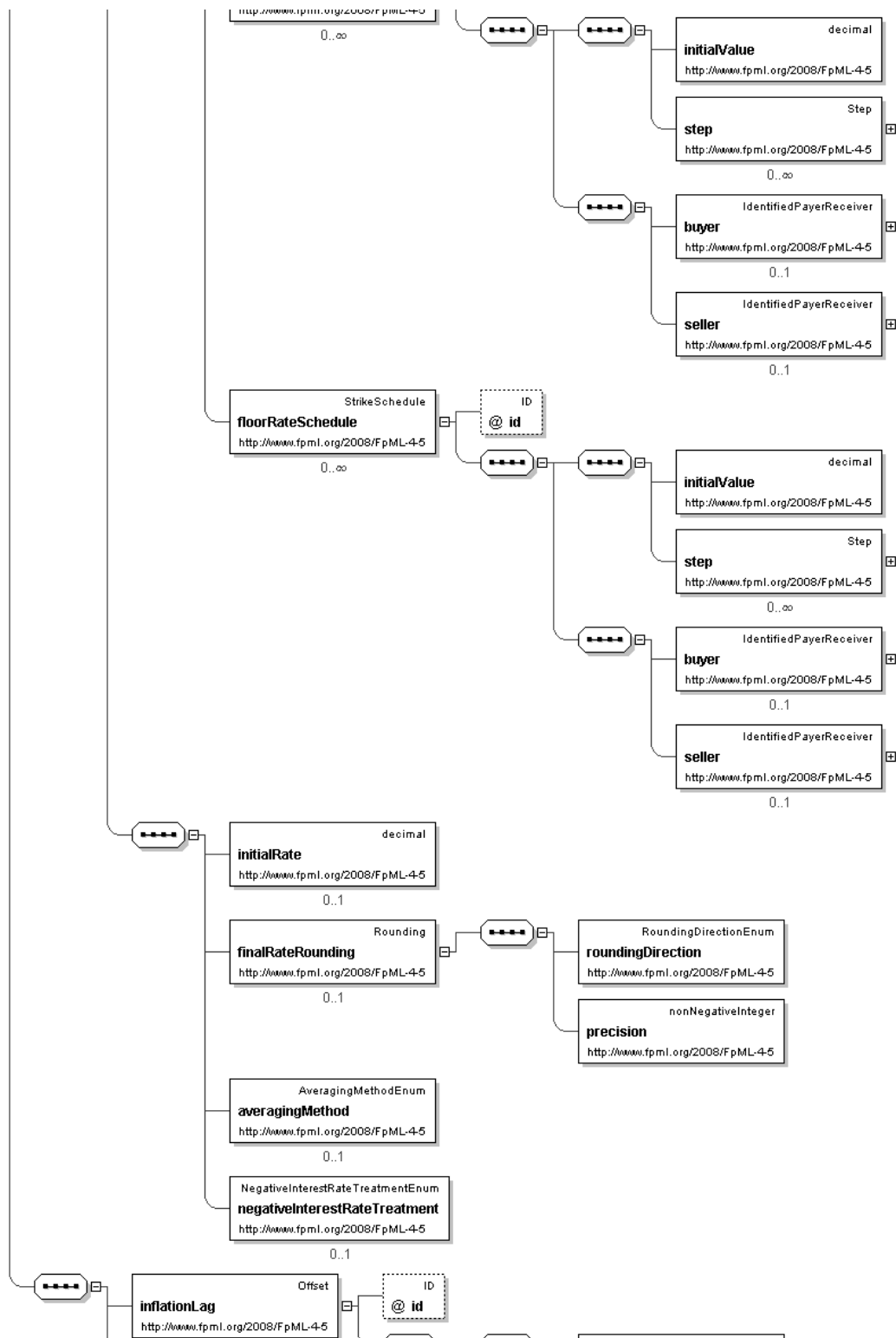
Element: inflationRateCalculation

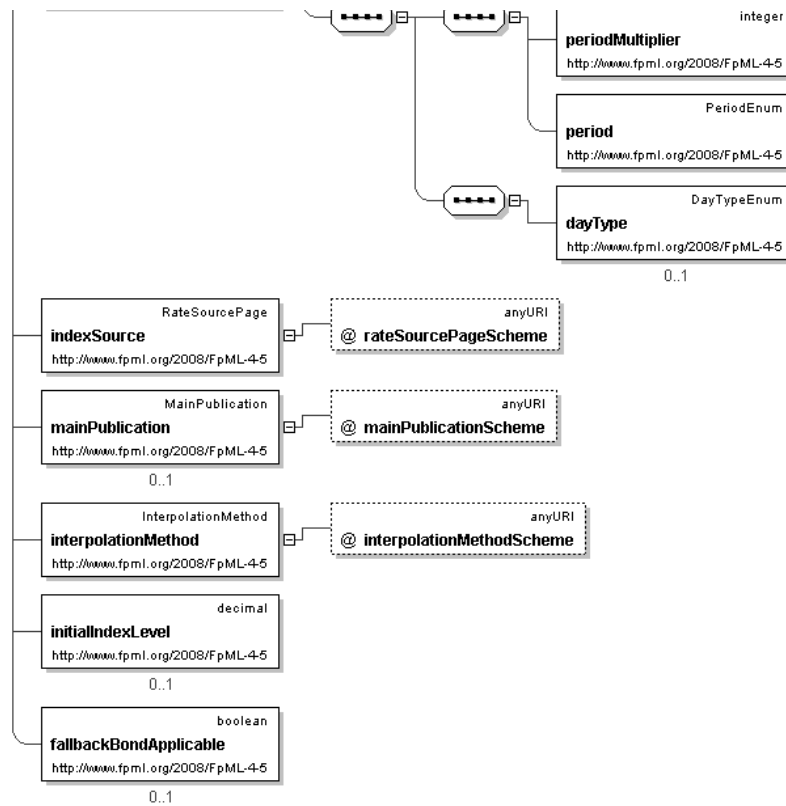
- This element can be used wherever the following element is referenced:
 - rateCalculation

| | |
|---------------|---|
| Name | inflationRateCalculation |
| Type | InflationRateCalculation |
| Nilable | no |
| Abstract | no |
| Documentation | An inflation rate calculation definition. |

Logical Diagram







XML Instance Representation

```
<inflationRateCalculation
  id="xsd:ID [0..1]">
```

```
  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]
```

'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

```
  <floatingRateMultiplierSchedule> Schedule </floatingRateMultiplierSchedule> [0..1]
```

'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> SpreadSchedule </spreadSchedule> [0..*]
```

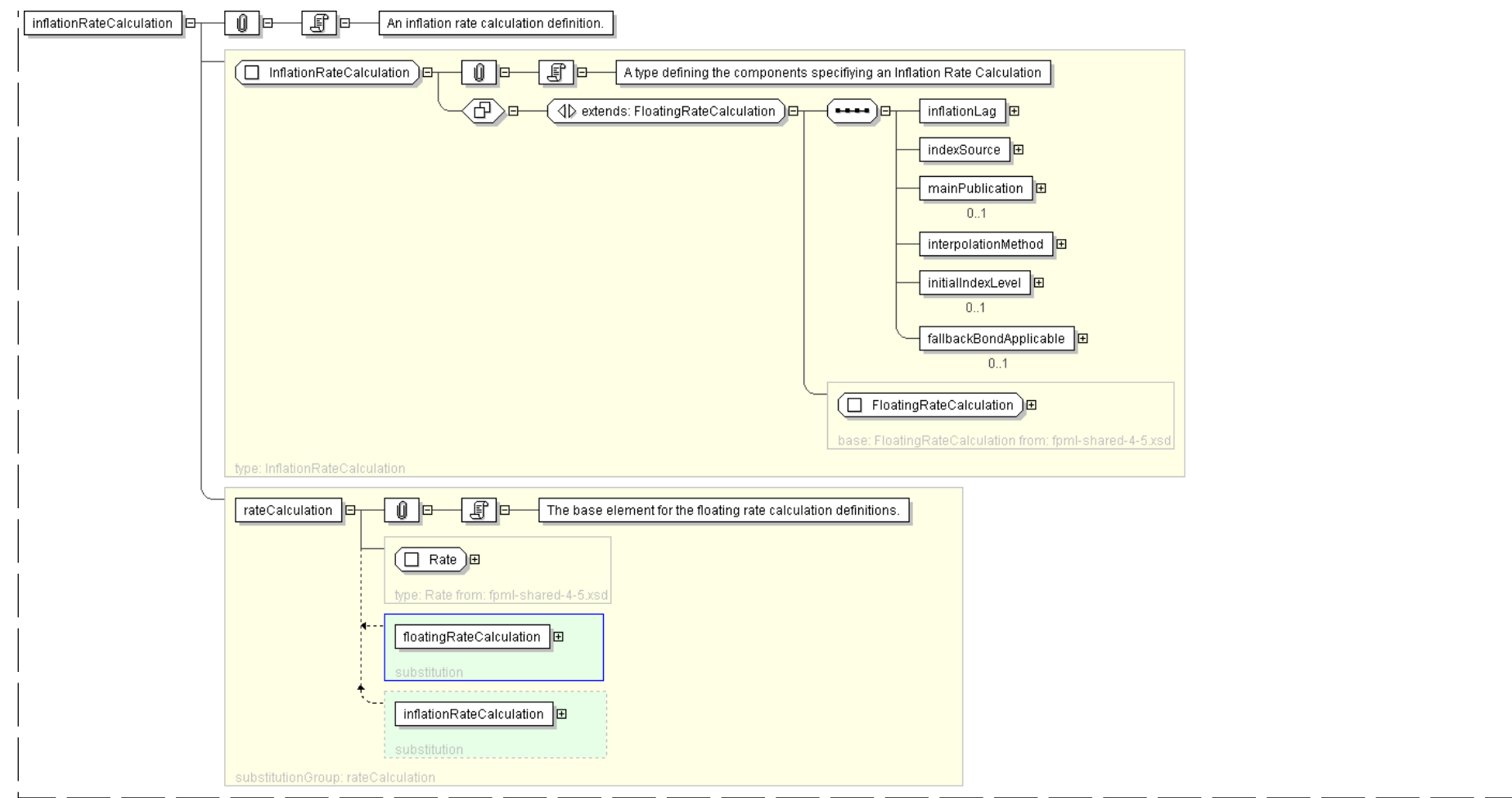
'The ISDA Spread or a Spread schedule expressed as explicit spreads and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The spread is a per annum rate, expressed as a decimal. For purposes 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> RateTreatmentEnum </rateTreatment> [0..1]
```

'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.'

| |
|---|
| <code><capRateSchedule> StrikeSchedule </capRateSchedule> [0..*]</code> |
| <i>'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.'</i> |
| <code><floorRateSchedule> StrikeSchedule </floorRateSchedule> [0..*]</code> |
| <i>'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.'</i> |
| <code><initialRate> xsd:decimal </initialRate> [0..1]</code> |
| <i>'The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.'</i> |
| <code><finalRateRounding> Rounding </finalRateRounding> [0..1]</code> |
| <i>'The rounding convention to apply to the final rate used in determination of a calculation period amount.'</i> |
| <code><averagingMethod> AveragingMethodEnum </averagingMethod> [0..1]</code> |
| <i>'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.'</i> |
| <code><negativeInterestRateTreatment> NegativeInterestRateTreatmentEnum </negativeInterestRateTreatment> [0..1]</code> |
| <i>'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).'</i> |
| <code><inflationLag> Offset </inflationLag> [1]</code> |
| <i>'an offsetting period from the payment date which determines the reference period for which the inflation index is onserved.'</i> |
| <code><indexSource> RateSourcePage </indexSource> [1]</code> |
| <i>'The reference source such as Reuters or Bloomberg.'</i> |
| <code><mainPublication> MainPublication </mainPublication> [0..1]</code> |
| <i>'The current main publication source such as relevant web site or a government body.'</i> |
| <code><interpolationMethod> InterpolationMethod </interpolationMethod> [1]</code> |
| <i>'The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.'</i> |
| <code><initialIndexLevel> xsd:decimal </initialIndexLevel> [0..1]</code> |
| <i>'initial known index level for the first calculation period.'</i> |
| <code><fallbackBondApplicable> xsd:boolean </fallbackBondApplicable> [0..1]</code> |
| <i>'The applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8. Omission of this element imples a value of true.'</i> |
| <code></inflationRateCalculation></code> |

Diagram



Schema Component Representation

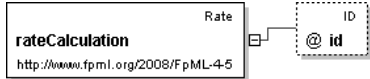
```
<xsd:element name="inflationRateCalculation" type="InflationRateCalculation" substitutionGroup="rateCalculation"/>
```

Element: **rateCalculation**

- The following elements can be used wherever this element is referenced:
 - [floatingRateCalculation](#)
 - [inflationRateCalculation](#)

| | |
|---|---|
| Name | rateCalculation |
| Used by (from the same schema document) | Complex Type Calculation |
| Type | Rate |
| Nilable | no |
| Abstract | yes |
| Documentation | The base element for the floating rate calculation definitions. |

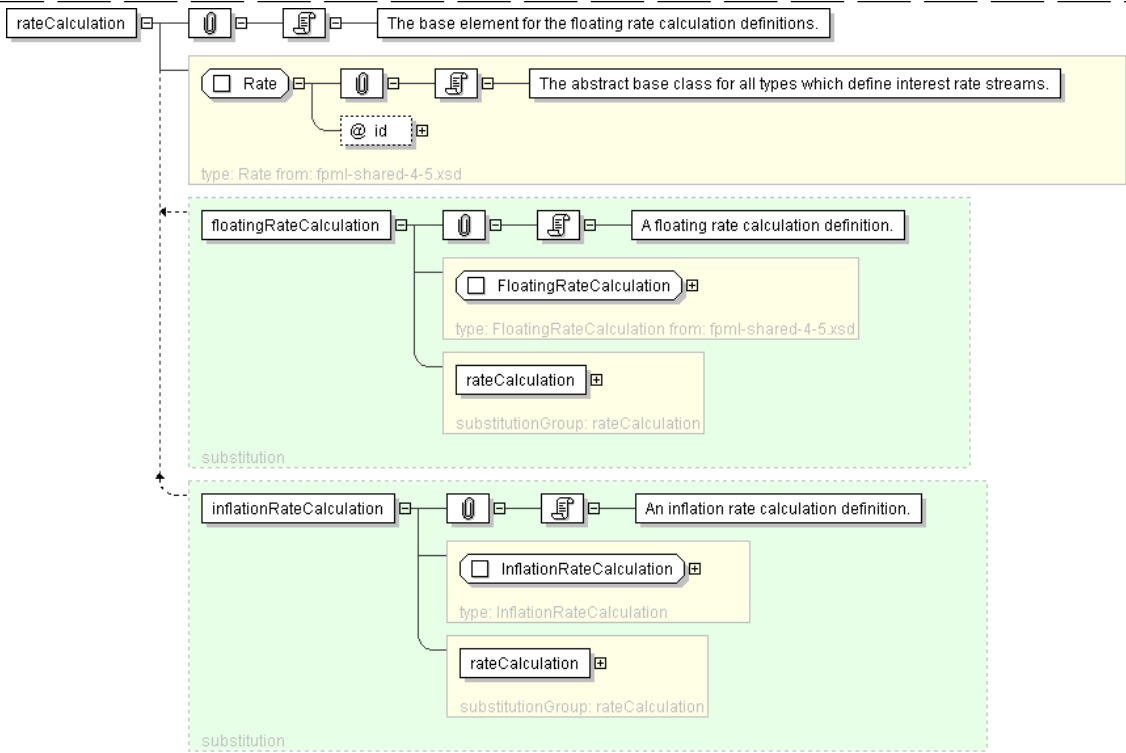
Logical Diagram



XML Instance Representation

```
<rateCalculation
id="xsd:ID [0..1]"/>
```

Diagram



Schema Component Representation

```
<xsd:element name="rateCalculation" type="Rate" abstract="true"/>
```

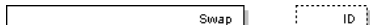
[top](#)

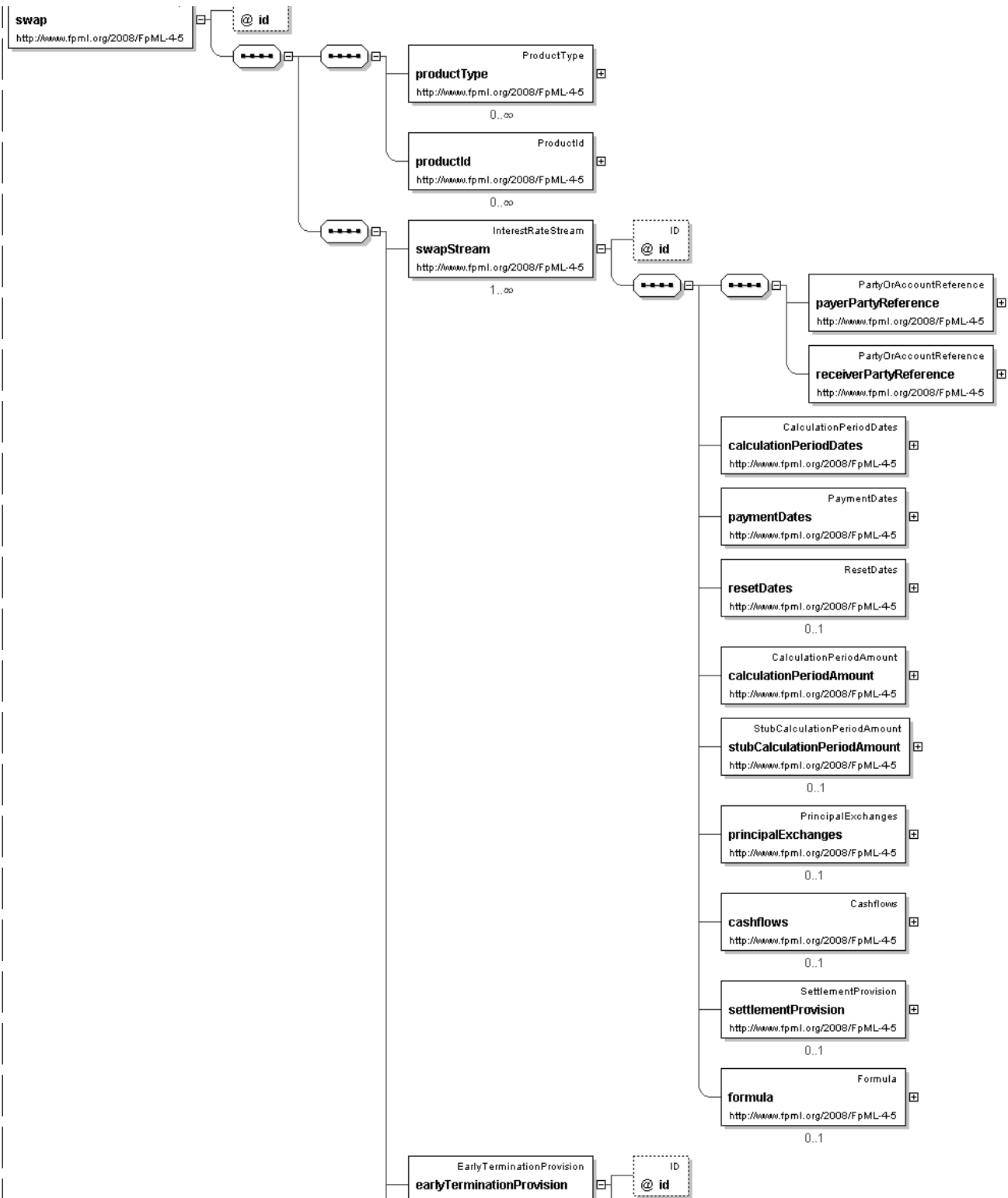
Element: **swap**

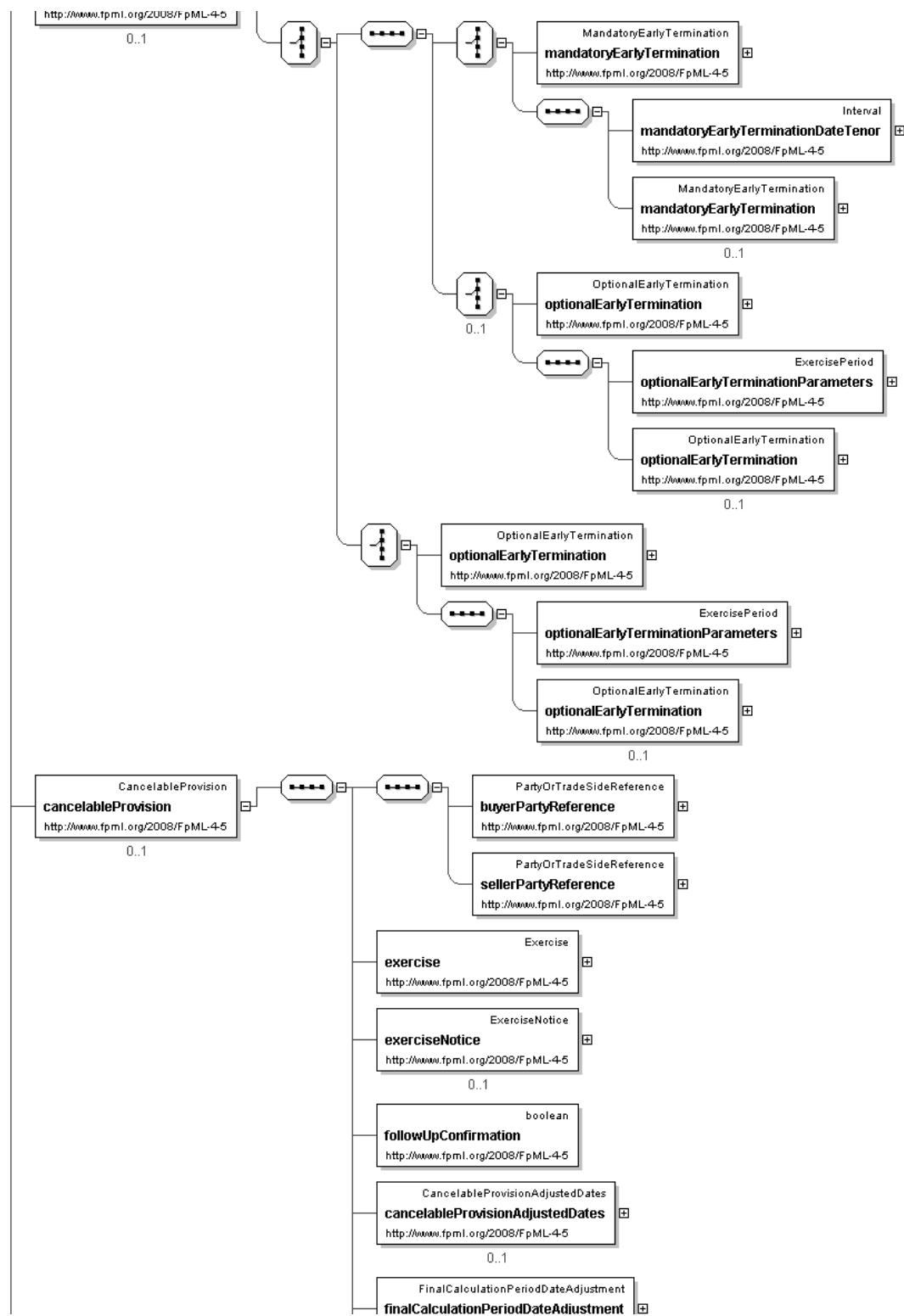
- This element can be used wherever the following element is referenced:
 - [product](#)

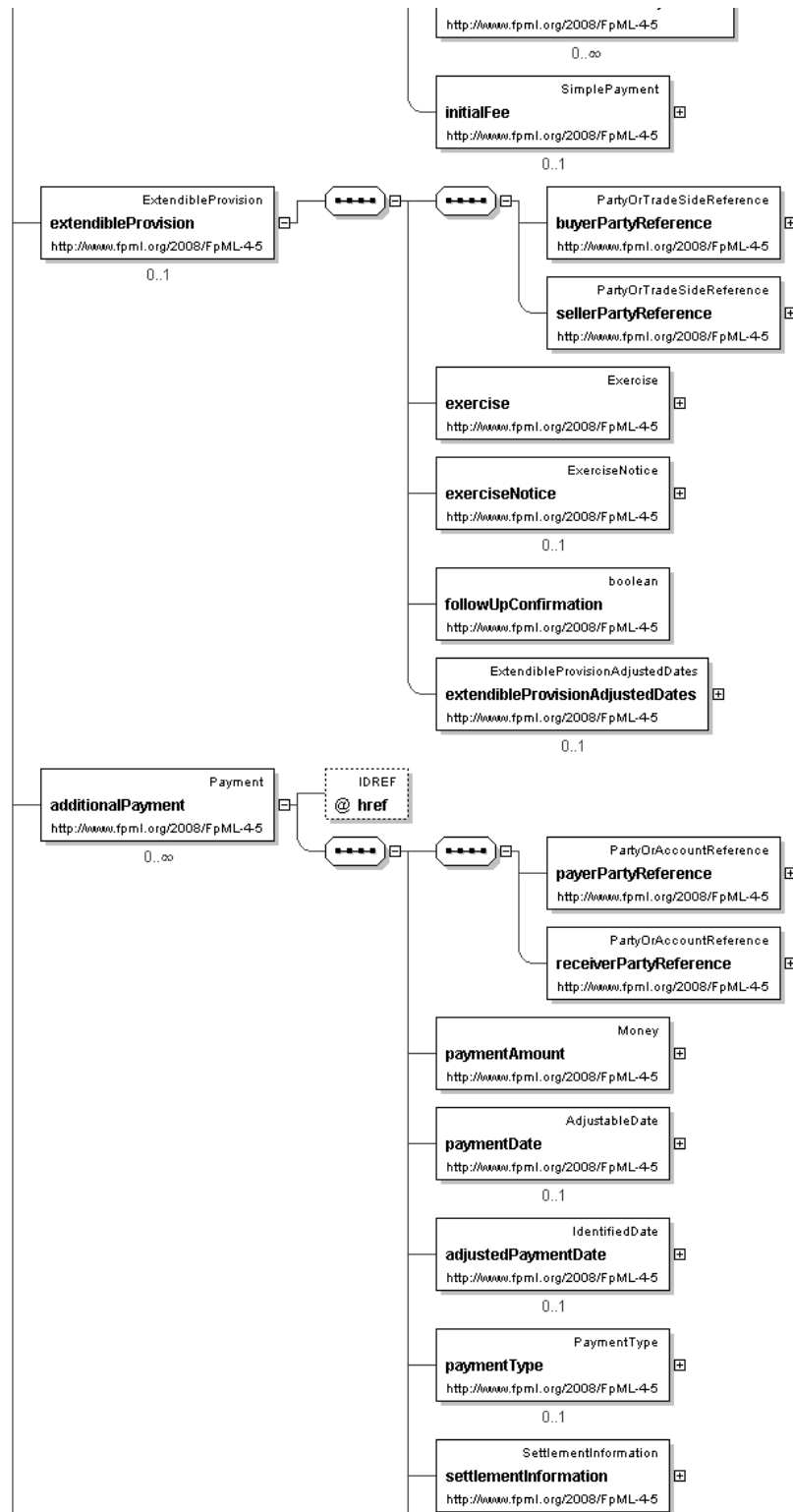
| | |
|---|---------------------------------------|
| Name | swap |
| Used by (from the same schema document) | Complex Type Swaption |
| Type | Swap |
| Nilable | no |
| Abstract | no |
| Documentation | A swap product definition. |

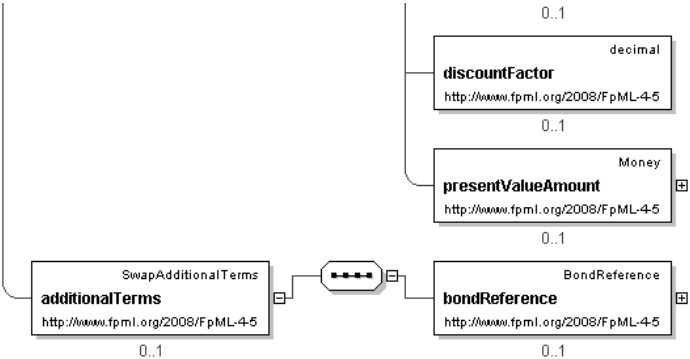
Logical Diagram











XML Instance Representation

```
<swap
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <swapStream> InterestRateStream </swapStream> [1..*]
  'The swap streams.'

  <earlyTerminationProvision> EarlyTerminationProvision </earlyTerminationProvision> [0..1]
  'Parameters specifying provisions relating to the optional and mandatory early termination of
  a swap transaction.'

  <cancelableProvision> CancelableProvision </cancelableProvision> [0..1]
  '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.'

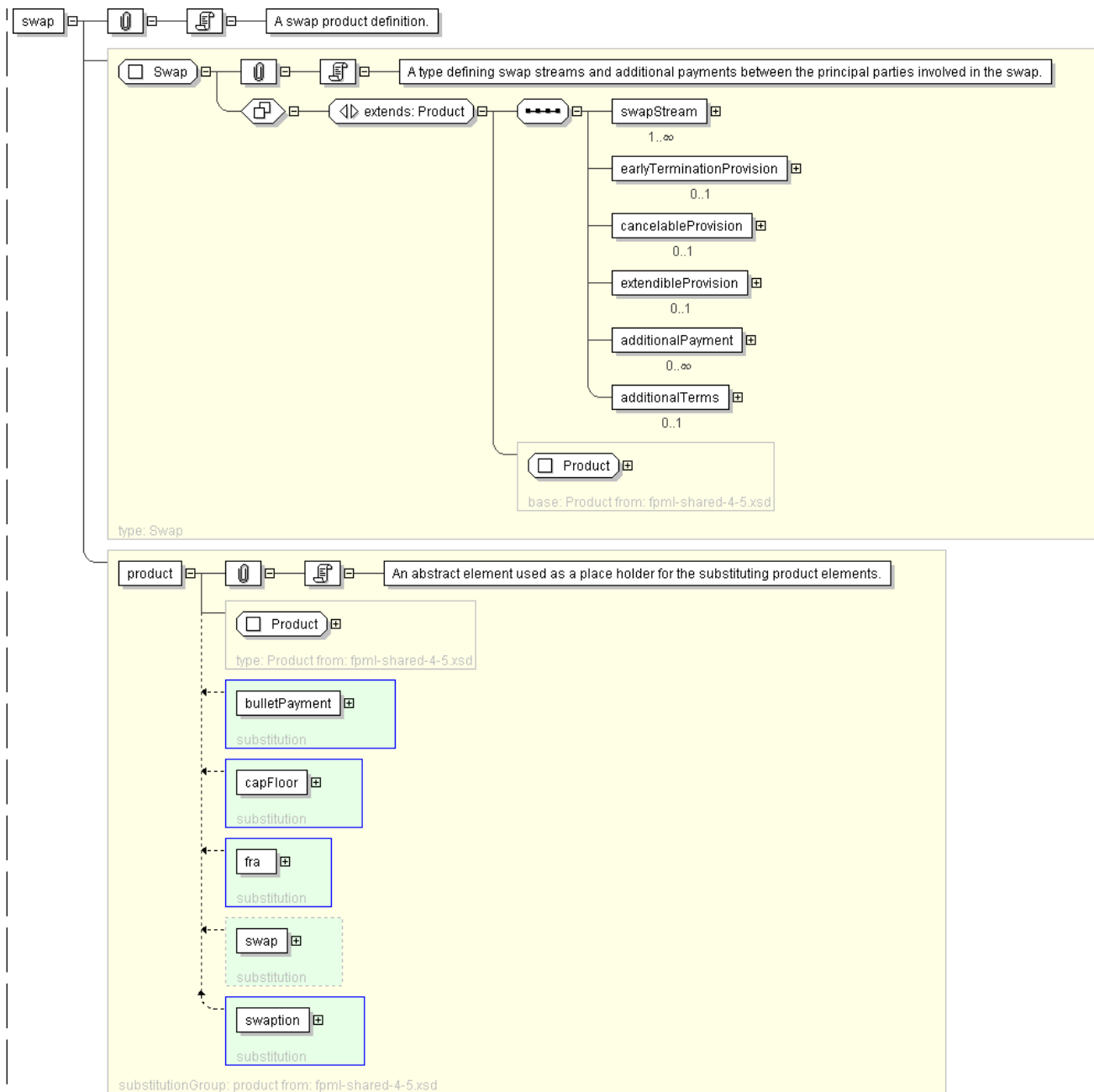
  <extendibleProvision> ExtendibleProvision </extendibleProvision> [0..1]
  'A provision that allows the specification of an embedded option with a swap giving the
  buyer of the option the right to extend the swap, in whole or in part, to the
  extended termination date.'

  <additionalPayment> Payment </additionalPayment> [0..*]
  'Additional payments between the principal parties.'

  <additionalTerms> SwapAdditionalTerms </additionalTerms> [0..1]
  'Contains any additional terms to the swap contract.'

</swap>
```

Diagram



Schema Component Representation

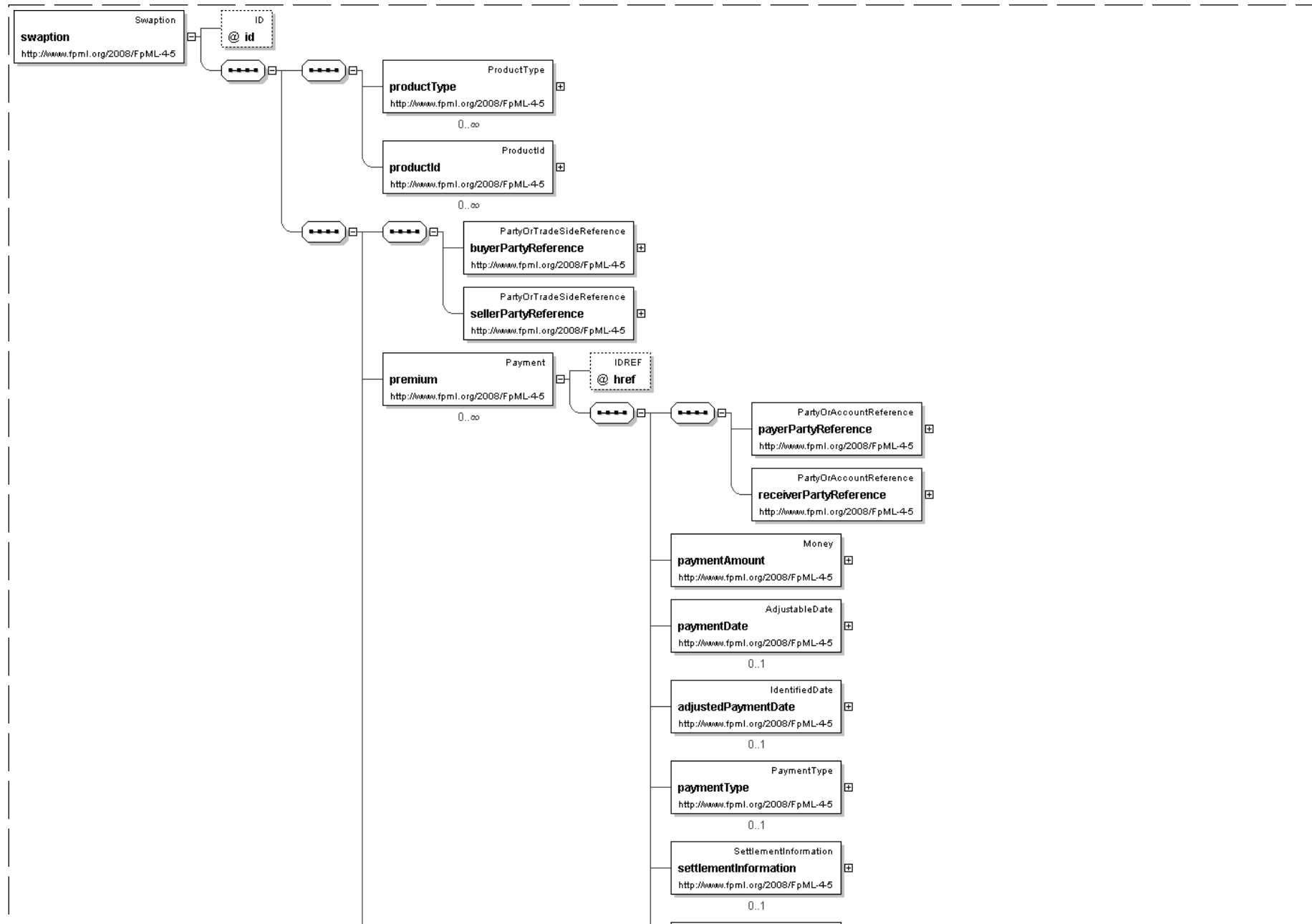
```
<xsd:element name="swap" type=" Swap " substitutionGroup="product"/>
```

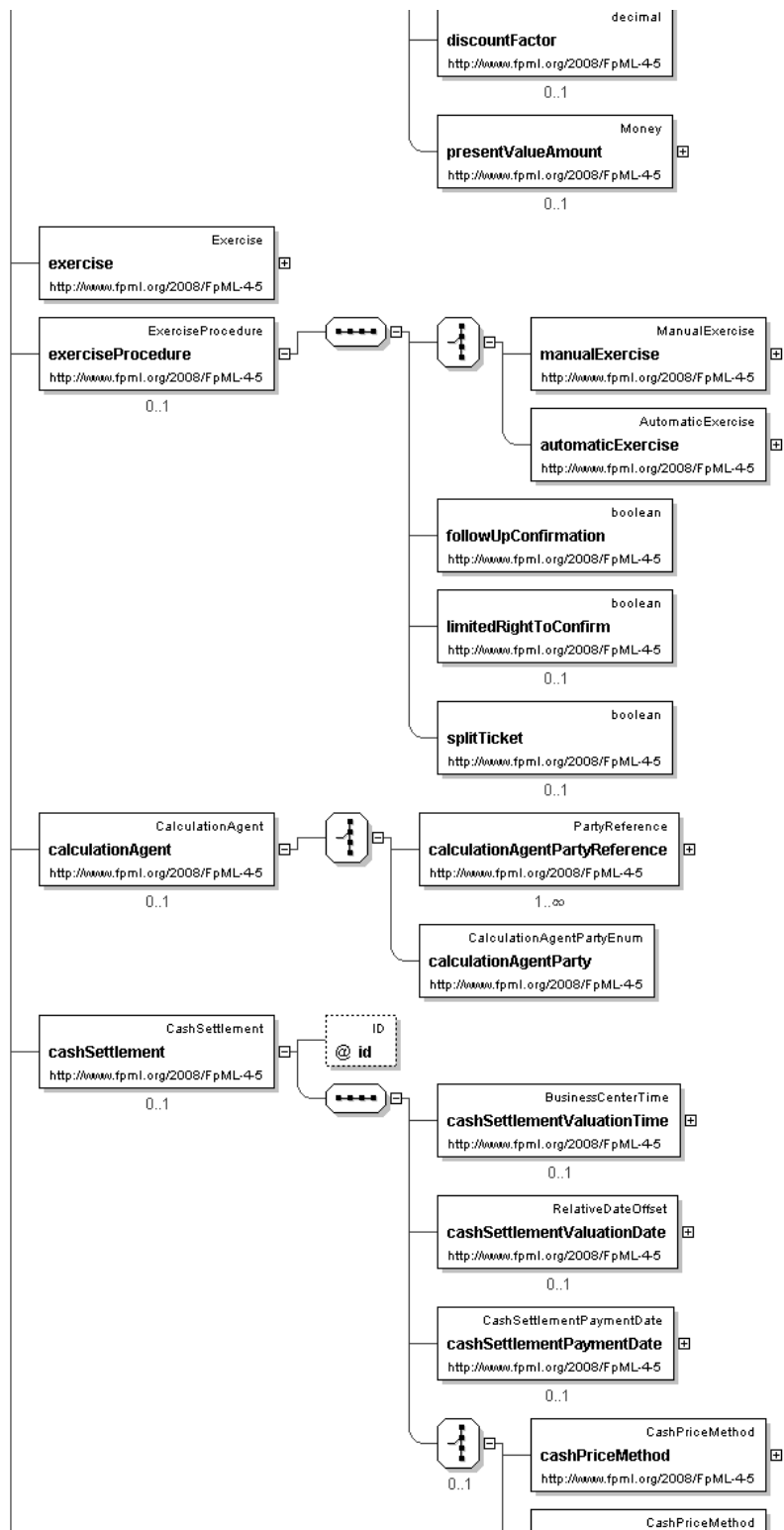
- This element can be used wherever the following element is referenced:

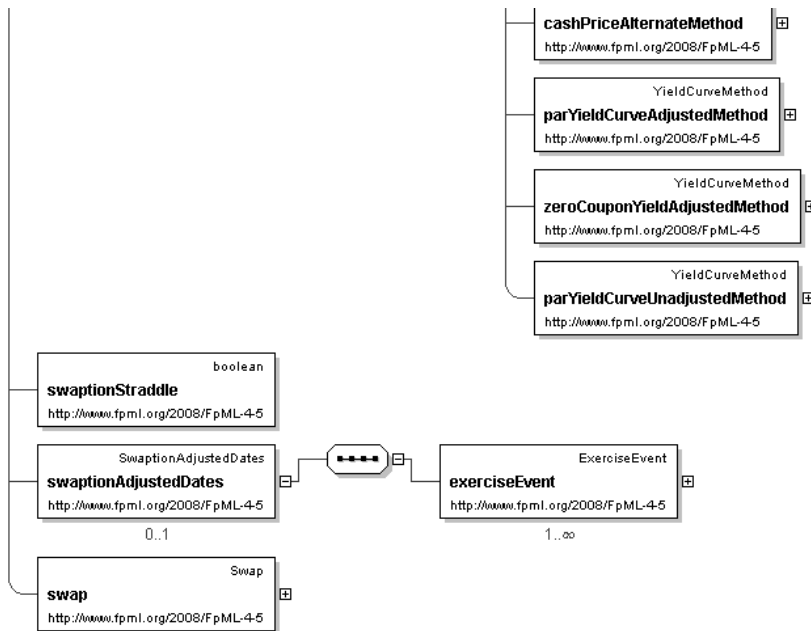
- [product](#)

| | |
|----------------------|--------------------------------|
| Name | swaption |
| Type | Swaption |
| Nullable | no |
| Abstract | no |
| Documentation | A swaption product definition. |

Logical Diagram







XML Instance Representation

```

<swapoption
  id="xsd:ID [0..1]*">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <premium> Payment </premium> [0..*]
  'The option premium amount payable by buyer to seller on the specified payment date.'

  <exercise> ... </exercise> [1]
  <exerciseProcedure> ExerciseProcedure </exerciseProcedure> [0..1]
  'A set of parameters defining procedures associated with the exercise.'

  <calculationAgent> CalculationAgent </calculationAgent> [0..1]
  'The ISDA Calculation Agent responsible for performing duties associated with an optional
  early termination.'

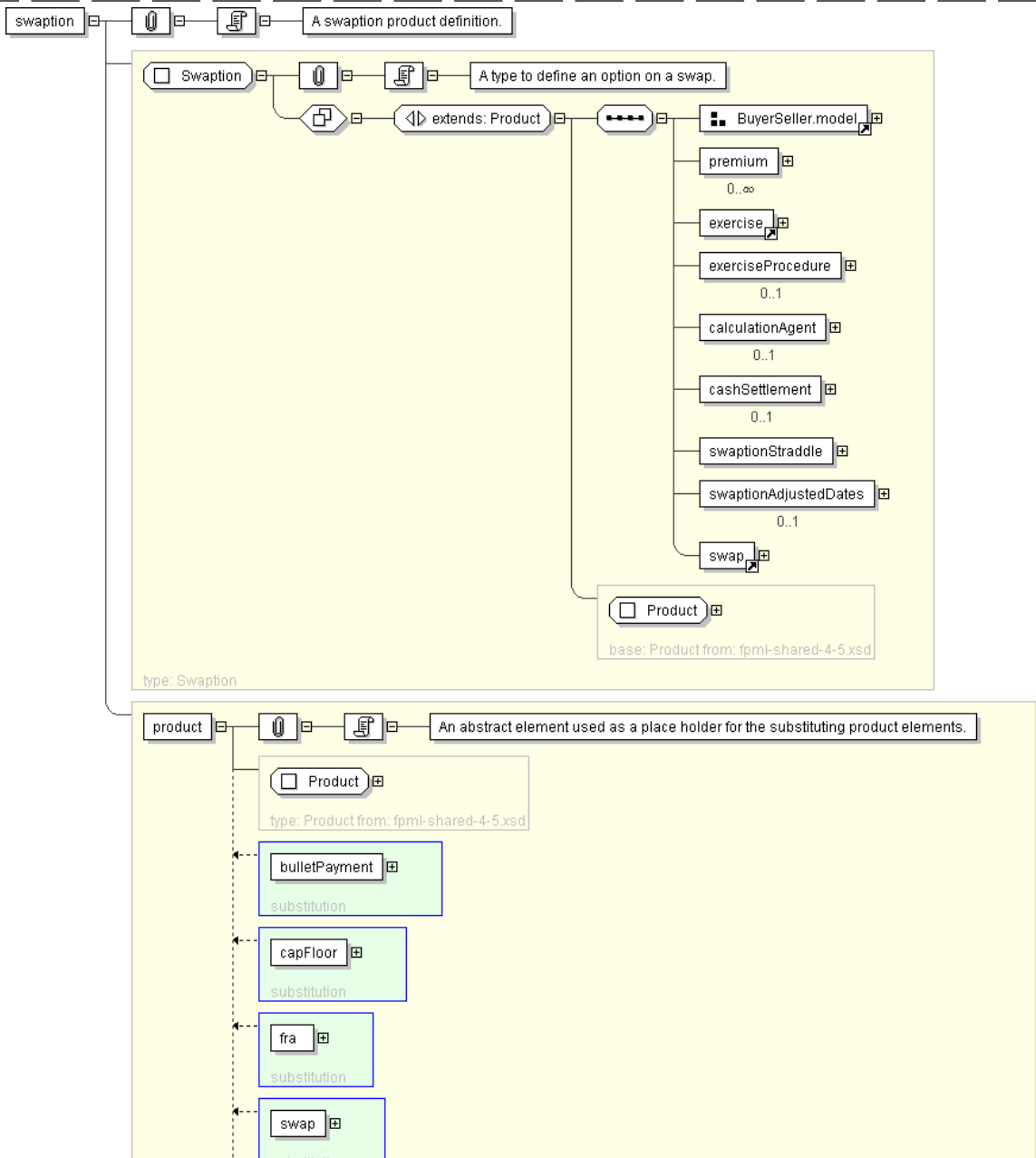
  <cashSettlement> CashSettlement </cashSettlement> [0..1]
  'If specified, this means that cash settlement is applicable to the transaction and defines
  the parameters associated with the cash settlement procedure. If not specified, then
  physical settlement is applicable.'
```

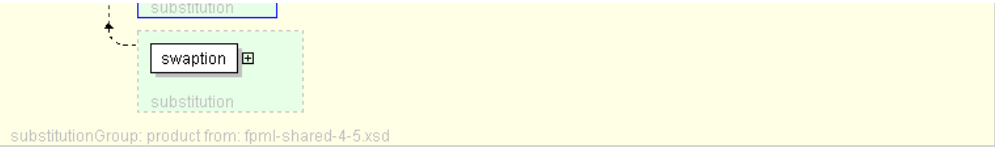
```
<swaptionStraddle> xsd:boolean </swaptionStraddle> [1]
'Whether the option is a swaption or a swaption straddle.'
```

```
<swaptionAdjustedDates> SwaptionAdjustedDates </swaptionAdjustedDates> [0..1]
'The adjusted dates associated with swaption exercise. These dates have been adjusted for
any applicable business day convention.'
```

```
<swap> ... </swap> [1]
</swaption>
```

Diagram





Schema Component Representation

```
<xsd:element name="swaption" type="Swaption" substitutionGroup="product"/>
```

[top](#)

Global Definitions

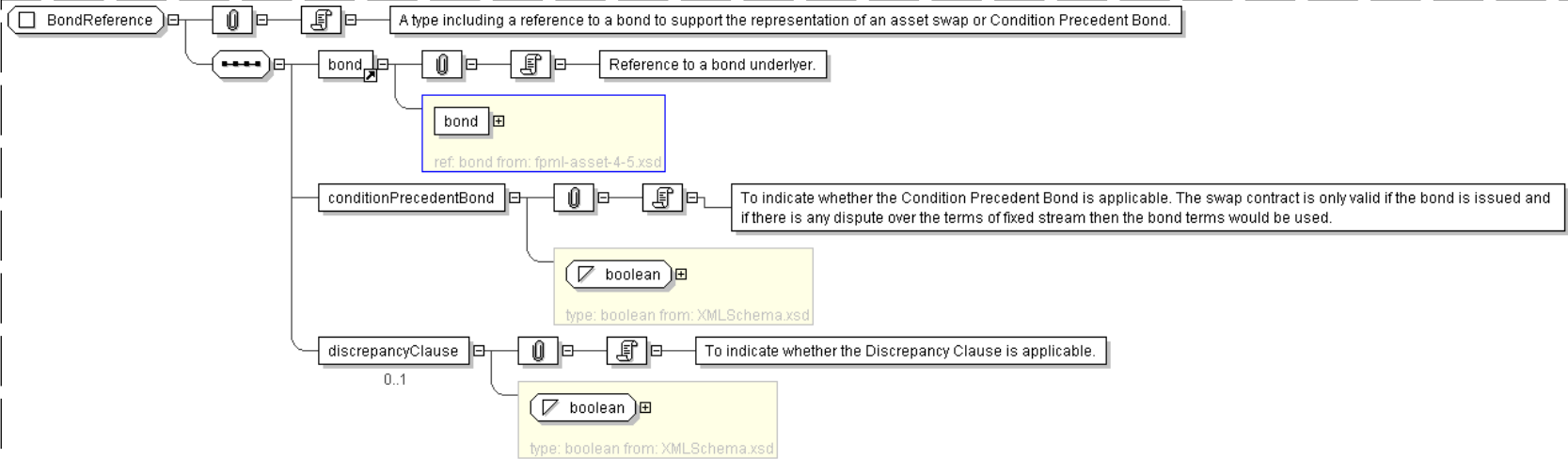
Complex Type: BondReference

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BondReference |
| Used by (from the same schema document) | Complex Type SwapAdditionalTerms |
| Abstract | no |
| Documentation | A type including a reference to a bond to support the representation of an asset swap or Condition Precedent Bond. |

XML Instance Representation

```
<...>  
  <bond> ... </bond> [1]  
  'Reference to a bond underlyer.'  
  
  <conditionPrecedentBond> xsd:boolean </conditionPrecedentBond> [1]  
  '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> xsd:boolean </discrepancyClause> [0..1]  
  'To indicate whether the Discrepancy Clause is applicable.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BondReference">
  <xsd:sequence>
    <xsd:element ref="bond" />
    <xsd:element name="conditionPrecedentBond" type="xsd:boolean" />
    <xsd:element name="discrepancyClause" type="xsd:boolean" minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **BulletPayment**

| | |
|--------------|---|
| Super-types: | Product < BulletPayment (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | BulletPayment |
| Used by (from the same schema document) | Element bulletPayment |
| Abstract | no |
| Documentation | A product to represent a single cashflow. |

XML Instance Representation

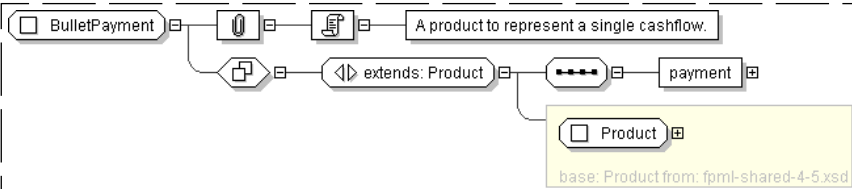
```
<...
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <payment> Payment </payment> [1]
  'A known payment between two parties.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BulletPayment">
  <xsd:complexContent>
    <xsd:extension base="Product" />
    <xsd:sequence>
      <xsd:element name="payment" type="Payment" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: **Calculation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Calculation |
| Used by (from the same schema document) | Complex Type CalculationPeriodAmount |
| Abstract | no |
| Documentation | A type defining the parameters used in the calculation of fixed or floating calculation period amounts. |

XML Instance Representation

```
<...>
  Start Choice [1]
    <notionalSchedule> Notional </notionalSchedule> [1]
      'The notional amount or notional amount schedule.'

    <fxLinkedNotionalSchedule> FxLinkedNotionalSchedule </fxLinkedNotionalSchedule> [1]
      '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.'

  End Choice
  Start Choice [1]
    <fixedRateSchedule> Schedule </fixedRateSchedule> [1]
      '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.'

    <rateCalculation> ... </rateCalculation> [1]
      '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.'

  End Choice
  <dayCountFraction> DayCountFraction </dayCountFraction> [1]
    'The day count fraction.'

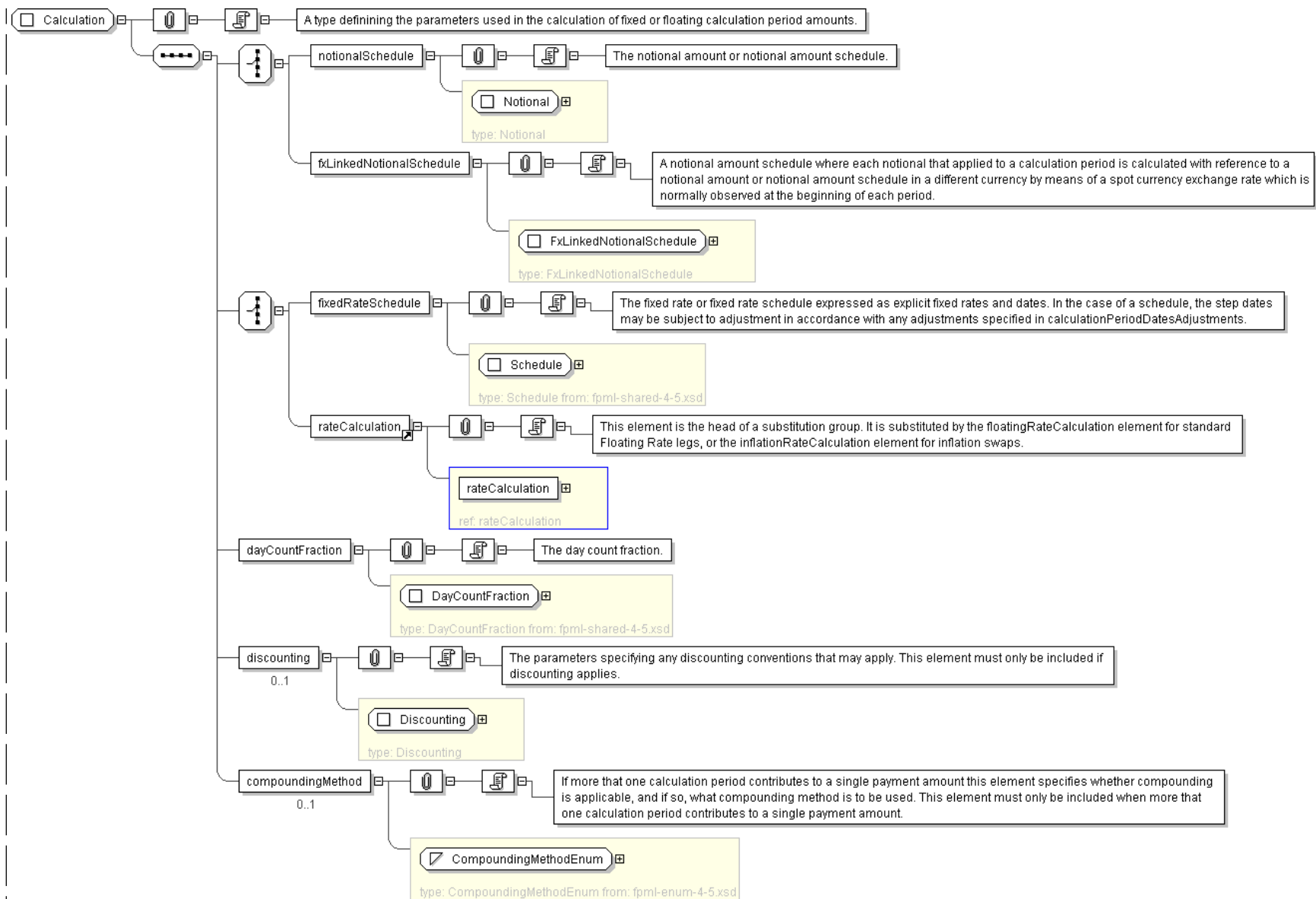
  <discounting> Discounting </discounting> [0..1]
    'The parameters specifying any discounting conventions that may apply. This element must
    only be included if discounting applies.'

  <compoundingMethod> CompoundingMethodEnum </compoundingMethod> [0..1]
    'If more that 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 that one calculation
    period contributes to a single payment amount.'

</...>
```

Diagram





Schema Component Representation

```

<xsd:complexType name="Calculation">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="notionalSchedule" type="Notional" />
      <xsd:element name="fxLinkedNotionalSchedule" type="FxLinkedNotionalSchedule" />
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="fixedRateSchedule" type="Schedule" />
      <xsd:element ref="rateCalculation" />
    </xsd:choice>
    <xsd:element name="dayCountFraction" type="DayCountFraction" />
    <xsd:element name="discounting" type="Discounting" minOccurs="0"/>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum" minOccurs="0"/>
  </xsd:sequence>

```

Complex Type: CalculationPeriod

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CalculationPeriod |
| Used by (from the same schema document) | Complex Type PaymentCalculationPeriod |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <unadjustedStartDate> xsd:date </unadjustedStartDate> [0..1]
  <unadjustedEndDate> xsd:date </unadjustedEndDate> [0..1]
  <adjustedStartDate> xsd:date </adjustedStartDate> [0..1]
  'The calculation period start date, adjusted according to any relevant business day convention.'

  <adjustedEndDate> xsd:date </adjustedEndDate> [0..1]
  'The calculation period end date, adjusted according to any relevant business day convention.'

  <calculationPeriodNumberOfDays> xsd:positiveInteger </calculationPeriodNumberOfDays> [0..1]
  '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.'

  Start Choice [1]
    <notionalAmount> xsd:decimal </notionalAmount> [1]
    'The amount that a cashflow will accrue interest on.'

    <fxLinkedNotionalAmount> FxLinkedNotionalAmount </fxLinkedNotionalAmount> [1]
    '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.'

  End Choice
  Start Choice [1]
    <floatingRateDefinition> FloatingRateDefinition </floatingRateDefinition> [1]
    'The floating rate reset information for the calculation period.'

    <fixedRate> xsd:decimal </fixedRate> [1]
    'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
    of 5% would be represented as 0.05.'

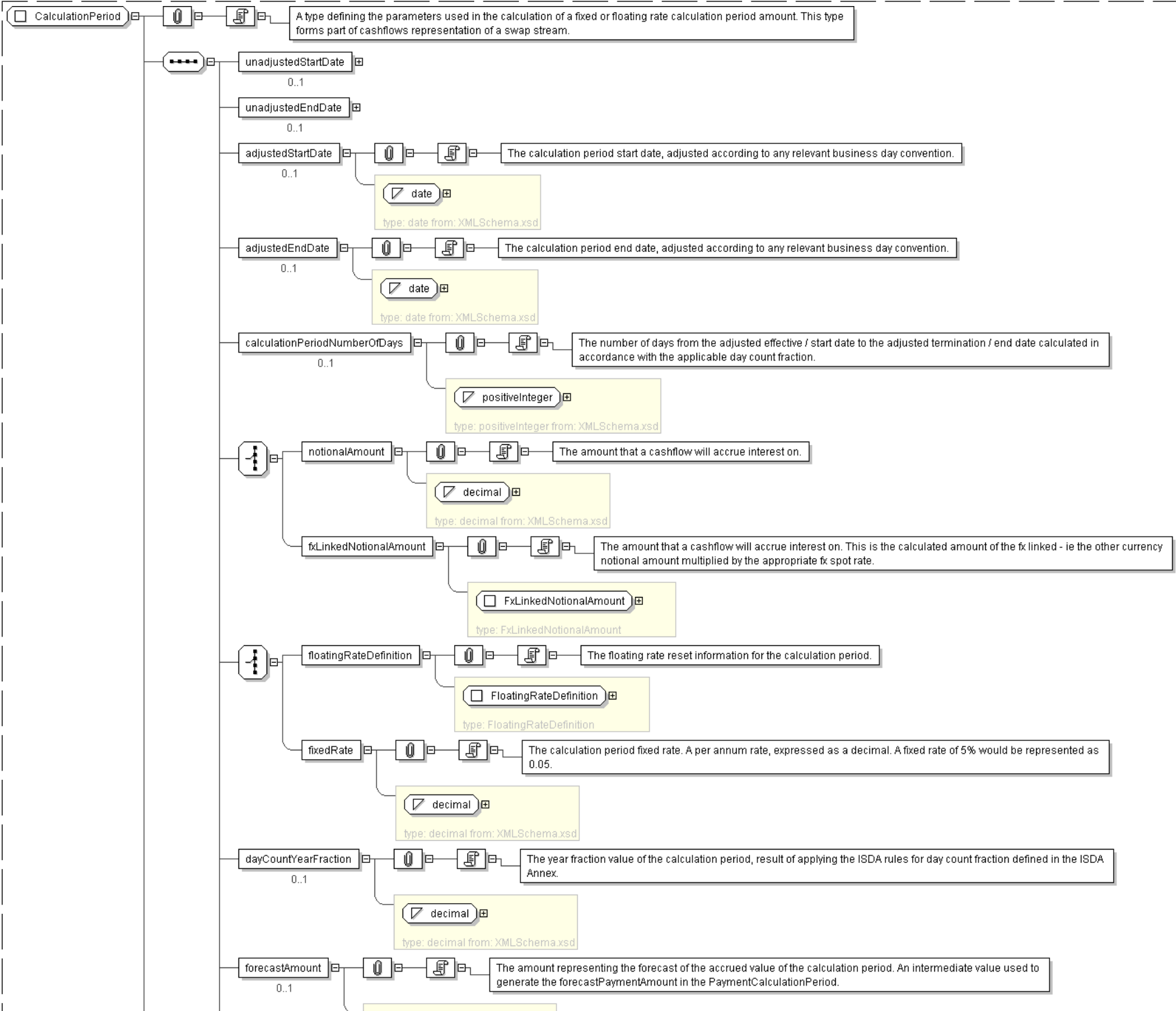
  End Choice
  <dayCountYearFraction> xsd:decimal </dayCountYearFraction> [0..1]
  'The year fraction value of the calculation period, result of applying the ISDA rules for
  day count fraction defined in the ISDA Annex.'

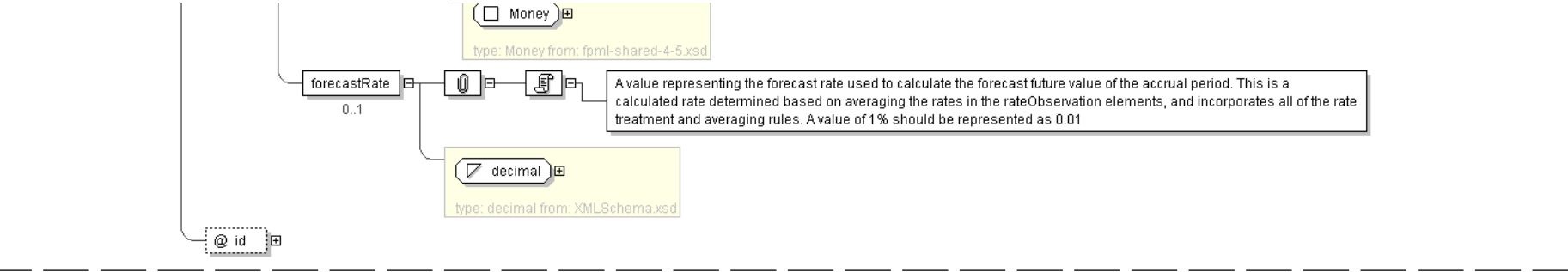
  <forecastAmount> Money </forecastAmount> [0..1]
  'The amount representing the forecast of the accrued value of the calculation period.
  An intermediate value used to generate the forecastPaymentAmount in
  the PaymentCalculationPeriod.'

  <forecastRate> xsd:decimal </forecastRate> [0..1]
  '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'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="CalculationPeriod">
  <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:element name="adjustedEndDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="calculationPeriodNumberOfDays" type="xsd:positiveInteger" minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="notionalAmount" type="xsd:decimal" />
      <xsd:element name="fxLinkedNotionalAmount" type="FxLinkedNotionalAmount" />
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="floatingRateDefinition" type="FloatingRateDefinition" />
      <xsd:element name="fixedRate" type="xsd:decimal" />
    </xsd:choice>
    <xsd:element name="dayCountYearFraction" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="forecastAmount" type="Money" minOccurs="0"/>
    <xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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Complex Type: CalculationPeriodAmount

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CalculationPeriodAmount |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | 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. |

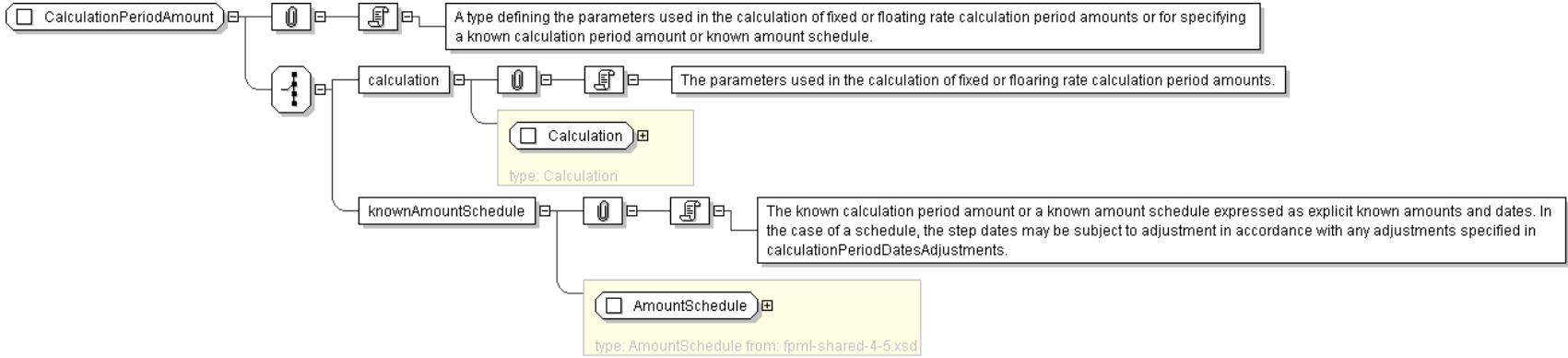
XML Instance Representation

```
<...>
Start Choice [1]
  <calculation> Calculation </calculation> [1]
  'The parameters used in the calculation of fixed or floaring rate calculation period amounts.'

  <knownAmountSchedule> AmountSchedule </knownAmountSchedule> [1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationPeriodAmount">
  <xsd:choice>
    <xsd:element name="calculation" type="Calculation" />
    <xsd:element name="knownAmountSchedule" type="AmountSchedule" />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: CalculationPeriodDates

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CalculationPeriodDates |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id="xsd:ID [1]">
Start Choice [1]
  <effectiveDate> AdjustableDate </effectiveDate> [1]
  'The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.'

  <relativeEffectiveDate> AdjustedRelativeDateOffset </relativeEffectiveDate> [1]
  'Defines the effective date.'

End Choice
Start Choice [1]
  <terminationDate> AdjustableDate </terminationDate> [1]
  'The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.'

  <relativeTerminationDate> RelativeDateOffset </relativeTerminationDate> [1]
  'The term/maturity of the swap, express as a tenor (typically in years).'

End Choice
  <calculationPeriodDatesAdjustments> BusinessDayAdjustments </calculationPeriodDatesAdjustments> [1]
```

'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> [AdjustableDate](#) </firstPeriodStartDate> [0..1]

'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> [xsd:date](#) </firstRegularPeriodStartDate> [0..1]

'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> [xsd:date](#) </firstCompoundingPeriodEndDate> [0..1]

'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> [xsd:date](#) </lastRegularPeriodEndDate> [0..1]

'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> [StubPeriodTypeEnum](#) </stubPeriodType> [0..1]

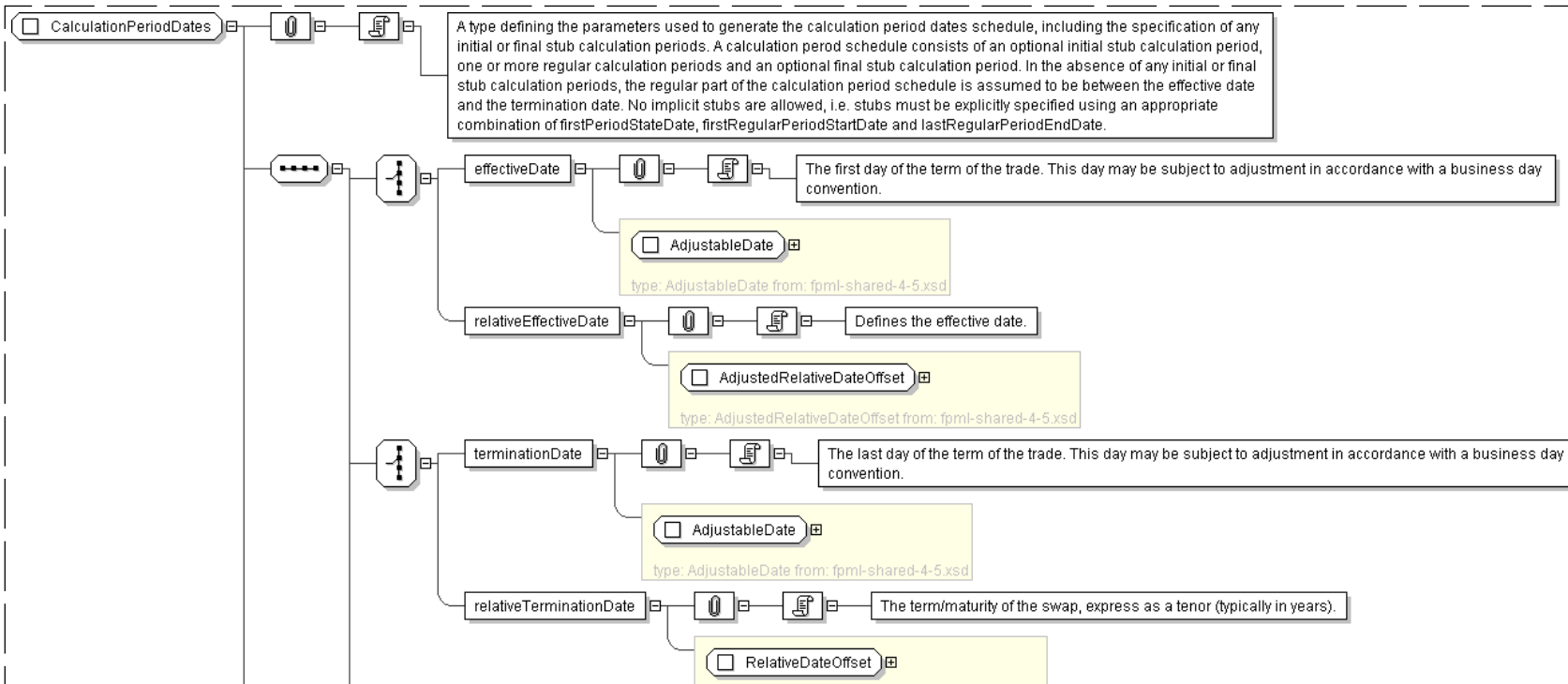
'Method to allocate any irregular period remaining after regular periods have been allocated between the effective and termination date.'

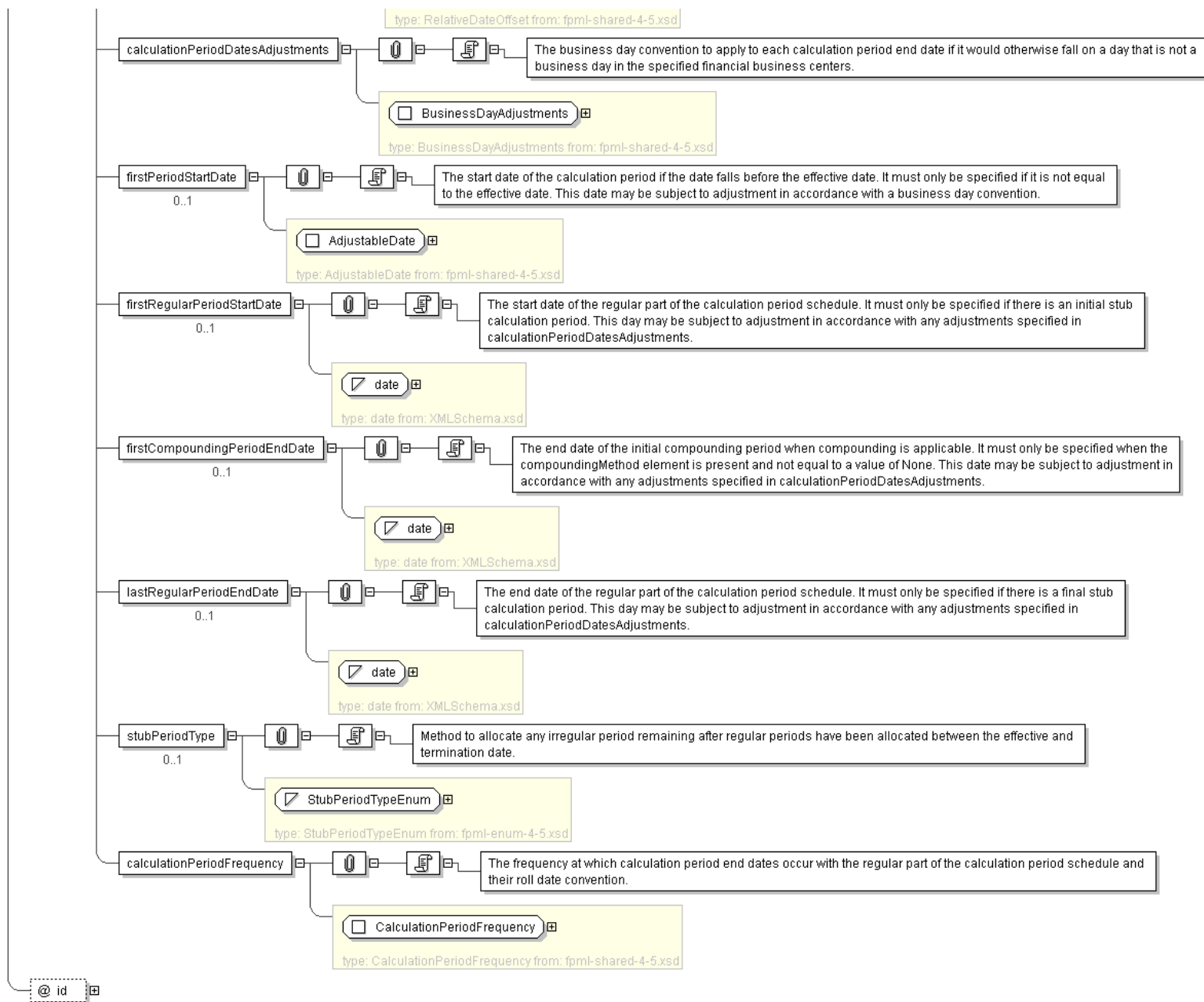
<calculationPeriodFrequency> [CalculationPeriodFrequency](#) </calculationPeriodFrequency> [1]

'The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.'

</...>

Diagram





Schema Component Representation

```

<xsd:complexType name="CalculationPeriodDates">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="effectiveDate" type="AdjustableDate" />
      <xsd:element name="relativeEffectiveDate" type="AdjustedRelativeDateOffset" />
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="terminationDate" type="AdjustableDate" />
      <xsd:element name="relativeTerminationDate" type="RelativeDateOffset" />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>

```

```
</xsd:choice>
<xsd:element name="calculationPeriodDatesAdjustments" type=" BusinessDayAdjustments " />
<xsd:element name="firstPeriodStartDate" type=" AdjustableDate " minOccurs="0"/>
<xsd:element name="firstRegularPeriodStartDate" type=" xsd:date " minOccurs="0"/>
<xsd:element name="firstCompoundingPeriodEndDate" type=" xsd:date " minOccurs="0"/>
<xsd:element name="lastRegularPeriodEndDate" type=" xsd:date " minOccurs="0"/>
<xsd:element name="stubPeriodType" type=" StubPeriodTypeEnum " minOccurs="0"/>
<xsd:element name="calculationPeriodFrequency" type=" CalculationPeriodFrequency " />
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " use="required"/>
</xsd:complexType>
```

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Complex Type: **CalculationPeriodDatesReference**

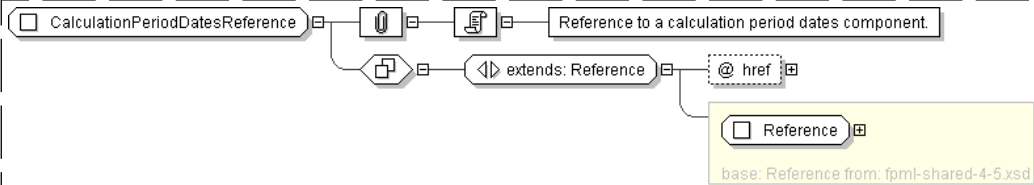
| | |
|--------------|---|
| Super-types: | Reference < CalculationPeriodDatesReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | CalculationPeriodDatesReference |
| Used by (from the same schema document) | Complex Type DateRelativeToCalculationPeriodDates , Complex Type NotionalStepRule , Complex Type PaymentDates , Complex Type ResetDates , Complex Type StubCalculationPeriodAmount |
| Abstract | no |
| Documentation | Reference to a calculation period dates component. |

XML Instance Representation

```
<...
  href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationPeriodDatesReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF " use="required"
        reference="CalculationPeriodDates"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CancelableProvision**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CancelableProvision |
| Used by (from the same schema document) | Complex Type Swap |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```

<...>
<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]

'A reference to the party that buys this instrument, ie. pays for this instrument and
receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
of FRAs this the fixed rate payer.'

<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]

'A reference to the party that sells ("writes") this instrument, i.e. that grants the
rights defined by this instrument and in return receives a payment for it. See 2000
ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

<exercise> ... </exercise> [1]
<exerciseNotice> ExerciseNotice </exerciseNotice> [0..1]

'Definition of the party to whom notice of exercise should be given.'

<followUpConfirmation> xsd:boolean </followUpConfirmation> [1]

'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> CancelableProvisionAdjustedDates
</cancelableProvisionAdjustedDates> [0..1]

'The adjusted dates associated with a cancelable provision. These dates have been adjusted
for any applicable business day convention.'

<finalCalculationPeriodDateAdjustment> FinalCalculationPeriodDateAdjustment
</finalCalculationPeriodDateAdjustment> [0..*]

'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.'

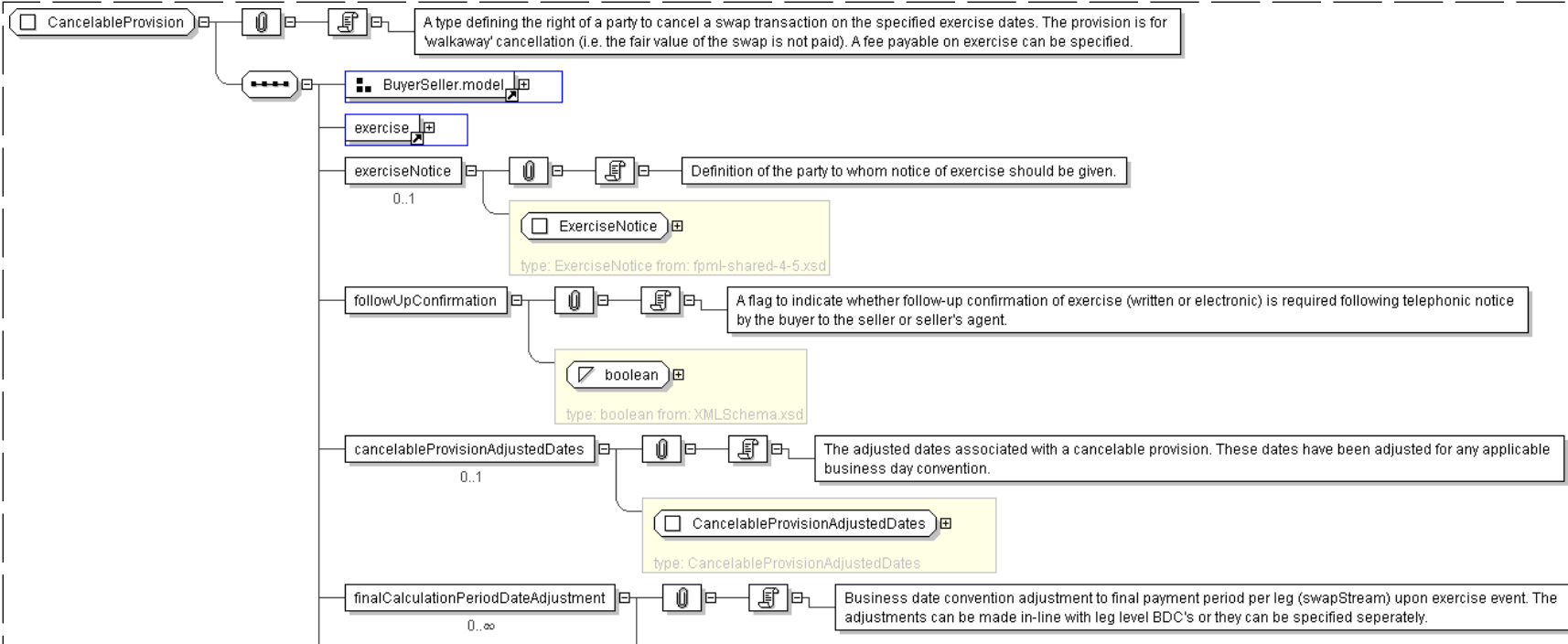
<initialFee> SimplePayment </initialFee> [0..1]

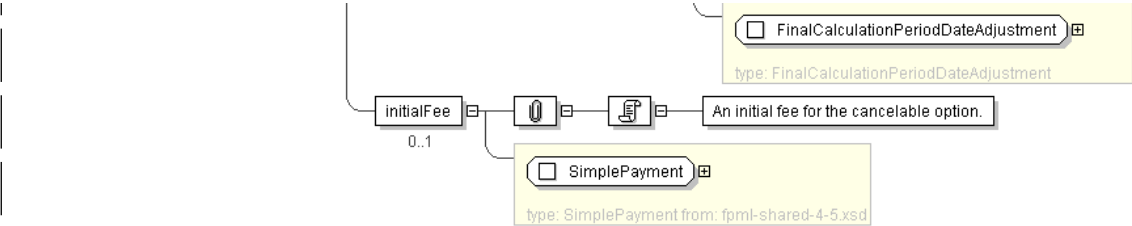
'An initial fee for the cancelable option.'

</...>

```

Diagram





Schema Component Representation

```
<xsd:complexType name="CancelableProvision">
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model" />
    <xsd:element ref="exercise" />
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0"/>
    <xsd:element name="followUpConfirmation" type="xsd:boolean" />
    <xsd:element name="cancelableProvisionAdjustedDates" type="CancelableProvisionAdjustedDates"
      minOccurs="0"/>
    <xsd:element name="finalCalculationPeriodDateAdjustment"
      type="FinalCalculationPeriodDateAdjustment" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="initialFee" type="SimplePayment" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

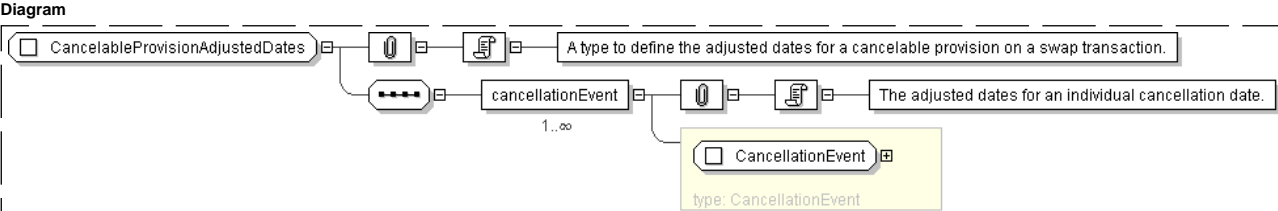
[top](#)

Complex Type: CancelableProvisionAdjustedDates

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CancelableProvisionAdjustedDates |
| Used by (from the same schema document) | Complex Type CancelableProvision |
| Abstract | no |
| Documentation | A type to define the adjusted dates for a cancelable provision on a swap transaction. |

XML Instance Representation

```
<...>
  <CancellationEvent> CancellationEvent </CancellationEvent> [1..*]
  'The adjusted dates for an individual cancellation date.'
</...>
```



Schema Component Representation

```
<xsd:complexType name="CancelableProvisionAdjustedDates">
  <xsd:sequence>
    <xsd:element name="cancellationEvent" type="CancellationEvent" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: CancellationEvent

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CancellationEvent |
| Used by (from the same schema document) | Complex Type CancelableProvisionAdjustedDates |
| Abstract | no |
| Documentation | The adjusted dates for a specific cancellation date, including the adjusted exercise date and adjusted termination date. |

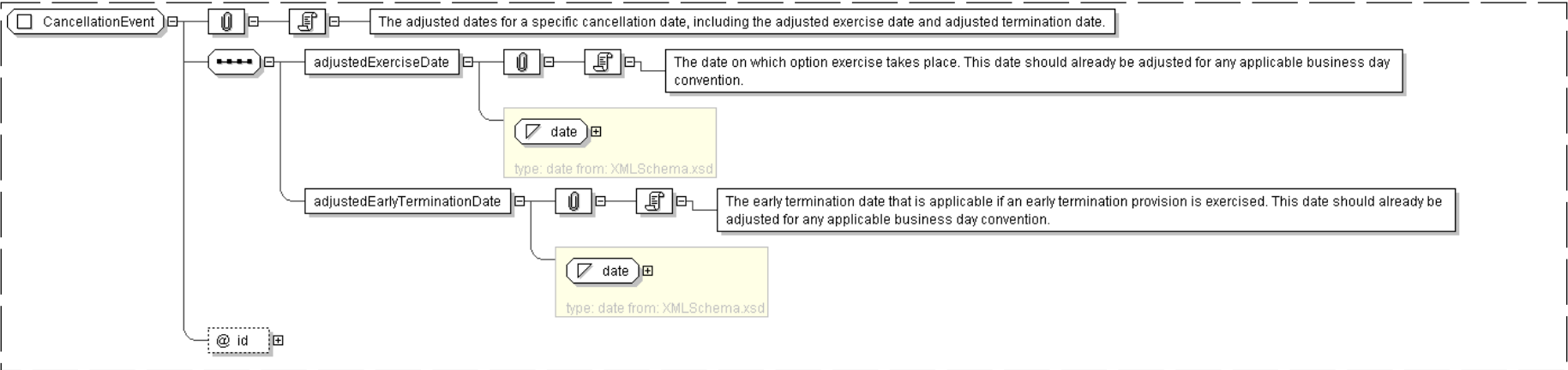
XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <adjustedExerciseDate> xsd:date </adjustedExerciseDate> [1]
  'The date on which option exercise takes place. This date should already be adjusted for
  any applicable business day convention.'

  <adjustedEarlyTerminationDate> xsd:date </adjustedEarlyTerminationDate> [1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CancellationEvent">
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type=" xsd:date " />
    <xsd:element name="adjustedEarlyTerminationDate" type=" xsd:date " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: CapFloor

| | |
|---|--|
| Super-types: | Product < CapFloor (by extension) |
| Sub-types: | None |
| Name | CapFloor |
| Used by (from the same schema document) | Element capFloor |
| Abstract | no |

Documentation

A type defining an interest rate cap, floor, or cap/floor strategy (e.g. collar) product.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

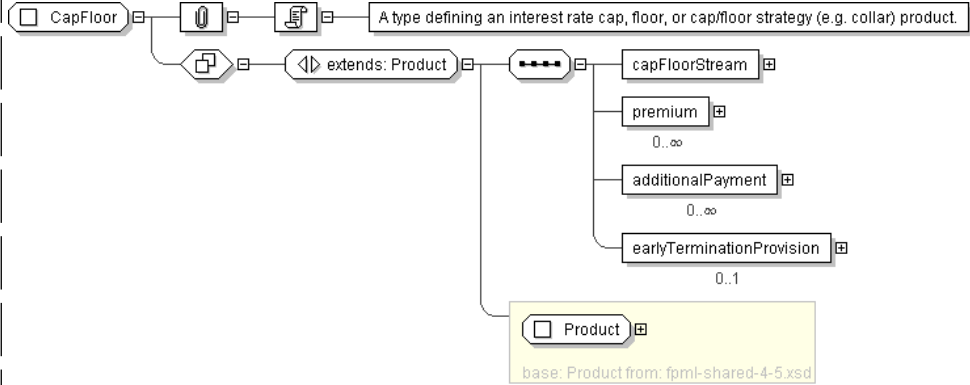
  <capFloorStream> InterestRateStream </capFloorStream> [1]
  <premium> Payment </premium> [0..*]
  'The option premium amount payable by buyer to seller on the specified payment date.'

  <additionalPayment> Payment </additionalPayment> [0..*]
  'Additional payments between the principal parties.'

  <earlyTerminationProvision> EarlyTerminationProvision </earlyTerminationProvision> [0..1]
  'Parameters specifying provisions relating to the optional and mandatory early termination of
  a CapFloor transaction.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CapFloor">
  <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:element name="additionalPayment" type=" Payment " minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="earlyTerminationProvision" type=" EarlyTerminationProvision " minOccurs="0"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CashPriceMethod |
| Used by (from the same schema document) | Complex Type CashSettlement , Complex Type CashSettlement |
| Abstract | no |
| Documentation | A type defining the parameters necessary for each of the ISDA cash price methods for cash settlement. |

XML Instance Representation

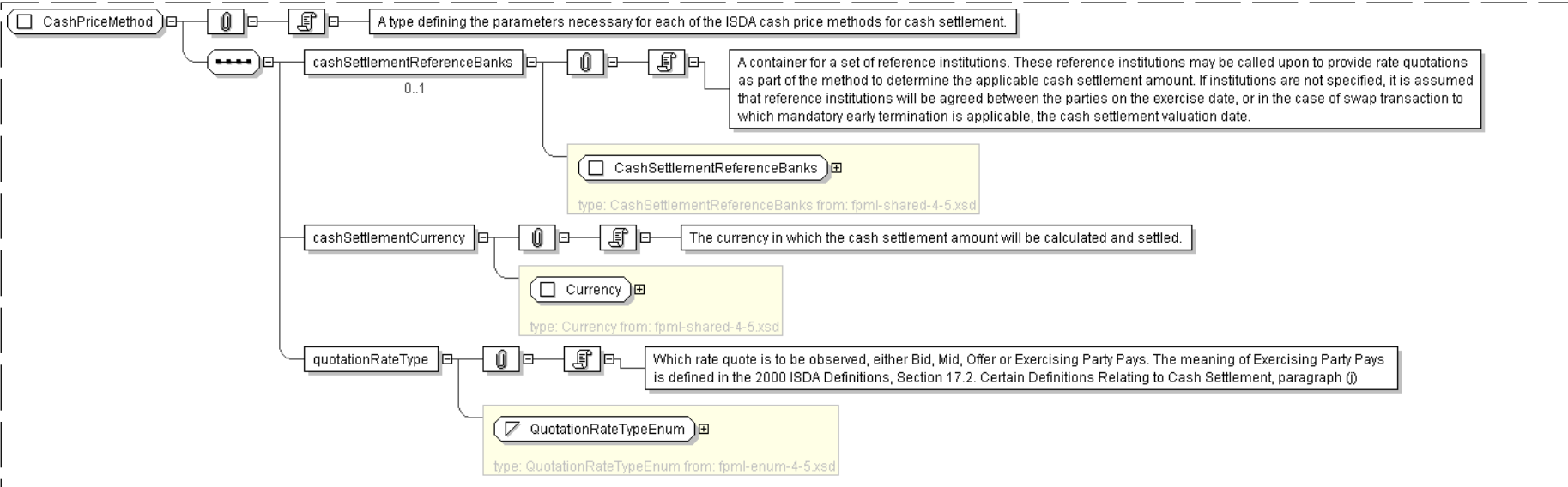
```
<...>
<cashSettlementReferenceBanks> CashSettlementReferenceBanks </
cashSettlementReferenceBanks> [0..1]
'A container for a set of reference institutions. These reference institutions may be
called upon to provide rate quotations as part of the method to determine the applicable
cash settlement 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> Currency </cashSettlementCurrency> [1]
'The currency in which the cash settlement amount will be calculated and settled.'

<quotationRateType> QuotationRateTypeEnum </quotationRateType> [1]
'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)'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashPriceMethod">
  <xsd:sequence>
    <xsd:element name="cashSettlementReferenceBanks" type=" CashSettlementReferenceBanks
      " minOccurs="0"/>
    <xsd:element name="cashSettlementCurrency" type=" Currency "/>
    <xsd:element name="quotationRateType" type=" QuotationRateTypeEnum "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **CashSettlement**

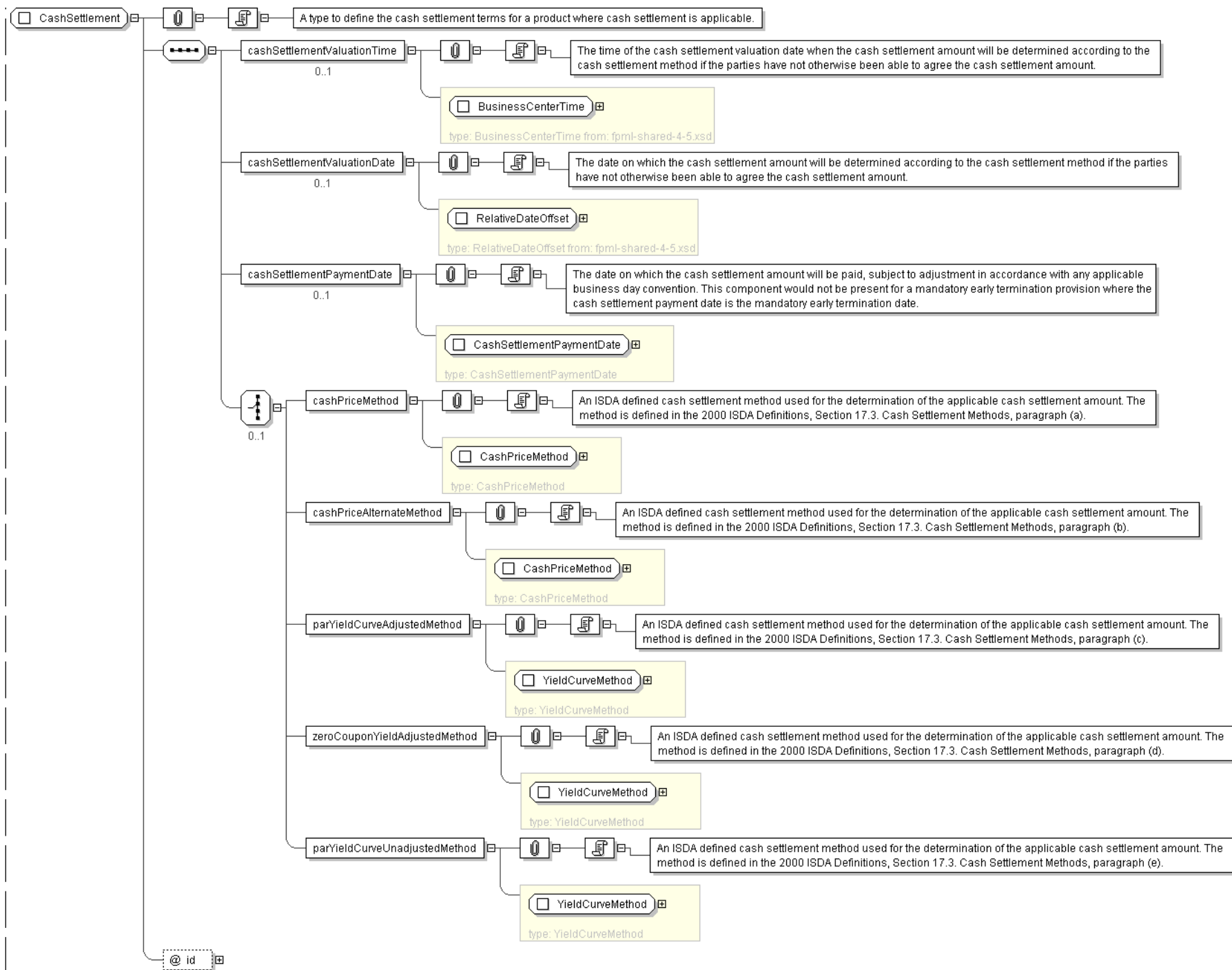
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CashSettlement |
| Used by (from the same schema document) | Complex Type MandatoryEarlyTermination , Complex Type OptionalEarlyTermination , Complex Type Swaption |
| Abstract | no |
| Documentation | A type to define the cash settlement terms for a product where cash settlement is applicable. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <cashSettlementValuationTime> BusinessCenterTime </cashSettlementValuationTime> [0..1]
  '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.'RelativeDateOffset </cashSettlementValuationDate> [0..1]
  '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 </cashSettlementPaymentDate> [0..1]
  '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.'CashPriceMethod </cashPriceMethod> [1]
  '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).'CashPriceMethod </cashPriceAlternateMethod> [1]
  '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).'YieldCurveMethod </parYieldCurveAdjustedMethod> [1]
  '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).'YieldCurveMethod </zeroCouponYieldAdjustedMethod> [1]
  '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).'YieldCurveMethod </parYieldCurveUnadjustedMethod> [1]
  '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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashSettlement">
  <xsd:sequence>
    <xsd:element name="cashSettlementValuationTime" type="BusinessCenterTime" minOccurs="0"/>
    <xsd:element name="cashSettlementValuationDate" type="RelativeDateOffset" minOccurs="0"/>
    <xsd:element name="cashSettlementPaymentDate" type="CashSettlementPaymentDate" minOccurs="0"/>
    <xsd:element name="cashPriceMethod" type="CashPriceMethod" minOccurs="0"/>
    <xsd:element name="cashPriceAlternateMethod" type="CashPriceMethod"/>
    <xsd:element name="parYieldCurveAdjustedMethod" type="YieldCurveMethod"/>
    <xsd:element name="zeroCouponYieldAdjustedMethod" type="YieldCurveMethod"/>
    <xsd:element name="parYieldCurveUnadjustedMethod" type="YieldCurveMethod"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="string" use="optional"/>
</xsd:complexType>
```

Complex Type: **CashSettlementPaymentDate**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CashSettlementPaymentDate |
| Used by (from the same schema document) | Complex Type CashSettlement |
| Abstract | no |
| Documentation | 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. |

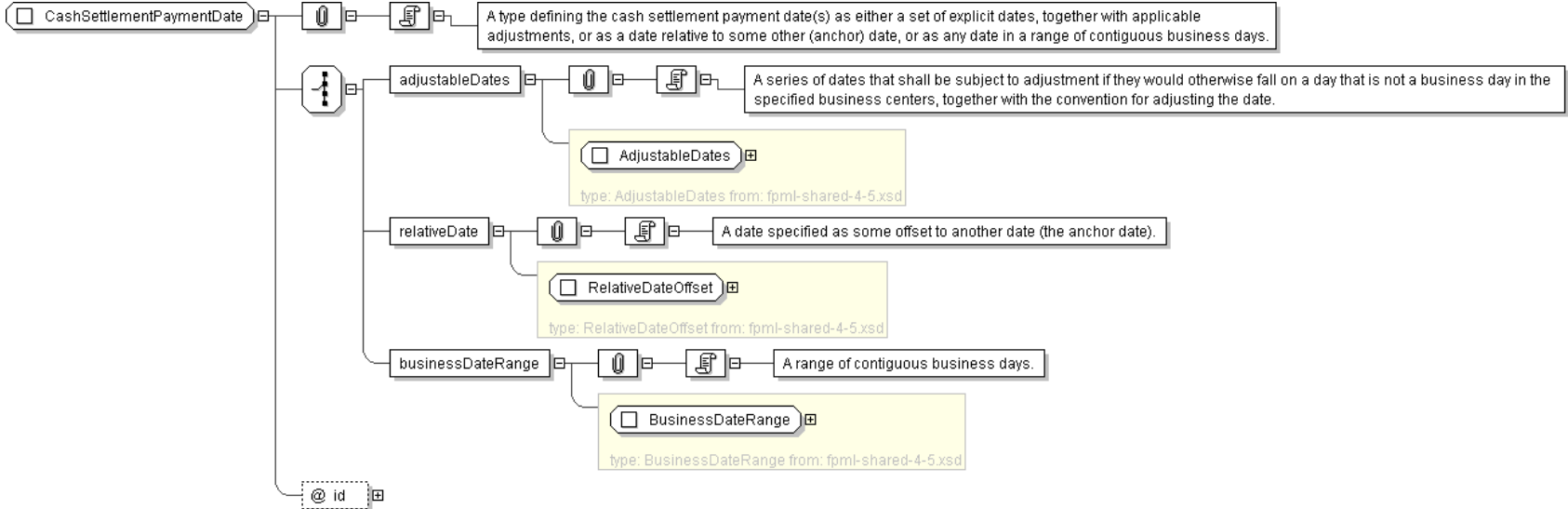
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <adjustableDates> AdjustableDates </adjustableDates> [1]
  '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.'

  <relativeDate> RelativeDateOffset </relativeDate> [1]
  'A date specified as some offset to another date (the anchor date).'
```

Diagram





Schema Component Representation

```
<xsd:complexType name="CashSettlementPaymentDate">
  <xsd:choice>
    <xsd:element name="adjustableDates" type=" AdjustableDates " />
    <xsd:element name="relativeDate" type=" RelativeDateOffset " />
    <xsd:element name="businessDateRange" type=" BusinessDateRange " />
  </xsd:choice>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: **Cashflows**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Cashflows |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | A type defining the cashflow representation of a swap trade. |

XML Instance Representation

```
<...>
<cashflowsMatchParameters> xsd:boolean </cashflowsMatchParameters> [1]
  '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.'

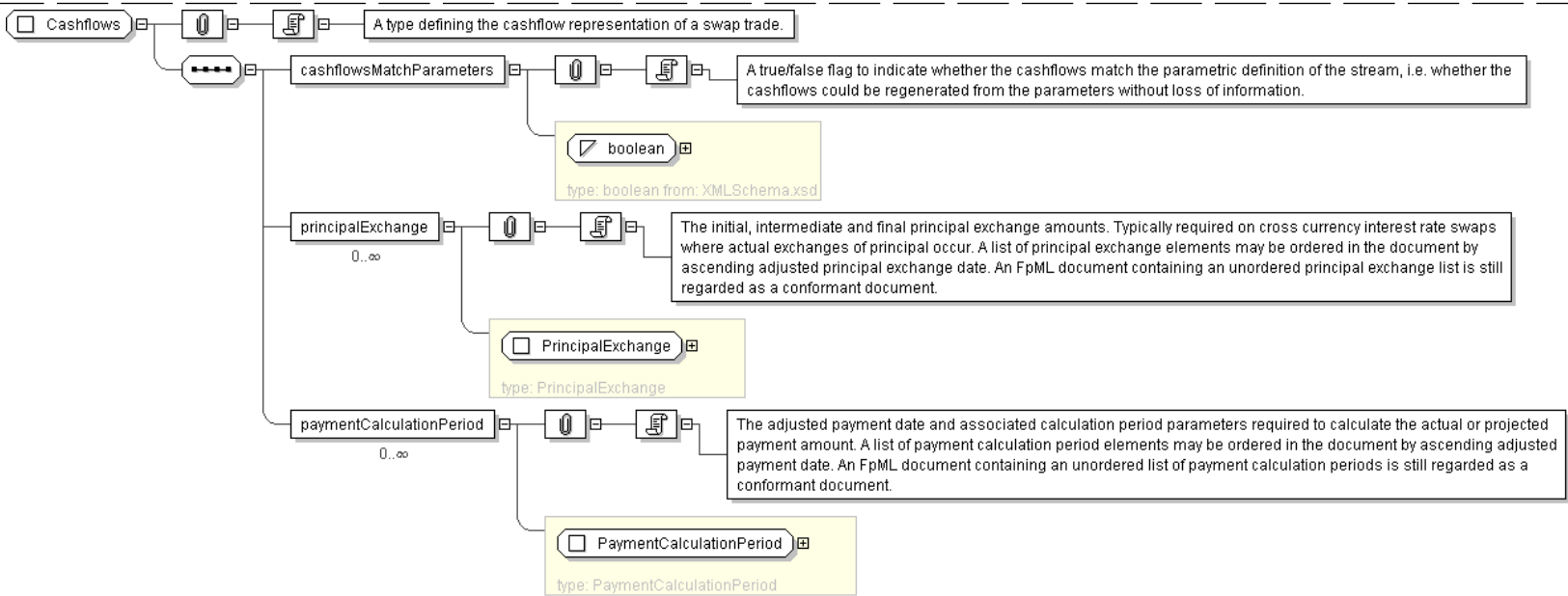
<principalExchange> PrincipalExchange </principalExchange> [0..*]
  'The initial, intermediate and final principal exchange amounts. Typically required on
  cross currency interest rate swaps where actual exchanges of principal occur. A list
  of principal exchange elements may be ordered in the document by ascending adjusted
  principal exchange date. An FpML document containing an unordered principal exchange list
  is still regarded as a conformant document.'

<paymentCalculationPeriod> PaymentCalculationPeriod </paymentCalculationPeriod> [0..*]
  '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Cashflows">
  <xsd:sequence>
    <xsd:element name="cashflowsMatchParameters" type="xsd:boolean" />
    <xsd:element name="principalExchange" type="PrincipalExchange"
      minOccurs="0" maxOccurs="unbounded" />
    <xsd:element name="paymentCalculationPeriod" type="PaymentCalculationPeriod"
      minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: DateRelativeToCalculationPeriodDates

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DateRelativeToCalculationPeriodDates |
| Used by (from the same schema document) | Complex Type FxFixingDate |
| Abstract | no |
| Documentation | A type to provide the ability to point to multiple payment nodes in the document through the unbounded paymentDatesReference. |

XML Instance Representation

<...>

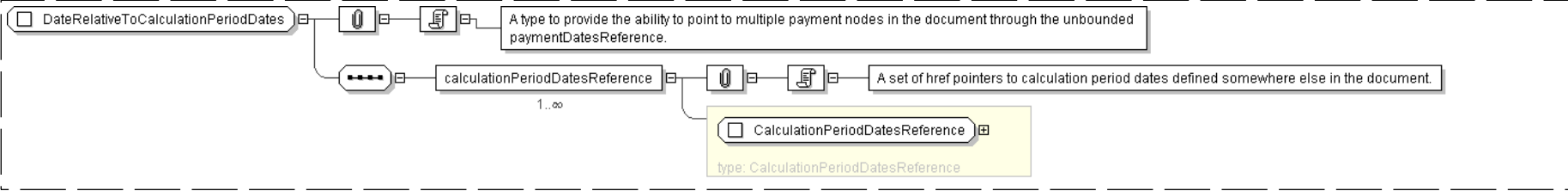
<calculationPeriodDatesReference> [CalculationPeriodDatesReference](#)

</calculationPeriodDatesReference> [1..*]

'A set of href pointers to calculation period dates defined somewhere else in the document.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DateRelativeToCalculationPeriodDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference"
      maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

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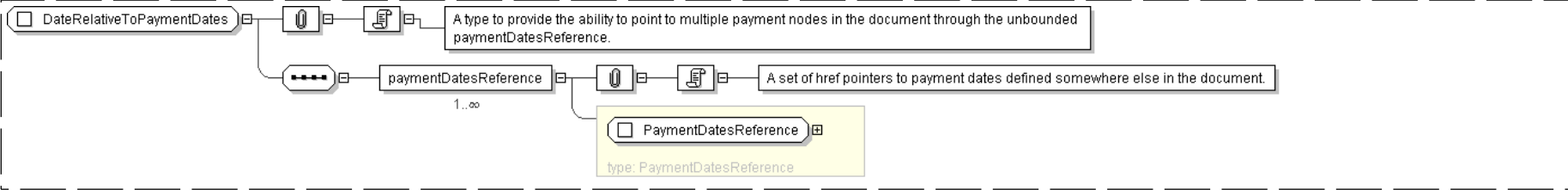
Complex Type: **DateRelativeToPaymentDates**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DateRelativeToPaymentDates |
| Used by (from the same schema document) | Complex Type FxFixingDate |
| Abstract | no |
| Documentation | A type to provide the ability to point to multiple payment nodes in the document through the unbounded paymentDatesReference. |

XML Instance Representation

```
<...>
  <paymentDatesReference> PaymentDatesReference </paymentDatesReference> [1..*]
  'A set of href pointers to payment dates defined somewhere else in the document.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DateRelativeToPaymentDates">
  <xsd:sequence>
    <xsd:element name="paymentDatesReference" type="PaymentDatesReference" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Discounting**

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

| | |
|---|--|
| Sub-types: | None |
| Name | Discounting |
| Used by (from the same schema document) | Complex Type Calculation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<discountingType> DiscountingTypeEnum </discountingType> [1]
  'The discounting method that is applicable.'
```

Start Group: [DiscountRate.model](#) [0..1]

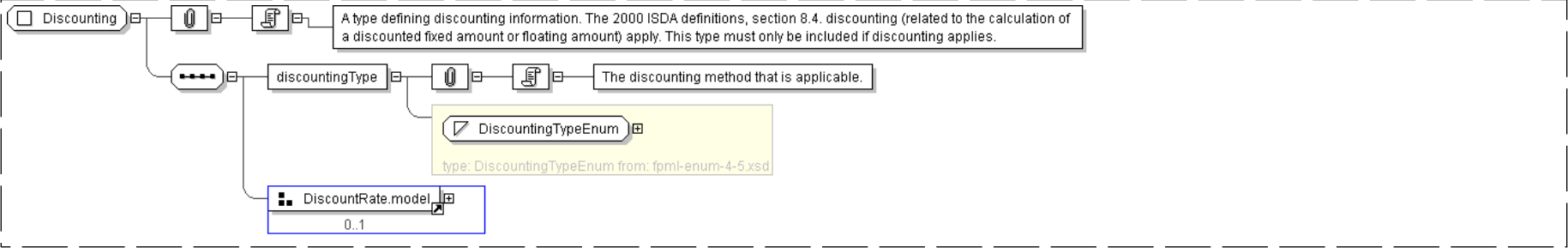
```
<discountRate> xsd:decimal </discountRate> [1]
  'A discount rate, expressed as a decimal, to be used in the calculation of a discounted amount. A discount amount of 5% would be represented as 0.05.'
```

```
<discountRateDayCountFraction> DayCountFraction </discountRateDayCountFraction> [0..1]
  'A discount day count fraction to be used in the calculation of a discounted amount.'
```

End Group: [DiscountRate.model](#)

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Discounting">
  <xsd:sequence>
    <xsd:element name="discountingType" type=" DiscountingTypeEnum " />
    <xsd:group ref=" DiscountRate.model " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **EarlyTerminationEvent**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | EarlyTerminationEvent |
| Used by (from the same schema document) | Complex Type OptionalEarlyTerminationAdjustedDates |
| Abstract | no |
| Documentation | A type to define the adjusted dates associated with an early termination provision. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <adjustedExerciseDate> xsd:date </adjustedExerciseDate> [1]
  'The date on which option exercise takes place. This date should already be adjusted for
```

any applicable business day convention.'

```
<adjustedEarlyTerminationDate> xsd:date </adjustedEarlyTerminationDate> [1]
```

'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> xsd:date </adjustedCashSettlementValuationDate> [1]
```

'The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention.'

```
<adjustedCashSettlementPaymentDate> xsd:date </adjustedCashSettlementPaymentDate> [1]
```

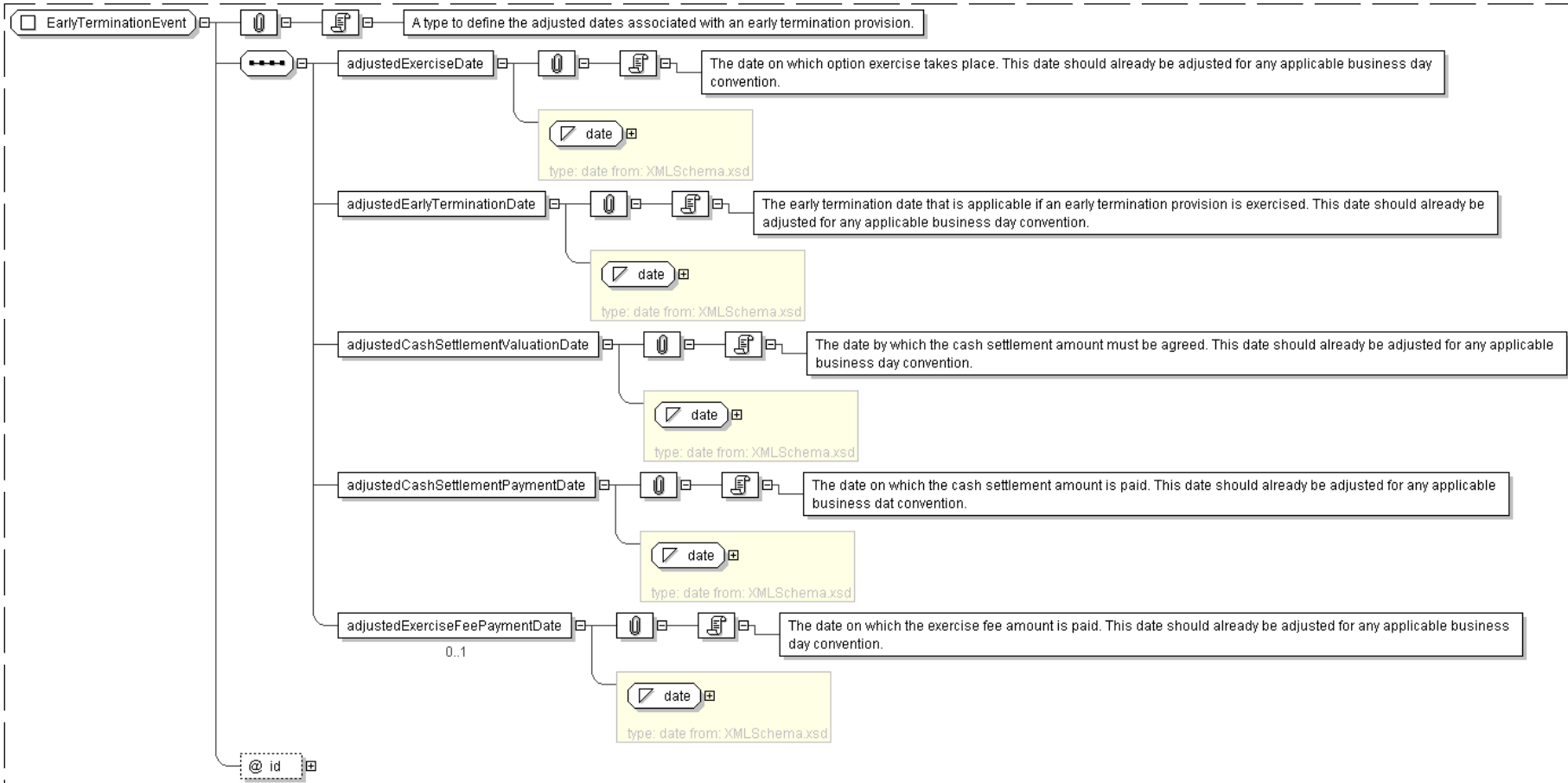
'The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention.'

```
<adjustedExerciseFeePaymentDate> xsd:date </adjustedExerciseFeePaymentDate> [0..1]
```

'The date on which the exercise fee amount is paid. This date should already be adjusted for any applicable business day convention.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EarlyTerminationEvent">
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date" />
```

Complex Type: **EarlyTerminationProvision**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | EarlyTerminationProvision |
| Used by (from the same schema document) | Complex Type CapFloor , Complex Type Swap |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  Start Choice [1]
  Start Choice [1]
    <mandatoryEarlyTermination> MandatoryEarlyTermination </mandatoryEarlyTermination> [1]
    'A mandatory early termination provision to terminate the swap at fair value.'

    <mandatoryEarlyTerminationDateTenor> Interval </mandatoryEarlyTerminationDateTenor> [1]
    'Period after trade date of the mandatory early termination date.'

    <mandatoryEarlyTermination> MandatoryEarlyTermination </mandatoryEarlyTermination> [0..1]
    'A mandatory early termination provision to terminate the swap at fair value.'

  End Choice
  Start Group: OptionalEarlyTermination.model [0..1]
  Start Choice [1]
    <optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [1]
    'An option for either or both parties to terminate the swap at fair value.'

    <optionalEarlyTerminationParameters> ExercisePeriod </optionalEarlyTerminationParameters> [1]
    'Defination 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.'

    <optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [0..1]
    'An option for either or both parties to terminate the swap at fair value.'

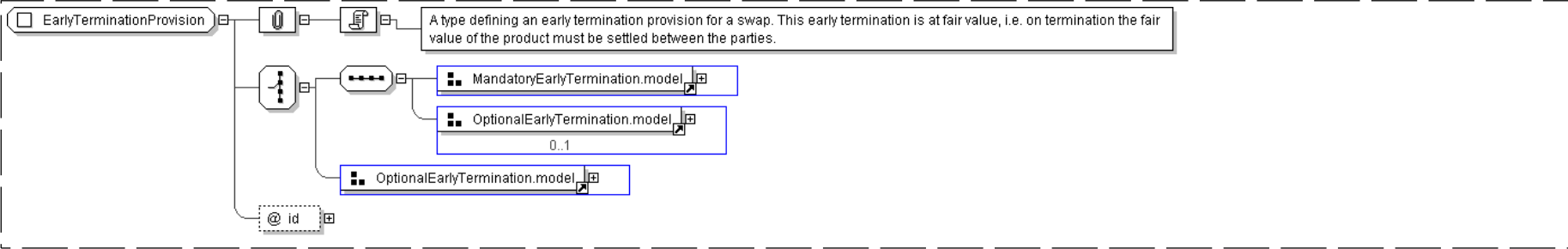
  End Choice
  End Group: OptionalEarlyTermination.model
  Start Choice [1]
    <optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [1]
    'An option for either or both parties to terminate the swap at fair value.'

    <optionalEarlyTerminationParameters> ExercisePeriod </optionalEarlyTerminationParameters> [1]
    '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.'

    <optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [0..1]
    'An option for either or both parties to terminate the swap at fair value.'

  End Choice
End Choice
</...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="EarlyTerminationProvision">
  <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>
```

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Complex Type: **ExerciseEvent**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExerciseEvent |
| Used by (from the same schema document) | Complex Type SwaptionAdjustedDates |
| Abstract | no |
| Documentation | A type defining the adjusted dates associated with a particular exercise event. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <adjustedExerciseDate> xsd:date </adjustedExerciseDate> [1]
  'The date on which option exercise takes place. This date should already be adjusted for
  any applicable business day convention.'

  <adjustedRelevantSwapEffectiveDate> xsd:date </adjustedRelevantSwapEffectiveDate> [1]
  '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.'

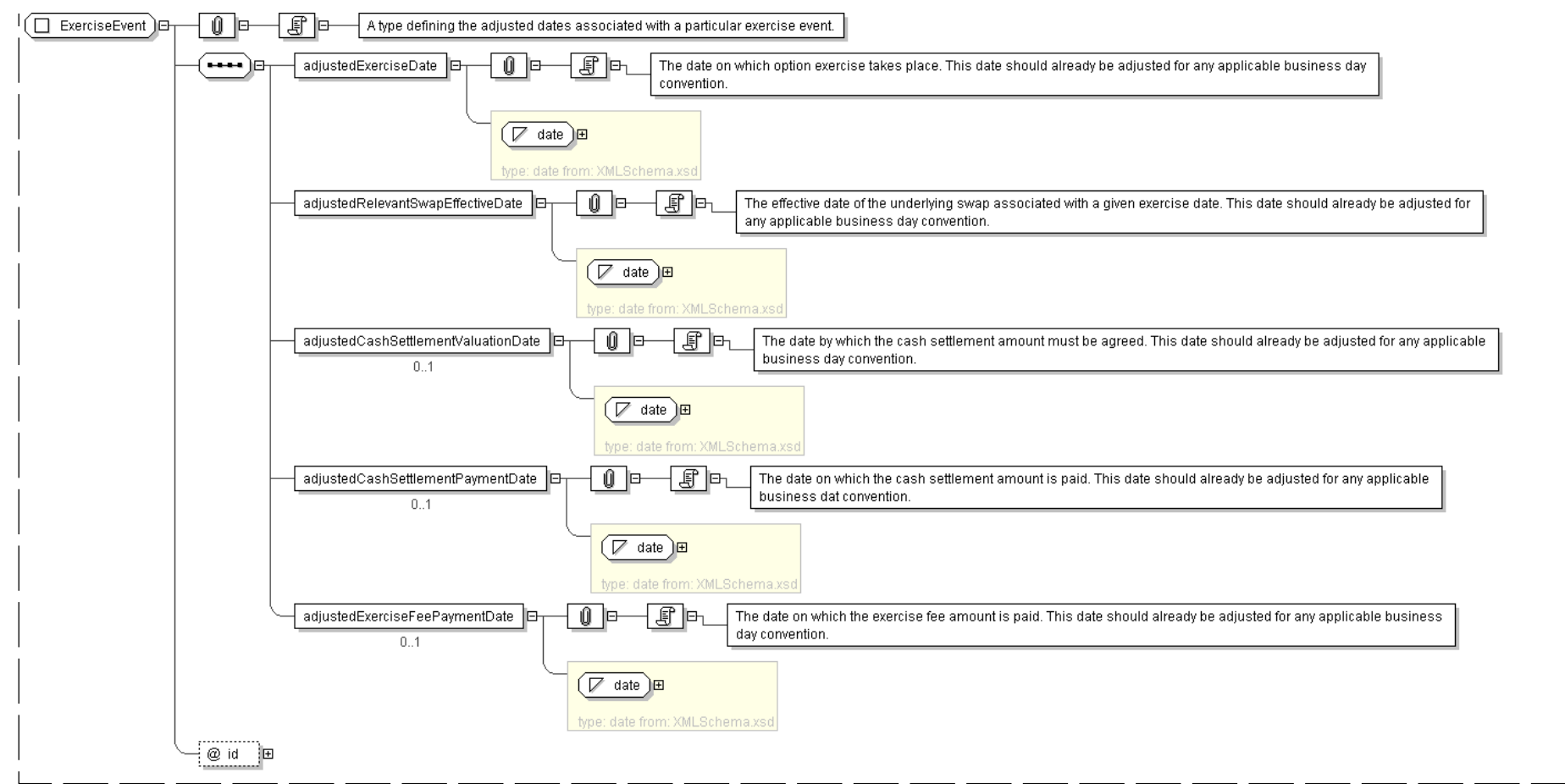
  <adjustedCashSettlementValuationDate> xsd:date </adjustedCashSettlementValuationDate> [0..1]
  'The date by which the cash settlement amount must be agreed. This date should already
  be adjusted for any applicable business day convention.'

  <adjustedCashSettlementPaymentDate> xsd:date </adjustedCashSettlementPaymentDate> [0..1]
  'The date on which the cash settlement amount is paid. This date should already be adjusted
  for any applicable business dat convention.'

  <adjustedExerciseFeePaymentDate> xsd:date </adjustedExerciseFeePaymentDate> [0..1]
  'The date on which the exercise fee amount is paid. This date should already be adjusted
  for any applicable business day convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExerciseEvent">
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date" />
    <xsd:element name="adjustedRelevantSwapEffectiveDate" type="xsd:date" />
    <xsd:element name="adjustedCashSettlementValuationDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedCashSettlementPaymentDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedExerciseFeePaymentDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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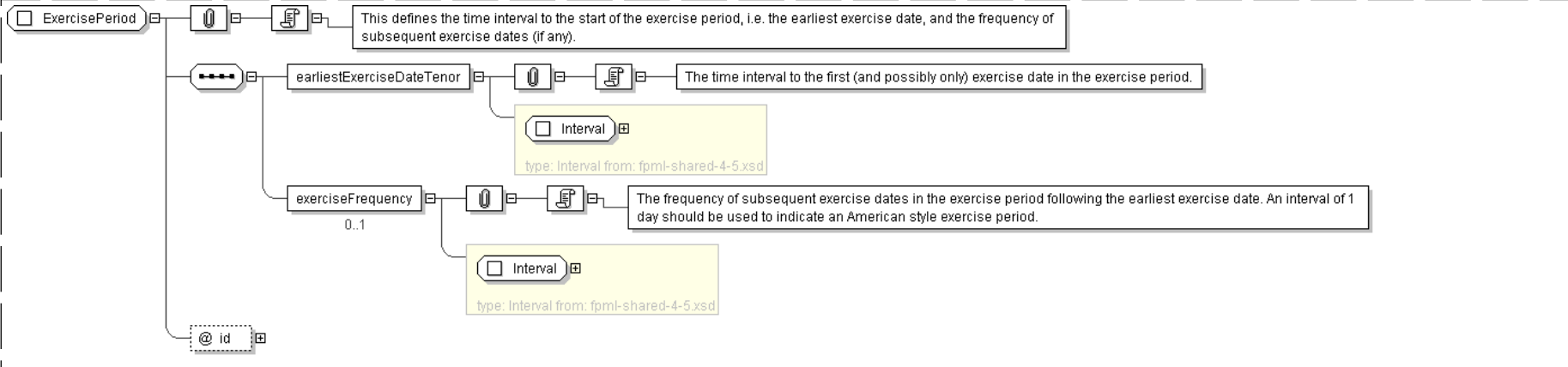
Complex Type: **ExercisePeriod**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExercisePeriod |
| Used by (from the same schema document) | Model Group OptionalEarlyTermination.model |
| Abstract | no |
| Documentation | 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). |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <earliestExerciseDateTenor> Interval </earliestExerciseDateTenor> [1]  
  'The time interval to the first (and possibly only) exercise date in the exercise period.'  
  
  <exerciseFrequency> Interval </exerciseFrequency> [0..1]  
  '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.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExercisePeriod">  
  <xsd:sequence>  
    <xsd:element name="earliestExerciseDateTenor" type=" Interval " />  
    <xsd:element name="exerciseFrequency" type=" Interval " minOccurs="0"/>  
  </xsd:sequence>  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

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Complex Type: **ExtendibleProvision**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExtendibleProvision |
| Used by (from the same schema document) | Complex Type Swap |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>  
  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]  
  'A reference to the party that buys this instrument, ie. pays for this instrument and  
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case  
  of FRAs this the fixed rate payer.'  
  
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]  
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the  
  rights defined by this instrument and in return receives a payment for it. See 2000
```

```
ISDA definitions Article 11.1 (a). In the case of FRAS this is the floating rate payer.'
```

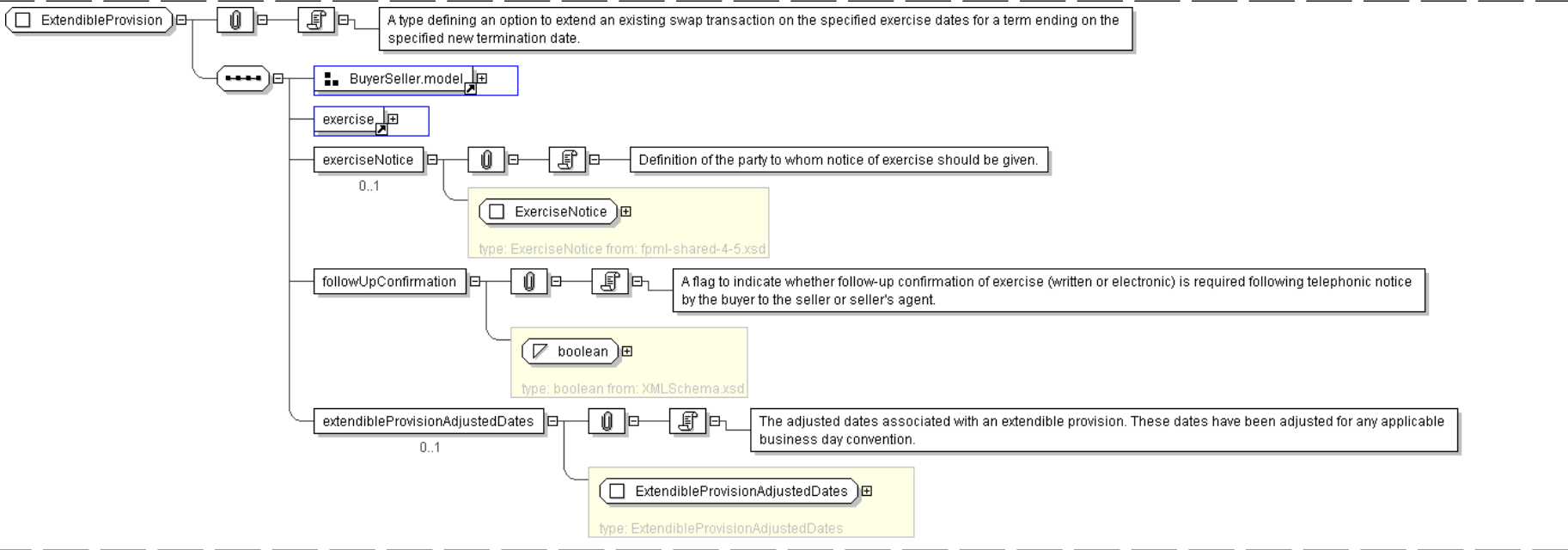
```
<exercise> ... </exercise> [1]
<exerciseNotice> ExerciseNotice </exerciseNotice> [0..1]
'Definition of the party to whom notice of exercise should be given.'
```

```
<followUpConfirmation> xsd:boolean </followUpConfirmation> [1]
'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> ExtendibleProvisionAdjustedDates
</extendibleProvisionAdjustedDates> [0..1]
'The adjusted dates associated with an extendible provision. These dates have been adjusted
for any applicable business day convention.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExtendibleProvision">
  <xsd:sequence>
    <xsd:group ref="BuyerSeller.model" />
    <xsd:element ref="exercise" />
    <xsd:element name="exerciseNotice" type="ExerciseNotice" minOccurs="0"/>
    <xsd:element name="followUpConfirmation" type="xsd:boolean" />
    <xsd:element name="extendibleProvisionAdjustedDates" type="ExtendibleProvisionAdjustedDates"
      minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **ExtendibleProvisionAdjustedDates**

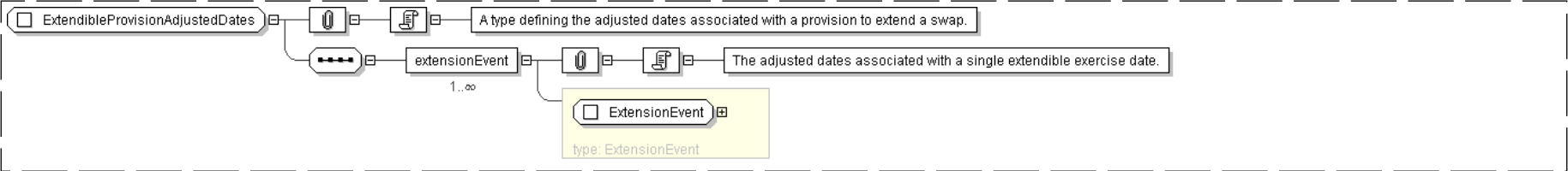
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | ExtendibleProvisionAdjustedDates |
| Used by (from the same schema document) | Complex Type ExtendibleProvision |
| Abstract | no |
| Documentation | A type defining the adjusted dates associated with a provision to extend a swap. |

XML Instance Representation

```
<...>
  <extensionEvent> ExtensionEvent </extensionEvent> [1..*]
  'The adjusted dates associated with a single extendible exercise date.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExtendibleProvisionAdjustedDates">
  <xsd:sequence>
    <xsd:element name="extensionEvent" type="ExtensionEvent" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ExtensionEvent**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

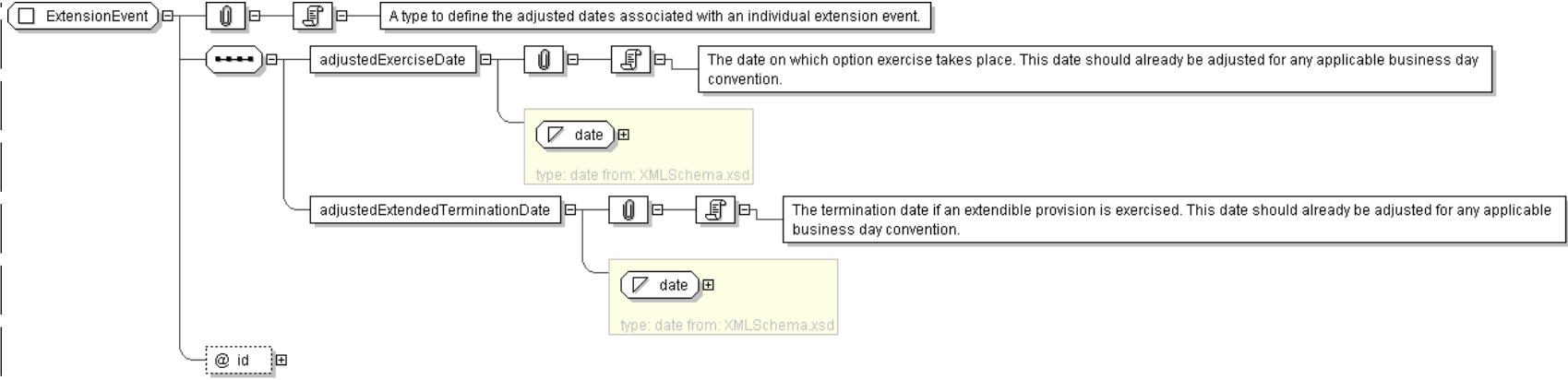
| | |
|---|--|
| Name | ExtensionEvent |
| Used by (from the same schema document) | Complex Type ExtendibleProvisionAdjustedDates |
| Abstract | no |
| Documentation | A type to define the adjusted dates associated with an individual extension event. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <adjustedExerciseDate> xsd:date </adjustedExerciseDate> [1]
  'The date on which option exercise takes place. This date should already be adjusted for
  any applicable business day convention.'

  <adjustedExtendedTerminationDate> xsd:date </adjustedExtendedTerminationDate> [1]
  'The termination date if an extendible provision is exercised. This date should already
  be adjusted for any applicable business day convention.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExtensionEvent">
  <xsd:sequence>
    <xsd:element name="adjustedExerciseDate" type="xsd:date" />
    <xsd:element name="adjustedExtendedTerminationDate" type="xsd:date" />
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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Complex Type: **FallbackReferencePrice**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FallbackReferencePrice |
| Used by (from the same schema document) | Complex Type PriceSourceDisruption |
| Abstract | no |
| Documentation | The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option. |

XML Instance Representation

```
<...>
  <valuationPostponement> ValuationPostponement </valuationPostponement> [0..1]
  'Specifies how long to wait to get a quote from a settlement rate option upon a price
  source disruption'

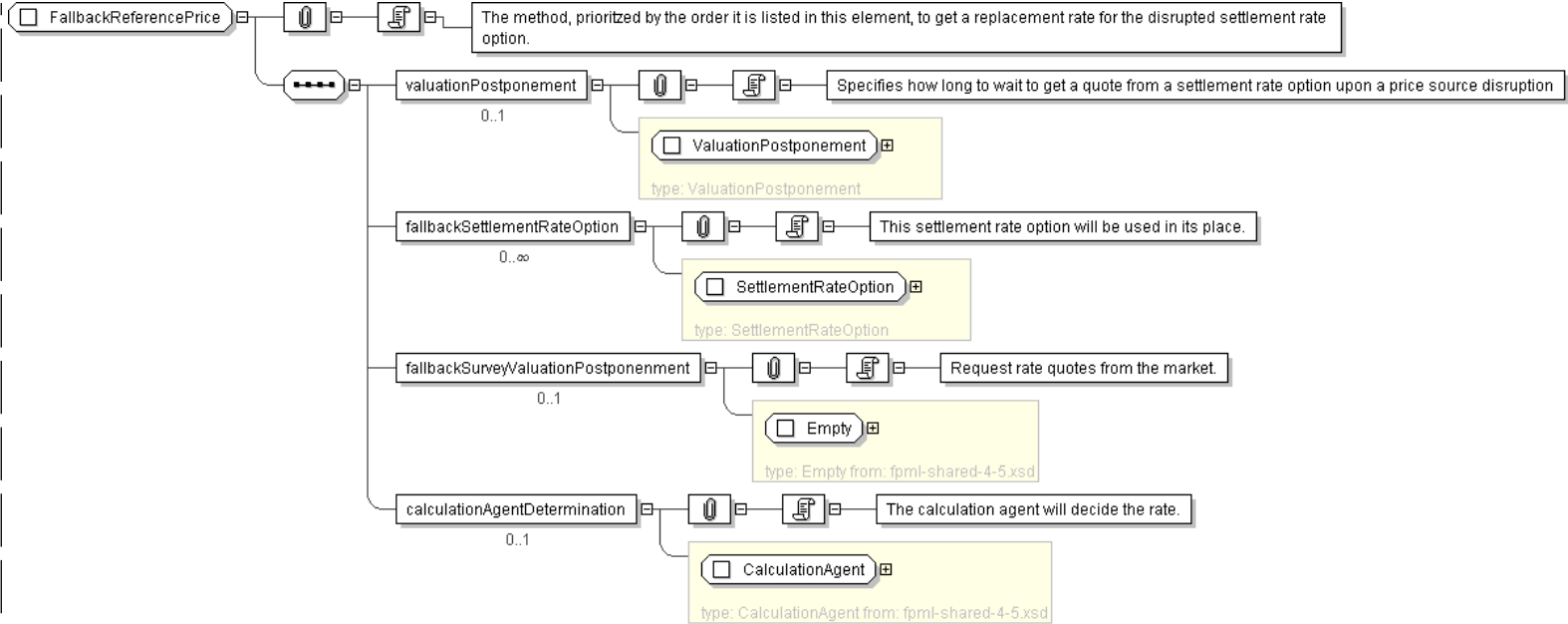
  <fallbackSettlementRateOption> SettlementRateOption </fallbackSettlementRateOption> [0..*]
  'This settlement rate option will be used in its place.'

  <fallbackSurveyValuationPostponement> Empty </fallbackSurveyValuationPostponement> [0..1]
  'Request rate quotes from the market.'

  <calculationAgentDetermination> CalculationAgent </calculationAgentDetermination> [0..1]
  'The calculation agent will decide the rate.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FallbackReferencePrice">
  <xsd:sequence>
    <xsd:element name="valuationPostponement" type="ValuationPostponement" minOccurs="0"/>
    <xsd:element name="fallbackSettlementRateOption" type="SettlementRateOption"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="fallbackSurveyValuationPostponement" type="Empty" minOccurs="0"/>
    <xsd:element name="calculationAgentDetermination" type="CalculationAgent" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: FinalCalculationPeriodDateAdjustment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FinalCalculationPeriodDateAdjustment |
| Used by (from the same schema document) | Complex Type CancelableProvision |
| Abstract | no |
| Documentation | A type to define business date convention adjustment to final payment period per leg. |

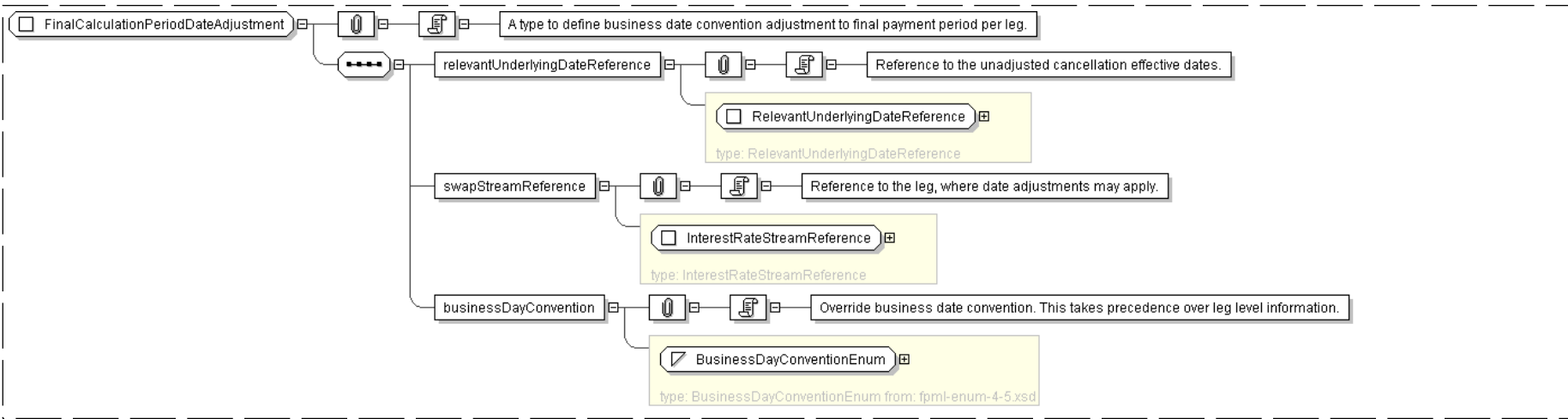
XML Instance Representation

```
<...>
  <relevantUnderlyingDateReference> RelevantUnderlyingDateReference
</relevantUnderlyingDateReference> [1]
  'Reference to the unadjusted cancellation effective dates.'

  <swapStreamReference> InterestRateStreamReference </swapStreamReference> [1]
  'Reference to the leg, where date adjustments may apply.'

  <businessDayConvention> BusinessDayConventionEnum </businessDayConvention> [1]
  'Override business date convention. This takes precedence over leg level information.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FinalCalculationPeriodDateAdjustment">
  <xsd:sequence>
    <xsd:element name="relevantUnderlyingDateReference" type="RelevantUnderlyingDateReference" />
    <xsd:element name="swapStreamReference" type="InterestRateStreamReference" />
    <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: FloatingRateDefinition

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | FloatingRateDefinition |
| Used by (from the same schema document) | Complex Type CalculationPeriod |
| Abstract | no |
| Documentation | A type defining parameters associated with a floating rate reset. This type forms part of the cashflows representation of a stream. |

XML Instance Representation

```
<...>
  <calculatedRate> xsd:decimal </calculatedRate> [0..1]
  '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> RateObservation </rateObservation> [0..*]
  '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> xsd:decimal </floatingRateMultiplier> [0..1]
  '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).'
```


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> Strike </capRate> [0..*]
```

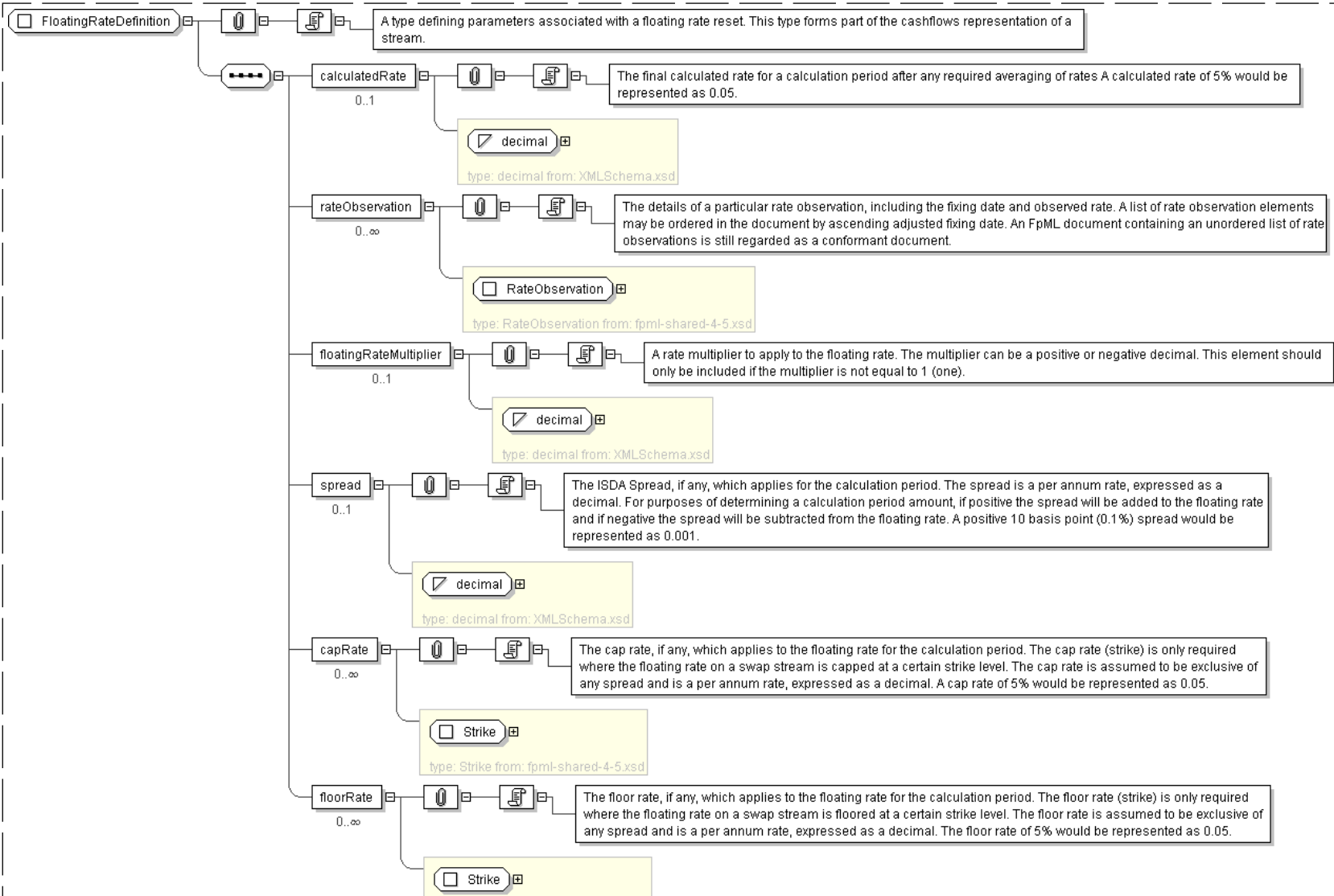
'The cap rate, if any, which applies to the floating rate for the calculation period. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain strike level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.'

```
<floorRate> Strike </floorRate> [0..*]
```

'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.'

```
</...>
```

Diagram



type: Strike from: fpml-shared-4-5.xsd

Schema Component Representation

```
<xsd:complexType name="FloatingRateDefinition">
  <xsd:sequence>
    <xsd:element name="calculatedRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="rateObservation" type="RateObservation" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="floatingRateMultiplier" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="spread" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="capRate" type="Strike" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="floorRate" type="Strike" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Fra**

| | |
|---|---|
| Super-types: | Product < Fra (by extension) |
| Sub-types: | None |
| Name | Fra |
| Used by (from the same schema document) | Element fra |
| Abstract | no |
| Documentation | A type defining a Forward Rate Agreement (FRA) product. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  <adjustedEffectiveDate> RequiredIdentifierDate </adjustedEffectiveDate> [1]
  '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> xsd:date </adjustedTerminationDate> [1]
  'The end date of the calculation period. This date should already be adjusted for any applicable business day convention.'

  <paymentDate> AdjustableDate </paymentDate> [1]
  'The payment date. This date is subject to adjustment in accordance with any applicable business day convention.'

  <fixingDateOffset> RelativeDateOffset </fixingDateOffset> [1]
  '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> DayCountFraction </dayCountFraction> [1]
```

'The day count fraction.'

```
<calculationPeriodNumberOfDays> xsd:positiveInteger </calculationPeriodNumberOfDays> [1]
```

'The number of days from the adjusted effective date to the adjusted termination date calculated in accordance with the applicable day count fraction.'

```
<notional> Money </notional> [1]
```

'The notional amount.'

```
<fixedRate> xsd:decimal </fixedRate> [1]
```

'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.'

```
<floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
```

```
<indexTenor> Interval </indexTenor> [1..*]
```

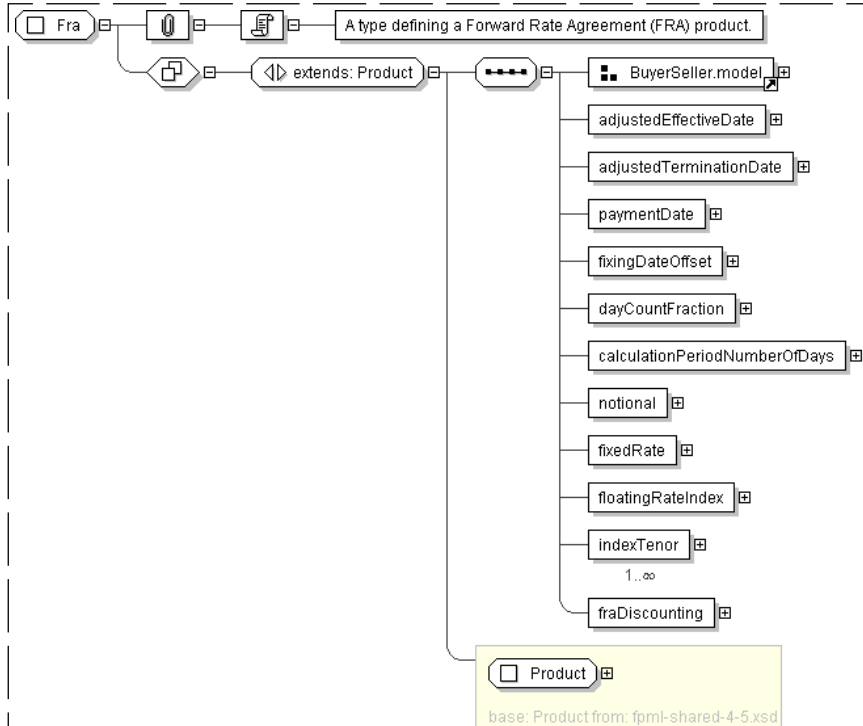
'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

```
<fraDiscounting> FraDiscountingEnum </fraDiscounting> [1]
```

'Specifies whether discounting applies and, if so, what type.'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Fra">
  <xsd:complexContent>
```

Complex Type: **FxFixingDate**

| | |
|--|--|
| <i>Super-types:</i> | Offset < FxFixingDate (by extension) |
| <i>Sub-types:</i> | None |
| Name | FxFixingDate |
| Used by (from the same schema document) | Complex Type NonDeliverableSettlement |
| <u>Abstract</u> | no |
| Documentation | 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. |

```

...
id="xsd:ID [0..1]">
<periodMultiplier> xsd:integer </periodMultiplier> [1]

'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> PeriodEnum </period> [1]

'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).'DayTypeEnum </dayType> [0..1]

'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.'BusinessDayConventionEnum </businessDayConvention> [1]

'The convention for adjusting a date if it would otherwise fall on a day that is not a
business day.'BusinessCentersOrReference.model [0..1]
Start Choice [1]

<businessCentersReference> BusinessCentersReference </businessCentersReference> [1]

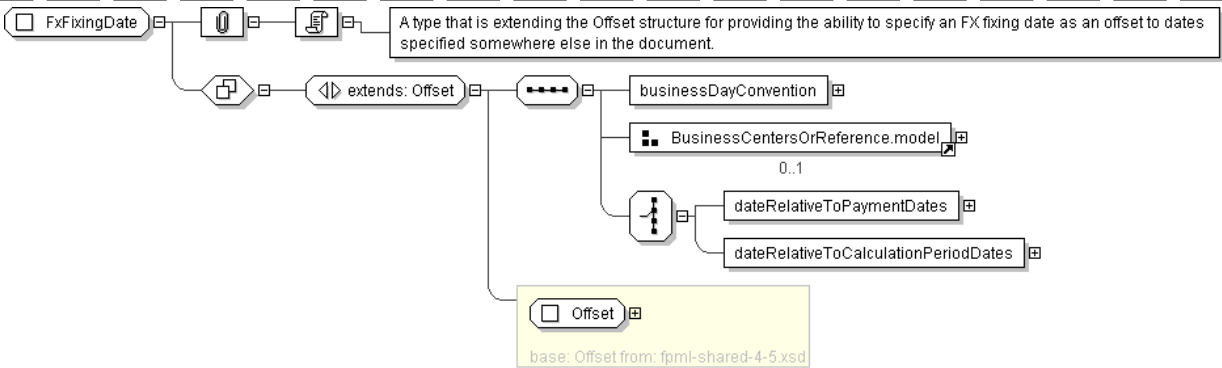
'A pointer style reference to a set of financial business centers defined elsewhere in
the document. This set of business centers is used to determine whether a particular day is
a business day or not.'BusinessCenters </businessCenters> [1]

End Choice
End Group: BusinessCentersOrReference.model

```

```
Start Choice [1]
  <dateRelativeToPaymentDates> DateRelativeToPaymentDates </dateRelativeToPaymentDates> [1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxFixingDate">
  <xsd:complexContent>
    <xsd:extension base=" Offset " >
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type=" BusinessDayConventionEnum " />
        <xsd:group ref=" BusinessCentersOrReference.model " minOccurs="0"/>
        <xsd:choice>
          <xsd:element name="dateRelativeToPaymentDates" type=" DateRelativeToPaymentDates " />
          <xsd:element name="dateRelativeToCalculationPeriodDates"
            type=" DateRelativeToCalculationPeriodDates " />
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: FxLinkedNotionalAmount

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxLinkedNotionalAmount |
| Used by (from the same schema document) | Complex Type CalculationPeriod |
| Abstract | no |
| Documentation | A type to describe the cashflow representation for fx linked notionals. |

XML Instance Representation

```
<...>
```

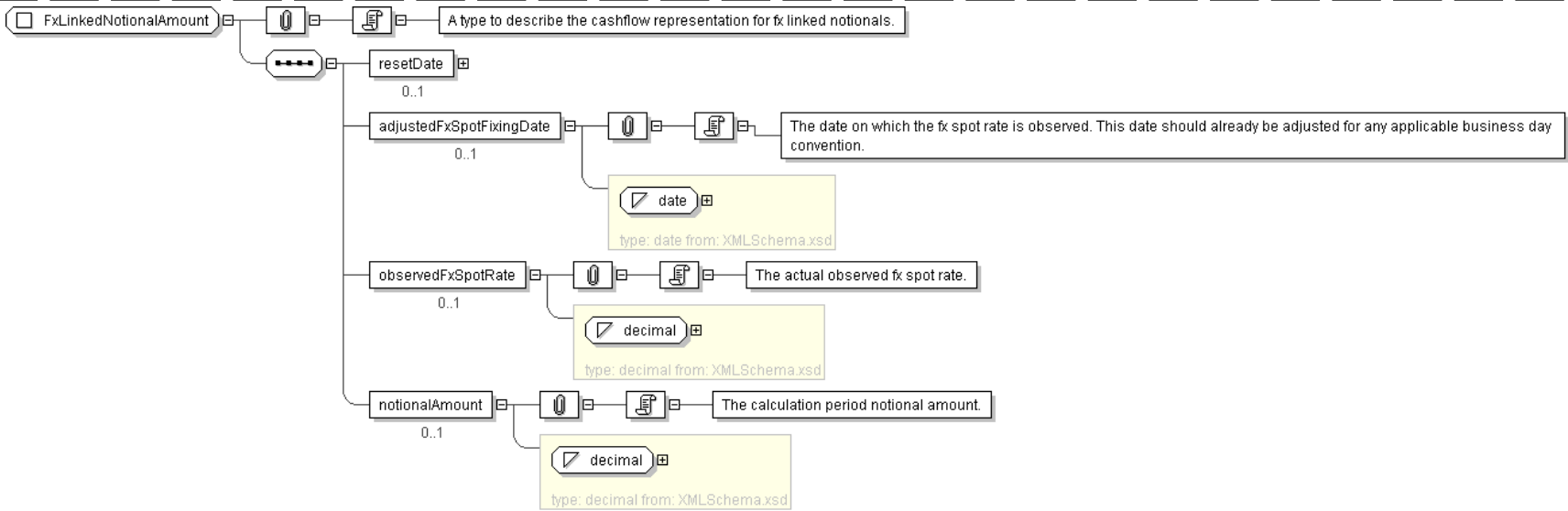
```
<resetDate> xsd:date </resetDate> [0..1]
<adjustedFxSpotFixingDate> xsd:date </adjustedFxSpotFixingDate> [0..1]
'The date on which the fx spot rate is observed. This date should already be adjusted for
any applicable business day convention.'

<observedFxSpotRate> xsd:decimal </observedFxSpotRate> [0..1]
'The actual observed fx spot rate.'

<notionalAmount> xsd:decimal </notionalAmount> [0..1]
'The calculation period notional amount.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxLinkedNotionalAmount">
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedFxSpotFixingDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="observedFxSpotRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="notionalAmount" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxLinkedNotionalSchedule**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxLinkedNotionalSchedule |
| Used by (from the same schema document) | Complex Type Calculation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>

```
<constantNotionalScheduleReference> NotionalReference </constantNotionalScheduleReference> [1]
```

'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> xsd:decimal </initialValue> [0..1]
```

'The initial currency amount for the varying notional.'

```
<varyingNotionalCurrency> Currency </varyingNotionalCurrency> [1]
```

'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> RelativeDateOffset </varyingNotionalFixingDates> [1]
```

'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> FxSpotRateSource </fxSpotRateSource> [1]
```

'The information source and time at which the spot currency exchange rate will be observed.'

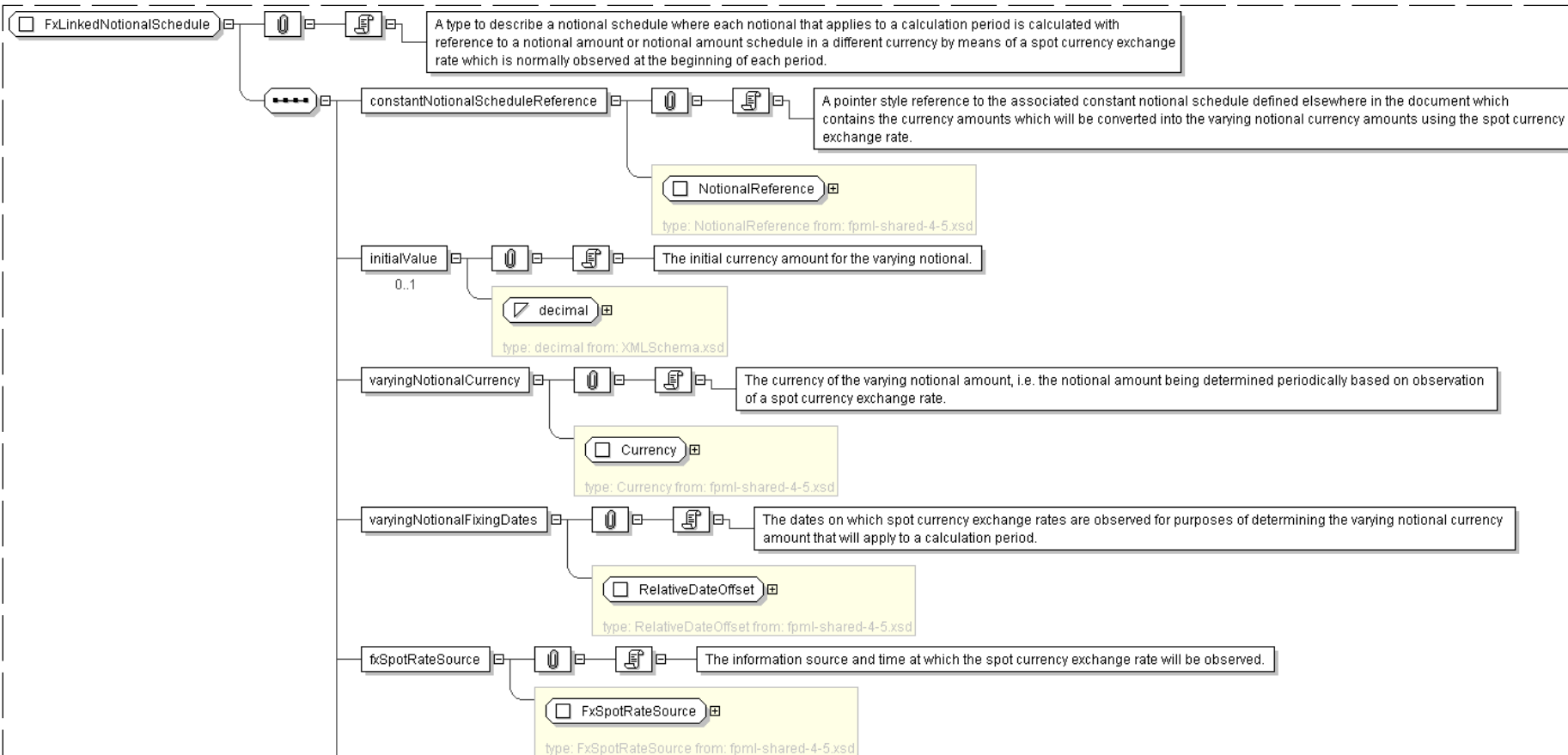
```
<varyingNotionalInterimExchangePaymentDates> RelativeDateOffset
```

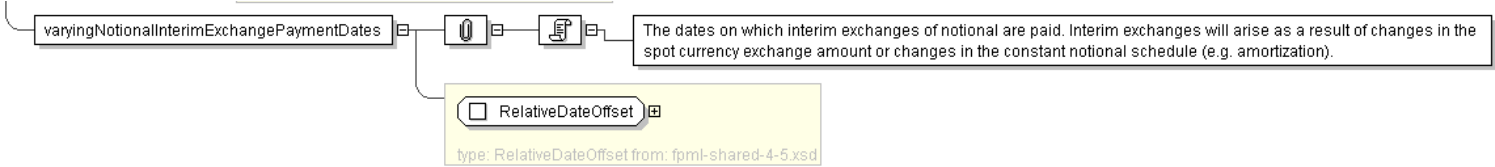
```
</varyingNotionalInterimExchangePaymentDates> [1]
```

'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).'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="FxLinkedNotionalSchedule">
  <xsd:sequence>
    <xsd:element name="constantNotionalScheduleReference" type=" NotionalReference " />
    <xsd:element name="initialValue" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="varyingNotionalCurrency" type=" Currency " />
    <xsd:element name="varyingNotionalFixingDates" type=" RelativeDateOffset " />
    <xsd:element name="fxSpotRateSource" type=" FxSpotRateSource " />
    <xsd:element name="varyingNotionalInterimExchangePaymentDates" type=" RelativeDateOffset " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **InflationRateCalculation**

| | |
|---|--|
| Super-types: | FloatingRateCalculation < InflationRateCalculation (by extension) |
| Sub-types: | None |
| Name | InflationRateCalculation |
| Used by (from the same schema document) | Element inflationRateCalculation |
| Abstract | no |
| Documentation | A type defining the components specifying an Inflation Rate Calculation |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]
  'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

  <floatingRateMultiplierSchedule> Schedule </floatingRateMultiplierSchedule> [0..1]
  '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> SpreadSchedule </spreadSchedule> [0..*]
  '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> RateTreatmentEnum </rateTreatment> [0..1]
  '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> StrikeSchedule </capRateSchedule> [0..*]
```


'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> [StrikeSchedule](#) </floorRateSchedule> [0..*]

'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.'

<initialRate> [xsd:decimal](#) </initialRate> [0..1]

'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> [Rounding](#) </finalRateRounding> [0..1]

'The rounding convention to apply to the final rate used in determination of a calculation period amount.'

<averagingMethod> [AveragingMethodEnum](#) </averagingMethod> [0..1]

'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> [NegativeInterestRateTreatmentEnum](#)
</negativeInterestRateTreatment> [0..1]

'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).'

<inflationLag> [Offset](#) </inflationLag> [1]

'an offsetting period from the payment date which determines the reference period for which the inflation index is observed.'

<indexSource> [RateSourcePage](#) </indexSource> [1]

'The reference source such as Reuters or Bloomberg.'

<mainPublication> [MainPublication](#) </mainPublication> [0..1]

'The current main publication source such as relevant web site or a government body.'

<interpolationMethod> [InterpolationMethod](#) </interpolationMethod> [1]

'The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.'

<initialIndexLevel> [xsd:decimal](#) </initialIndexLevel> [0..1]

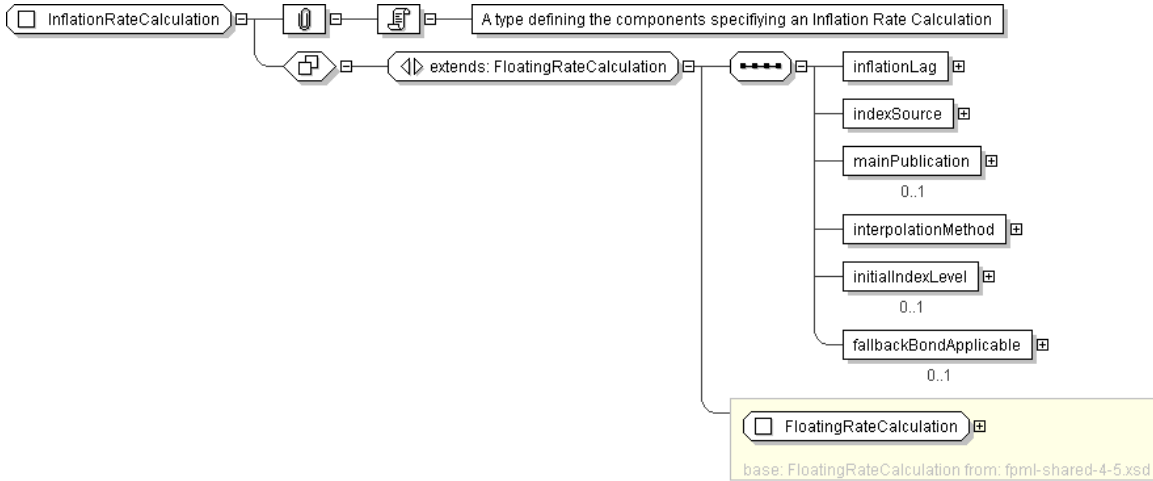
'initial known index level for the first calculation period.'

<fallbackBondApplicable> [xsd:boolean](#) </fallbackBondApplicable> [0..1]

'The applicability of a fallback bond as defined in the 2006 ISDA Inflation Derivatives Definitions, sections 1.3 and 1.8. Omission of this element implies a value of true.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="InflationRateCalculation">
  <xsd:complexContent>
    <xsd:extension base="FloatingRateCalculation">
      <xsd:sequence>
        <xsd:element name="inflationLag" type="Offset"/>
        <xsd:element name="indexSource" type="RateSourcePage"/>
        <xsd:element name="mainPublication" type="MainPublication" minOccurs="0"/>
        <xsd:element name="interpolationMethod" type="InterpolationMethod"/>
        <xsd:element name="initialIndexLevel" type="xsd:decimal" minOccurs="0"/>
        <xsd:element name="fallbackBondApplicable" type="xsd:boolean" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: InterestRateStream

| | |
|--------------|--|
| Super-types: | Leg < InterestRateStream (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | InterestRateStream |
| Used by (from the same schema document) | Complex Type CapFloor , Complex Type Swap |
| Abstract | no |
| Documentation | A type defining the components specifying an interest rate stream, including both a parametric and cashflow representation for the stream of payments. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <calculationPeriodDates> CalculationPeriodDates </calculationPeriodDates> [1]
  'The calculation periods dates schedule.'

  <paymentDates> PaymentDates </paymentDates> [1]
  'The payment dates schedule.'
```

```
<resetDates> ResetDates </resetDates> [0..1]
```

'The reset dates schedule. The reset dates schedule only applies for a floating rate stream.'

```
<calculationPeriodAmount> CalculationPeriodAmount </calculationPeriodAmount> [1]
```

'The calculation period amount parameters.'

```
<stubCalculationPeriodAmount> StubCalculationPeriodAmount </stubCalculationPeriodAmount> [0..1]
```

'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> PrincipalExchanges </principalExchanges> [0..1]
```

'The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur.'

```
<cashflows> Cashflows </cashflows> [0..1]
```

'The cashflows representation of the swap stream.'

```
<settlementProvision> SettlementProvision </settlementProvision> [0..1]
```

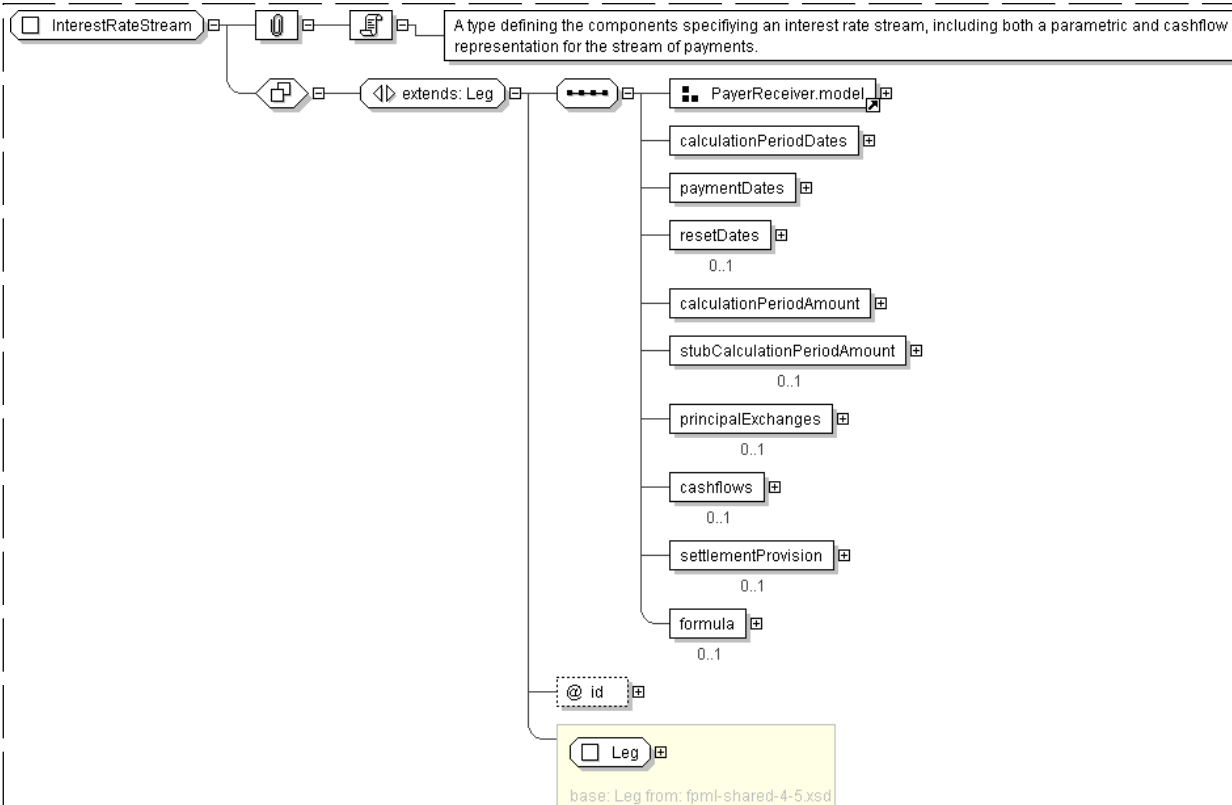
'A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.'

```
<formula> Formula </formula> [0..1]
```

'An interest rate derivative formula.'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestRateStream">
  <xsd:complexContent>
    <xsd:extension base=" Leg " >
      <xsd:sequence>
        <xsd:group ref=" PayerReceiver.model " />
        <xsd:element name="calculationPeriodDates" type=" CalculationPeriodDates " />
        <xsd:element name="paymentDates" type=" PaymentDates " />
        <xsd:element name="resetDates" type=" ResetDates " minOccurs="0"/>
        <xsd:element name="calculationPeriodAmount" type=" CalculationPeriodAmount " />
        <xsd:element name="stubCalculationPeriodAmount" type=" StubCalculationPeriodAmount " minOccurs="0"/>
        <xsd:element name="principalExchanges" type=" PrincipalExchanges " minOccurs="0"/>
        <xsd:element name="cashflows" type=" Cashflows " minOccurs="0"/>
        <xsd:element name="settlementProvision" type=" SettlementProvision " minOccurs="0"/>
        <xsd:element name="formula" type=" Formula " minOccurs="0"/>
      </xsd:sequence>
      <xsd:attribute name="id" type=" xsd:ID " />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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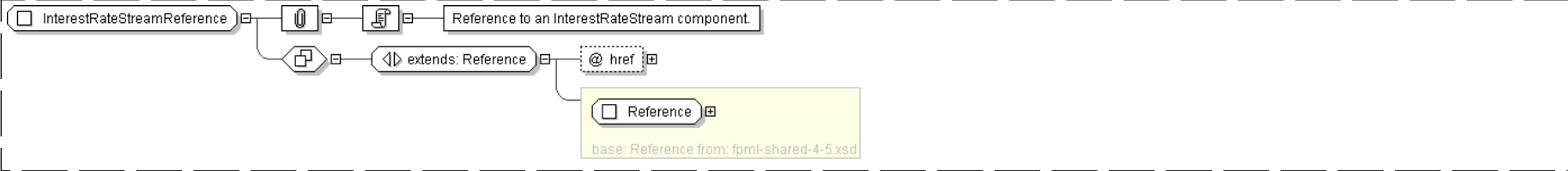
Complex Type: InterestRateStreamReference

| | |
|---|--|
| Super-types: | Reference < InterestRateStreamReference (by extension) |
| Sub-types: | None |
| Name | InterestRateStreamReference |
| Used by (from the same schema document) | Complex Type FinalCalculationPeriodDateAdjustment |
| Abstract | no |
| Documentation | Reference to an InterestRateStream component. |

XML Instance Representation

```
<...
  href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestRateStreamReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="InterestRateStream" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: MandatoryEarlyTermination

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

| | |
|---|---|
| Sub-types: | None |
| Name | MandatoryEarlyTermination |
| Used by (from the same schema document) | Model Group MandatoryEarlyTermination.model , Model Group MandatoryEarlyTermination.model |
| Abstract | no |
| Documentation | A type to define an early termination provision for which exercise is mandatory. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]">
  <mandatoryEarlyTerminationDate> AdjustableDate </mandatoryEarlyTerminationDate> [1]
  'The early termination date associated with a mandatory early termination of a swap.'

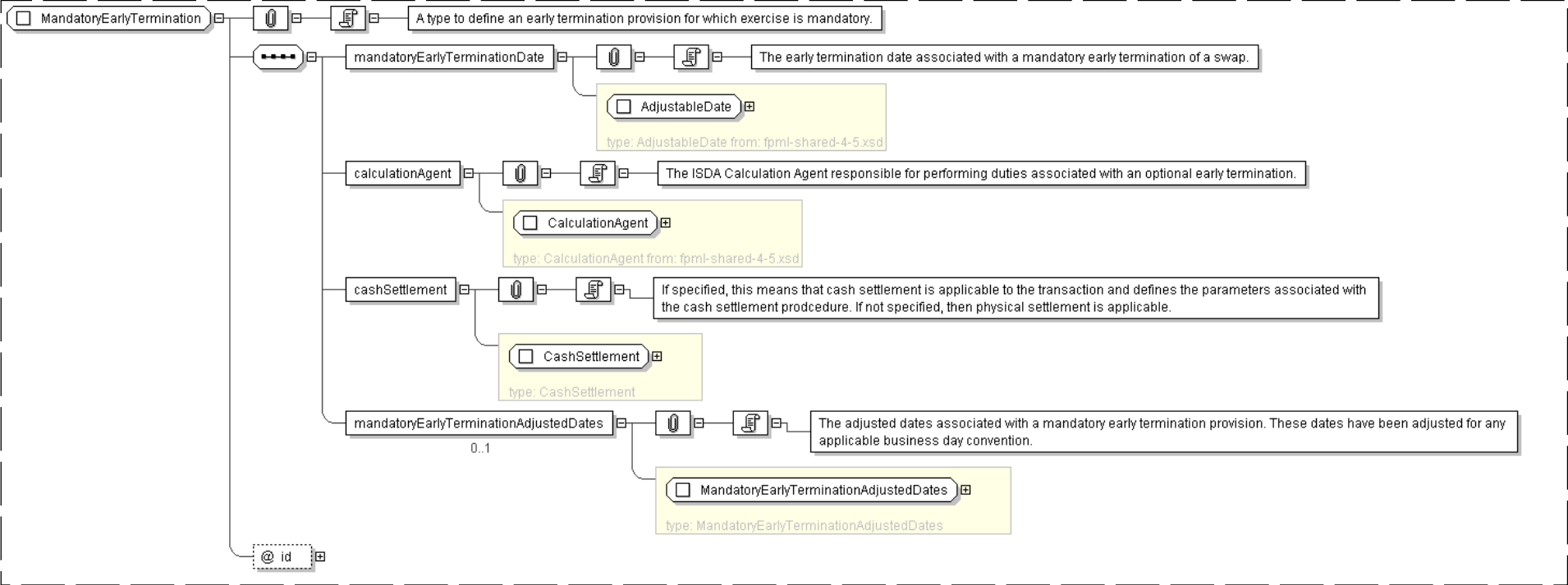
  <calculationAgent> CalculationAgent </calculationAgent> [1]
  'The ISDA Calculation Agent responsible for performing duties associated with an optional
  early termination.'

  <cashSettlement> CashSettlement </cashSettlement> [1]
  'If specified, this means that cash settlement is applicable to the transaction and defines
  the parameters associated with the cash settlement procdcedure. If not specified, then
  physical settlement is applicable.'

  <mandatoryEarlyTerminationAdjustedDates> MandatoryEarlyTerminationAdjustedDates
  </mandatoryEarlyTerminationAdjustedDates> [0..1]
  'The adjusted dates associated with a mandatory early termination provision. These dates
  have been adjusted for any applicable business day convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MandatoryEarlyTermination">
  <xsd:sequence>
    <xsd:element name="mandatoryEarlyTerminationDate" type=" AdjustableDate "/>
```

```
<xsd:element name="calculationAgent" type=" CalculationAgent" />
<xsd:element name="cashSettlement" type=" CashSettlement" />
<xsd:element name="mandatoryEarlyTerminationAdjustedDates"
type=" MandatoryEarlyTerminationAdjustedDates " minOccurs="0"/>
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: **MandatoryEarlyTerminationAdjustedDates**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | MandatoryEarlyTerminationAdjustedDates |
| Used by (from the same schema document) | Complex Type MandatoryEarlyTermination |
| Abstract | no |
| Documentation | A type defining the adjusted dates associated with a mandatory early termination provision. |

XML Instance Representation

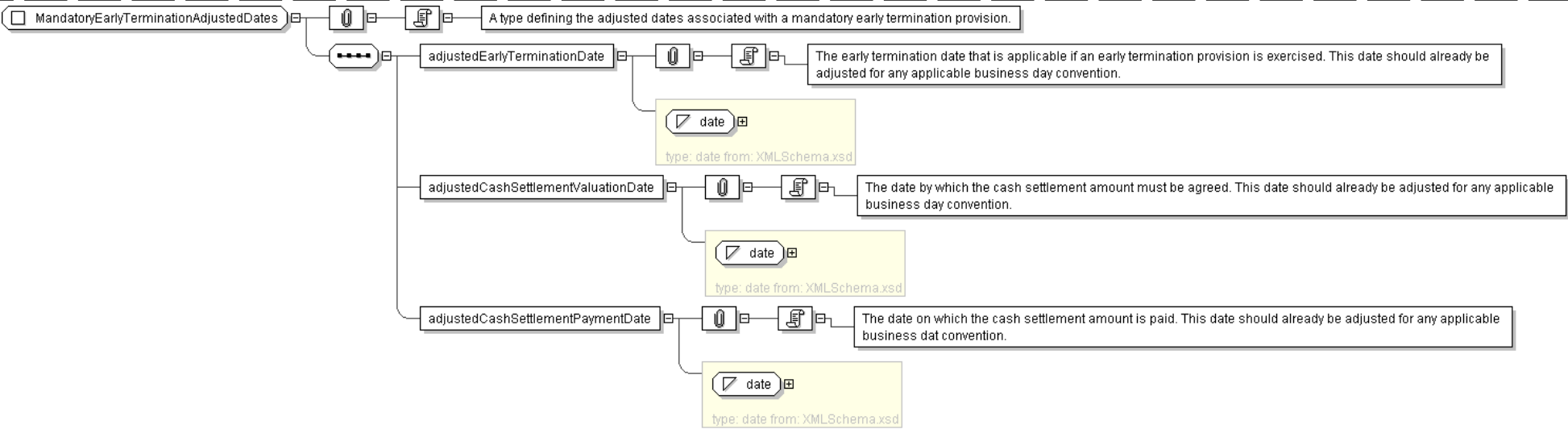
```
<...>
<adjustedEarlyTerminationDate> xsd:date </adjustedEarlyTerminationDate> [1]
'The early termination date that is applicable if an early termination provision is
exercised. This date should already be adjusted for any applicable business day convention.'

<adjustedCashSettlementValuationDate> xsd:date </adjustedCashSettlementValuationDate> [1]
'The date by which the cash settlement amount must be agreed. This date should already
be adjusted for any applicable business day convention.'

<adjustedCashSettlementPaymentDate> xsd:date </adjustedCashSettlementPaymentDate> [1]
'The date on which the cash settlement amount is paid. This date should already be adjusted
for any applicable business dat convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MandatoryEarlyTerminationAdjustedDates">
<xsd:sequence>
```

Complex Type: **NonDeliverableSettlement**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | NonDeliverableSettlement |
| Used by (from the same schema document) | Complex Type SettlementProvision |
| Abstract | no |
| Documentation | A type defining the parameters used when the reference currency of the swapStream is non-deliverable. |

XML Instance Representation

```
<...>
<referenceCurrency> Currency </referenceCurrency> [1]
  'The currency in which the swap stream is denominated in.'
```

Start [Choice](#) [1]

```
<fxFixingDate> FxFixingDate </fxFixingDate> [1]
  'The date, when expressed as a relative date, on which the currency rate will be determined
  for the purpose of specifying the amount in deliverable currency.'
```

```
<fxFixingSchedule> AdjustableDates </fxFixingSchedule> [1]
  'The date, when expressed as a schedule of date(s), on which the currency rate will
  be determined for the purpose of specifying the amount in deliverable currency.'
```

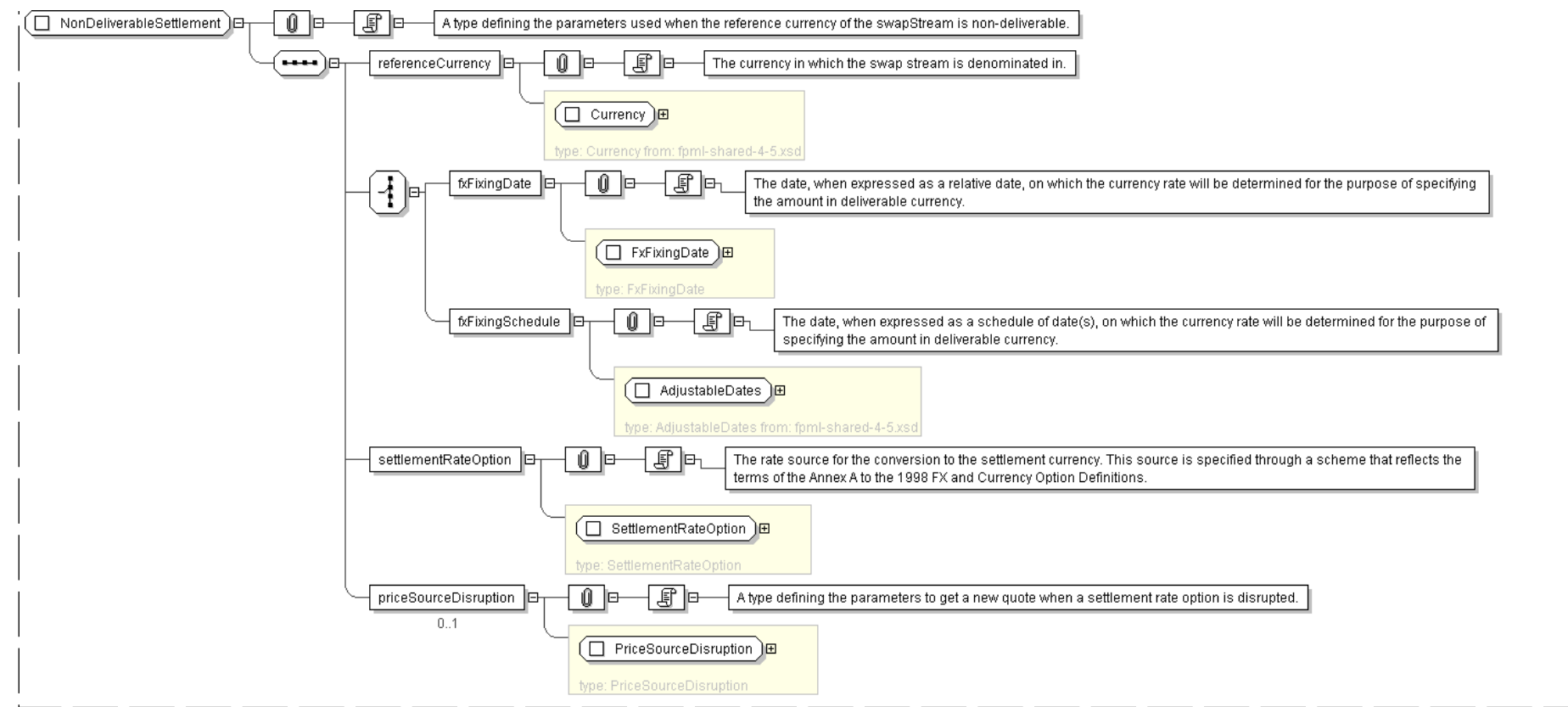
End Choice

```
<settlementRateOption> SettlementRateOption </settlementRateOption> [1]
  '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> PriceSourceDisruption </priceSourceDisruption> [0..1]
  'A type defining the parameters to get a new quote when a settlement rate option is disrupted.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NonDeliverableSettlement">
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type=" Currency " />
    <xsd:choice>
      <xsd:element name="fxFixingDate" type=" FxFixingDate " />
      <xsd:element name="fxFixingSchedule" type=" AdjustableDates " />
    </xsd:choice>
    <xsd:element name="settlementRateOption" type=" SettlementRateOption " />
    <xsd:element name="priceSourceDisruption" type=" PriceSourceDisruption " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Notional**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Notional |
| Used by (from the same schema document) | Complex Type Calculation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation


```

xsd:element name="Notional" base="string">
  

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.



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.



A parametric representation of the notional step schedule, i.e. parameters used to generate the notional schedule.


```

```
<xsd:complexType name="Notional">
  <xsd:sequence>
    <xsd:element name="notionalStepSchedule" type="AmountSchedule" />
    <xsd:element name="notionalStepParameters" type="NotionalStepRule" minOccurs="0" />
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

Complex Type: **NotionalStepRule**

| | |
|--|--|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |
| Name | NotionalStepRule |
| Used by (from the same schema document) | Complex Type Notional |
| <u>Abstract</u> | no |
| Documentation | 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/accruing. |

```
<...>
  <calculationPeriodDatesReference> CalculationPeriodDatesReference
</calculationPeriodDatesReference> [1]

'A pointer style reference to the associated calculation period dates component'
```

defined elsewhere in the document.'

<stepFrequency> Interval </stepFrequency> [1]

'The frequency at which the step changes occur. This frequency must be a multiple of the stream calculation period frequency.'

<firstNotionalStepDate> xsd:date </firstNotionalStepDate> [1]

'Effective date of the first change in notional (i.e. a calculation period start date).'

<lastNotionalStepDate> xsd:date </lastNotionalStepDate> [1]

'Effective date of the last change in notional (i.e. a calculation period start date).'

Start Choice [1]

<notionalStepAmount> xsd:decimal </notionalStepAmount> [1]

'The explicit amount that the notional changes on each step date. This can be a positive or negative amount.'

<notionalStepRate> xsd:decimal </notionalStepRate> [1]

'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.'

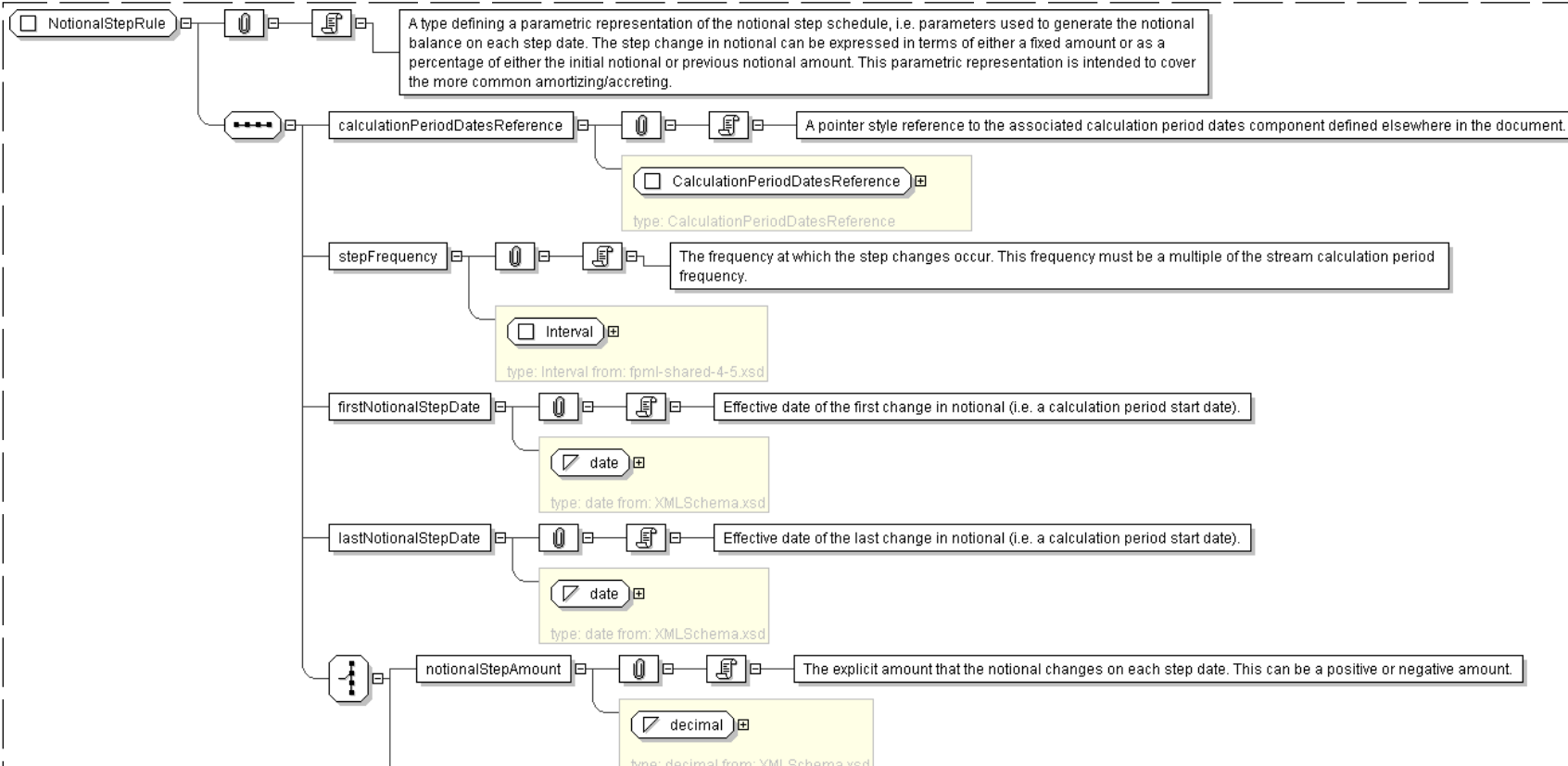
<stepRelativeTo> StepRelativeToEnum </stepRelativeTo> [1]

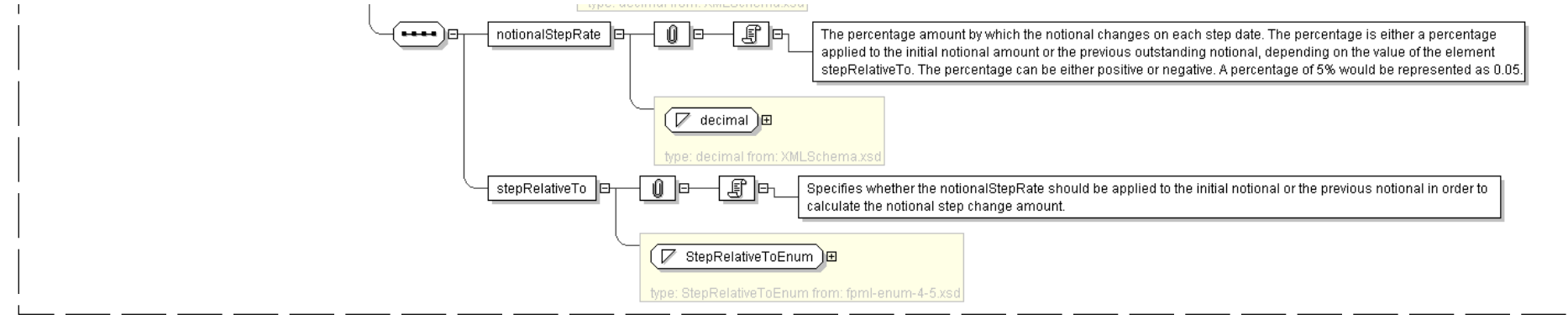
'Specifies whether the notionalStepRate should be applied to the initial notional or the previous notional in order to calculate the notional step change amount.'

End Choice

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="NotionalStepRule">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type=" CalculationPeriodDatesReference " />
    <xsd:element name="stepFrequency" type=" Interval " />
    <xsd:element name="firstNotionalStepDate" type=" xsd:date " />
    <xsd:element name="lastNotionalStepDate" type=" xsd:date " />
    <xsd:choice>
      <xsd:element name="notionalStepAmount" type=" xsd:decimal " />
      <xsd:sequence>
        <xsd:element name="notionalStepRate" type=" xsd:decimal " />
        <xsd:element name="stepRelativeTo" type=" StepRelativeToEnum " />
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **OptionalEarlyTermination**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | OptionalEarlyTermination |
| Used by (from the same schema document) | Model Group OptionalEarlyTermination.model , Model Group OptionalEarlyTermination.model |
| Abstract | no |
| Documentation | A type defining an early termination provision where either or both parties have the right to exercise. |

XML Instance Representation

```
<...>
  <singlePartyOption> SinglePartyOption </singlePartyOption> [0..1]
  'If optional early termination is not available to both parties then this component
  specifies the buyer and seller of the option.'

  <exercise> ... </exercise> [1]
  <exerciseNotice> ExerciseNotice </exerciseNotice> [0..*]
  'Definition of the party to whom notice of exercise should be given.'

  <followUpConfirmation> xsd:boolean </followUpConfirmation> [0..1]
  '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> CalculationAgent </calculationAgent> [1]
  'The ISDA Calculation Agent responsible for performing duties associated with an optional
  early termination.'

  <cashSettlement> CashSettlement </cashSettlement> [1]
```

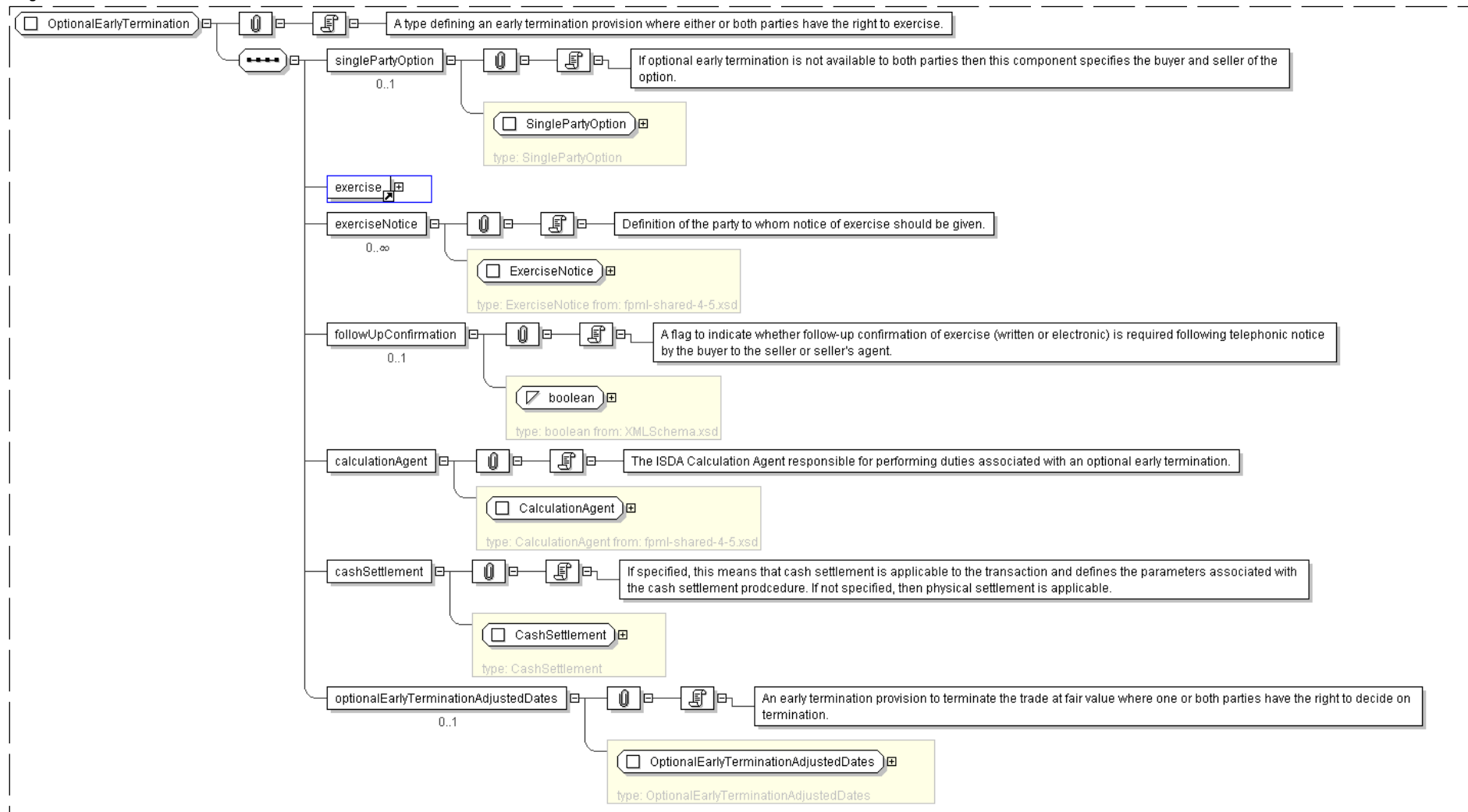
'If specified, this means that cash settlement is applicable to the transaction and defines the parameters associated with the cash settlement procedure. If not specified, then physical settlement is applicable.'

```
<optionalEarlyTerminationAdjustedDates> OptionalEarlyTerminationAdjustedDates
</optionalEarlyTerminationAdjustedDates> [0..1]
```

'An early termination provision to terminate the trade at fair value where one or both parties have the right to decide on termination.'

```
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="OptionalEarlyTermination">
  <xsd:sequence>
    <xsd:element name="singlePartyOption" type=" SinglePartyOption " minOccurs="0"/>
    <xsd:element ref=" exercise "/>
    <xsd:element name="exerciseNotice" type=" ExerciseNotice " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="followUpConfirmation" type=" xsd:boolean " minOccurs="0"/>
    <xsd:element name="calculationAgent" type=" CalculationAgent "/>
    <xsd:element name="cashSettlement" type=" CashSettlement "/>
    <xsd:element name="optionalEarlyTerminationAdjustedDates" type=" OptionalEarlyTerminationAdjustedDates " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

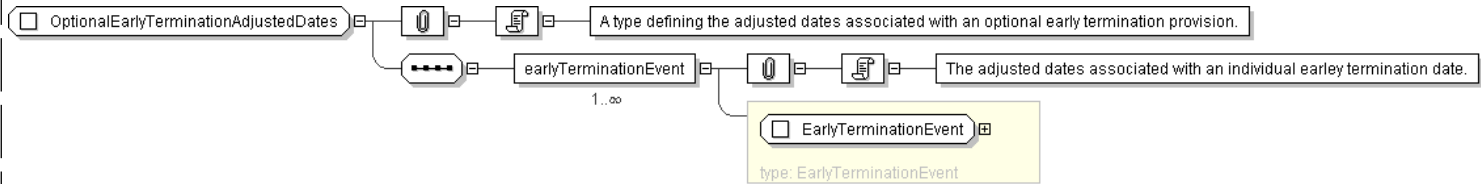
Complex Type: **OptionalEarlyTerminationAdjustedDates**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OptionalEarlyTerminationAdjustedDates |
| Used by (from the same schema document) | Complex Type OptionalEarlyTermination |
| Abstract | no |
| Documentation | A type defining the adjusted dates associated with an optional early termination provision. |

XML Instance Representation

```
<...>
<earlyTerminationEvent> EarlyTerminationEvent </earlyTerminationEvent> [1..*]
  'The adjusted dates associated with an individual earley termination date.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionalEarlyTerminationAdjustedDates">
  <xsd:sequence>
    <xsd:element name="earlyTerminationEvent" type=" EarlyTerminationEvent " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **PaymentCalculationPeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PaymentCalculationPeriod |
| Used by (from the same schema document) | Complex Type Cashflows |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
href=" xsd:IDREF [0..1]"
  'Attribute that can be used to reference the yield curve used to estimate the discount factor.'
">
  <unadjustedPaymentDate> xsd:date </unadjustedPaymentDate> [0..1]
```

```
<adjustedPaymentDate> xsd:date </adjustedPaymentDate> [0..1]
```

'The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component (all dates the Cashflows type are adjusted payment dates).'

Start Choice [1]

```
<calculationPeriod> CalculationPeriod </calculationPeriod> [1..*]
```

'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.'

```
<fixedPaymentAmount> xsd:decimal </fixedPaymentAmount> [1]
```

'A known fixed payment amount.'

End Choice

```
<discountFactor> xsd:decimal </discountFactor> [0..1]
```

'A decimal value representing the discount factor used to calculate the present value of cash flow.'

```
<forecastPaymentAmount> Money </forecastPaymentAmount> [0..1]
```

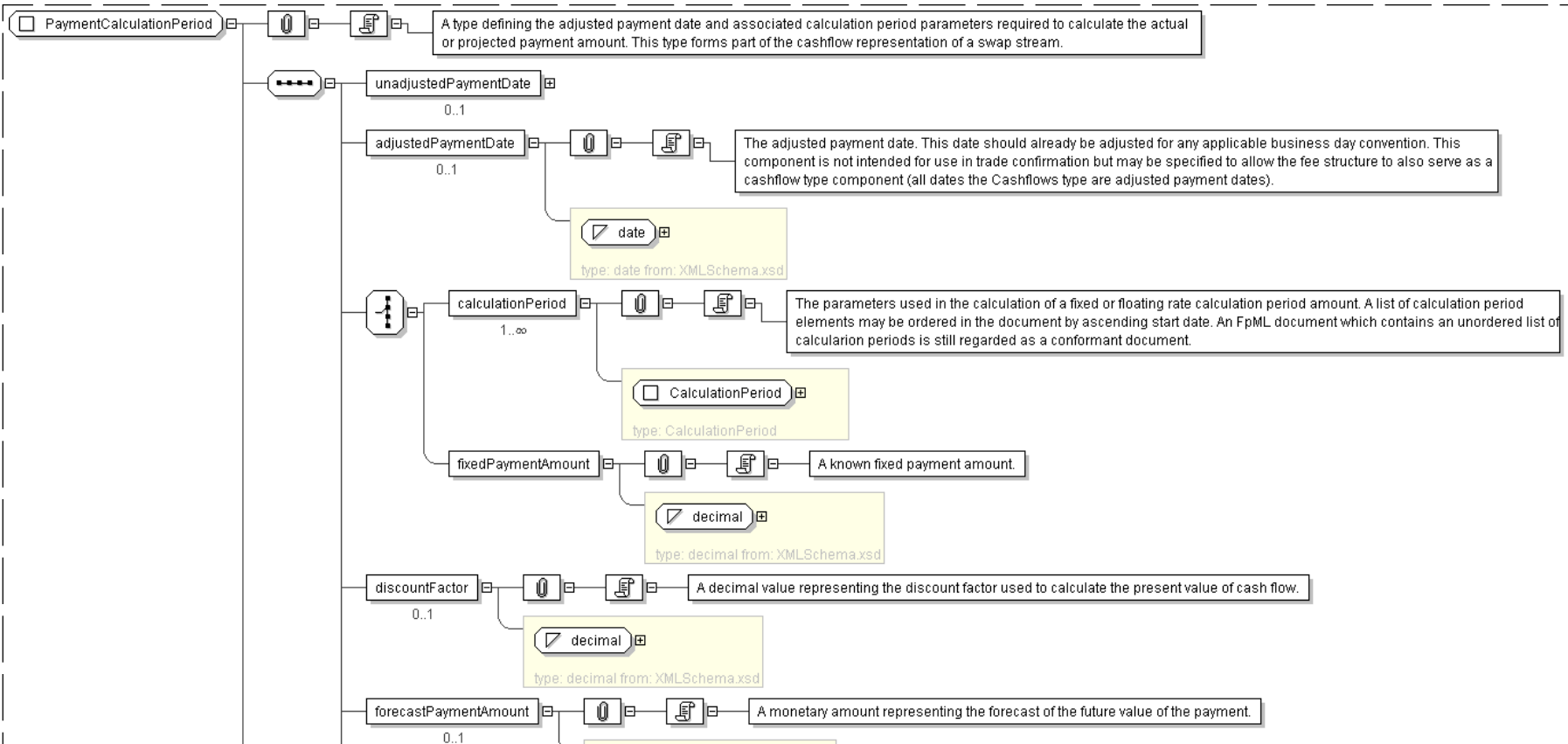
'A monetary amount representing the forecast of the future value of the payment.'

```
<presentValueAmount> Money </presentValueAmount> [0..1]
```

'A monetary amount representing the present value of the forecast payment.'

```
</...>
```

Diagram



```
<xsd:complexType name="PaymentCalculationPeriod">
  <xsd:sequence>
    <xsd:element name="unadjustedPaymentDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedPaymentDate" type="xsd:date" minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="calculationPeriod" type="CalculationPeriod" maxOccurs="unbounded"/>
      <xsd:element name="fixedPaymentAmount" type="xsd:decimal" />
    </xsd:choice>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="forecastPaymentAmount" type="Money" minOccurs="0"/>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
  <xsd:attribute name="href" type="xsd:IDREF" reference="PricingStructure"/>
</xsd:complexType>
```

Complex Type: **PaymentDates**

| | |
|---------------------|------|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |

| | |
|--|---|
| Name | PaymentDates |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| <u>Abstract</u> | no |
| Documentation | 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. |

```
<...  
id="xsd:ID [0..1]">  
Start Choice [1]  
  
<calculationPeriodDatesReference> CalculationPeriodDatesReference  
</calculationPeriodDatesReference> [1]  
  
'A pointer style reference to the associated calculation period dates component  
defined elsewhere in the document.'  
  
<resetDatesReference> ResetDatesReference </resetDatesReference> [1]  
  
'A pointer style reference to the associated reset dates component defined elsewhere in  
the document.'  
  
<valuationDatesReference> ValuationDatesReference </valuationDatesReference> [1]  
  
'A pointer style reference to the associated valuation dates component defined elsewhere in  
the document. Implemented for Brazilian-CDI Swaps where it will refer to
```

the settlementProvision/nonDeliverableSettlement/fxFixingDate structure.'

End Choice

<paymentFrequency> Interval </paymentFrequency> [1]

'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> xsd:date </firstPaymentDate> [0..1]

'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> xsd:date </lastRegularPaymentDate> [0..1]

'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> PayRelativeToEnum </payRelativeTo> [1]

'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. The valuation date is applicable for Brazilian-CDI swaps.'

<paymentDaysOffset> Offset </paymentDaysOffset> [0..1]

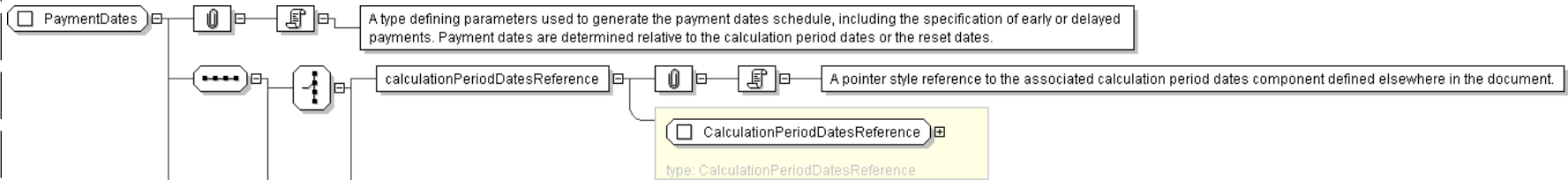
'If early payment or delayed payment is required, specifies the number of days offset that the payment occurs relative to what would otherwise be the unadjusted payment date. The offset can be specified in terms of either calendar or business days. Even in the case of a calendar days offset, the resulting 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.'

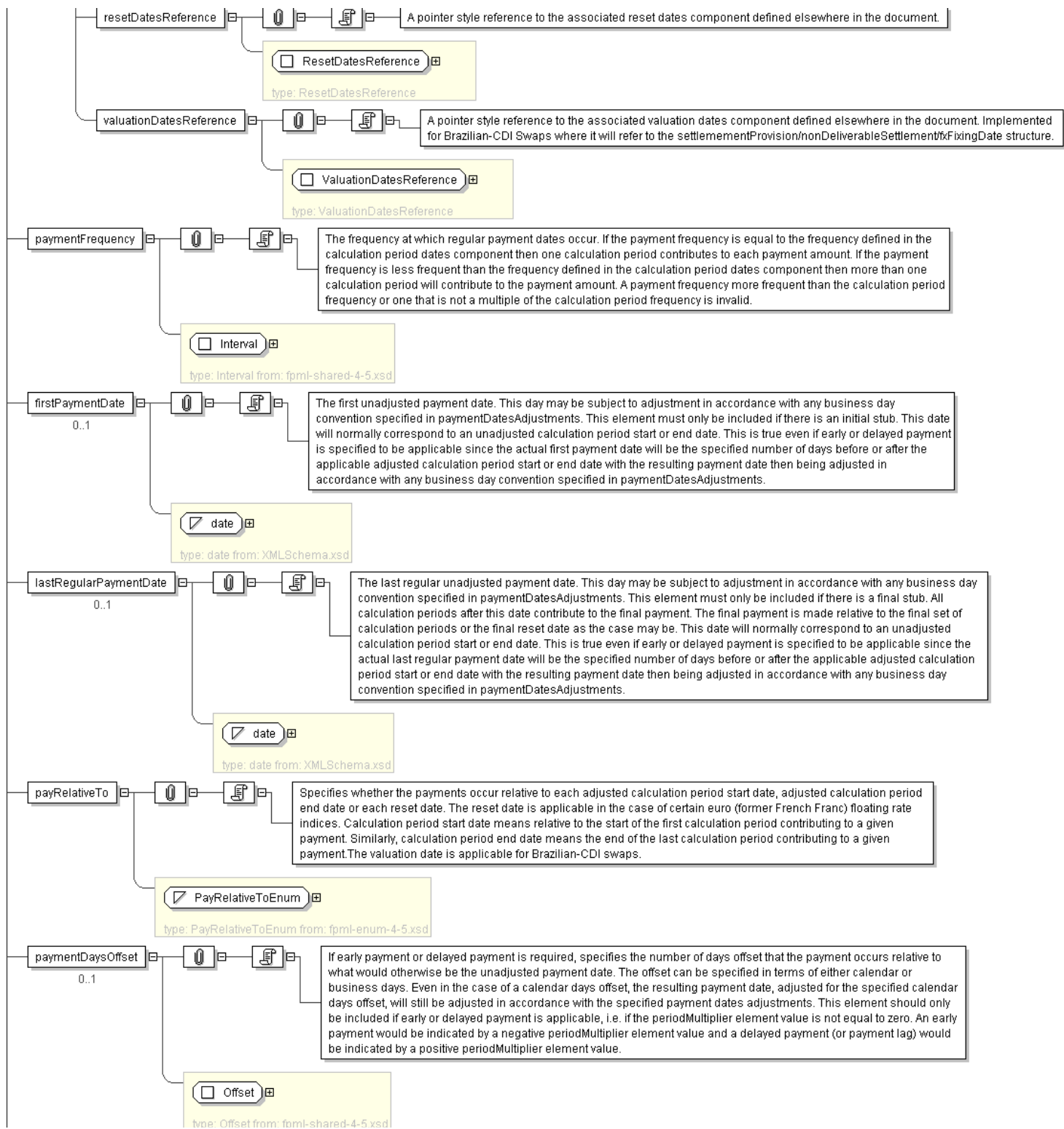
<paymentDatesAdjustments> BusinessDayAdjustments </paymentDatesAdjustments> [1]

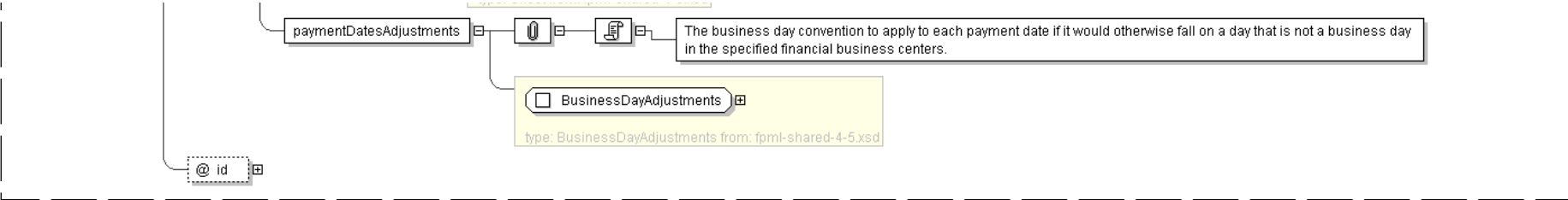
'The business day convention to apply to each payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.'

</...>

Diagram







Schema Component Representation

```
<xsd:complexType name="PaymentDates">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="calculationPeriodDatesReference" type=" CalculationPeriodDatesReference " />
      <xsd:element name="resetDatesReference" type=" ResetDatesReference " />
      <xsd:element name="valuationDatesReference" type=" ValuationDatesReference " />
    </xsd:choice>
    <xsd:element name="paymentFrequency" type=" Interval " />
    <xsd:element name="firstPaymentDate" type=" xsd:date " minOccurs="0"/>
    <xsd:element name="lastRegularPaymentDate" type=" xsd:date " minOccurs="0"/>
    <xsd:element name="payRelativeTo" type=" PayRelativeToEnum " />
    <xsd:element name="paymentDaysOffset" type=" Offset " minOccurs="0"/>
    <xsd:element name="paymentDatesAdjustments" type=" BusinessDayAdjustments " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **PaymentDatesReference**

| | |
|---|---|
| Super-types: | Reference < PaymentDatesReference (by extension) |
| Sub-types: | None |
| Name | PaymentDatesReference |
| Used by (from the same schema document) | Complex Type DateRelativeToPaymentDates |
| Abstract | no |
| Documentation | Reference to a payment dates structure. |

XML Instance Representation

```
<...
  href=" xsd:IDREF [1]" />
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PaymentDatesReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " />
    <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="PaymentDates"/>
  </xsd:extension>
</xsd:complexType>
```

Complex Type: **PriceSourceDisruption**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PriceSourceDisruption |
| Used by (from the same schema document) | Complex Type NonDeliverableSettlement |
| Abstract | no |
| Documentation | A type defining the parameters used to get a price quote to replace the settlement rate option that is disrupted. |

XML Instance Representation

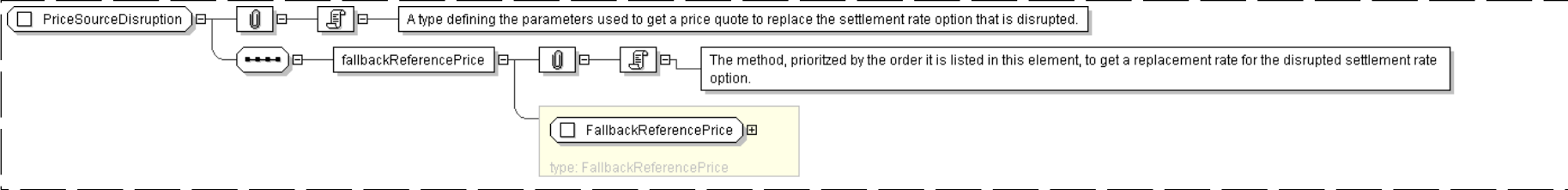
<...>

<fallbackReferencePrice> [FallbackReferencePrice](#) </fallbackReferencePrice> [1]

'The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PriceSourceDisruption">
  <xsd:sequence>
    <xsd:element name="fallbackReferencePrice" type="FallbackReferencePrice" />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **PrincipalExchange**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PrincipalExchange |
| Used by (from the same schema document) | Complex Type Cashflows |
| Abstract | no |
| Documentation | A type defining a principal exchange amount and adjusted exchange date. The type forms part of the cashflow representation of a swap stream. |

XML Instance Representation

<...>

id=" [xsd:ID](#) [0..1]*">

<unadjustedPrincipalExchangeDate> [xsd:date](#) </unadjustedPrincipalExchangeDate> [0..1]

<adjustedPrincipalExchangeDate> [xsd:date](#) </adjustedPrincipalExchangeDate> [0..1]

'The principal exchange date. This date should already be adjusted for any applicable business day convention.'

<principalExchangeAmount> [xsd:decimal](#) </principalExchangeAmount> [0..1]

'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.'

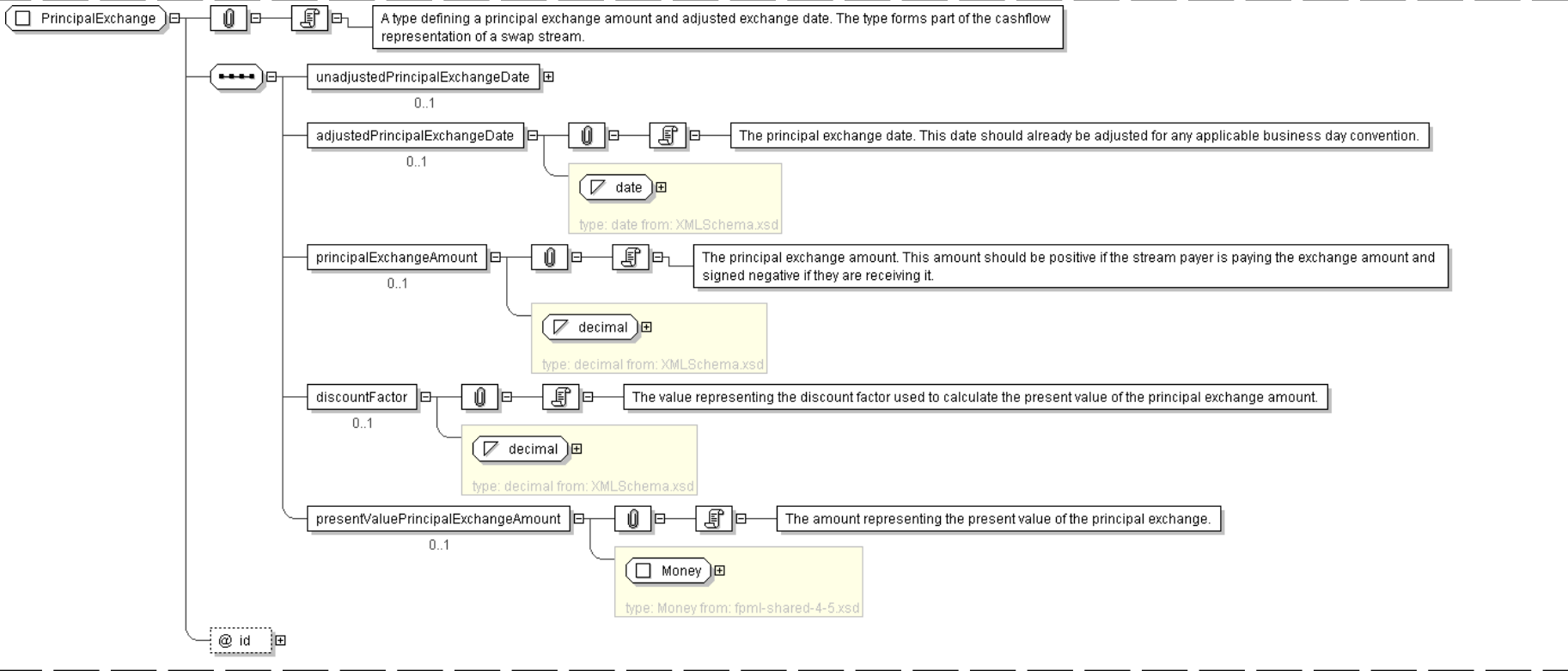
</...>

```
<discountFactor> xsd:decimal </discountFactor> [0..1]
'The value representing the discount factor used to calculate the present value of
the principal exchange amount.'
```

```
<presentValuePrincipalExchangeAmount> Money </presentValuePrincipalExchangeAmount> [0..1]
'The amount representing the present value of the principal exchange.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PrincipalExchange">
  <xsd:sequence>
    <xsd:element name="unadjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedPrincipalExchangeDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="principalExchangeAmount" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="presentValuePrincipalExchangeAmount" type="Money" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

Complex Type: RelevantUnderlyingDateReference

| | |
|--------------|---|
| Super-types: | Reference < RelevantUnderlyingDateReference (by extension) |
| Sub-types: | None |

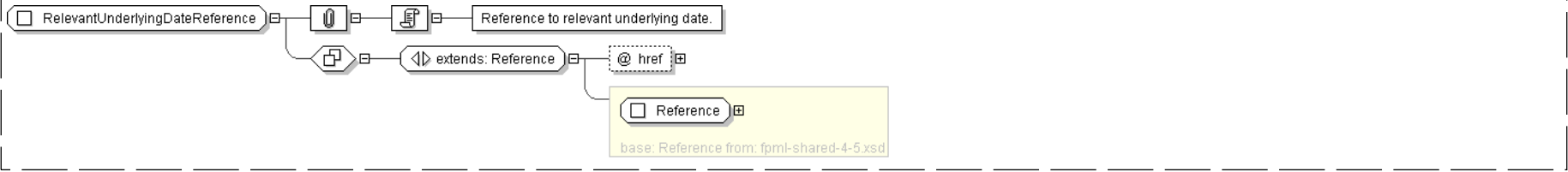
| | |
|------|---------------------------------|
| Name | RelevantUnderlyingDateReference |
|------|---------------------------------|

| | |
|---|---|
| Used by (from the same schema document) | Complex Type FinalCalculationPeriodDateAdjustment |
| Abstract | no |
| Documentation | Reference to relevant underlying date. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[1\]" />  
<...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RelevantUnderlyingDateReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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Complex Type: **ResetDates**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ResetDates |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  id=" xsd:ID \[1\]">  
    <calculationPeriodDatesReference> CalculationPeriodDatesReference  
    </calculationPeriodDatesReference> [1]  
    'A pointer style reference to the associated calculation period dates component  
    defined elsewhere in the document.'  
    <resetRelativeTo> ResetRelativeToEnum </resetRelativeTo> [0..1]  
    '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> RelativeDateOffset </initialFixingDate> [0..1]  
    <fixingDates> RelativeDateOffset </fixingDates> [1]  
    '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> Offset </rateCutOffDaysOffset> [0..1]  
    'Specifies the number of business days before the period end date when the rate cut-off date  
    </resetDates>  
</...>
```

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> ResetFrequency </resetFrequency> [1]
```

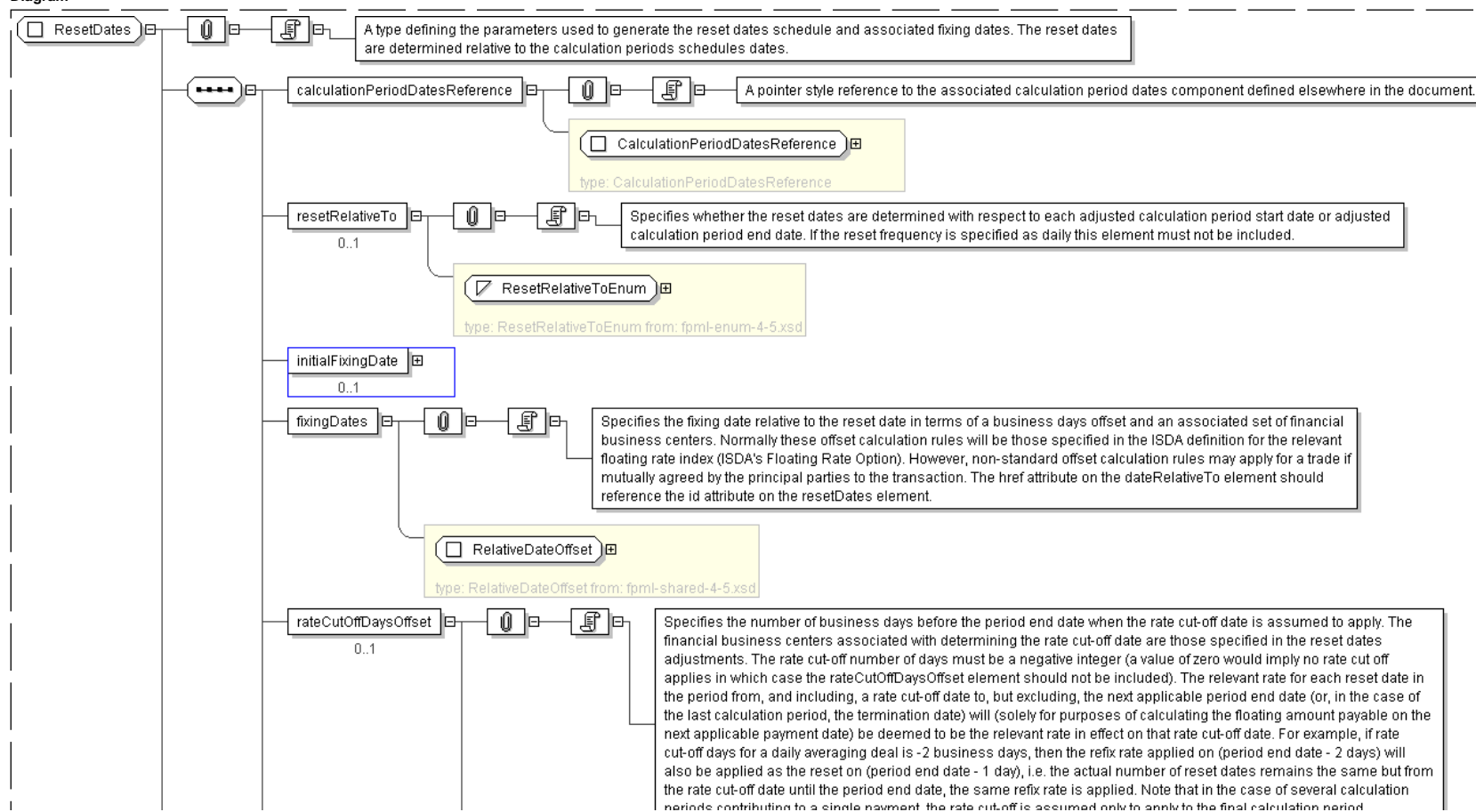
'The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.'

```
<resetDatesAdjustments> BusinessDayAdjustments </resetDatesAdjustments> [1]
```

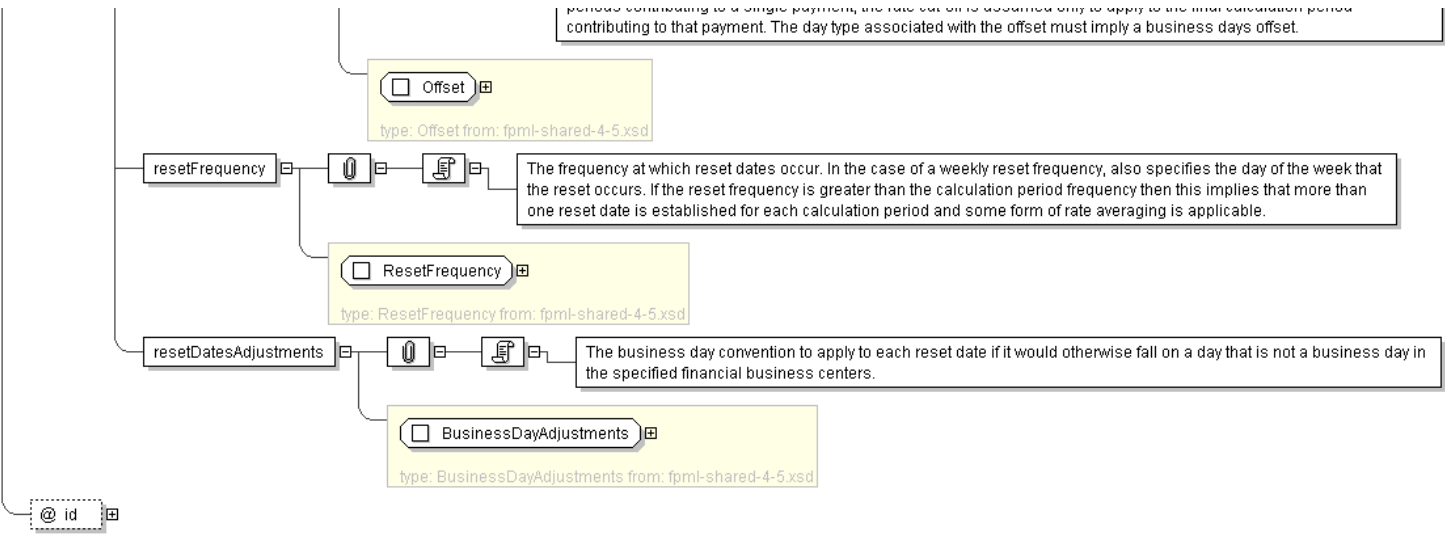
'The business day convention to apply to each reset date if it would otherwise fall on a day that is not a business day in the specified financial business centers.'

```
</...>
```

Diagram



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.



Schema Component Representation

```
<xsd:complexType name="ResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="CalculationPeriodDatesReference" />
    <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum" minOccurs="0"/>
    <xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0"/>
    <xsd:element name="fixingDates" type="RelativeDateOffset" />
    <xsd:element name="rateCutOffDaysOffset" type="Offset" minOccurs="0"/>
    <xsd:element name="resetFrequency" type="ResetFrequency" />
    <xsd:element name="resetDatesAdjustments" type="BusinessDayAdjustments" />
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
```

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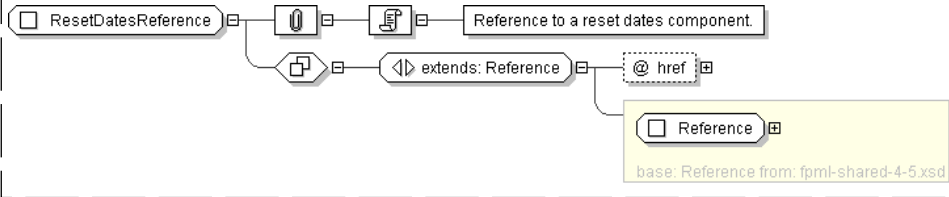
Complex Type: **ResetDatesReference**

| | |
|---|---|
| Super-types: | Reference < ResetDatesReference (by extension) |
| Sub-types: | None |
| Name | ResetDatesReference |
| Used by (from the same schema document) | Complex Type PaymentDates |
| Abstract | no |
| Documentation | Reference to a reset dates component. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ResetDatesReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" >
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="ResetDates"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: SettlementProvision

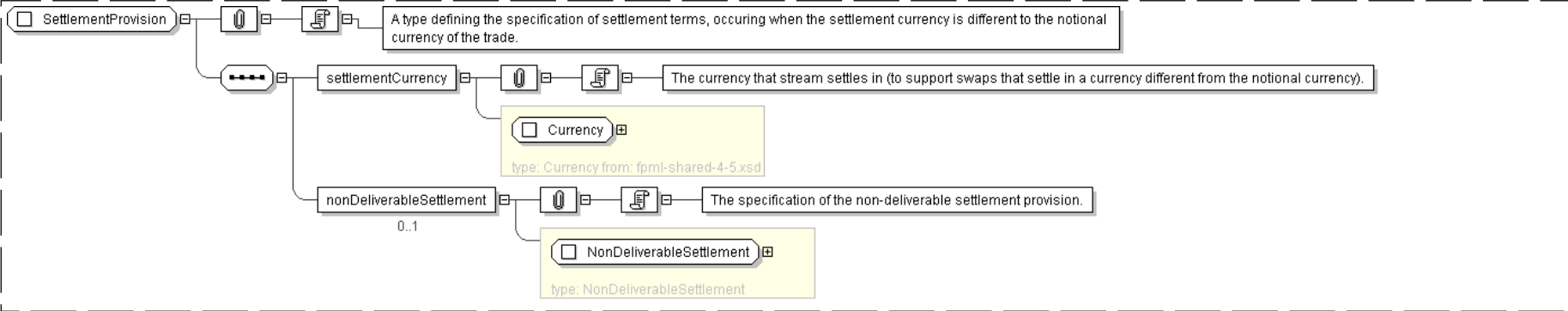
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | SettlementProvision |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | A type defining the specification of settlement terms, occuring when the settlement currency is different to the notional currency of the trade. |

XML Instance Representation

```
<...>
  <settlementCurrency> Currency </settlementCurrency> [1]
  'The currency that stream settles in (to support swaps that settle in a currency different
  from the notional currency).'NonDeliverableSettlement </nonDeliverableSettlement> [0..1]
  'The specification of the non-deliverable settlement provision.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementProvision">
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type="Currency" />
    <xsd:element name="nonDeliverableSettlement" type="NonDeliverableSettlement" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: SettlementRateOption

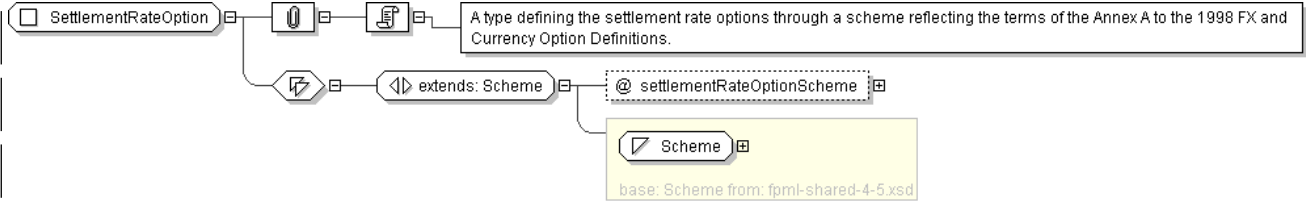
| | |
|--------------|---|
| Super-types: | Scheme < SettlementRateOption (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | SettlementRateOption |
| Used by (from the same schema document) | Complex Type FallbackReferencePrice , Complex Type NonDeliverableSettlement |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  settlementRateOptionScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementRateOption">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme " >  
      <xsd:attribute name="settlementRateOptionScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/settlement-rate-option"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **SinglePartyOption**

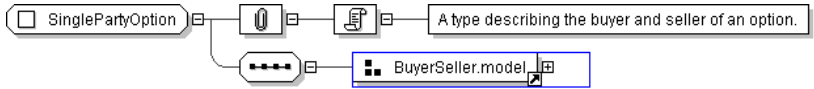
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | SinglePartyOption |
| Used by (from the same schema document) | Complex Type OptionalEarlyTermination |
| Abstract | no |
| Documentation | A type describing the buyer and seller of an option. |

XML Instance Representation

```
<...>  
  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]  
  'A reference to the party that buys this instrument, ie. pays for this instrument and  
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case  
  of FRAs this the fixed rate payer.'  
  
  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]  
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the  
  rights defined by this instrument and in return receives a payment for it. See 2000  
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SinglePartyOption">
  <xsd:sequence>
    <xsd:group ref=" BuyerSeller.model " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: StubCalculationPeriodAmount

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | StubCalculationPeriodAmount |
| Used by (from the same schema document) | Complex Type InterestRateStream |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<calculationPeriodDatesReference> CalculationPeriodDatesReference
</calculationPeriodDatesReference> [1]
'A pointer style reference to the associated calculation period dates component defined elsewhere in the document.'

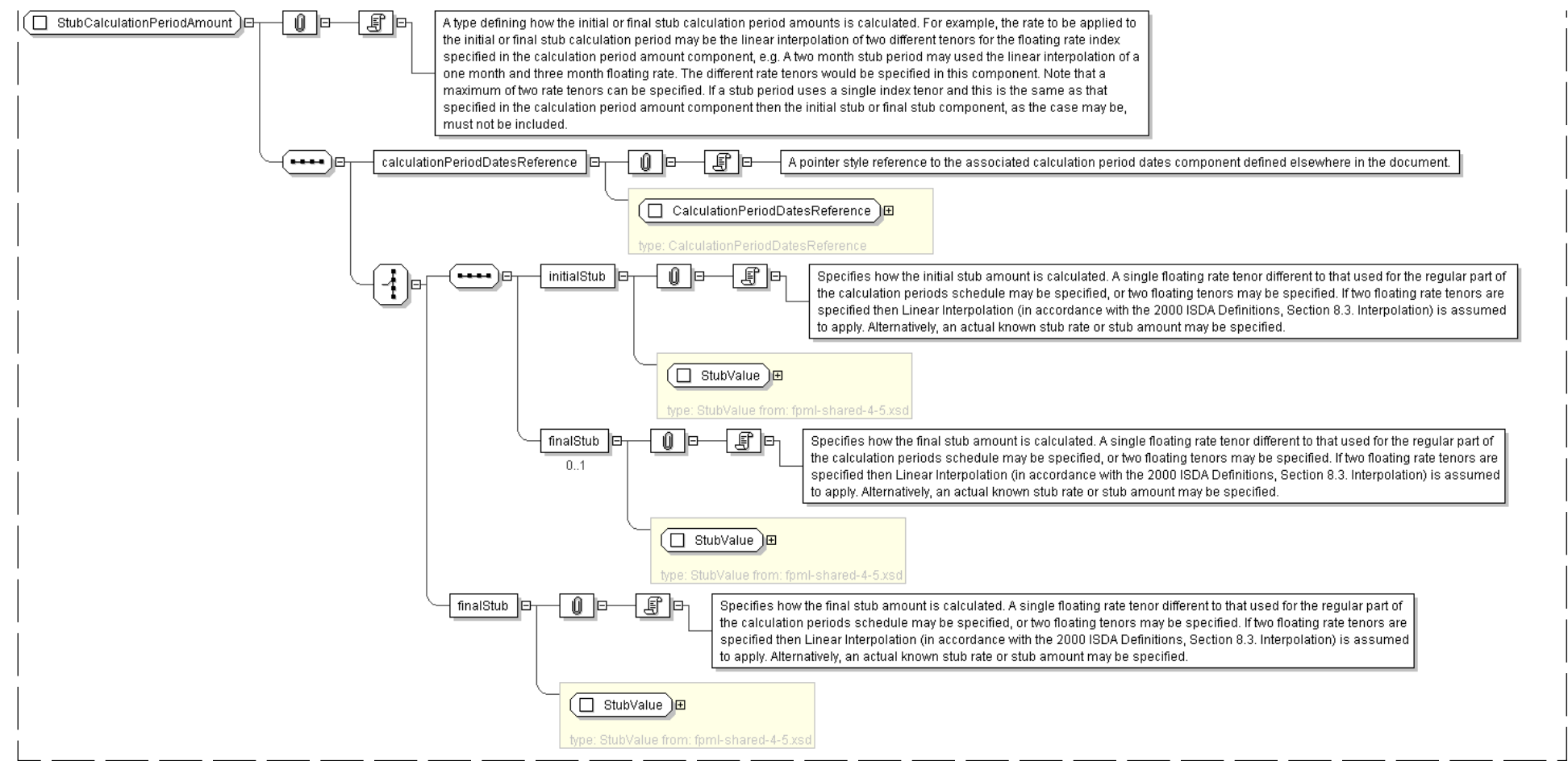
Start Choice [1]
  <initialStub> StubValue </initialStub> [1]
  'Specifies how the initial stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating 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.'

  <finalStub> StubValue </finalStub> [0..1]
  '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.'

  <finalStub> StubValue </finalStub> [1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StubCalculationPeriodAmount">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type=" CalculationPeriodDatesReference " />
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="initialStub" type=" StubValue " />
        <xsd:element name="finalStub" type=" StubValue " minOccurs="0"/>
      </xsd:sequence>
      <xsd:element name="finalStub" type=" StubValue " />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **Swap**

| | |
|---|--|
| Super-types: | Product < Swap (by extension) |
| Sub-types: | None |
| Name | Swap |
| Used by (from the same schema document) | Element swap |
| Abstract | no |

Documentation A type defining swap streams and additional payments between the principal parties involved in the swap.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <swapStream> InterestRateStream </swapStream> [1..*]
  'The swap streams.'

  <earlyTerminationProvision> EarlyTerminationProvision </earlyTerminationProvision> [0..1]
  'Parameters specifying provisions relating to the optional and mandatory early terminarion of
  a swap transaction.'

  <cancelableProvision> CancelableProvision </cancelableProvision> [0..1]
  '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.'

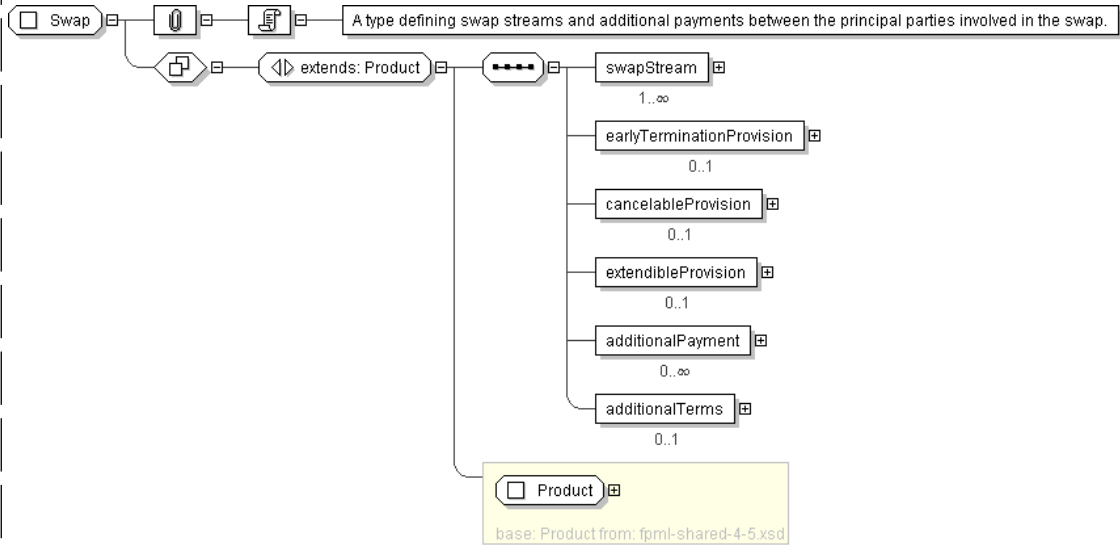
  <extendibleProvision> ExtendibleProvision </extendibleProvision> [0..1]
  'A provision that allows the specification of an embedded option with a swap giving the
  buyer of the option the right to extend the swap, in whole or in part, to the
  extended termination date.'

  <additionalPayment> Payment </additionalPayment> [0..*]
  'Additional payments between the principal parties.'

  <additionalTerms> SwapAdditionalTerms </additionalTerms> [0..1]
  'Contains any additional terms to the swap contract.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Swap">
  <xsd:complexContent>
    <xsd:extension base="Product" >
      <xsd:sequence>
        <xsd:element name="swapStream" type="InterestRateStream" maxOccurs="unbounded"/>
        <xsd:element name="earlyTerminationProvision" type="EarlyTerminationProvision" minOccurs="0"/>
        <xsd:element name="cancelableProvision" type="CancelableProvision" minOccurs="0"/>
        <xsd:element name="extendibleProvision" type="ExtendibleProvision" minOccurs="0"/>
        <xsd:element name="additionalPayment" type="Payment" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="additionalTerms" type="SwapAdditionalTerms" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **SwapAdditionalTerms**

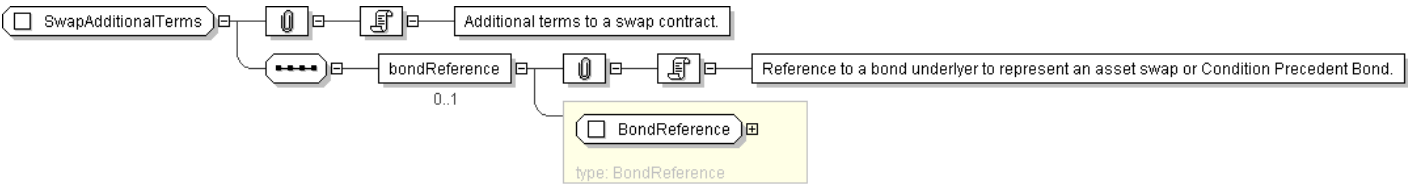
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | SwapAdditionalTerms |
| Used by (from the same schema document) | Complex Type Swap |
| Abstract | no |
| Documentation | Additional terms to a swap contract. |

XML Instance Representation

```
<...>
<bondReference> BondReference </bondReference> [0..1]
  'Reference to a bond underlyer to represent an asset swap or Condition Precedent Bond.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SwapAdditionalTerms">
  <xsd:sequence>
    <xsd:element name="bondReference" type="BondReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **Swaption**

| | |
|--------------|--|
| Super-types: | Product < Swaption (by extension) |
| Sub-types: | None |

| | |
|---|---------------------------------------|
| Name | Swaption |
| Used by (from the same schema document) | Element swaption |
| Abstract | no |
| Documentation | A type to define an option on a swap. |

XML Instance Representation

```
<...
  id=" xsd:ID [0..1]*">
    <productType> ProductType </productType> [0..*]
    'A classification of the type of product. FpML defines a simple product categorization using
    a coding scheme.'

    <productId> ProductId </productId> [0..*]
    'A product reference identifier allocated by a party. FpML does not define the domain
    values associated with this element. Note that the domain values for this element are
    not strictly an enumerated list.'

    <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
    'A reference to the party that buys this instrument, ie. pays for this instrument and
    receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
    of FRAs this the fixed rate payer.'

    <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
    'A reference to the party that sells ("writes") this instrument, i.e. that grants the
    rights defined by this instrument and in return receives a payment for it. See 2000
    ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

    <premium> Payment </premium> [0..*]
    'The option premium amount payable by buyer to seller on the specified payment date.'

    <exercise> ... </exercise> [1]
    <exerciseProcedure> ExerciseProcedure </exerciseProcedure> [0..1]
    'A set of parameters defining procedures associated with the exercise.'

    <calculationAgent> CalculationAgent </calculationAgent> [0..1]
    'The ISDA Calculation Agent responsible for performing duties associated with an optional
    early termination.'

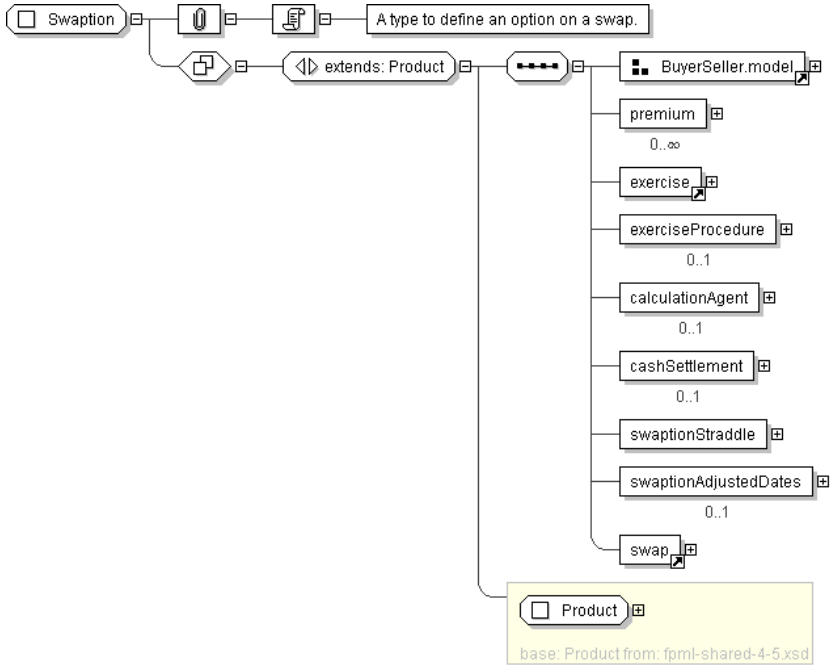
    <cashSettlement> CashSettlement </cashSettlement> [0..1]
    'If specified, this means that cash settlement is applicable to the transaction and defines
    the parameters associated with the cash settlement procedure. If not specified, then
    physical settlement is applicable.'

    <swaptionStraddle> xsd:boolean </swaptionStraddle> [1]
    'Whether the option is a swaption or a swaption straddle.'

    <swaptionAdjustedDates> SwaptionAdjustedDates </swaptionAdjustedDates> [0..1]
    'The adjusted dates associated with swaption exercise. These dates have been adjusted for
    any applicable business day convention.'

    <swap> ... </swap> [1]
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Swaption">
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="premium" type="Payment" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element ref="exercise"/>
        <xsd:element name="exerciseProcedure" type="ExerciseProcedure" minOccurs="0"/>
        <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0"/>
        <xsd:element name="cashSettlement" type="CashSettlement" minOccurs="0"/>
        <xsd:element name="swaptionStraddle" type="xsd:boolean"/>
        <xsd:element name="swaptionAdjustedDates" type="SwaptionAdjustedDates" minOccurs="0"/>
        <xsd:element ref="swap"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: SwaptionAdjustedDates

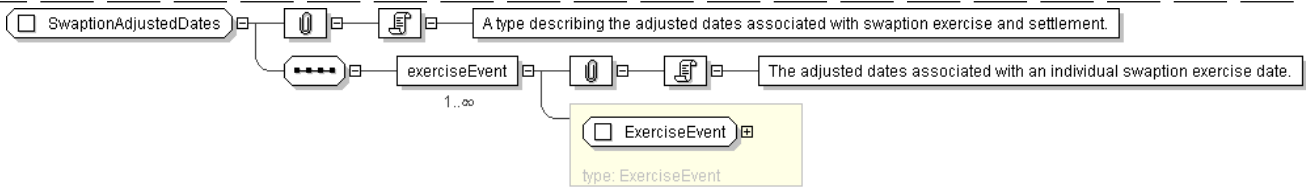
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SwaptionAdjustedDates |
| Used by (from the same schema document) | Complex Type Swaption |
| Abstract | no |
| Documentation | A type describing the adjusted dates associated with swaption exercise and settlement. |

XML Instance Representation

```
<...>
  <exerciseEvent> ExerciseEvent </exerciseEvent> [1..*]
  'The adjusted dates associated with an individual swaption exercise date.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="SwaptionAdjustedDates">
  <xsd:sequence>
    <xsd:element name="exerciseEvent" type="ExerciseEvent" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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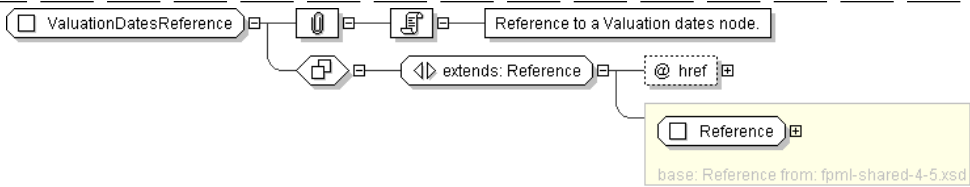
Complex Type: ValuationDatesReference

| | |
|---|---|
| Super-types: | Reference < ValuationDatesReference (by extension) |
| Sub-types: | None |
| Name | ValuationDatesReference |
| Used by (from the same schema document) | Complex Type PaymentDates |
| Abstract | no |
| Documentation | Reference to a Valuation dates node. |

XML Instance Representation

<...
href="xsd:IDREF [1]"/>

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationDatesReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="FxFixingDate"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: ValuationPostponement

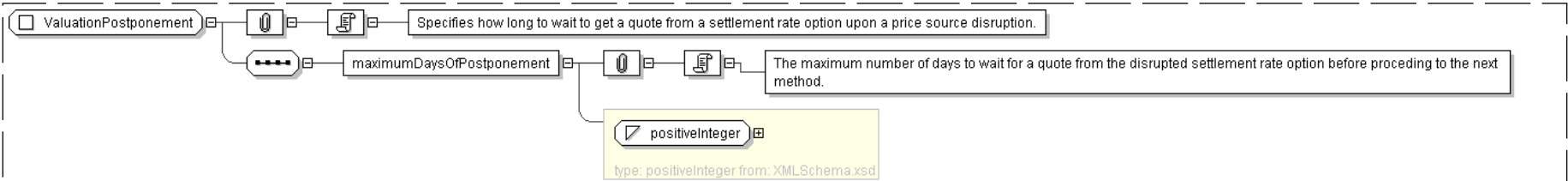
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ValuationPostponement |
| Used by (from the same schema document) | Complex Type FallbackReferencePrice |
| Abstract | no |
| Documentation | Specifies how long to wait to get a quote from a settlement rate option upon a price source disruption. |

XML Instance Representation

```
<...>
<maximumDaysOfPostponement> xsd:positiveInteger </maximumDaysOfPostponement> [1]
'The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to the next method.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationPostponement">
  <xsd:sequence>
    <xsd:element name="maximumDaysOfPostponement" type="xsd:positiveInteger" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **YieldCurveMethod**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

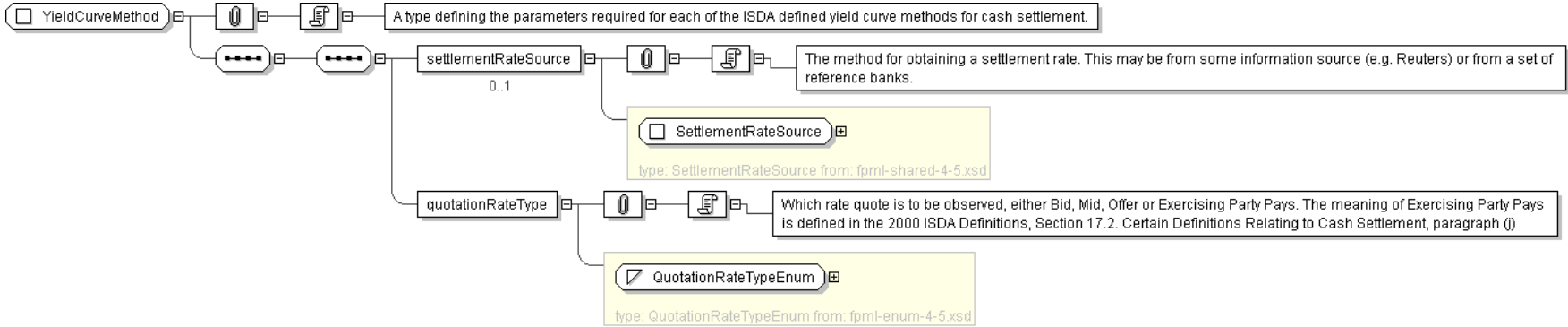
| | |
|---|---|
| Name | YieldCurveMethod |
| Used by (from the same schema document) | Complex Type CashSettlement , Complex Type CashSettlement , Complex Type CashSettlement |
| Abstract | no |
| Documentation | A type defining the parameters required for each of the ISDA defined yield curve methods for cash settlement. |

XML Instance Representation

```
<...>
<settlementRateSource> SettlementRateSource </settlementRateSource> [0..1]
'The method for obtaining a settlement rate. This may be from some information source (e. g. Reuters) or from a set of reference banks.'

<quotationRateType> QuotationRateTypeEnum </quotationRateType> [1]
'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)'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="YieldCurveMethod">
  <xsd:sequence>
    <xsd:sequence>
      <xsd:element name="settlementRateSource" type=" SettlementRateSource " minOccurs="0"/>
      <xsd:element name="quotationRateType" type=" QuotationRateTypeEnum " />
    </xsd:sequence>
  </xsd:sequence>
</xsd:complexType>
```

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Model Group: DiscountRate.model

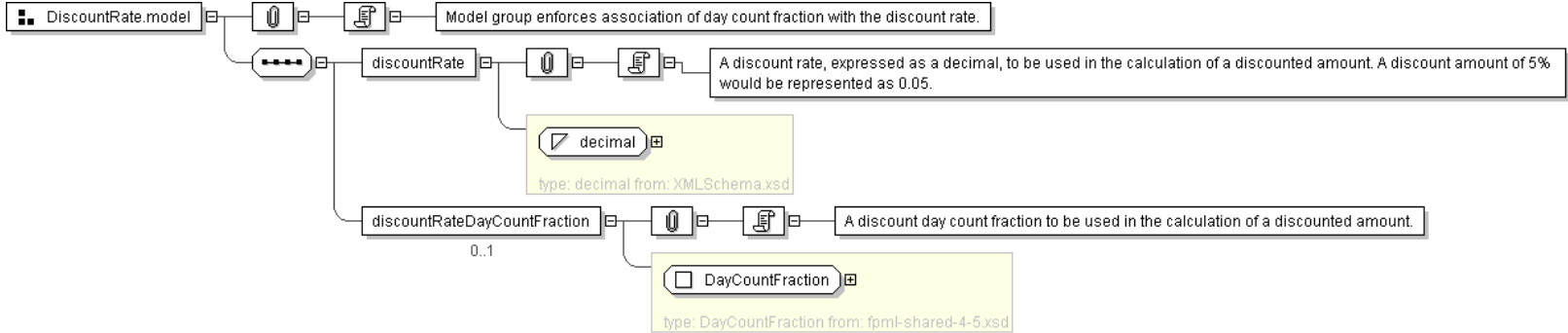
| | |
|---|--|
| Name | DiscountRate.model |
| Used by (from the same schema document) | Complex Type Discounting |
| Documentation | Model group enforces association of day count fraction with the discount rate. |

XML Instance Representation

```
<discountRate> xsd:decimal </discountRate> [1]
'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> DayCountFraction </discountRateDayCountFraction> [0..1]
'A discount day count fraction to be used in the calculation of a discounted amount.'
```

Diagram



Schema Component Representation

```
<xsd:group name="DiscountRate.model">
  <xsd:sequence>
```

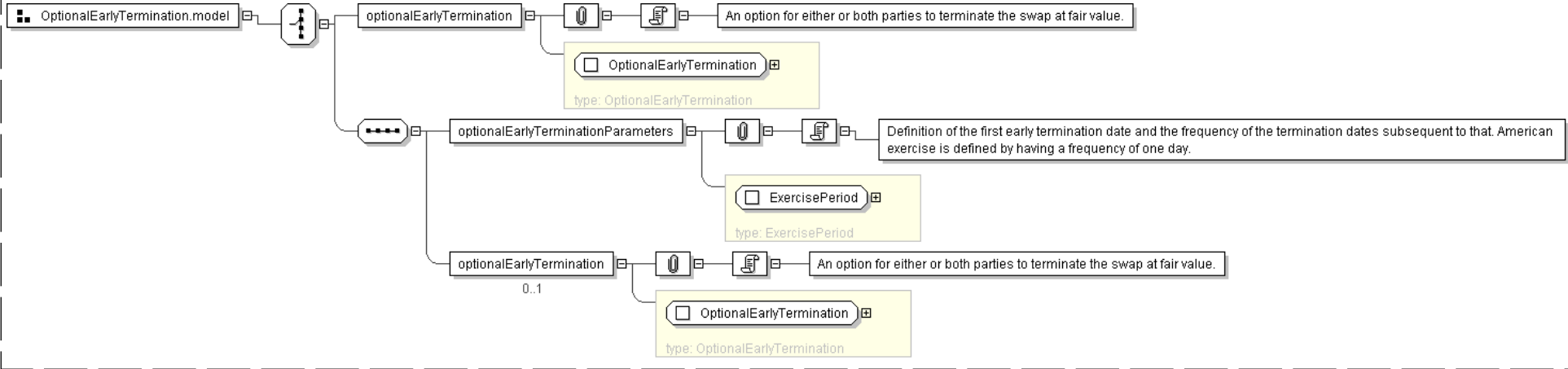

XML Instance Representation

```
Start Choice [1]
<optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [1]
'An option for either or both parties to terminate the swap at fair value.'

<optionalEarlyTerminationParameters> ExercisePeriod </optionalEarlyTerminationParameters> [1]
'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.'

<optionalEarlyTermination> OptionalEarlyTermination </optionalEarlyTermination> [0..1]
'An option for either or both parties to terminate the swap at fair value.'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="OptionalEarlyTermination.model">
  <xsd:choice>
    <xsd:element name="optionalEarlyTermination" type=" OptionalEarlyTermination " />
    <xsd:sequence>
      <xsd:element name="optionalEarlyTerminationParameters" type=" ExercisePeriod " />
      <xsd:element name="optionalEarlyTermination" type=" OptionalEarlyTermination " minOccurs="0" />
    </xsd:sequence>
  </xsd:choice>
</xsd:group>
```

[top](#)

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

| |
|---|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> <u>AusStates</u> </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|---|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

| |
|--|
| <pre><complexType name="AusAddress"> <complexContent> <extension base=" Address " > <sequence> <element name="state" type=" <u>AusStates</u> "/> <element name="postcode"> <simpleType> <restriction base=" string "> <pattern value="[1-9][0-9]{3}"/> </restriction> </simpleType> </element> </sequence> <attribute name="country" type=" string " fixed="Australia"/> </extension> </complexContent> </complexType></pre> |
|--|

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: <http://www.w3.org/TR/xmlschema-1/#identity-constraint-Definitions>.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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 - [Complex Type: **LcEvergreenOption**](#)
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 - [Complex Type: **LcPosition**](#)
 - [Complex Type: **LcSummary**](#)
 - [Complex Type: **LcTerminationNotice**](#)
 - [Complex Type: **LenderLoanContractPeriod**](#)
 - [Complex Type: **LenderPositionPeriod**](#)
 - [Complex Type: **LetterOfCredit**](#)
 - [Complex Type: **LoanContract**](#)
 - [Complex Type: **LoanContractNotice**](#)
 - [Complex Type: **LoanContractPosition**](#)
 - [Complex Type: **LoanContractRepayment**](#)
 - [Complex Type: **LoanContractSummary**](#)
 - [Complex Type: **MarginRateChange**](#)
 - [Complex Type: **MaturingLoanContract**](#)
 - [Complex Type: **MaturingLoanContracts**](#)
 - [Complex Type: **NewLoanContracts**](#)
 - [Complex Type: **OnGoingFeeNotice**](#)
 - [Complex Type: **OnGoingFeePayment**](#)
 - [Complex Type: **OnGoingFeeRateChange**](#)
 - [Complex Type: **OneOffFeeNotice**](#)
 - [Complex Type: **OneOffFeePayment**](#)
 - [Complex Type: **ParticipationAmount**](#)
 - [Complex Type: **PikPeriod**](#)
 - [Complex Type: **PricingChangeNotice**](#)
 - [Complex Type: **PricingChangeReason**](#)
 - [Complex Type: **RatePeriod**](#)
 - [Complex Type: **Repayment**](#)
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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 2406 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-asset-4-5.xsdfpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---------------------------------------|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 2406 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-asset-4-5.xsd" />
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  ...
</xsd:schema>
```

Global Definitions

Complex Type: BorrowingOptionType

| | |
|--------------|--|
| Super-types: | Scheme < BorrowingOptionType (by extension) |
| Sub-types: | None |

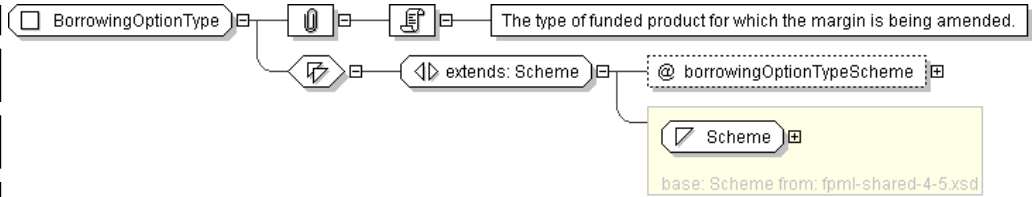
| | |
|---|---|
| Name | BorrowingOptionType |
| Used by (from the same schema document) | Complex Type MarginRateChange |
| Abstract | no |
| Documentation | The type of funded product for which the margin is being amended. |

XML Instance Representation

```
<...
  borrowingOptionTypeScheme=" xsd:anyURI [1]">
  Scheme
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="BorrowingOptionType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="borrowingOptionTypeScheme" type=" xsd:anyURI " use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: DealSummary

| | |
|---|---|
| Super-types: | IdentifiedAsset < DealSummary (by extension) |
| Sub-types: | None |
| Name | DealSummary |
| Used by (from the same schema document) | Model Group FacilityNoticeDetails.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

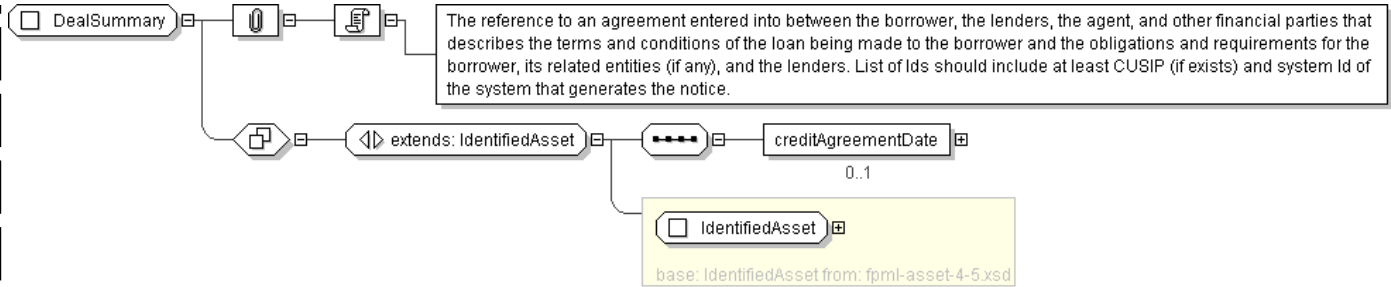
```
<...
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

  <creditAgreementDate> xsd:date </creditAgreementDate> [0..1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DealSummary">
  <xsd:complexContent>
    <xsd:extension base=" IdentifiedAsset " >
      <xsd:sequence>
        <xsd:element name="creditAgreementDate" type=" xsd:date " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: DrawdownNotice

| | |
|--------------|--|
| Super-types: | NotificationMessage < LoanContractNotice (by extension) < DrawdownNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | DrawdownNotice |
| Abstract | no |
| Documentation | 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 |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]
'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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <noticeDate> xsd:date </noticeDate> [1]
  'The date on which the notice was generated.'
```

```

<eventId> EventId </eventId> [0..1]
'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
'A reference to the agent bank for the given deal.'

<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> DealSummary </dealSummary> [1]
'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> FacilitySummary </facilitySummary> [1]
'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender\'s viewpoint as
of the date of the associated notice.'

<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
'A flag which can be set by the message sender in order to signify an exceptional
business event.'

<comments> xsd:string </comments> [0..1]
'A free-form, manually entered field which will be used by users directly for
additional information.'

Start Choice [1]
'The sender may choose to either transmit the full or partial loan contract details.'

    <loanContract> LoanContract </loanContract> [1]
    'A core structure describing a loan contract between borrower and lenders forming part or
    all of the credit line offered by a facility structure within a deal.'

    <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
    'A basic set of fields used to uniquely identify the loan contract.'

End Choice

<drawdownEventType> DrawdownEventTypeEnum </drawdownEventType> [0..1]
'An enumeration that describes whether this message is a drawdown or a rate set
notification. The same message structure is used for both, with some business
validation differences.'

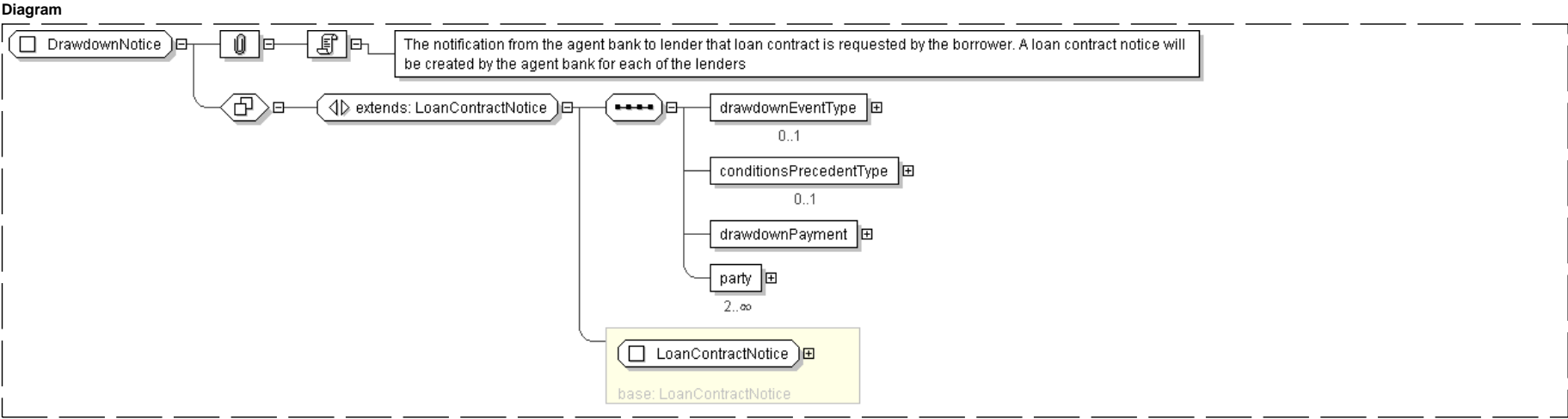
<conditionsPrecedentType> ConditionsPrecedentEnum </conditionsPrecedentType> [0..1]
'An enumeration which describes whether the condition precent have been met, not met or
been waived. Please note: this field in not required since conditions precedent may not
be applicable in certain scenarios.'

<drawdownPayment> DrawdownPayment </drawdownPayment> [1]
'The lender\'s portion of the drawdown payment.'

<party> Party </party> [2..*]
'The parties involved with the associated transaction.'

</...>

```



Schema Component Representation

```
<xsd:complexType name="DrawdownNotice">
  <xsd:complexContent>
    <xsd:extension base="LoanContractNotice">
      <xsd:sequence>
        <xsd:element name="drawdownEventType" type="DrawdownEventTypeEnum" minOccurs="0"/>
        <xsd:element name="conditionsPrecedentType" type="ConditionsPrecedentEnum" minOccurs="0"/>
        <xsd:element name="drawdownPayment" type="DrawdownPayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: DrawdownPayment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DrawdownPayment |
| Used by (from the same schema document) | Complex Type DrawdownNotice , Complex Type NewLoanContracts |
| Abstract | no |
| Documentation | A structure used to describe the payment to be processed as part of the drawdown notice. |

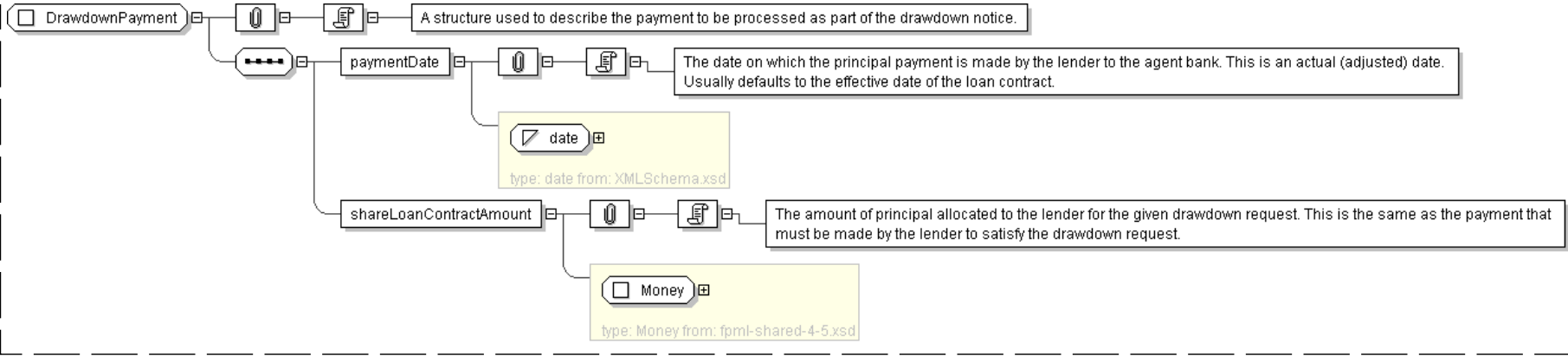
XML Instance Representation

```
<...>
  <paymentDate> xsd:date </paymentDate> [1]
  'The date on which the principal payment is made by the lender to the agent bank. This is
  an actual (adjusted) date. Usually defaults to the effective date of the loan contract.'

  <shareLoanContractAmount> Money </shareLoanContractAmount> [1]
  'The amount of principal allocated to the lender for the given drawdown request. This is
  the same as the payment that must be made by the lender to satisfy the drawdown request.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DrawdownPayment">
  <xsd:sequence>
    <xsd:element name="paymentDate" type="xsd:date" />
    <xsd:element name="shareLoanContractAmount" type="Money" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

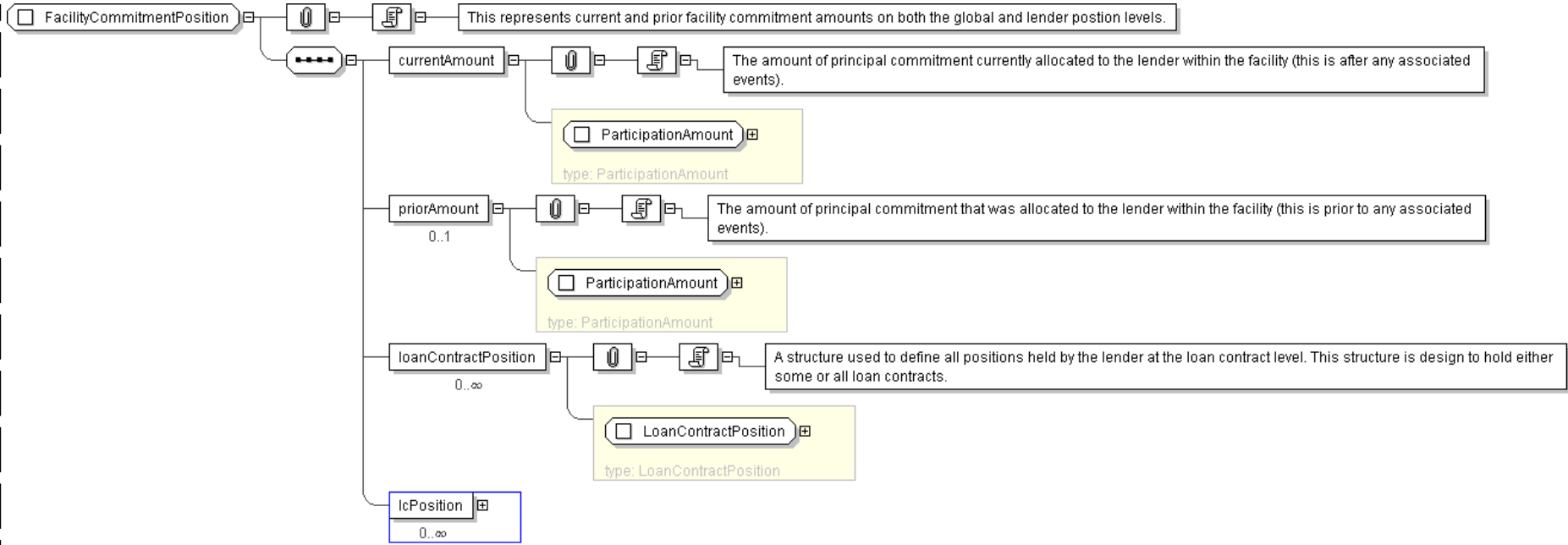
Complex Type: **FacilityCommitmentPosition**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FacilityCommitmentPosition |
| Used by (from the same schema document) | Model Group FacilityNoticeDetails.model |
| Abstract | no |
| Documentation | This represents current and prior facility commitment amounts on both the global and lender position levels. |

XML Instance Representation

```
<...>
  <currentAmount> ParticipationAmount </currentAmount> [1]
  'The amount of principal commitment currently allocated to the lender within the facility
  (this is after any associated events).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FacilityCommitmentPosition">
  <xsd:sequence>
    <xsd:element name="currentAmount" type=" ParticipationAmount " />
    <xsd:element name="priorAmount" type=" ParticipationAmount " minOccurs="0"/>
    <xsd:element name="loanContractPosition" type=" LoanContractPosition "
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="lcPosition" type=" LcPosition " minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **FacilityNotice**

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) |
| Sub-types: | <ul style="list-style-type: none">LcAmendmentNotice (by extension)LcBalanceNotice (by extension)LcIssuanceNotice (by extension)LcTerminationNotice (by extension)OneOffFeeNotice (by extension)OnGoingFeeNotice (by extension)PricingChangeNotice (by extension)RepaymentNotice (by extension)RolloverNotice (by extension) |

| | |
|---------------|---|
| Name | FacilityNotice |
| Abstract | yes |
| Documentation | A base type for all facility-level notices. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  ...
```

```
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
```

```
expectedBuild=" xsd:positiveInteger [0..1]
```

```
'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.'
```

```
"
```

```
actualBuild="6 [0..1]
```

```
'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.'
```

```
">
```

```
<header> NotificationMessageHeader </header> [1]
```

```
<validation> Validation </validation> [0..*]
```

```
<noticeDate> xsd:date </noticeDate> [1]
```

```
'The date on which the notice was generated.'
```

```
<eventId> EventId </eventId> [0..1]
```

```
'The identifier that defines the business event which requires the creation of a notice.'
```

```
<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
```

```
'A reference to the agent bank for the given deal.'
```

```
<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
```

```
'A reference to the borrower against the associated loan contract(s).'
```

```
<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
```

```
'A reference to the lender(s) associated with the associated loan contract(s).'
```

```
<dealSummary> DealSummary </dealSummary> [1]
```

```
'A data structure which contains the identifying characteristics of the given deal.'
```

```
<facilitySummary> FacilitySummary </facilitySummary> [1]
```

```
'A data structure which contains the identifying characteristics of the given facility.'
```

```
<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
```

```
'A structure which contains the position being held by the lender on both the facility and
```

```
loan contract levels. This position information is from the message sender\'s viewpoint as
```

```
of the date of the associated notice.'
```

```
<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
```

```
'A flag which can be set by the message sender in order to signify an exceptional
```

```
business event.'
```

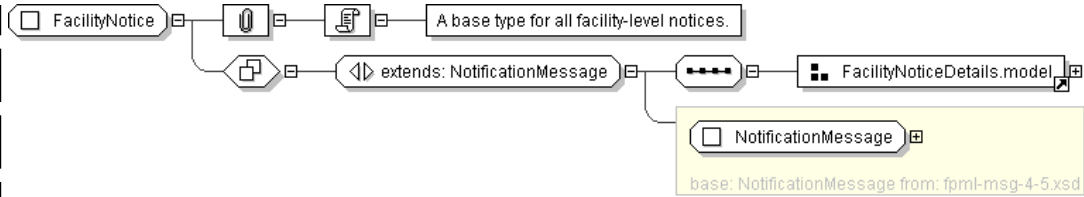
```
<comments> xsd:string </comments> [0..1]
```

```
'A free-form, manually entered field which will be used by users directly for
```

```
additional information.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FacilityNotice" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="FacilityNoticeDetails.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: FacilityRepayment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FacilityRepayment |
| Used by (from the same schema document) | Complex Type Repayment |
| Abstract | no |
| Documentation | Representation of a repayment made by the borrower against a single facility. |

XML Instance Representation

```
<...>
  <refusalAllowed xsd:boolean /> [1]
  'Defines whether the lender has an option to accept or deny the payment.'

  <adjustsCommitment xsd:boolean /> [1]
  'Defines whether the principal repayment will adjust the commitment level of the associated facility.'

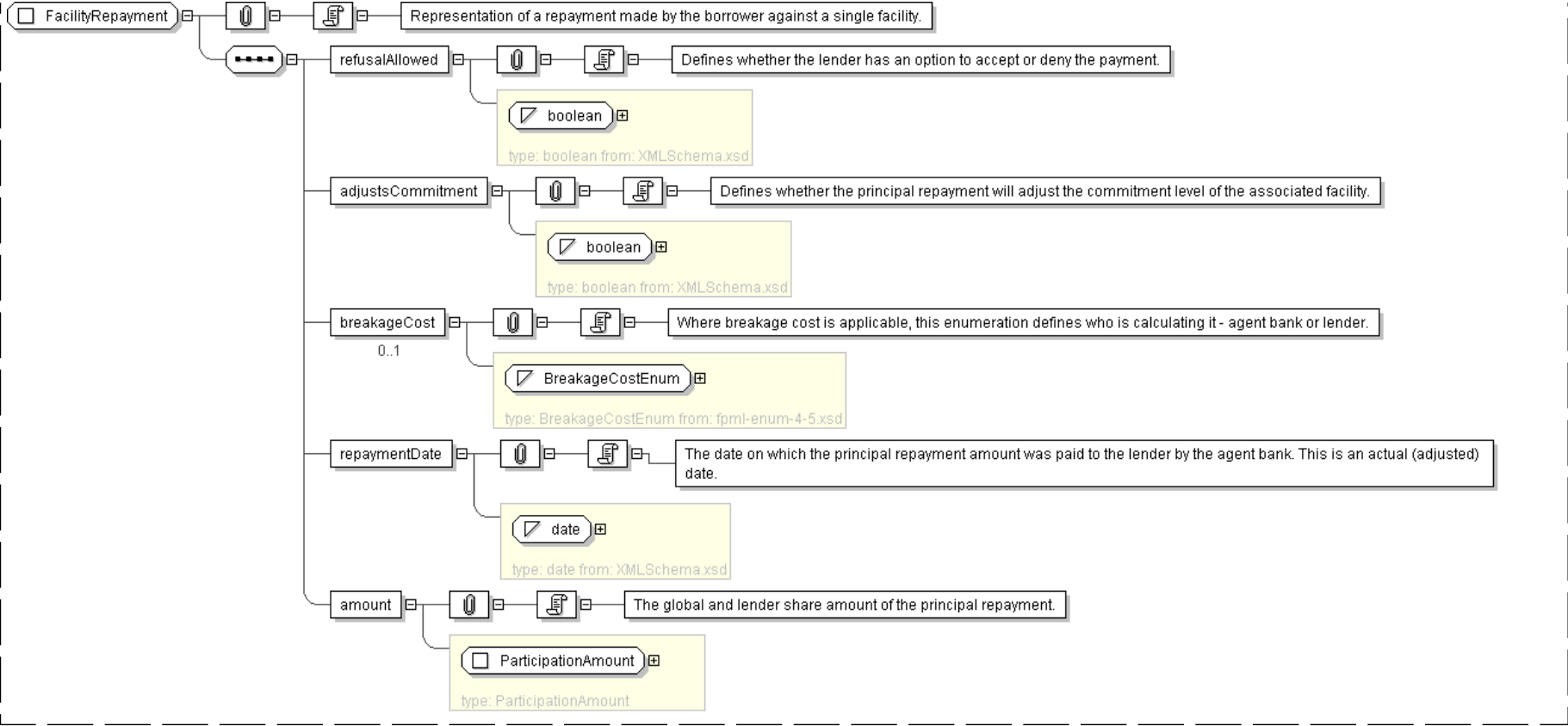
  <breakageCost BreakageCostEnum /> [0..1]
  'Where breakage cost is applicable, this enumeration defines who is calculating it - agent bank or lender.'

  <repaymentDate xsd:date /> [1]
  'The date on which the principal repayment amount was paid to the lender by the agent bank. This is an actual (adjusted) date.'

  <amount ParticipationAmount /> [1]
  'The global and lender share amount of the principal repayment.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FacilityRepayment">
  <xsd:sequence>
    <xsd:element name="refusalAllowed" type="xsd:boolean" />
    <xsd:element name="adjustsCommitment" type="xsd:boolean" />
    <xsd:element name="breakageCost" type="BreakageCostEnum" minOccurs="0"/>
    <xsd:element name="repaymentDate" type="xsd:date" />
    <xsd:element name="amount" type="ParticipationAmount" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FacilitySummary**

| | |
|---|---|
| Super-types: | IdentifiedAsset < FacilitySummary (by extension) |
| Sub-types: | None |
| Name | FacilitySummary |
| Used by (from the same schema document) | Model Group FacilityNoticeDetails.model |
| Abstract | no |
| Documentation | A reference to a single credit limit within a deal (also referred to in the secondary markets as a 'tranche'). The list of ids should include the value of the id and a system reference to denote which internal/external source created the id. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <instrumentId> InstrumentId </instrumentId> [1..*]
  'Identification of the underlying asset, using public and/or private identifiers.'

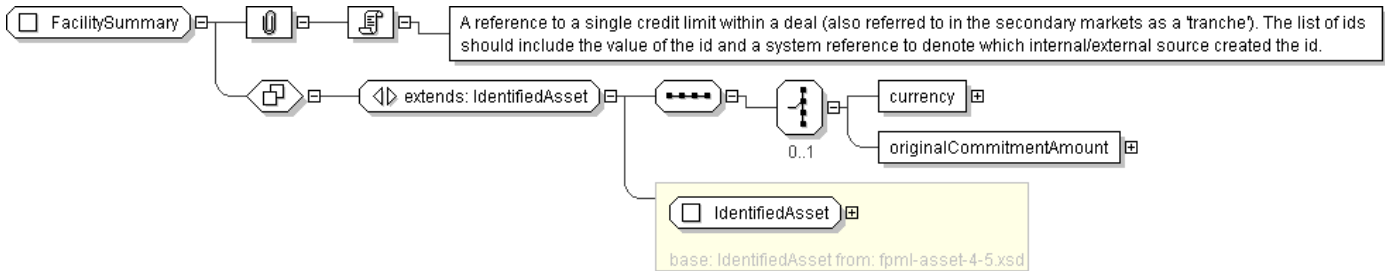
  <description> xsd:string </description> [0..1]
  'Long name of the underlying asset.'

Start Choice [0..1]
  <currency> Currency </currency> [1]
  'Facility denomination currency.'

  <originalCommitmentAmount> Money </originalCommitmentAmount> [1]
  'Original global commitment amount of the facility.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FacilitySummary">
  <xsd:complexContent>
    <xsd:extension base=" IdentifiedAsset " />
    <xsd:sequence>
      <xsd:choice minOccurs="0">
        <xsd:element name="currency" type=" Currency " />
        <xsd:element name="originalCommitmentAmount" type=" Money " />
      </xsd:choice>
    </xsd:sequence>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: FeeAccrualPeriod

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FeeAccrualPeriod |
| Used by (from the same schema document) | Complex Type FeeAccrualSchedule |
| Abstract | no |
| Documentation | The period for within a fee accrual calculation where the fee rate and underlying position amount (commitment, utilization or unutilized) is constant. |

XML Instance Representation

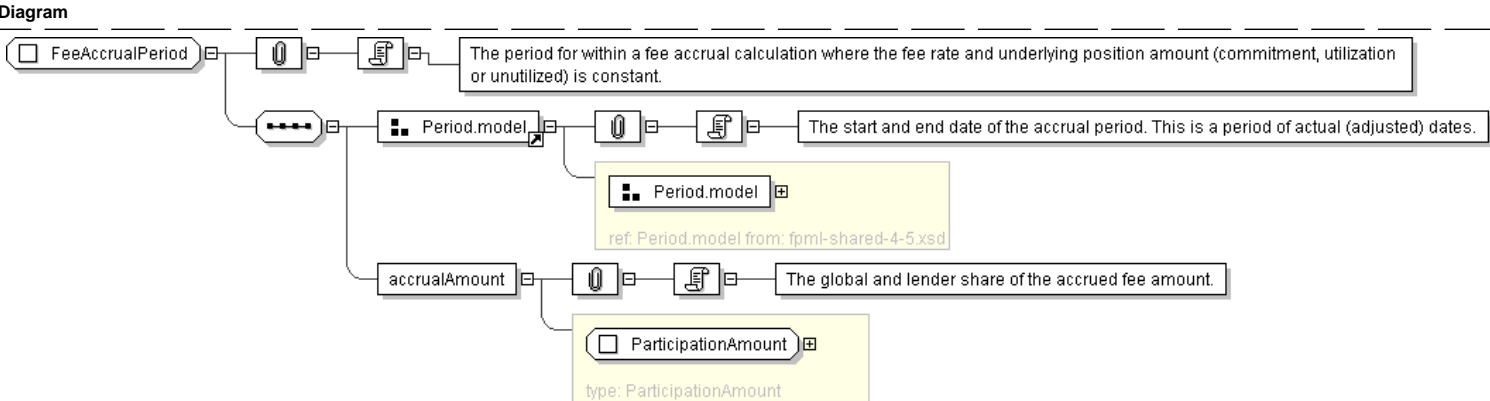
```
<...>
```

```
<startDate> xsd:date </startDate> [1]
'Date on which this period begins.'

<endDate> xsd:date </endDate> [1]
'Date on which this period ends.'

<accrualAmount> ParticipationAmount </accrualAmount> [1]
'The global and lender share of the accrued fee amount.'
```

</...>



Schema Component Representation

```
<xsd:complexType name="FeeAccrualPeriod">
  <xsd:sequence>
    <xsd:group ref=" Period.model " />
    <xsd:element name="accrualAmount" type=" ParticipationAmount " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: FeeAccrualSchedule

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FeeAccrualSchedule |
| Used by (from the same schema document) | Complex Type OnGoingFeeNotice |
| Abstract | no |
| Documentation | The details of the underlying elements that effect the calculation of a fee accrual. |

XML Instance Representation

```
<...>
Start Choice [1]
  <lenderCommitmentPeriod> LenderPositionPeriod </lenderCommitmentPeriod> [1..*]
  'The minimal period within the entire fee period where both the lender and global
  commitment amounts remain constant.'
```

<lenderUtilizationPeriod> LenderPositionPeriod </lenderUtilizationPeriod> [1..*]

'The minimal period within the entire fee period where both the lender and global
 utilization amounts remain constant..'

```
<lenderUnutilizedPeriod> LenderPositionPeriod </lenderUnutilizedPeriod> [1..*]
```

'The minimal period within the entire fee period where both lender and global unutilized amounts remain constant.'

```
<lcBalancePeriod> LenderPositionPeriod </lcBalancePeriod> [1..*]
```

'The minimal period where both lender and global LC amounts remain constant.'

End Choice

```
<feeRatePeriod> RatePeriod </feeRatePeriod> [1..*]
```

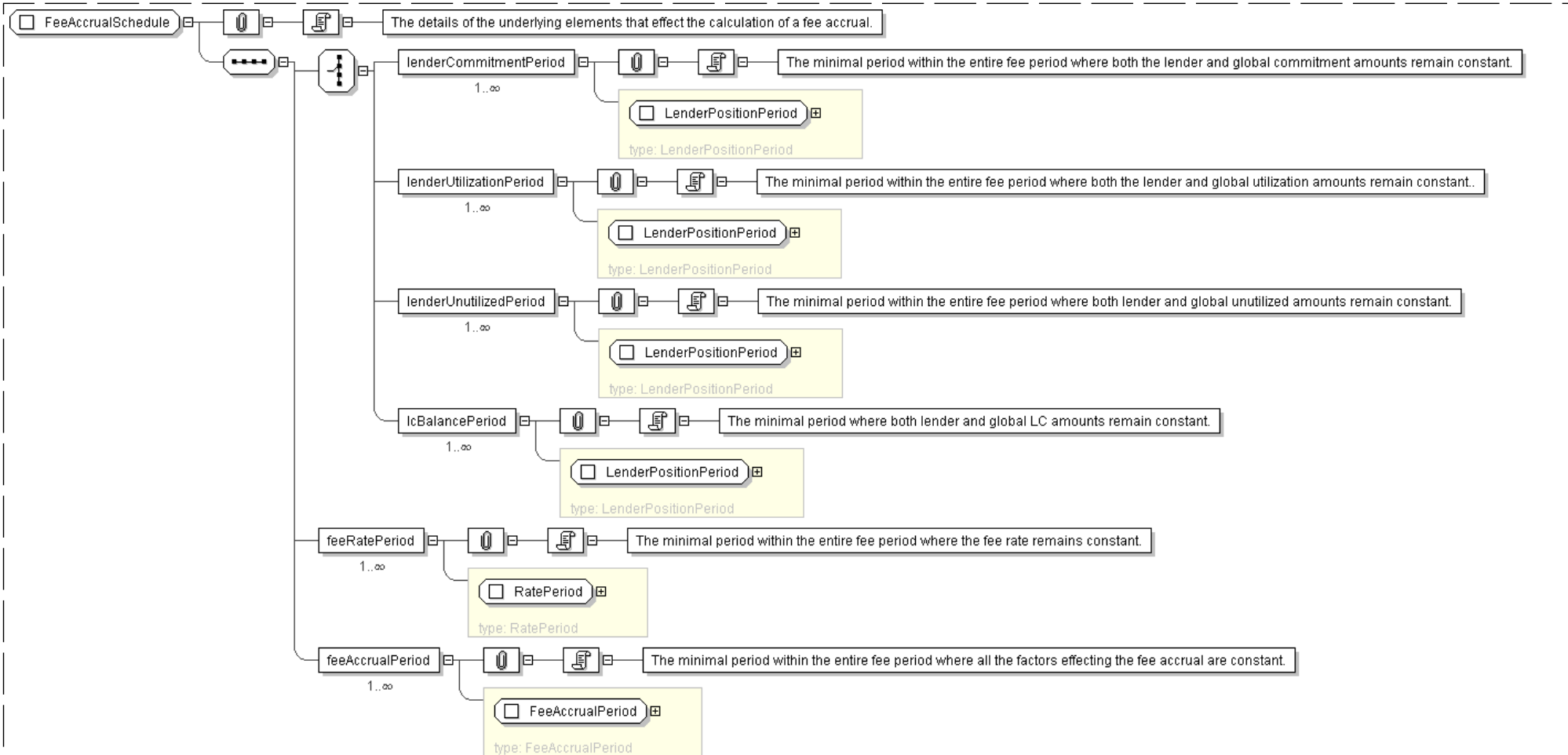
'The minimal period within the entire fee period where the fee rate remains constant.'

```
<feeAccrualPeriod> FeeAccrualPeriod </feeAccrualPeriod> [1..*]
```

'The minimal period within the entire fee period where all the factors effecting the fee accrual are constant.'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FeeAccrualSchedule">
  <xsd:sequence>
```

```
<xsd:choice>
  <xsd:element name="lenderCommitmentPeriod" type=" LenderPositionPeriod " maxOccurs="unbounded" />
  <xsd:element name="lenderUtilizationPeriod" type=" LenderPositionPeriod "
    maxOccurs="unbounded" />
  <xsd:element name="lenderUnutilizedPeriod" type=" LenderPositionPeriod " maxOccurs="unbounded" />
  <xsd:element name="lcBalancePeriod" type=" LenderPositionPeriod " maxOccurs="unbounded" />
</xsd:choice>
<xsd:element name="feeRatePeriod" type=" RatePeriod " maxOccurs="unbounded" />
<xsd:element name="feeAccrualPeriod" type=" FeeAccrualPeriod " maxOccurs="unbounded" />
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxTerms**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

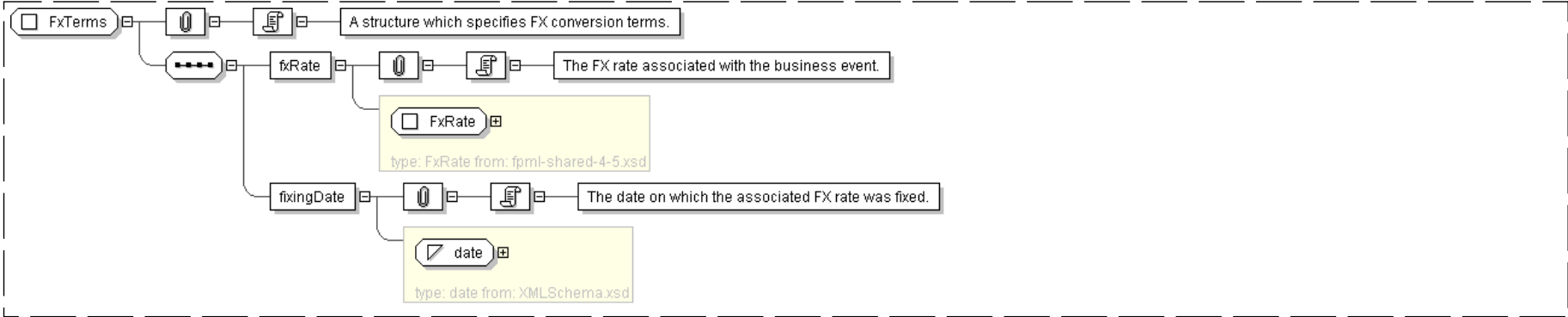
| | |
|---|--|
| Name | FxTerms |
| Used by (from the same schema document) | Complex Type FxTermsSchedule , Complex Type LetterOfCredit |
| Abstract | no |
| Documentation | A structure which specifies FX conversion terms. |

XML Instance Representation

```
<...>
  <fxRate> FxRate </fxRate> [1]
  'The FX rate associated with the business event.'

  <fixingDate> xsd:date </fixingDate> [1]
  'The date on which the associated FX rate was fixed.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxTerms">
  <xsd:sequence>
    <xsd:element name="fxRate" type=" FxRate "/>
    <xsd:element name="fixingDate" type=" xsd:date "/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxTermsSchedule**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FxTermsSchedule |
| Used by (from the same schema document) | Complex Type LoanContract |
| Abstract | no |
| Documentation | A structure which specifies many FX conversion terms, based on a schedule. |

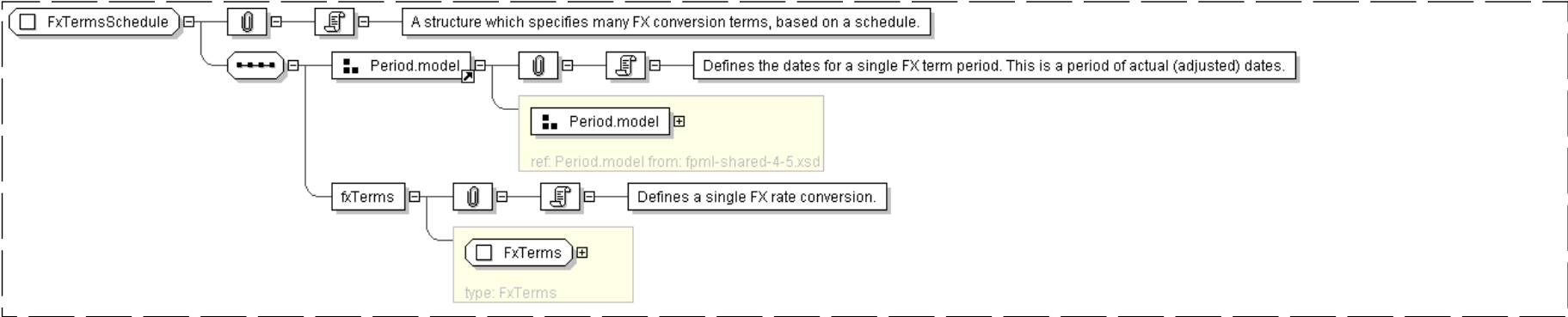
XML Instance Representation

```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <fxTerms> FxTerms </fxTerms> [1]
  'Defines a single FX rate conversion.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxTermsSchedule">
  <xsd:sequence>
    <xsd:group ref=" Period.model " />
    <xsd:element name="fxTerms" type=" FxTerms " />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **InterestAccrualPeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | InterestAccrualPeriod |
| Used by (from the same schema document) | Complex Type InterestAccrualSchedule |

| | |
|---------------|--|
| Abstract | no |
| Documentation | A period defined as having a constant interest rate within which the lender maintains a constant loan contract position. |

XML Instance Representation

```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

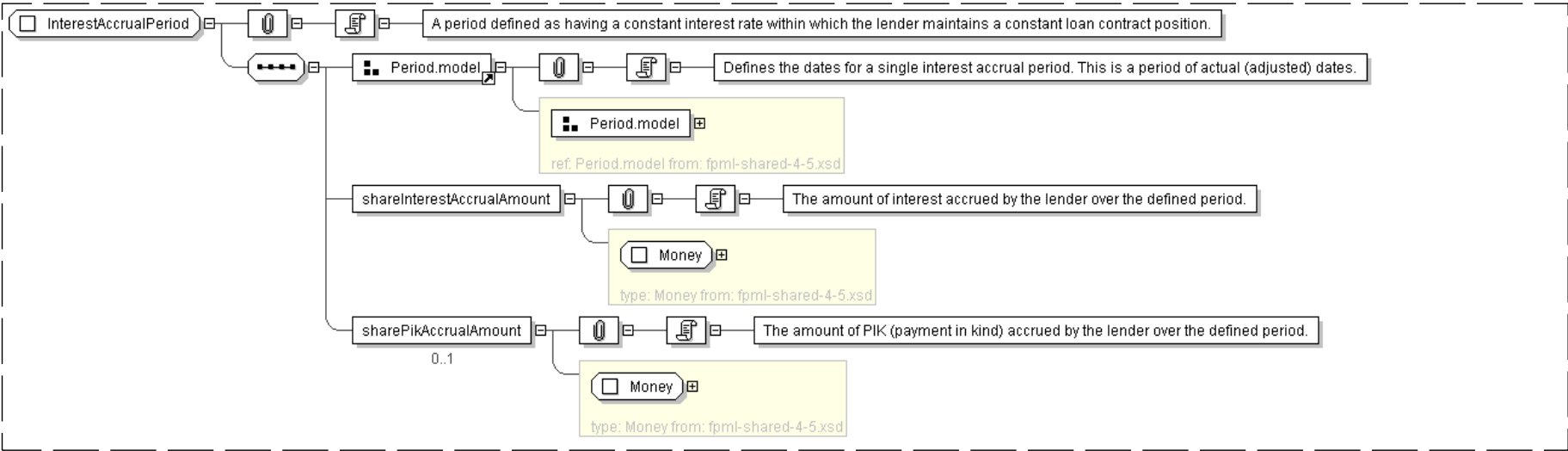
  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <shareInterestAccrualAmount> Money </shareInterestAccrualAmount> [1]
  'The amount of interest accrued by the lender over the defined period.'

  <sharePikAccrualAmount> Money </sharePikAccrualAmount> [0..1]
  'The amount of PIK (payment in kind) accrued by the lender over the defined period.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestAccrualPeriod">
  <xsd:sequence>
    <xsd:group ref=" Period.model " />
    <xsd:element name="shareInterestAccrualAmount" type=" Money " />
    <xsd:element name="sharePikAccrualAmount" type=" Money " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: InterestAccrualSchedule

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|------|-------------------------|
| Name | InterestAccrualSchedule |
|------|-------------------------|

| | |
|---|--|
| Used by (from the same schema document) | Model Group InterestPaymentDetails.model |
| Abstract | no |
| Documentation | A schedule that incorporates all sub-periods of an interest accrual calculation. |

XML Instance Representation

```
<...>
<interestRatePeriod> InterestRatePeriod </interestRatePeriod> [1..*]
'A period defined as having a constant interest rate.'

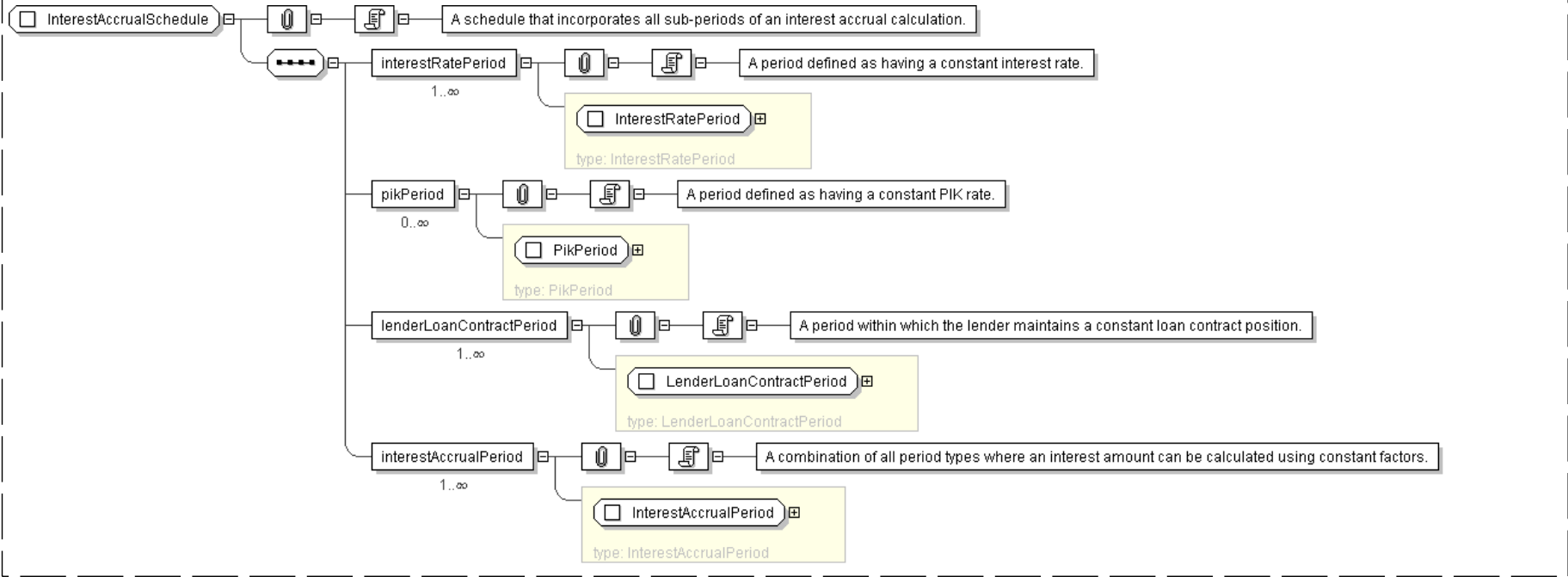
<pikPeriod> PikPeriod </pikPeriod> [0..*]
'A period defined as having a constant PIK rate.'

<lenderLoanContractPeriod> LenderLoanContractPeriod </lenderLoanContractPeriod> [1..*]
'A period within which the lender maintains a constant loan contract position.'

<interestAccrualPeriod> InterestAccrualPeriod </interestAccrualPeriod> [1..*]
'A combination of all period types where an interest amount can be calculated using
constant factors.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestAccrualSchedule">
  <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>
```

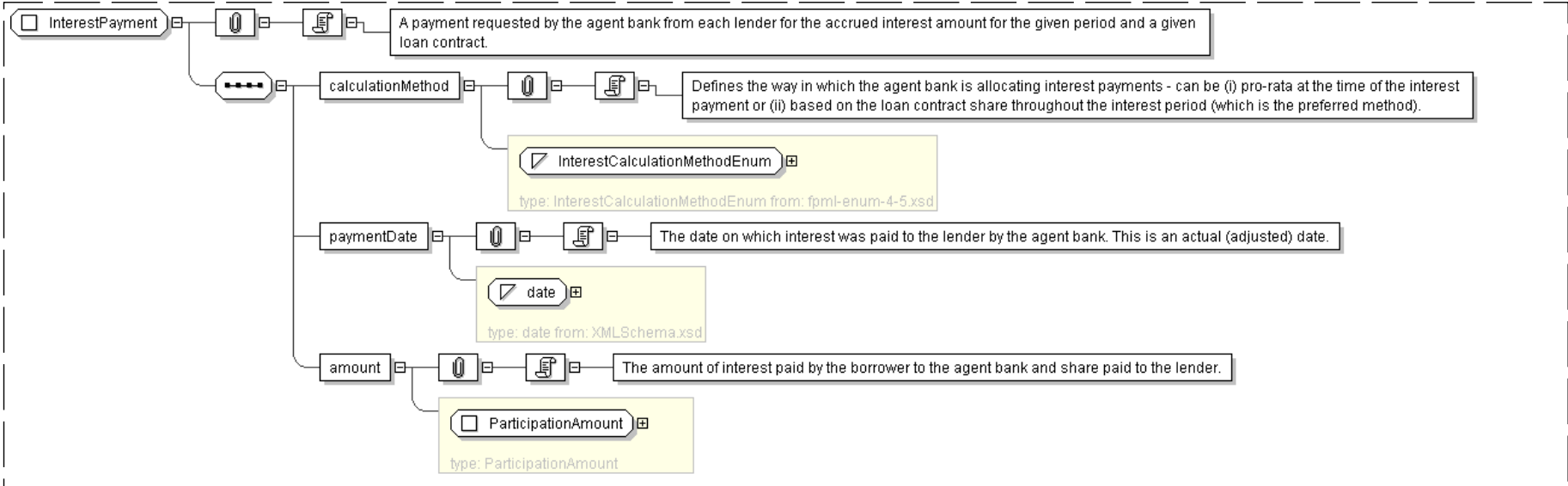

Complex Type: InterestPayment

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | InterestPayment |
| Used by (from the same schema document) | Model Group InterestPaymentDetails.model |
| Abstract | no |
| Documentation | A payment requested by the agent bank from each lender for the accrued interest amount for the given period and a given loan contract. |

XML Instance Representation

```
<...>
  <calculationMethod> InterestCalculationMethodEnum </calculationMethod> [1]
  'Defines the way in which the agent bank is allocating interest payments - can be (i) pro-
  rata at the time of the interest payment or (ii) based on the loan contract share
  throughout the interest period (which is the preferred method).'xsd:date </paymentDate> [1]
  'The date on which interest was paid to the lender by the agent bank. This is an
  actual (adjusted) date.'ParticipationAmount </amount> [1]
  'The amount of interest paid by the borrower to the agent bank and share paid to the lender.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestPayment">
  <xsd:sequence>
    <xsd:element name="calculationMethod" type=" InterestCalculationMethodEnum "/>
    <xsd:element name="paymentDate" type=" xsd:date "/>
    <xsd:element name="amount" type=" ParticipationAmount "/>
  </xsd:sequence>
```

Complex Type: InterestPaymentNotice

| | |
|---------------|---|
| Super-types: | NotificationMessage < LoanContractNotice (by extension) < InterestPaymentNotice (by extension) |
| Sub-types: | None |
| Name | InterestPaymentNotice |
| Abstract | no |
| Documentation | A notice defining the payment requested by the agent bank from each lender for given interest accrual period for a given loan contract. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

"
  actualBuild="6 [0..1]
  '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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <noticeDate> xsd:date </noticeDate> [1]
  'The date on which the notice was generated.'

  <eventId> EventId </eventId> [0..1]
  'The identifier that defines the business event which requires the creation of a notice.'

  <agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
  'A reference to the agent bank for the given deal.'

  <borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
  'A reference to the borrower against the associated loan contract(s).'

  <lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
  'A reference to the lender(s) associated with the associated loan contract(s).'

  <dealSummary> DealSummary </dealSummary> [1]
  'A data structure which contains the identifying characteristics of the given deal.'

  <facilitySummary> FacilitySummary </facilitySummary> [1]
  'A data structure which contains the identifying characteristics of the given facility.'

  <facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
  'A structure which contains the position being held by the lender on both the facility and
  loan contract levels. This position information is from the message sender\'s viewpoint as
```

of the date of the associated notice.'

```
<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
```

'A flag which can be set by the message sender in order to signify an exceptional business event.'

```
<comments> xsd:string </comments> [0..1]
```

'A free-form, manually entered field which will be used by users directly for additional information.'

Start Choice [1]

'The sender may choose to either transmit the full or partial loan contract details.'

```
<loanContract> LoanContract </loanContract> [1]
```

'A core structure describing a loan contract between borrower and lenders forming part or all of the credit line offered by a facility structure within a deal.'

```
<loanContractSummary> LoanContractSummary </loanContractSummary> [1]
```

'A basic set of fields used to uniquely identify the loan contract.'

End Choice

```
<interestPayment> InterestPayment </interestPayment> [1]
```

'Represents the total amount of interest paid by the borrower to the agent bank and the share of it paid to the lender.'

```
<interestAccrualSchedule> InterestAccrualSchedule </interestAccrualSchedule> [1]
```

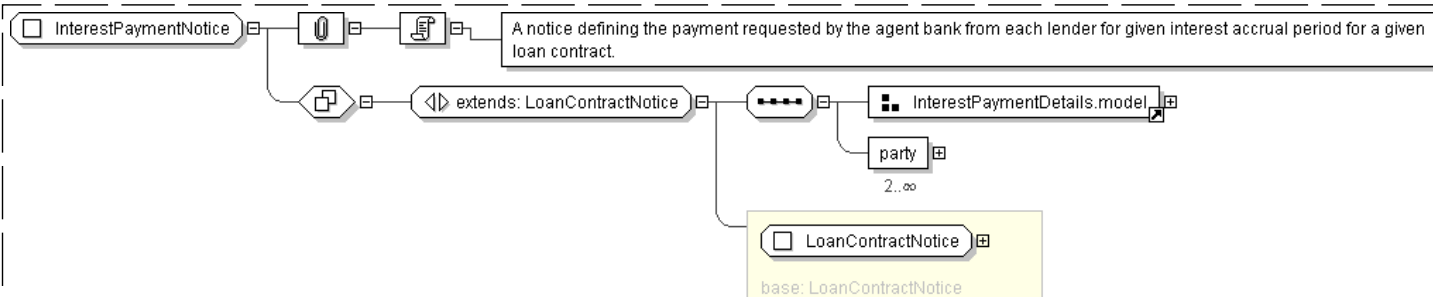
'A schedule that incorporates all sub-periods of an interest accrual calculation.'

```
<party> Party </party> [2..*]
```

'The parties involved with the associated transaction.'

```
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="InterestPaymentNotice">
  <xsd:complexContent>
    <xsd:extension base="LoanContractNotice">
      <xsd:sequence>
        <xsd:group ref="InterestPaymentDetails.model"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

Complex Type: **InterestRatePeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | InterestRatePeriod |
| Used by (from the same schema document) | Complex Type InterestAccrualSchedule , Complex Type LoanContract |
| Abstract | no |
| Documentation | A full definition of the accrual characteristics of a loan contract. This structure defines both the underlying base rate as well as any additional margins and costs associated with the loan contract. |

XML Instance Representation

```
<...>
  <rateFixingDate> xsd:date </rateFixingDate> [1]
  'The date on which the underlying interest rate is fixed. It is an actual (adjusted)
  date. Note: This should default to the effective date of the loan contract in the case of
  a PRIME base rate.'

  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]
  'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

  <interestRate> PositiveDecimal </interestRate> [0..1]
  'The actual interest rate, defined as a percentage.'

  <margin> xsd:decimal </margin> [0..1]
  'The margin as stated in the credit agreement.'

  <mandatoryCostRate> PositiveDecimal </mandatoryCostRate> [0..1]
  'Charged as an additional cost for select european deals.'

  <allInRate> PositiveDecimal </allInRate> [0..1]
  'The actual percentage rate charged to the borrower. (Interest Rate + Margin + MCR) = All
  In Rate.'

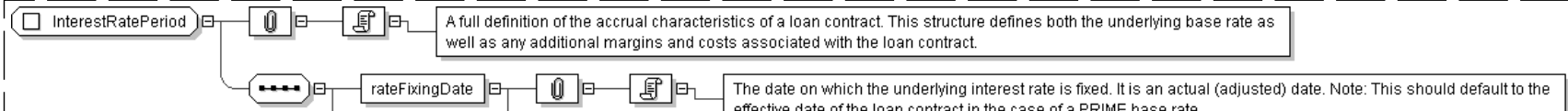
  <interestDayBasis> DayCountFraction </interestDayBasis> [0..1]
  'The day count basis for the interest rate period.'

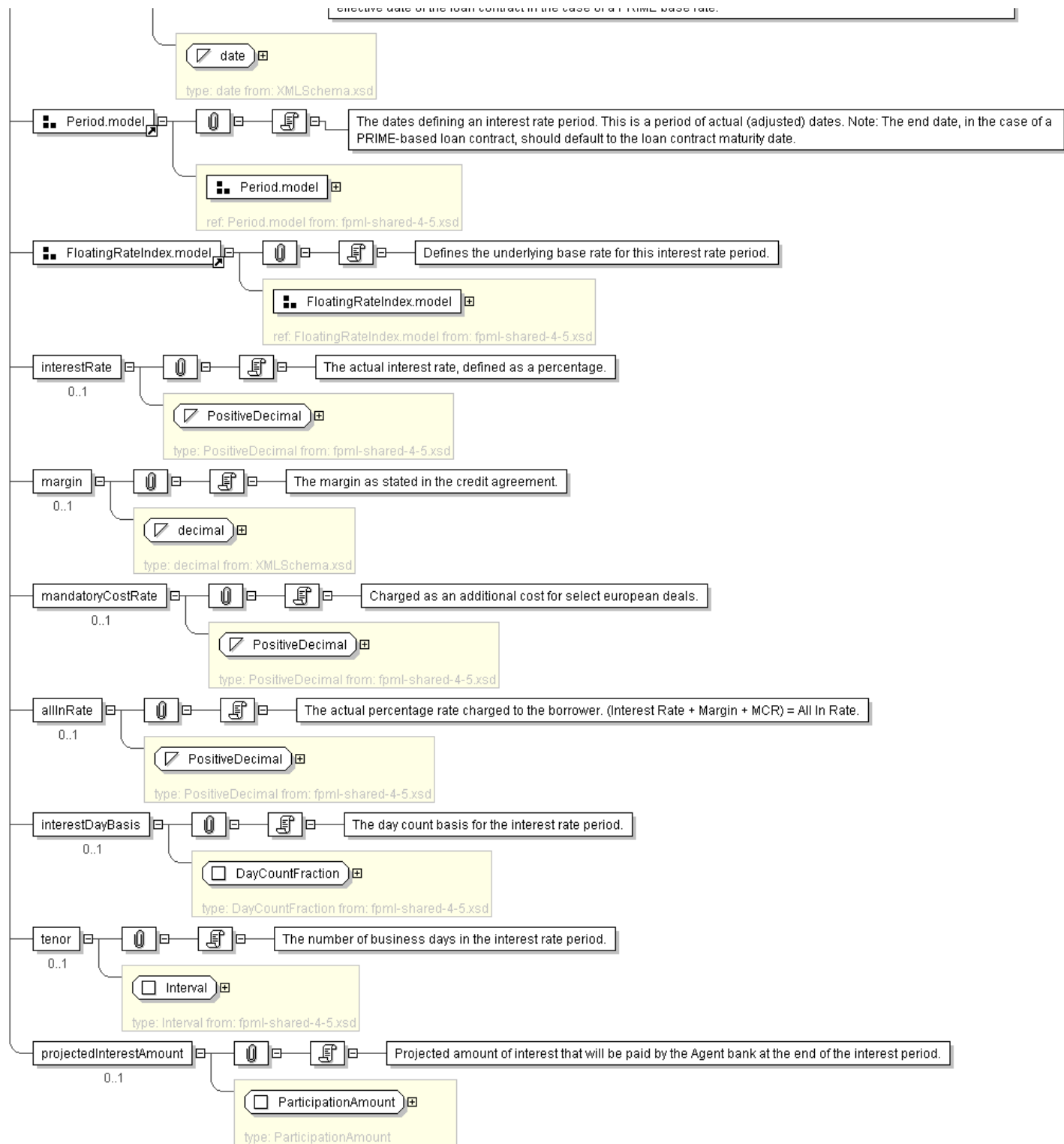
  <tenor> Interval </tenor> [0..1]
  'The number of business days in the interest rate period.'

  <projectedInterestAmount> ParticipationAmount </projectedInterestAmount> [0..1]
  'Projected amount of interest that will be paid by the Agent bank at the end of the
  interest period.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="InterestRatePeriod">
  <xsd:sequence>
    <xsd:element name="rateFixingDate" type="xsd:date"/>
    <xsd:group ref="Period.model"/>
    <xsd:group ref="FloatingRateIndex.model"/>
    <xsd:element name="interestRate" type="PositiveDecimal" minOccurs="0"/>
    <xsd:element name="margin" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="mandatoryCostRate" type="PositiveDecimal" minOccurs="0"/>
    <xsd:element name="allInRate" type="PositiveDecimal" minOccurs="0"/>
    <xsd:element name="interestDayBasis" type="DayCountFraction" minOccurs="0"/>
    <xsd:element name="tenor" type="Interval" minOccurs="0"/>
    <xsd:element name="projectedInterestAmount" type="ParticipationAmount" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **LcAmendmentNotice**

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < LcAmendmentNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|------------------------------------|
| Name | LcAmendmentNotice |
| Abstract | no |
| Documentation | Letter of Credit amendment notice. |

XML Instance Representation

```
<...
  version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild="xsd:positiveInteger [0..1]
  '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.'

  "
  actualBuild="6 [0..1]
  '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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <noticeDate> xsd:date </noticeDate> [1]
  'The date on which the notice was generated.'

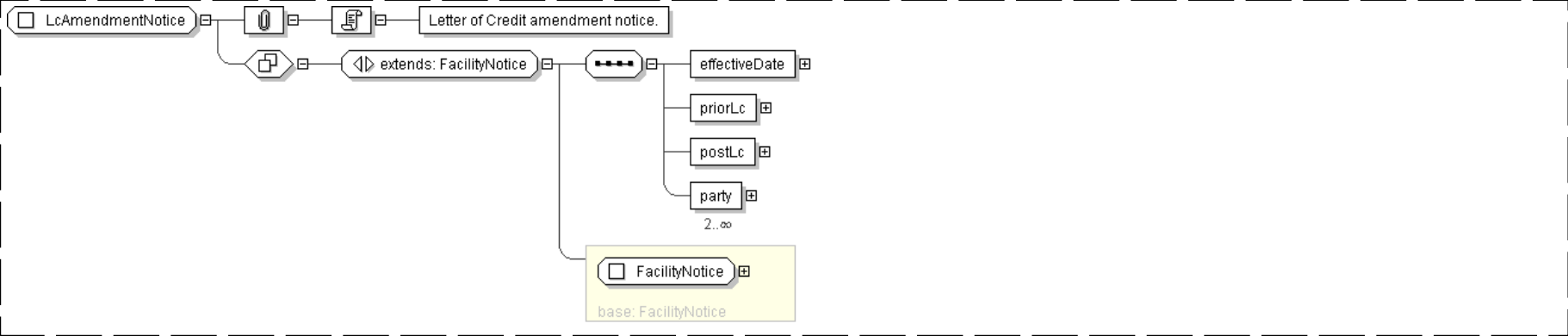
  <eventId> EventId </eventId> [0..1]
  'The identifier that defines the business event which requires the creation of a notice.'

  <agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
  'A reference to the agent bank for the given deal.'

  <borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
```

| |
|---|
| <code>'A reference to the borrower against the associated loan contract(s).'</code> |
| <code><lenderPartyReference> <u>PartyReference</u> </lenderPartyReference> [0..1]</code> |
| <code>'A reference to the lender(s) associated with the associated loan contract(s).'</code> |
| <code><dealSummary> <u>DealSummary</u> </dealSummary> [1]</code> |
| <code>'A data structure which contains the identifying characteristics of the given deal.'</code> |
| <code><facilitySummary> <u>FacilitySummary</u> </facilitySummary> [1]</code> |
| <code>'A data structure which contains the identifying characteristics of the given facility.'</code> |
| <code><facilityCommitmentPosition> <u>FacilityCommitmentPosition</u> </facilityCommitmentPosition> [0..1]</code> |
| <code>'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender\'s viewpoint as of the date of the associated notice.'</code> |
| <code><exceptionFlag> <u>xsd:boolean</u> </exceptionFlag> [0..1]</code> |
| <code>'A flag which can be set by the message sender in order to signify an exceptional business event.'</code> |
| <code><comments> <u>xsd:string</u> </comments> [0..1]</code> |
| <code>'A free-form, manually entered field which will be used by users directly for additional information.'</code> |
| <code><effectiveDate> <u>xsd:date</u> </effectiveDate> [1]</code> |
| <code>'Effective date of the amendment.'</code> |
| <code><priorLc> <u>LetterOfCredit</u> </priorLc> [1]</code> |
| <code>'The letter of credit before the amendment.'</code> |
| <code><postLc> <u>LetterOfCredit</u> </postLc> [1]</code> |
| <code>'The letter of credit after the amendment.'</code> |
| <code><party> <u>Party</u> </party> [2..*]</code> |
| <code>'The parties involved with the associated transaction.'</code> |
| <code></...></code> |

Diagram



Schema Component Representation

```
<xsd:complexType name="LcAmendmentNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
```

```
<xsd:element name="effectiveDate" type="xsd:date" />
<xsd:element name="priorLc" type="LetterOfCredit" />
<xsd:element name="postLc" type="LetterOfCredit" />
<xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded" />
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **LcBalanceNotice**

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < LcBalanceNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | LcBalanceNotice |
| Abstract | no |
| Documentation | Letter of Credit balance change notice. |

XML Instance Representation

```
<...
  version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild="xsd:positiveInteger [0..1]
  '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.'

  "
  actualBuild="6 [0..1]
  '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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <noticeDate> xsd:date </noticeDate> [1]
  'The date on which the notice was generated.'

  <eventId> EventId </eventId> [0..1]
  'The identifier that defines the business event which requires the creation of a notice.'

  <agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
  'A reference to the agent bank for the given deal.'

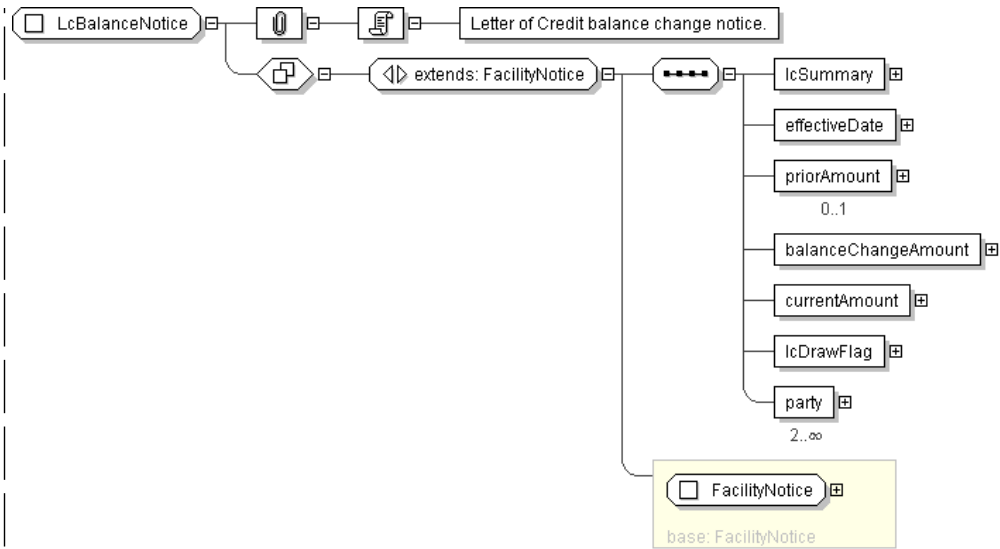
  <borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
  'A reference to the borrower against the associated loan contract(s).'

  <lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
  'A reference to the lender(s) associated with the associated loan contract(s).'

  <dealSummary> DealSummary </dealSummary> [1]
  'A data structure which contains the identifying characteristics of the given deal.'
```


| | |
|---|--|
| <code><facilitySummary> FacilitySummary </facilitySummary> [1]</code> | 'A data structure which contains the identifying characteristics of the given facility.' |
| <code><facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]</code> | 'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender\'s viewpoint as of the date of the associated notice.' |
| <code><exceptionFlag> xsd:boolean </exceptionFlag> [0..1]</code> | 'A flag which can be set by the message sender in order to signify an exceptional business event.' |
| <code><comments> xsd:string </comments> [0..1]</code> | 'A free-form, manually entered field which will be used by users directly for additional information.' |
| <code><lcSummary> LcSummary </lcSummary> [1]</code> | 'A basic set of fields to identify an LC. Please note that the partyReference within the contract identifier should refer to the Issuing Bank.' |
| <code><effectiveDate> xsd:date </effectiveDate> [1]</code> | 'Effective date of the balance change.' |
| <code><priorAmount> ParticipationAmount </priorAmount> [0..1]</code> | 'The global and lender share amount of the L/C before any associated balance change.' |
| <code><balanceChangeAmount> ParticipationAmount </balanceChangeAmount> [1]</code> | 'The amount that the L/C has shifted by. Shown at both the global and share levels.' |
| <code><currentAmount> ParticipationAmount </currentAmount> [1]</code> | 'The global and lender share amount of the L/C after any associated balance change.' |
| <code><lcDrawFlag> xsd:boolean </lcDrawFlag> [1]</code> | 'Set to false for a normal increase or decrease in the LC amount. An LC draw results in a reduction of the LC amount and signifies that a loan drawdown will take place in conjunction with this message.' |
| <code><party> Party </party> [2..*]</code> | 'The parties involved with the associated transaction.' |
| <code></...></code> | |

Diagram



Schema Component Representation

```
<xsd:complexType name="LcBalanceNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="lcSummary" type="LcSummary"/>
        <xsd:element name="effectiveDate" type="xsd:date"/>
        <xsd:element name="priorAmount" type="ParticipationAmount" minOccurs="0"/>
        <xsd:element name="balanceChangeAmount" type="ParticipationAmount"/>
        <xsd:element name="currentAmount" type="ParticipationAmount"/>
        <xsd:element name="lcDrawFlag" type="xsd:boolean"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: LcEvergreenOption

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | LcEvergreenOption |
| Used by (from the same schema document) | Complex Type LetterOfCredit |
| Abstract | no |
| Documentation | Represents the evergreen option that is available within Letter of Credit contracts. |

XML Instance Representation

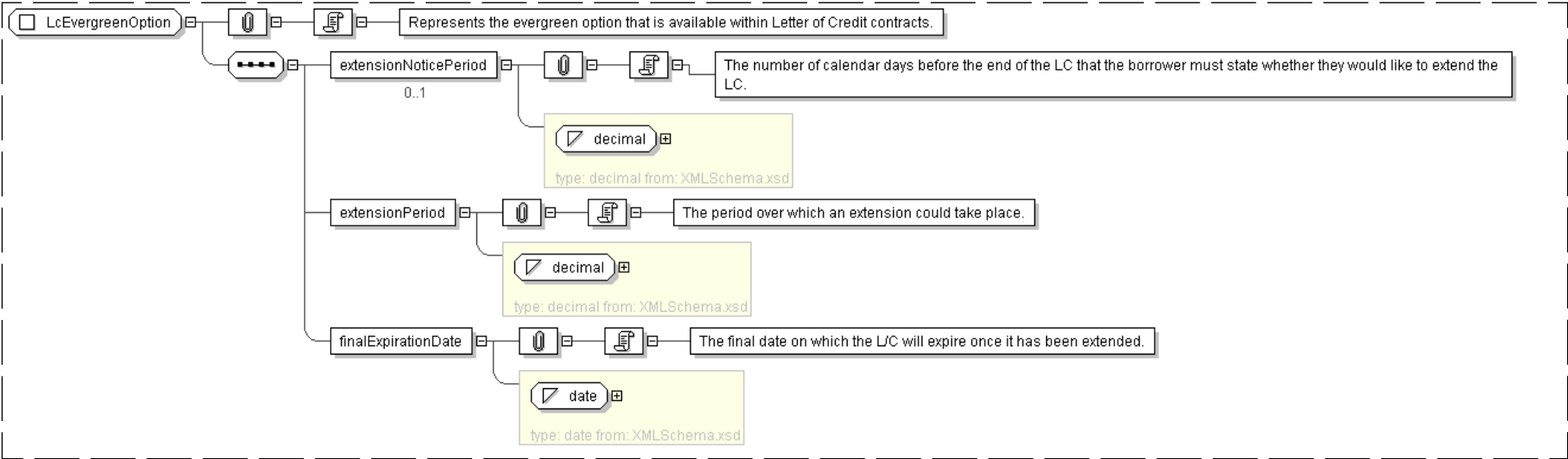
```
<...>
  <extensionNoticePeriod> xsd:decimal </extensionNoticePeriod> [0..1]
  'The number of calendar days before the end of the LC that the borrower must state whether
  they would like to extend the LC.'

  <extensionPeriod> xsd:decimal </extensionPeriod> [1]
  'The period over which an extension could take place.'
```

```
<finalExpirationDate> xsd:date </finalExpirationDate> [1]
'The final date on which the L/C will expire once it has been extended.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LcEvergreenOption">
  <xsd:sequence>
    <xsd:element name="extensionNoticePeriod" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="extensionPeriod" type="xsd:decimal"/>
    <xsd:element name="finalExpirationDate" type="xsd:date"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **LcIssuanceNotice**

| | |
|--------------|--|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < LcIssuanceNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|-----------------------------------|
| Name | LcIssuanceNotice |
| Abstract | no |
| Documentation | Letter of Credit issuance notice. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
```

```
"
actualBuild="6 [0..1]
'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.'

">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<noticeDate> xsd:date </noticeDate> [1]
'The date on which the notice was generated.'

<eventId> EventId </eventId> [0..1]
'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
'A reference to the agent bank for the given deal.'

<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> DealSummary </dealSummary> [1]
'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> FacilitySummary </facilitySummary> [1]
'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender\'s viewpoint as
of the date of the associated notice.'

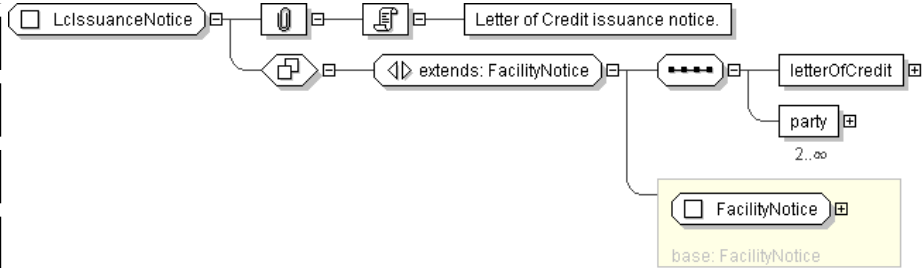
<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
'A flag which can be set by the message sender in order to signify an exceptional
business event.'

<comments> xsd:string </comments> [0..1]
'A free-form, manually entered field which will be used by users directly for
additional information.'

<letterOfCredit> LetterOfCredit </letterOfCredit> [1]
<party> Party </party> [2..*]
'The parties involved with the associated transaction.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LcIssuanceNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="letterOfCredit" type="LetterOfCredit"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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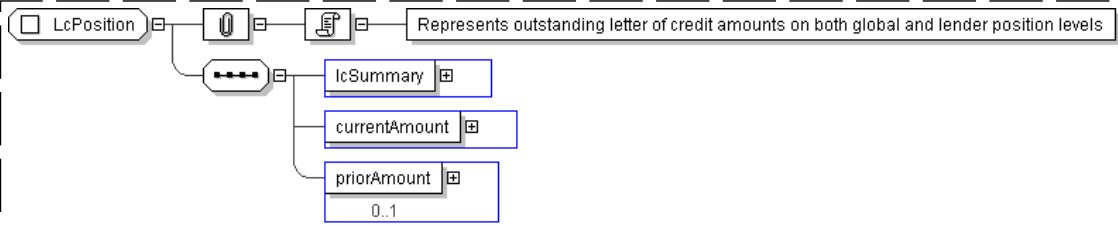
Complex Type: **LcPosition**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | LcPosition |
| Used by (from the same schema document) | Complex Type FacilityCommitmentPosition |
| Abstract | no |
| Documentation | Represents outstanding letter of credit amounts on both global and lender position levels |

XML Instance Representation

```
<...>
  <lcSummary> LcSummary </lcSummary> [1]
  <currentAmount> ParticipationAmount </currentAmount> [1]
  <priorAmount> ParticipationAmount </priorAmount> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LcPosition">
  <xsd:sequence>
    <xsd:element name="lcSummary" type="LcSummary"/>
    <xsd:element name="currentAmount" type="ParticipationAmount"/>
    <xsd:element name="priorAmount" type="ParticipationAmount"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **LcSummary**

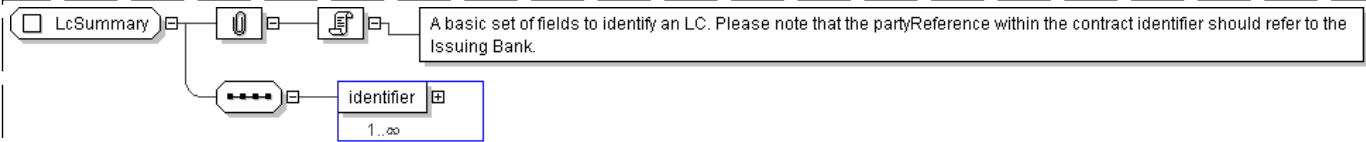
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | LcSummary |
| Used by (from the same schema document) | Complex Type LcBalanceNotice , Complex Type LcPosition , Complex Type LcTerminationNotice , Complex Type LetterOfCredit , Complex Type OneOffFeeNotice , Complex Type OnGoingFeeRateChange , Complex Type OnGoingFeeNotice |
| Abstract | no |
| Documentation | A basic set of fields to identify an LC. Please note that the partyReference within the contract identifier should refer to the Issuing Bank. |

XML Instance Representation

```
<...>
  <identifier> ContractIdentifier </identifier> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LcSummary">
  <xsd:sequence>
    <xsd:element name="identifier" type=" ContractIdentifier " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **LcTerminationNotice**

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < LcTerminationNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | LcTerminationNotice |
| Abstract | no |
| Documentation | Letter of Credit termination notice. L/C's can either expire or be cancelled; both of these scenarios would be captured by this notice. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
```

```

"
actualBuild="6 [0..1]
'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.'

">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<noticeDate> xsd:date </noticeDate> [1]
'The date on which the notice was generated.'

<eventId> EventId </eventId> [0..1]
'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
'A reference to the agent bank for the given deal.'

<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> DealSummary </dealSummary> [1]
'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> FacilitySummary </facilitySummary> [1]
'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender's viewpoint as
of the date of the associated notice.'

<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
'A flag which can be set by the message sender in order to signify an exceptional
business event.'

<comments> xsd:string </comments> [0..1]
'A free-form, manually entered field which will be used by users directly for
additional information.'

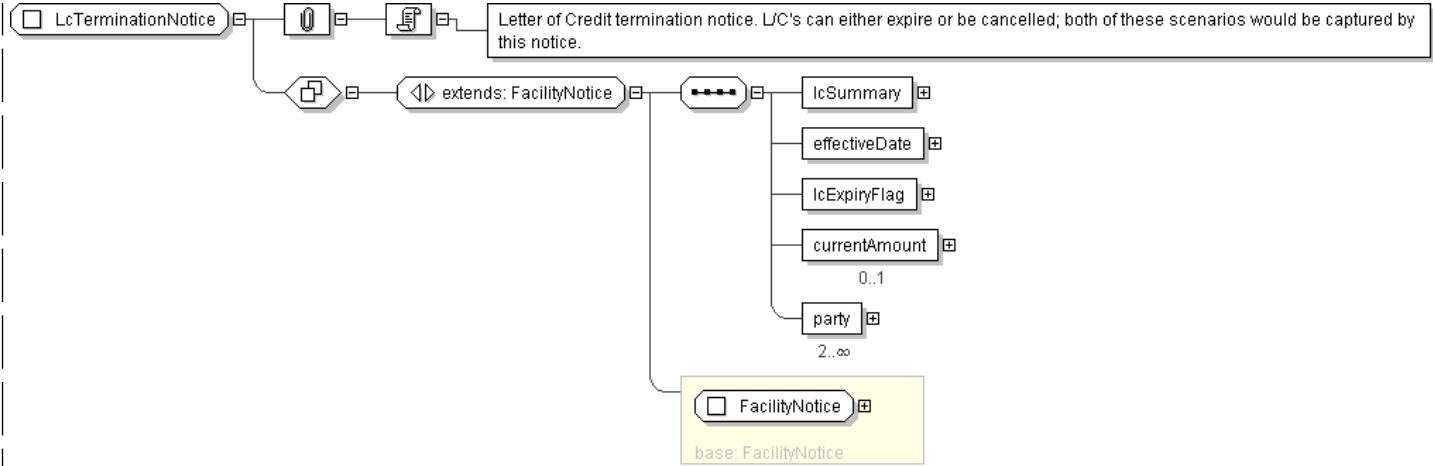
<lcSummary> LcSummary </lcSummary> [1]
<effectiveDate> xsd:date </effectiveDate> [1]
<lcExpiryFlag> xsd:boolean </lcExpiryFlag> [1]
'Determines whether this event was created due to a natural expiration of the LC or
an unscheduled cancellation.'

<currentAmount> ParticipationAmount </currentAmount> [0..1]
<party> Party </party> [2..*]
'The parties involved with the associated transaction.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="LcTerminationNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="lcSummary" type="LcSummary"/>
        <xsd:element name="effectiveDate" type="xsd:date"/>
        <xsd:element name="lcExpiryFlag" type="xsd:boolean"/>
        <xsd:element name="currentAmount" type="ParticipationAmount" minOccurs="0"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: LenderLoanContractPeriod

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | LenderLoanContractPeriod |
| Used by (from the same schema document) | Complex Type InterestAccrualSchedule |
| Abstract | no |
| Documentation | A period within which the lender maintains a constant loan contract position. |

XML Instance Representation

```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

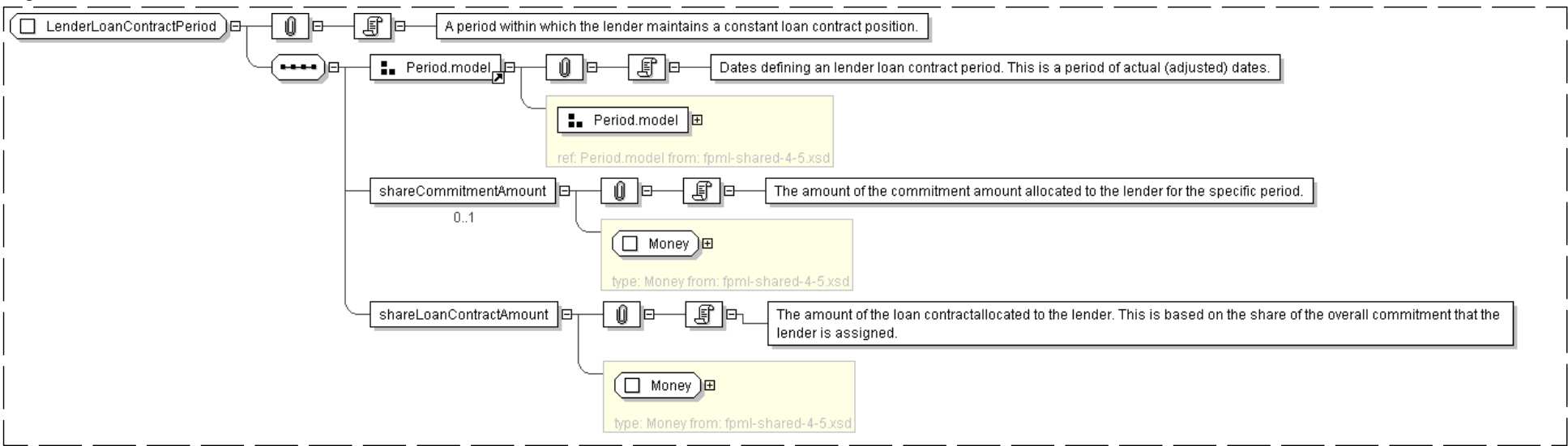
  <shareCommitmentAmount> Money </shareCommitmentAmount> [0..1]
  'The amount of the commitment amount allocated to the lender for the specific period.'

  <shareLoanContractAmount> Money </shareLoanContractAmount> [1]
  'The amount of the loan contract allocated to the lender. This is based on the share of
```


the overall commitment that the lender is assigned.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="LenderLoanContractPeriod">
  <xsd:sequence>
    <xsd:group ref="Period.model" />
    <xsd:element name="shareCommitmentAmount" type="Money" minOccurs="0"/>
    <xsd:element name="shareLoanContractAmount" type="Money" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **LenderPositionPeriod**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | LenderPositionPeriod |
| Used by (from the same schema document) | Complex Type FeeAccrualSchedule , Complex Type FeeAccrualSchedule , Complex Type FeeAccrualSchedule , Complex Type FeeAccrualSchedule |
| Abstract | no |
| Documentation | A period within which the lender maintains a constant position amount. |

XML Instance Representation

```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

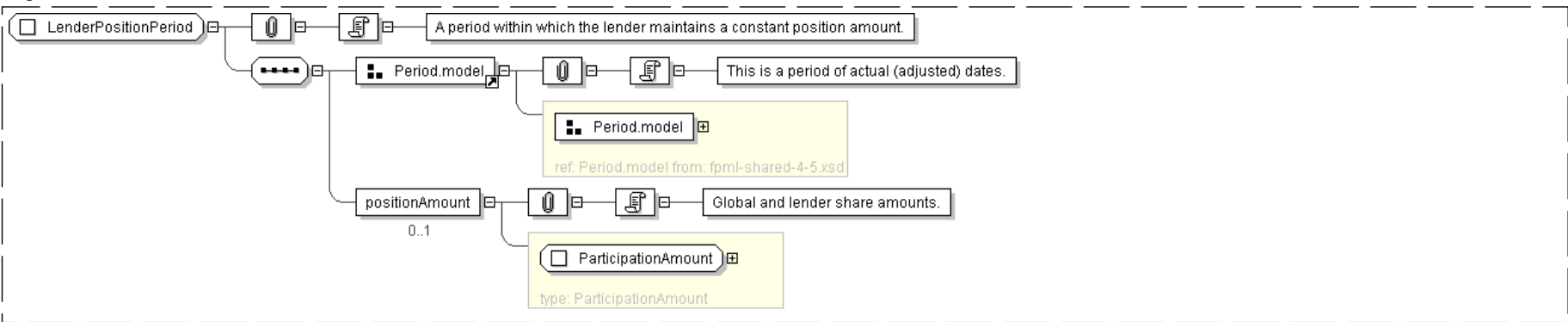
  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <positionAmount> ParticipationAmount </positionAmount> [0..1]
```

```
'Global and lender share amounts.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LenderPositionPeriod">
  <xsd:sequence>
    <xsd:group ref="Period.model" />
    <xsd:element name="positionAmount" type="ParticipationAmount" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: LetterOfCredit

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | LetterOfCredit |
| Used by (from the same schema document) | Complex Type LcAmendmentNotice , Complex Type LcAmendmentNotice , Complex Type LcIssuanceNotice |
| Abstract | no |
| Documentation | An unfunded borrowing in the form of a Letter of Credit. |

XML Instance Representation

```
<...>
  <lcSummary> LcSummary </lcSummary> [1]
  'A basic set of fields to identify an LC. Please note that the partyReference within
  the contract identifier should refer to the Issuing Bank.'
```

```
  <lcType> LcTypeEnum </lcType> [1]
  'Defines the type of Letter of Credit that is issued.'
```

```
  <lcPurpose> LcPurposeEnum </lcPurpose> [1]
  'Defines the purpose of a Letter of Credit.'
```

```
  <borrowerPartyReference> PartyReference </borrowerPartyReference> [1]
  '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.'
```

```
  Start Choice [1]
    <beneficiaryPartyReference> PartyReference </beneficiaryPartyReference> [1]
```

'A party reference of the beneficiary.'

<beneficiaryPartyName> [xsd:string](#) </beneficiaryPartyName> [1]

'A textual descriptor of the beneficiary.'

End Choice

<originalAmount> [Money](#) </originalAmount> [1]

'Original amount associated with the LC.'

<amount> [Money](#) </amount> [1]

'An amount associated with the letter of credit.'

<effectiveDate> [xsd:date](#) </effectiveDate> [1]

'Effective date of the loan contract. This is the date on which the funds are passed to the borrower.'

<expiryDate> [xsd:date](#) </expiryDate> [1]

'Maturity date of the LC.'

<fxTerms> [FxTerms](#) </fxTerms> [0..1]

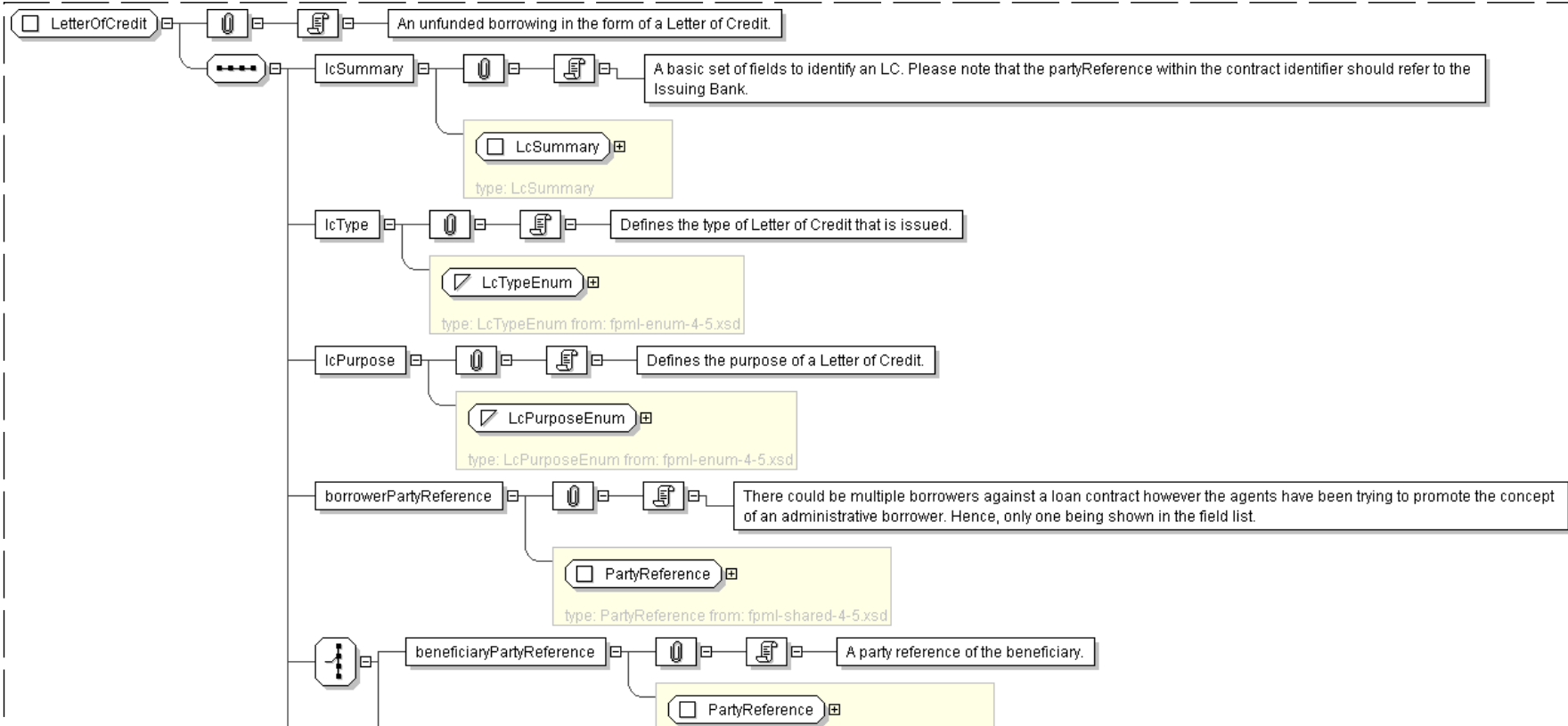
'Defines FX exchange rate when loan contract and facility currencies are different.'

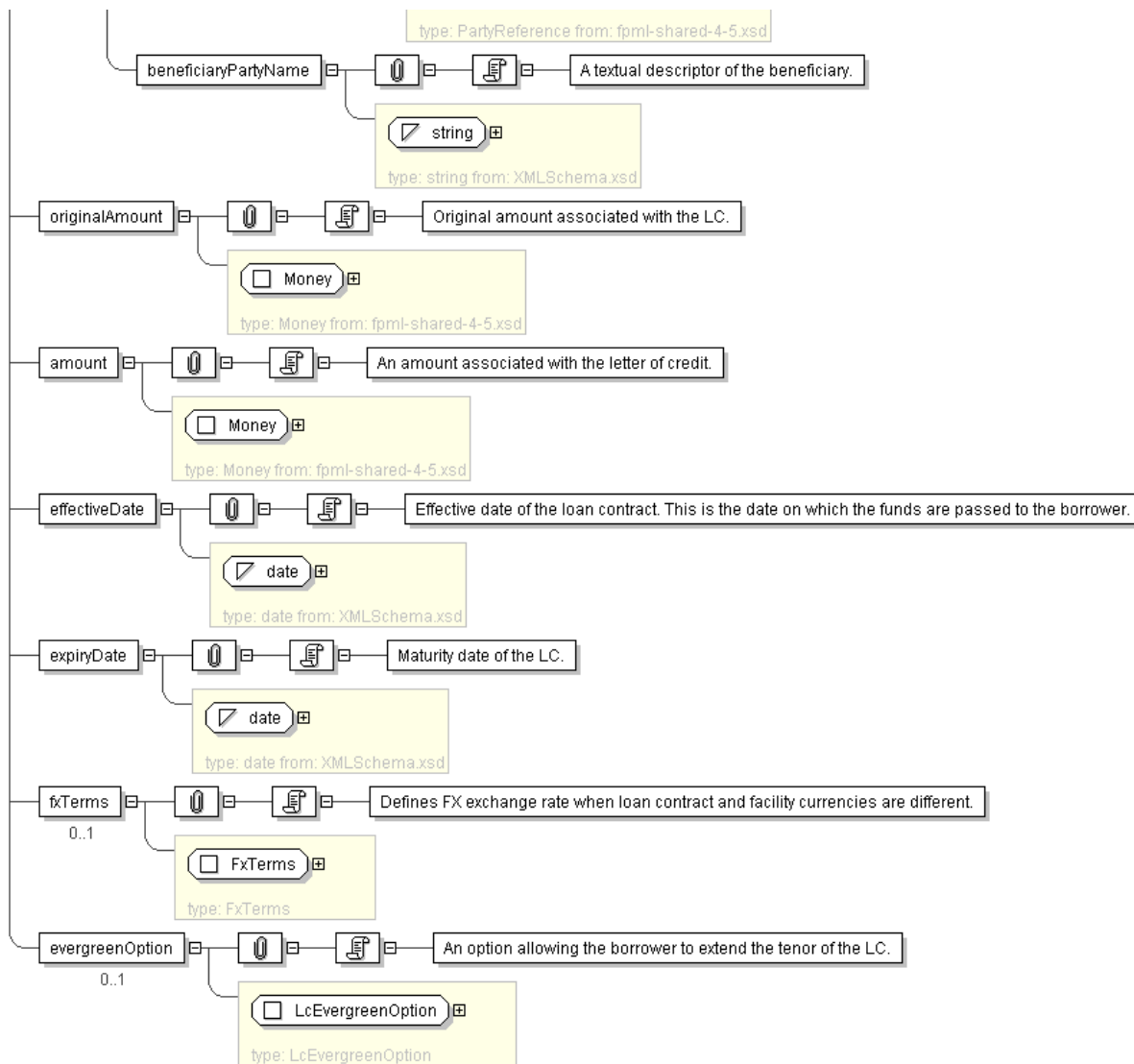
<evergreenOption> [LcEvergreenOption](#) </evergreenOption> [0..1]

'An option allowing the borrower to extend the tenor of the LC.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="LetterOfCredit">
  <xsd:sequence>
    <xsd:element name="lcSummary" type=" LcSummary" />
    <xsd:element name="lcType" type=" LcTypeEnum" />
    <xsd:element name="lcPurpose" type=" LcPurposeEnum" />
    <xsd:element name="borrowerPartyReference" type=" PartyReference" />
    <xsd:choice>
      <xsd:element name="beneficiaryPartyReference" type=" PartyReference" />
      <xsd:element name="beneficiaryPartyName" type=" xsd:string" />
    </xsd:choice>
    <xsd:element name="originalAmount" type=" Money" />
    <xsd:element name="amount" type=" Money" />
    <xsd:element name="effectiveDate" type=" xsd:date" />
    <xsd:element name="expiryDate" type=" xsd:date" />
    <xsd:element name="fxTerms" type=" FxTerms" minOccurs="0"/>
    <xsd:element name="evergreenOption" type=" LcEvergreenOption" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

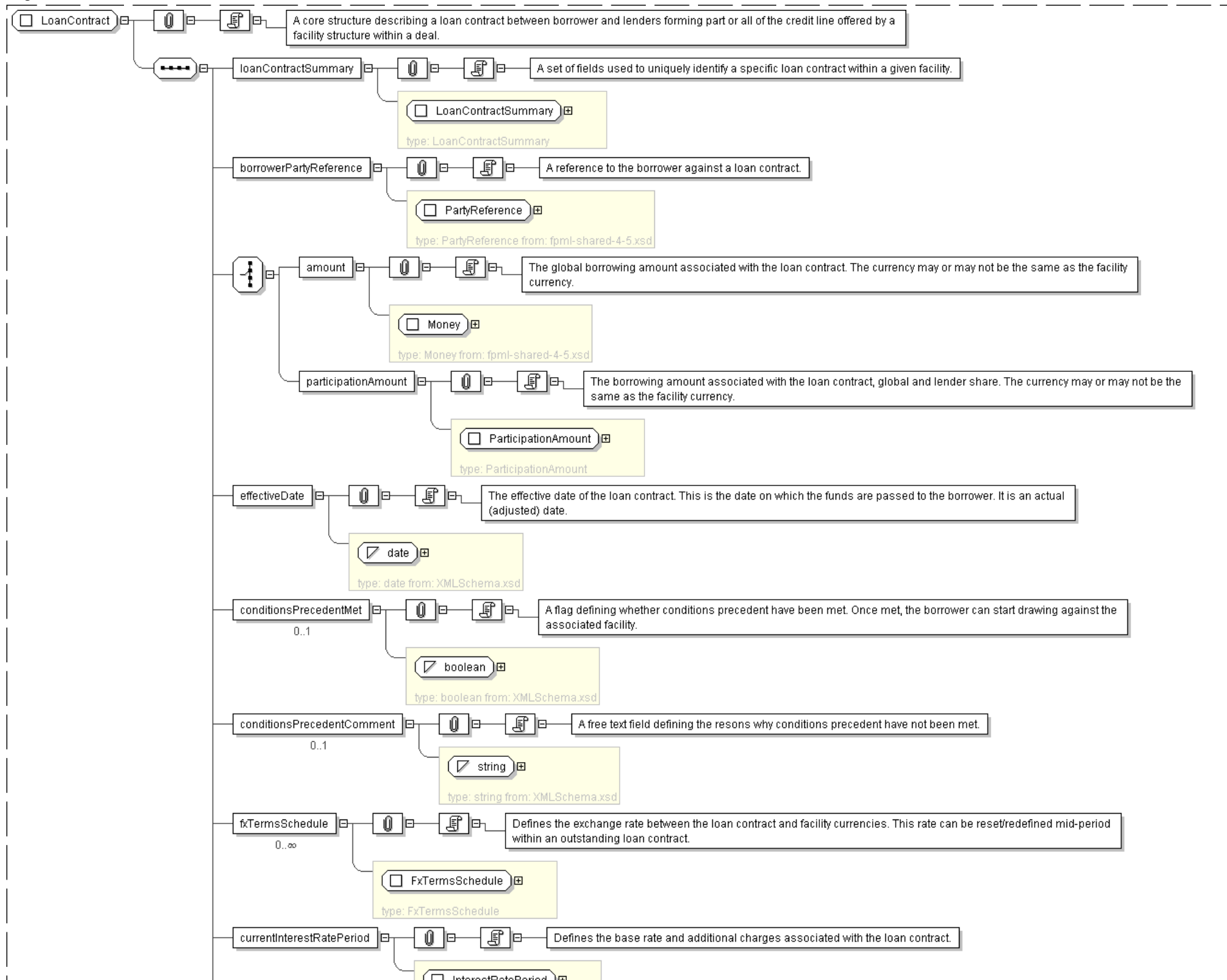
Complex Type: **LoanContract**

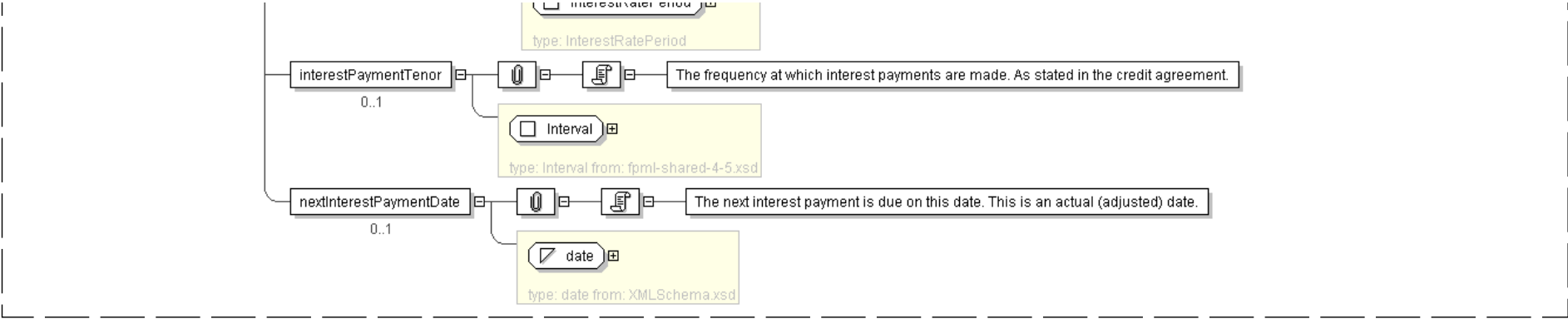
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | LoanContract |
| Used by (from the same schema document) | Complex Type LoanContractNotice , Complex Type NewLoanContracts |
| Abstract | no |
| Documentation | A core structure describing a loan contract between borrower and lenders forming part or all of the credit line offered by a facility structure within a deal. |

XML Instance Representation

| | |
|------------------|---|
| <...> | <loanContractSummary> LoanContractSummary </loanContractSummary> [1] |
| | 'A set of fields used to uniquely identify a specific loan contract within a given facility.' |
| | <borrowerPartyReference> PartyReference </borrowerPartyReference> [1] |
| | 'A reference to the borrower against a loan contract.' |
| Start Choice [1] | |
| | <amount> Money </amount> [1] |
| | 'The global borrowing amount associated with the loan contract. The currency may or may not be the same as the facility currency.' |
| | <participationAmount> ParticipationAmount </participationAmount> [1] |
| | 'The borrowing amount associated with the loan contract, global and lender share. The currency may or may not be the same as the facility currency.' |
| End Choice | |
| | <effectiveDate> xsd:date </effectiveDate> [1] |
| | 'The effective date of the loan contract. This is the date on which the funds are passed to the borrower. It is an actual (adjusted) date.' |
| | <conditionsPrecedentMet> xsd:boolean </conditionsPrecedentMet> [0..1] |
| | 'A flag defining whether conditions precedent have been met. Once met, the borrower can start drawing against the associated facility.' |
| | <conditionsPrecedentComment> xsd:string </conditionsPrecedentComment> [0..1] |
| | 'A free text field defining the reasons why conditions precedent have not been met.' |
| | <fxTermsSchedule> FxTermsSchedule </fxTermsSchedule> [0..*] |
| | 'Defines the exchange rate between the loan contract and facility currencies. This rate can be reset/redefined mid-period within an outstanding loan contract.' |
| | <currentInterestRatePeriod> InterestRatePeriod </currentInterestRatePeriod> [1] |
| | 'Defines the base rate and additional charges associated with the loan contract.' |
| | <interestPaymentTenor> Interval </interestPaymentTenor> [0..1] |
| | 'The frequency at which interest payments are made. As stated in the credit agreement.' |
| | <nextInterestPaymentDate> xsd:date </nextInterestPaymentDate> [0..1] |
| | 'The next interest payment is due on this date. This is an actual (adjusted) date.' |
| </...> | |

Diagram





Schema Component Representation

```
<xsd:complexType name="LoanContract">
  <xsd:sequence>
    <xsd:element name="loanContractSummary" type=" LoanContractSummary "/>
    <xsd:element name="borrowerPartyReference" type=" PartyReference "/>
    <xsd:choice>
      <xsd:element name="amount" type=" Money "/>
      <xsd:element name="participationAmount" type=" ParticipationAmount "/>
    </xsd:choice>
    <xsd:element name="effectiveDate" type=" xsd:date "/>
    <xsd:element name="conditionsPrecedentMet" type=" xsd:boolean " minOccurs="0"/>
    <xsd:element name="conditionsPrecedentComment" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="fxTermsSchedule" type=" FxTermsSchedule "
minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="currentInterestRatePeriod" type=" InterestRatePeriod "/>
    <xsd:element name="interestPaymentTenor" type=" Interval " minOccurs="0"/>
    <xsd:element name="nextInterestPaymentDate" type=" xsd:date " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **LoanContractNotice**

| | |
|--------------|--|
| Super-types: | NotificationMessage < LoanContractNotice (by extension) |
| Sub-types: | <ul style="list-style-type: none">DrawdownNotice (by extension)InterestPaymentNotice (by extension) |

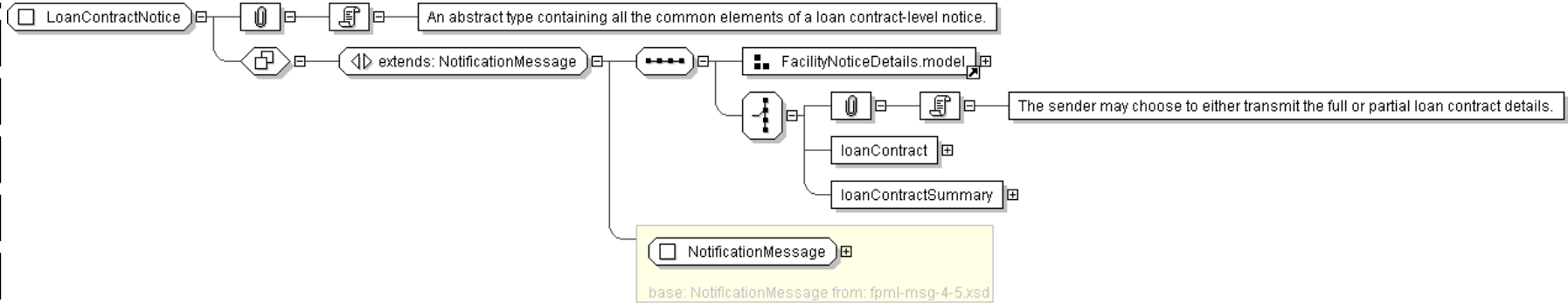
| | |
|---------------|--|
| Name | LoanContractNotice |
| Abstract | yes |
| Documentation | An abstract type containing all the common elements of a loan contract-level notice. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
```

| |
|--|
| '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.' |
| "> |
| <header> NotificationMessageHeader </header> [1] |
| <validation> Validation </validation> [0..*] |
| <noticeDate> xsd:date </noticeDate> [1] |
| 'The date on which the notice was generated.' |
| <eventId> EventId </eventId> [0..1] |
| 'The identifier that defines the business event which requires the creation of a notice.' |
| <agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1] |
| 'A reference to the agent bank for the given deal.' |
| <borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1] |
| 'A reference to the borrower against the associated loan contract(s).' |
| <lenderPartyReference> PartyReference </lenderPartyReference> [0..1] |
| 'A reference to the lender(s) associated with the associated loan contract(s).' |
| <dealSummary> DealSummary </dealSummary> [1] |
| 'A data structure which contains the identifying characteristics of the given deal.' |
| <facilitySummary> FacilitySummary </facilitySummary> [1] |
| 'A data structure which contains the identifying characteristics of the given facility.' |
| <facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1] |
| 'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender's viewpoint as of the date of the associated notice.' |
| <exceptionFlag> xsd:boolean </exceptionFlag> [0..1] |
| 'A flag which can be set by the message sender in order to signify an exceptional business event.' |
| <comments> xsd:string </comments> [0..1] |
| 'A free-form, manually entered field which will be used by users directly for additional information.' |
| Start Choice [1] |
| 'The sender may choose to either transmit the full or partial loan contract details.' |
| <loanContract> LoanContract </loanContract> [1] |
| 'A core structure describing a loan contract between borrower and lenders forming part or all of the credit line offered by a facility structure within a deal.' |
| <loanContractSummary> LoanContractSummary </loanContractSummary> [1] |
| 'A basic set of fields used to uniquely identify the loan contract.' |
| End Choice |
| </...> |

Diagram



Schema Component Representation

```
<xsd:complexType name="LoanContractNotice" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " />
    <xsd:sequence>
      <xsd:group ref=" FacilityNoticeDetails.model " />
      <xsd:choice>
        <xsd:element name="loanContract" type=" LoanContract " />
        <xsd:element name="loanContractSummary" type=" LoanContractSummary " />
      </xsd:choice>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: **LoanContractPosition**

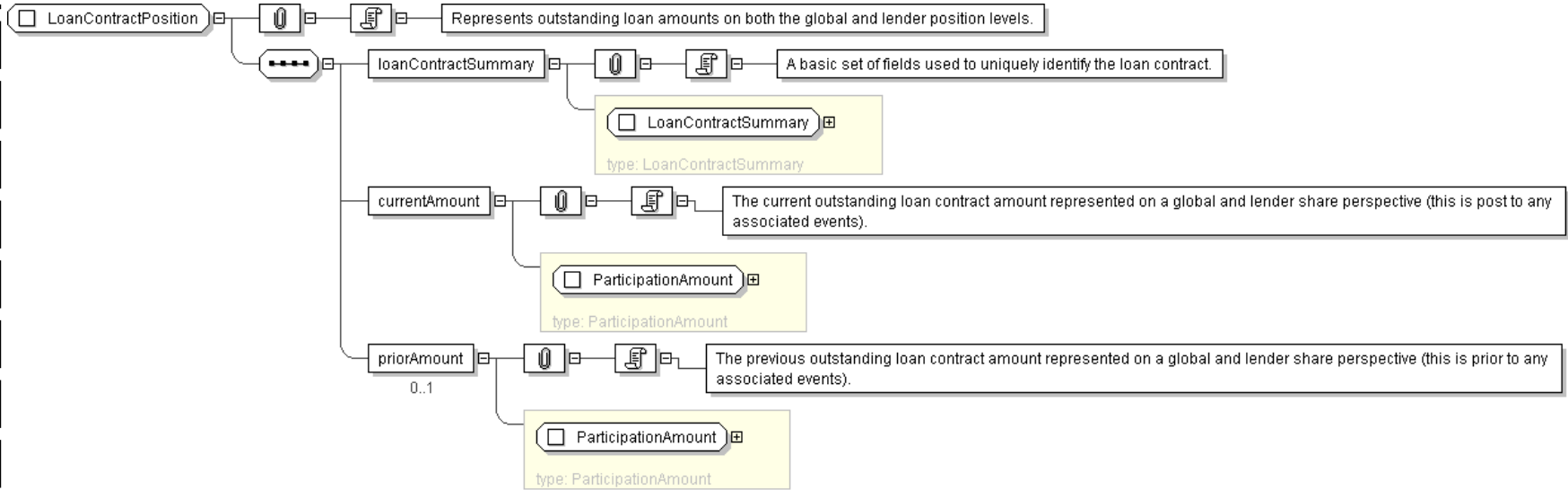
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | LoanContractPosition |
| Used by (from the same schema document) | Complex Type FacilityCommitmentPosition |
| Abstract | no |
| Documentation | Represents outstanding loan amounts on both the global and lender position levels. |

XML Instance Representation

```
<...>
  <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
  'A basic set of fields used to uniquely identify the loan contract.'

  <currentAmount> ParticipationAmount </currentAmount> [1]
  'The current outstanding loan contract amount represented on a global and lender
  share perspective (this is post to any associated events).'ParticipationAmount </priorAmount> [0..1]
  'The previous outstanding loan contract amount represented on a global and lender
  share perspective (this is prior to any associated events).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LoanContractPosition">
  <xsd:sequence>
    <xsd:element name="loanContractSummary" type="LoanContractSummary" />
    <xsd:element name="currentAmount" type="ParticipationAmount" />
    <xsd:element name="priorAmount" type="ParticipationAmount" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **LoanContractRepayment**

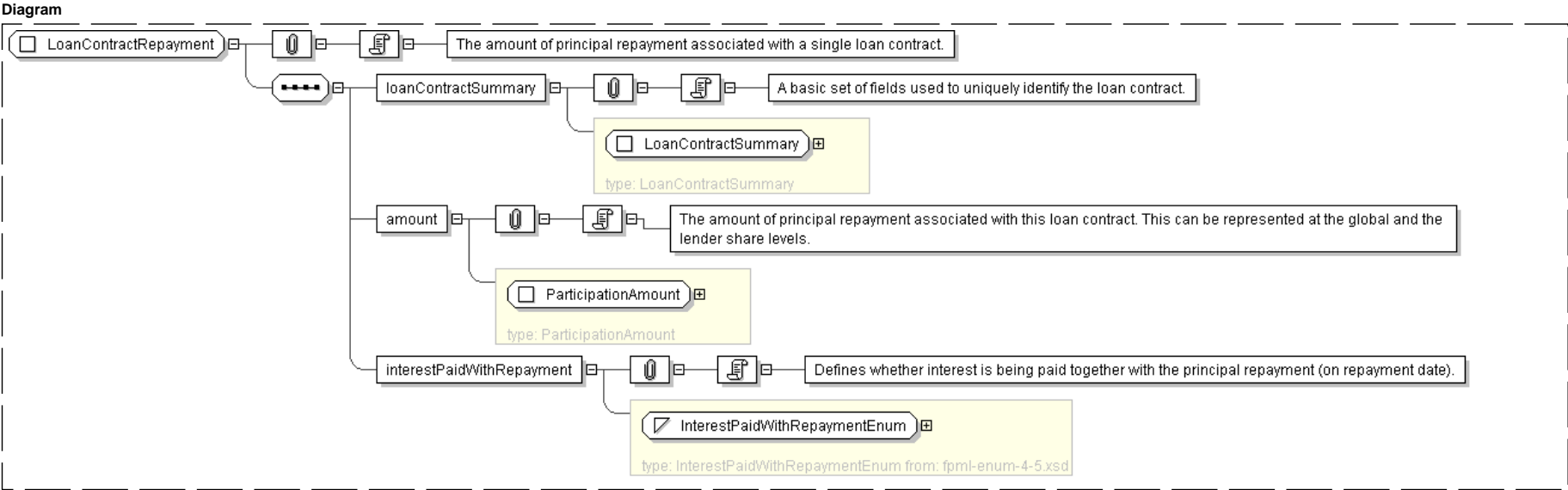
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | LoanContractRepayment |
| Used by (from the same schema document) | Complex Type Repayment |
| Abstract | no |
| Documentation | The amount of principal repayment associated with a single loan contract. |

XML Instance Representation

```
<...>
  <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
  'A basic set of fields used to uniquely identify the loan contract.'

  <amount> ParticipationAmount </amount> [1]
  'The amount of principal repayment associated with this loan contract. This can be
  represented at the global and the lender share levels.'

  <interestPaidWithRepayment> InterestPaidWithRepaymentEnum </interestPaidWithRepayment> [1]
  'Defines whether interest is being paid together with the principal repayment (on
  repayment date).'
```



Schema Component Representation

```
<xsd:complexType name="LoanContractRepayment">
  <xsd:sequence>
    <xsd:element name="loanContractSummary" type=" LoanContractSummary" />
    <xsd:element name="amount" type=" ParticipationAmount" />
    <xsd:element name="interestPaidWithRepayment" type=" InterestPaidWithRepaymentEnum" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: LoanContractSummary

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | LoanContractSummary |
| Used by (from the same schema document) | Complex Type LoanContract , Complex Type LoanContractNotice , Complex Type LoanContractPosition , Complex Type LoanContractRepayment , Complex Type MarginRateChange , Complex Type MaturingLoanContract , Complex Type OneOffFeeNotice , Complex Type OnGoingFeeNotice |
| Abstract | no |
| Documentation | A basic set of fields used to uniquely identify the loan contract. |

XML Instance Representation

```
<...>
  <identifier> ContractIdentifier </identifier> [1..*]
  'A structure that can me used to store multiple identifiers for the loan contract.
  Each identifier has associated with it a scheme definition to tell the receipient the \'type
  \' of the id.'

  Start Choice [0..1]
    <originalAmount> Money </originalAmount> [1]
    'The original amount associated with the loan contract in loan contract currency.'

    <participationAmount> ParticipationAmount </participationAmount> [1]
    'Loan contract amount, global and lender share in loan currency.'
```

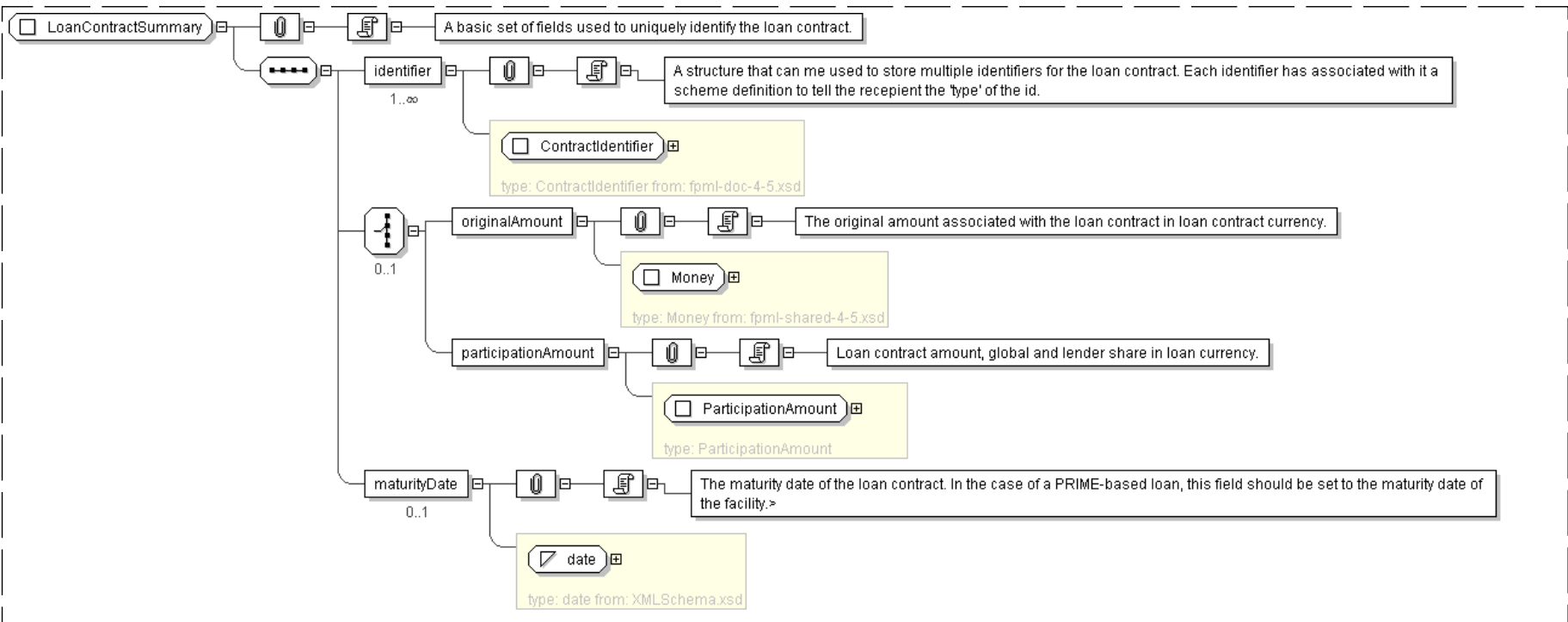
End Choice

<maturityDate> [xsd:date](#) </maturityDate> [0..1]

'The maturity date of the loan contract. In the case of a PRIME-based loan, this field should be set to the maturity date of the facility.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="LoanContractSummary">
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalAmount" type="Money"/>
      <xsd:element name="participationAmount" type="ParticipationAmount"/>
    </xsd:choice>
    <xsd:element name="maturityDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **MarginRateChange**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | MarginRateChange |
| Used by (from the same schema document) | Complex Type PricingChangeNotice |

| | |
|---------------|--|
| Abstract | no |
| Documentation | The amount by which the margin rate has changed within a facility. |

XML Instance Representation

```
<...>
Start Choice [1]
  <borrowingOptionType> BorrowingOptionType </borrowingOptionType> [1]
    'The type of funded product for which the margin is being amended.'

  <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
    'A basic set of fields used to uniquely identify the loan contract.'

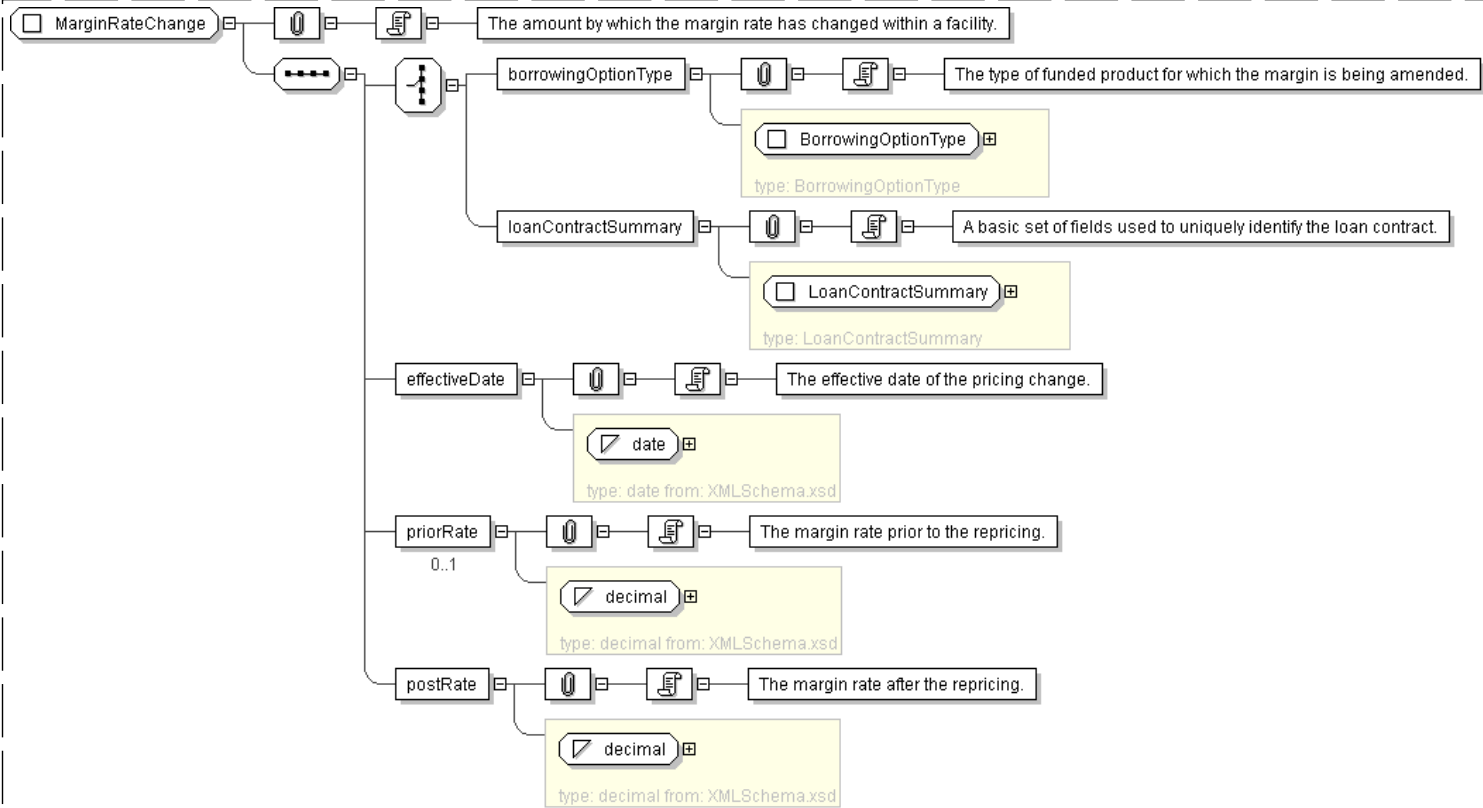
End Choice
<effectiveDate> xsd:date </effectiveDate> [1]
  'The effective date of the pricing change.'

<priorRate> xsd:decimal </priorRate> [0..1]
  'The margin rate prior to the repricing.'

<postRate> xsd:decimal </postRate> [1]
  'The margin rate after the repricing.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MarginRateChange">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="borrowingOptionType" type=" BorrowingOptionType " />
      <xsd:element name="loanContractSummary" type=" LoanContractSummary " />
    </xsd:choice>
    <xsd:element name="effectiveDate" type=" xsd:date " />
    <xsd:element name="priorRate" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="postRate" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **MaturingLoanContract**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | MaturingLoanContract |
| Used by (from the same schema document) | Complex Type MaturingLoanContracts |
| Abstract | no |
| Documentation | Information about single maturing loan contract. |

XML Instance Representation

```
<...>
  <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
  'A basic set of fields used to uniquely identify the loan contract.'

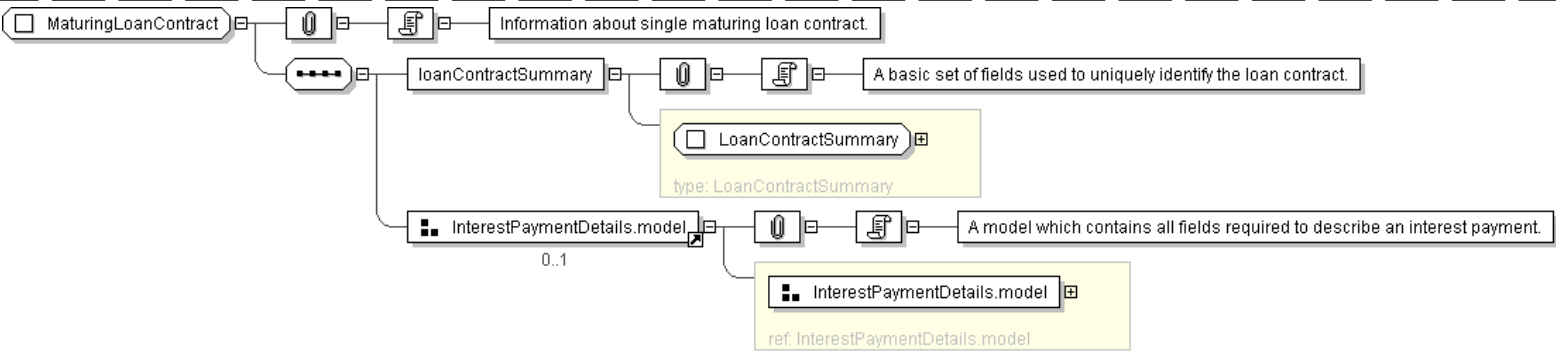
  Start Group: InterestPaymentDetails.model [0..1]
  'A model which contains all fields required to describe an interest payment.'

  <interestPayment> InterestPayment </interestPayment> [1]
  'Represents the total amount of interest paid by the borrower to the agent bank and the
  share of it paid to the lender.'

  <interestAccrualSchedule> InterestAccrualSchedule </interestAccrualSchedule> [1]
  'A schedule that incorporates all sub-periods of an interest accrual calculation.'

  End Group: InterestPaymentDetails.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MaturingLoanContract">
  <xsd:sequence>
    <xsd:element name="loanContractSummary" type=" LoanContractSummary " />
    <xsd:group ref=" InterestPaymentDetails.model " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

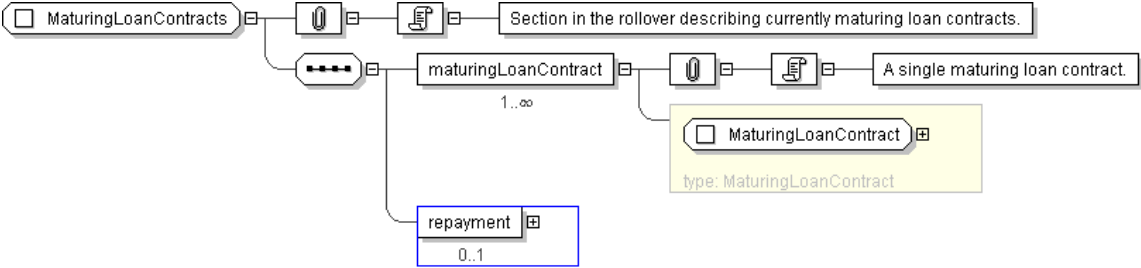
Complex Type: **MaturingLoanContracts**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | MaturingLoanContracts |
| Used by (from the same schema document) | Complex Type RolloverNotice |
| Abstract | no |
| Documentation | Section in the rollover describing currently maturing loan contracts. |

XML Instance Representation

```
<...>
  <maturingLoanContract> MaturingLoanContract </maturingLoanContract> [1..*]
  'A single maturing loan contract.'
  <repayment> Repayment </repayment> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MaturingLoanContracts">
  <xsd:sequence>
    <xsd:element name="maturingLoanContract" type=" MaturingLoanContract " maxOccurs="unbounded"/>
    <xsd:element name="repayment" type=" Repayment " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **NewLoanContracts**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | NewLoanContracts |
| Used by (from the same schema document) | Complex Type RolloverNotice |

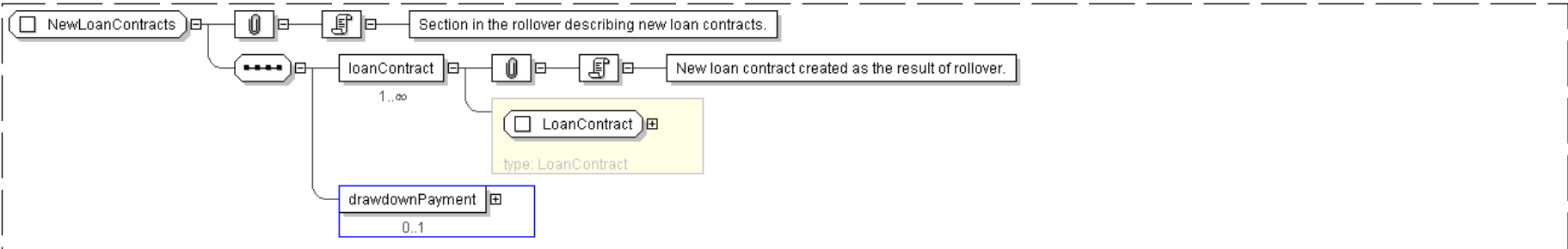
| | |
|---------------|--|
| Abstract | no |
| Documentation | Section in the rollover describing new loan contracts. |

XML Instance Representation

```
<...>
  <loanContract> LoanContract </loanContract> [1..*]
  'New loan contract created as the result of rollover.'

  <drawdownPayment> DrawdownPayment </drawdownPayment> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NewLoanContracts">
  <xsd:sequence>
    <xsd:element name="loanContract" type="LoanContract" maxOccurs="unbounded"/>
    <xsd:element name="drawdownPayment" type="DrawdownPayment" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: OnGoingFeeNotice

| | |
|--------------|--|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < OnGoingFeeNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | OnGoingFeeNotice |
| Abstract | no |
| Documentation | 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 lender's fee amount. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]

'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.'

```
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<noticeDate> xsd:date </noticeDate> [1]
'The date on which the notice was generated.'

<eventId> EventId </eventId> [0..1]
'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
'A reference to the agent bank for the given deal.'

<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> DealSummary </dealSummary> [1]
'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> FacilitySummary </facilitySummary> [1]
'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender's viewpoint as
of the date of the associated notice.'

<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
'A flag which can be set by the message sender in order to signify an exceptional
business event.'

<comments> xsd:string </comments> [0..1]
'A free-form, manually entered field which will be used by users directly for
additional information.'

Start Choice [0..1]
  <loanContractSummary> LoanContractSummary </loanContractSummary> [1]
  'A basic set of fields used to uniquely identify the loan contract.'

  <lcSummary> LcSummary </lcSummary> [1]
  'A basic set of fields used to uniquely identify a letter of credit.'

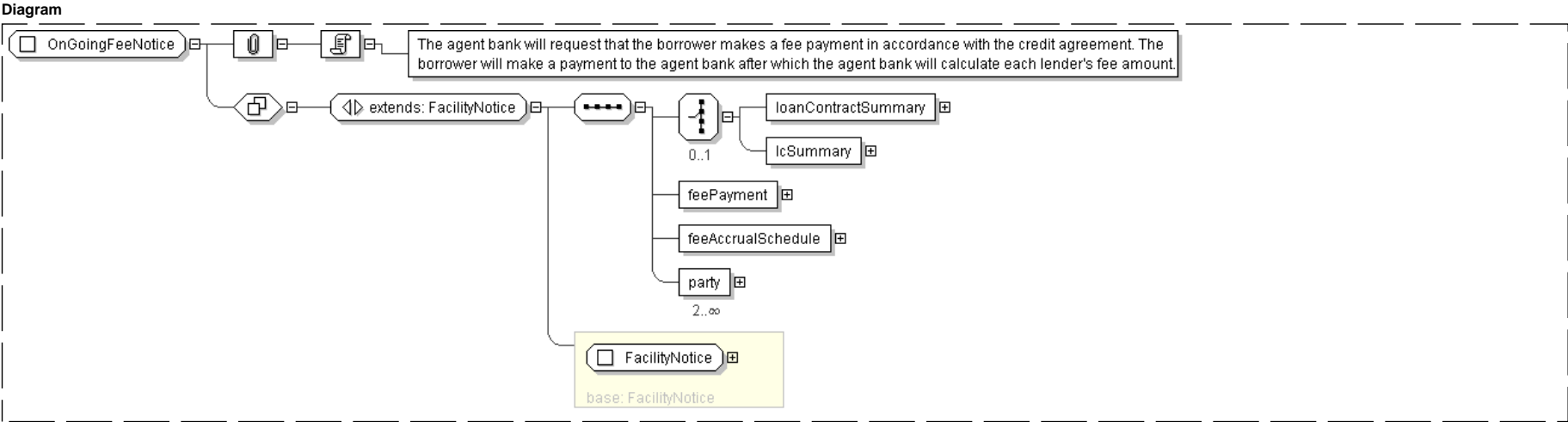
End Choice

<feePayment> OnGoingFeePayment </feePayment> [1]
'A representation of the on-going fee payment.'

<feeAccrualSchedule> FeeAccrualSchedule </feeAccrualSchedule> [1]
'The details of the underlying elements that effect the calculation of a fee accrual.'

<party> Party </party> [2..*]
'The parties involved with the associated transaction.'

</...>
```



Schema Component Representation

```
<xsd:complexType name="OnGoingFeeNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <xsd:element name="loanContractSummary" type="LoanContractSummary"/>
          <xsd:element name="lcSummary" type="LcSummary"/>
        </xsd:choice>
        <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>
```

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Complex Type: OnGoingFeePayment

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OnGoingFeePayment |
| Used by (from the same schema document) | Complex Type OnGoingFeeNotice |
| Abstract | no |
| Documentation | The details of a payment made by the borrower to the agent bank related to a given on-going facility fee. |

XML Instance Representation

```
<...>
  <feeType OnGoingFeeTypeEnum /> [1]
  'Describes the type of the on-going fee.'

  <startDate xsd:date /> [1]
  'Date on which this period begins.'

  <endDate xsd:date /> [1]
  'Date on which this period ends.'
```

```
<feeDayBasis> DayCountFraction </feeDayBasis> [0..1]
```

'The day count basis for the fee calculation period.'

```
<paymentDate> xsd:date </paymentDate> [1]
```

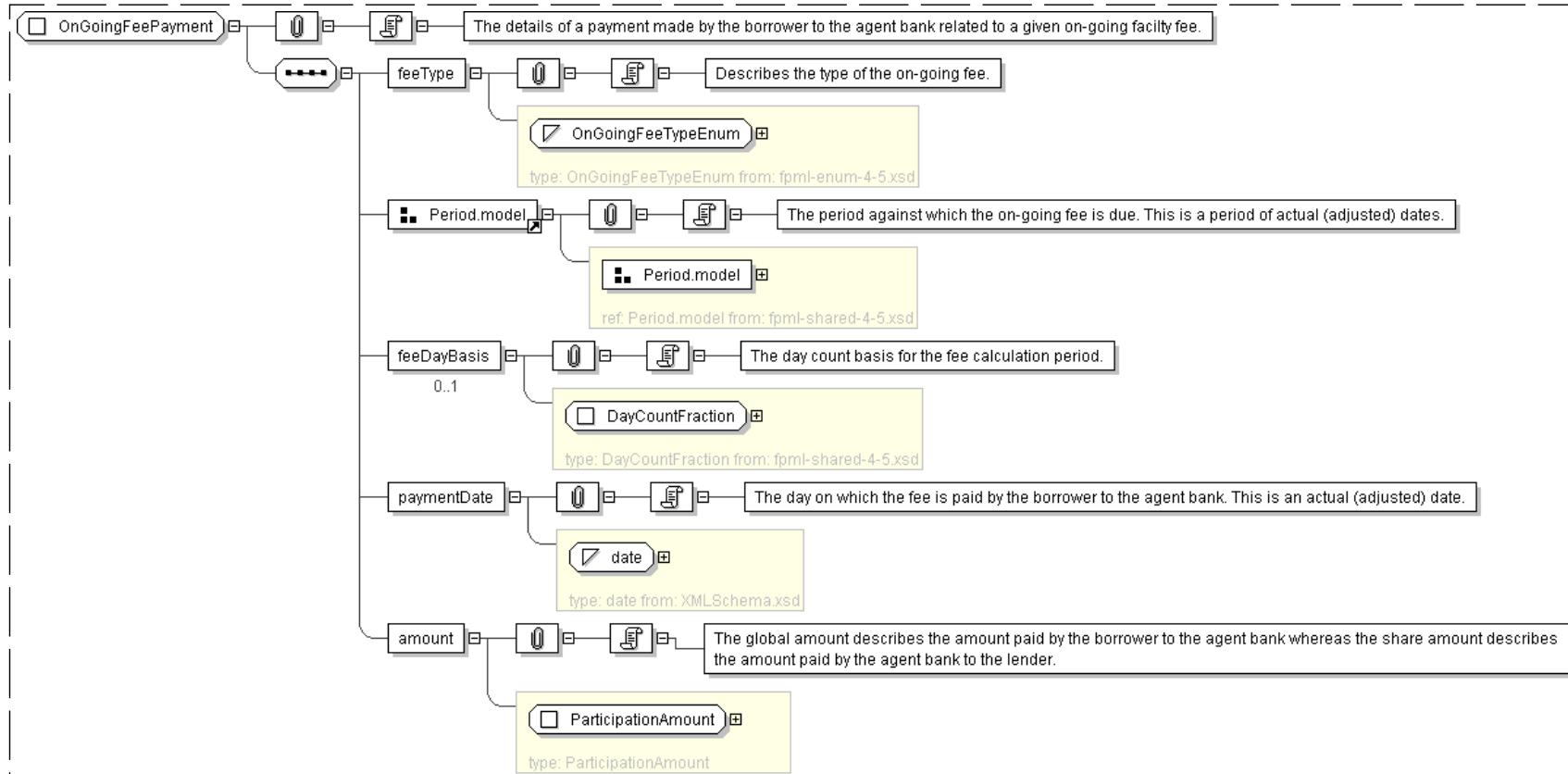
'The day on which the fee is paid by the borrower to the agent bank. This is an actual (adjusted) date.'

```
<amount> ParticipationAmount </amount> [1]
```

'The global amount describes the amount paid by the borrower to the agent bank whereas the share amount describes the amount paid by the agent bank to the lender.'

```
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="OnGoingFeePayment">
  <xsd:sequence>
    <xsd:element name="feeType" type=" OnGoingFeeTypeEnum "/>
    <xsd:group ref=" Period.model "/>
    <xsd:element name="feeDayBasis" type=" DayCountFraction " minOccurs="0"/>
    <xsd:element name="paymentDate" type=" xsd:date "/>
    <xsd:element name="amount" type=" ParticipationAmount "/>
  </xsd:sequence>
</xsd:complexType>
  
```

Complex Type: **OnGoingFeeRateChange**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OnGoingFeeRateChange |
| Used by (from the same schema document) | Complex Type PricingChangeNotice , Complex Type PricingChangeNotice |
| Abstract | no |
| Documentation | The amount by which a specific type of facility fee rate has changed within a facility. |

XML Instance Representation

```
<...>
  <feeType> OnGoingFeeTypeEnum </feeType> [1]
  'Describes the type of the on-going fee.'

  <lcSummary> LcSummary </lcSummary> [0..1]
  'A basic set of fields to identify an LC. Please note that the partyReference within
  the contract identifier should refer to the Issuing Bank. This element is optional due to
  the fact that there may not be any outstanding L/C\'s within the given facility, in which
  case we can use this structure to publish the L/C price change.'

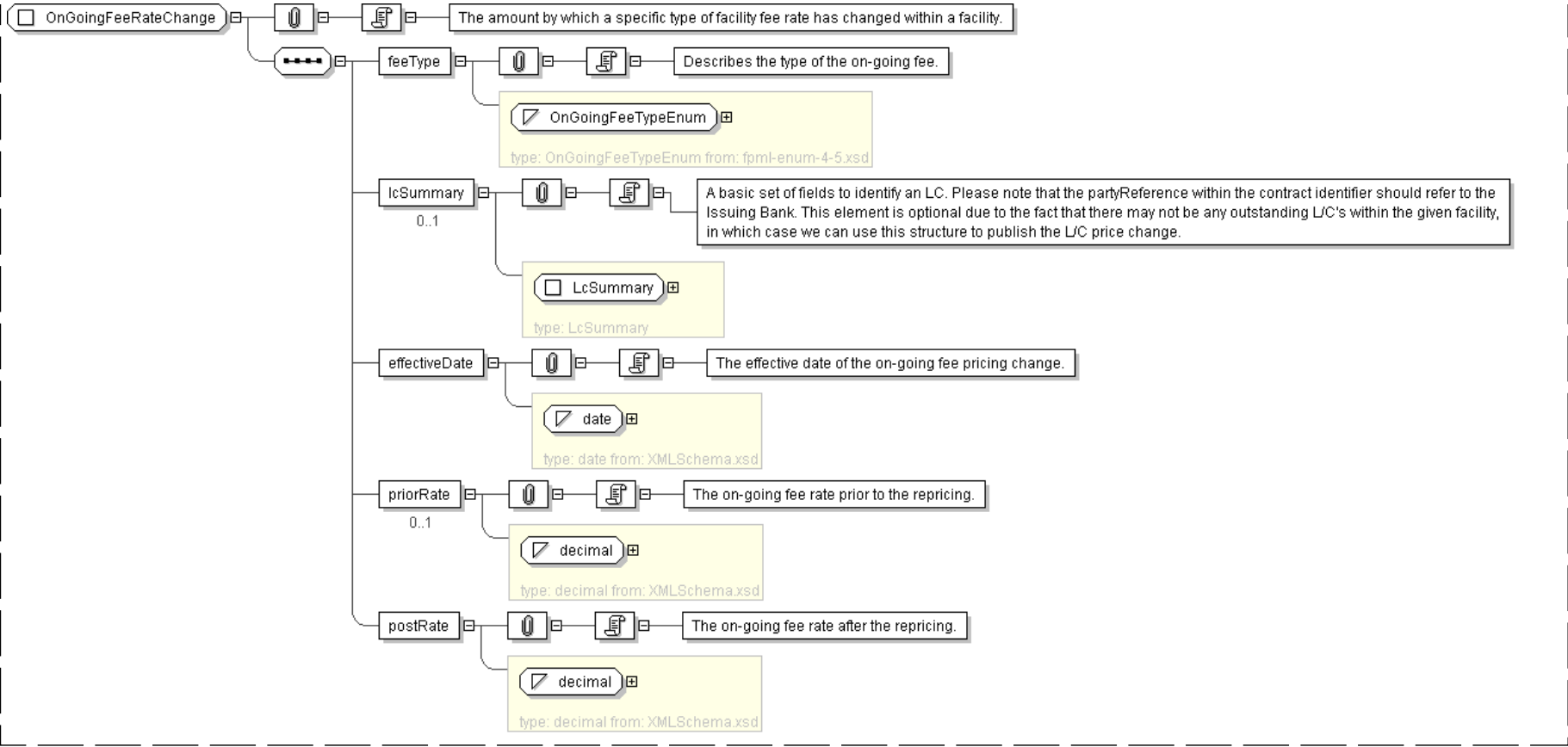
  <effectiveDate> xsd:date </effectiveDate> [1]
  'The effective date of the on-going fee pricing change.'

  <priorRate> xsd:decimal </priorRate> [0..1]
  'The on-going fee rate prior to the repricing.'

  <postRate> xsd:decimal </postRate> [1]
  'The on-going fee rate after the repricing.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OnGoingFeeRateChange">
  <xsd:sequence>
    <xsd:element name="feeType" type=" OnGoingFeeTypeEnum " />
    <xsd:element name="lcSummary" type=" LcSummary " minOccurs="0"/>
    <xsd:element name="effectiveDate" type=" xsd:date " />
    <xsd:element name="priorRate" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="postRate" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **OneOffFeeNotice**

| | |
|---------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < OneOffFeeNotice (by extension) |
| Sub-types: | None |
| Name | OneOffFeeNotice |
| Abstract | no |
| Documentation | This defines a notification of a one-off fee being paid at either the loan contract or facility levels. |

XML Instance Representation

```
<...>
```

```

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<noticeDate> xsd:date </noticeDate> [1]
'The date on which the notice was generated.'

<eventId> EventId </eventId> [0..1]
'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]
'A reference to the agent bank for the given deal.'

<borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]
'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> PartyReference </lenderPartyReference> [0..1]
'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> DealSummary </dealSummary> [1]
'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> FacilitySummary </facilitySummary> [1]
'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]
'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender's viewpoint as
of the date of the associated notice.'

<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]
'A flag which can be set by the message sender in order to signify an exceptional
business event.'

<comments> xsd:string </comments> [0..1]
'A free-form, manually entered field which will be used by users directly for
additional information.'

Start Choice [0..1]
<loanContractSummary> LoanContractSummary </loanContractSummary> [1]
'A basic set of fields used to uniquely identify the loan contract.'

<lcSummary> LcSummary </lcSummary> [1]
'A basic set of fields used to uniquely identify a letter of credit.'

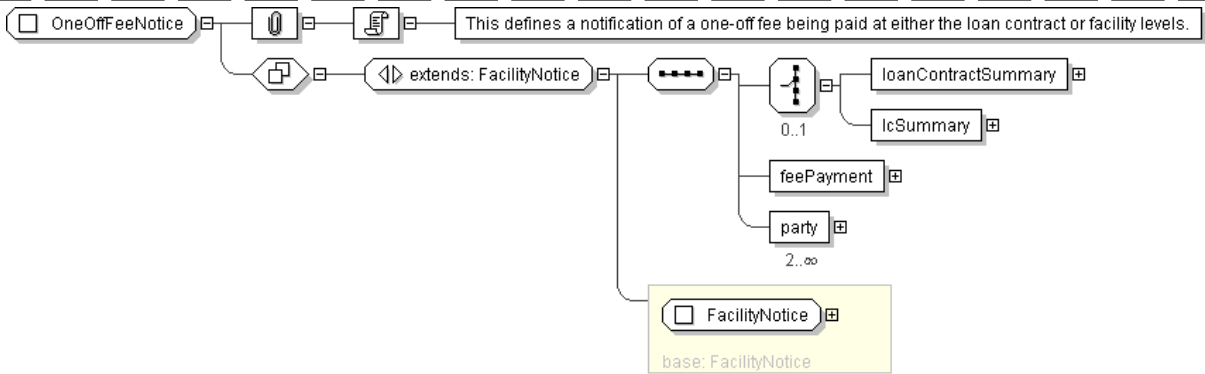
```

```
End Choice
<feePayment> OneOffFeePayment </feePayment> [1]
'A representation of the one-off payment.'
```

```
<party> Party </party> [2..*]
'The parties involved with the associated transaction.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OneOffFeeNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <xsd:element name="loanContractSummary" type="LoanContractSummary"/>
          <xsd:element name="lcSummary" type="LcSummary"/>
        </xsd:choice>
        <xsd:element name="feePayment" type="OneOffFeePayment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **OneOffFeePayment**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OneOffFeePayment |
| Used by (from the same schema document) | Complex Type OneOffFeeNotice |
| Abstract | no |
| Documentation | The details of a payment made by the borrower to the agent bank related to a given one-off facility or loan contract fee. |

XML Instance Representation

```
<...>
<feeType> OneOffFeeTypeEnum </feeType> [1]
'Describes the type of the one-off fee.'
```

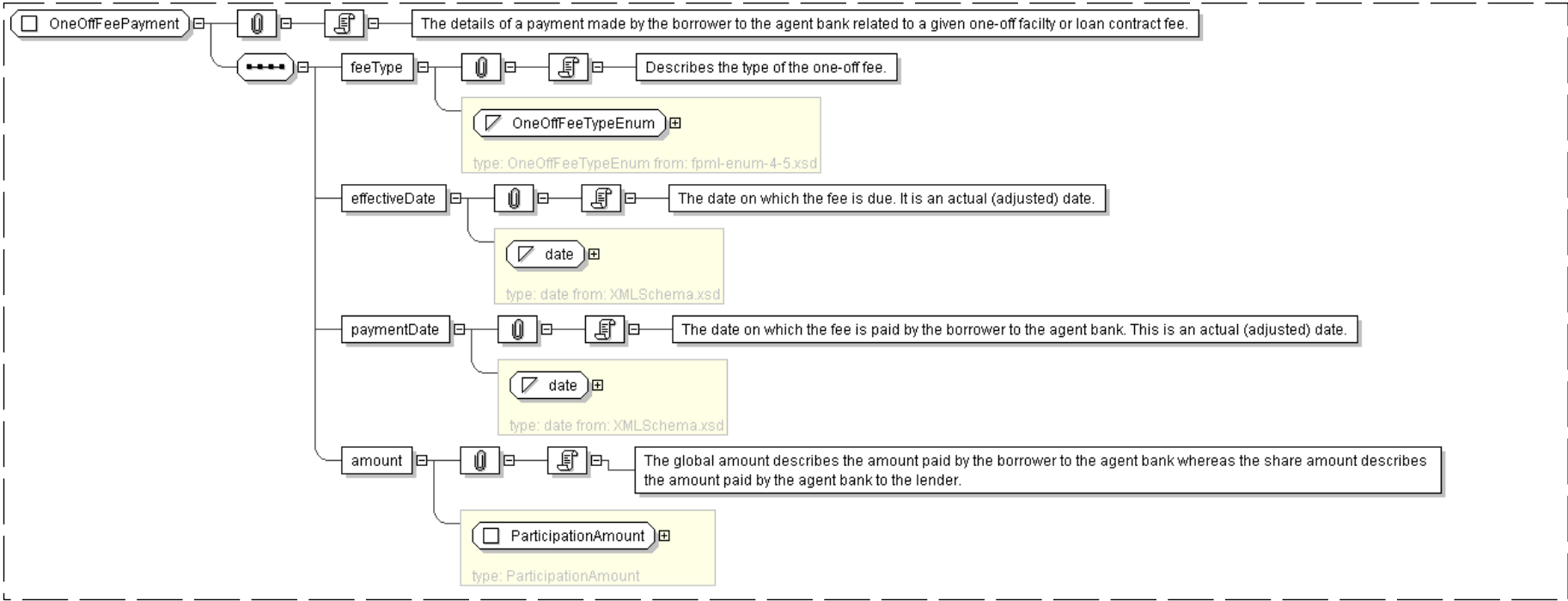
```
<effectiveDate> xsd:date </effectiveDate> [1]
'The date on which the fee is due. It is an actual (adjusted) date.'
```

```
<paymentDate> xsd:date </paymentDate> [1]
'The date on which the fee is paid by the borrower to the agent bank. This is an
actual (adjusted) date.'
```

```
<amount> ParticipationAmount </amount> [1]
'The global amount describes the amount paid by the borrower to the agent bank whereas
the share amount describes the amount paid by the agent bank to the lender.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OneOffFeePayment">
  <xsd:sequence>
    <xsd:element name="feeType" type=" OneOffFeeTypeEnum "/>
    <xsd:element name="effectiveDate" type=" xsd:date "/>
    <xsd:element name="paymentDate" type=" xsd:date "/>
    <xsd:element name="amount" type=" ParticipationAmount "/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **ParticipationAmount**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | ParticipationAmount |
| Used by (from the same schema document) | Complex Type FacilityCommitmentPosition , Complex Type FacilityCommitmentPosition , Complex Type FacilityRepayment , Complex Type FeeAccrualPeriod , Complex Type InterestPayment , Complex Type InterestRatePeriod , Complex Type LcBalanceNotice , Complex Type LcBalanceNotice , Complex Type LcBalanceNotice , Complex Type LcPosition , Complex Type LcPosition , Complex Type LcTerminationNotice , Complex Type LenderPositionPeriod , Complex Type LoanContract , Complex Type LoanContractPosition , Complex Type LoanContractPosition , Complex Type LoanContractRepayment , Complex Type LoanContractSummary , Complex Type OneOffFeePayment , Complex Type OnGoingFeePayment |
| Abstract | no |
| Documentation | Generic type to represent amounts at the global (borrower's viewpoint) and the lender share (lender's viewpoint) levels. |

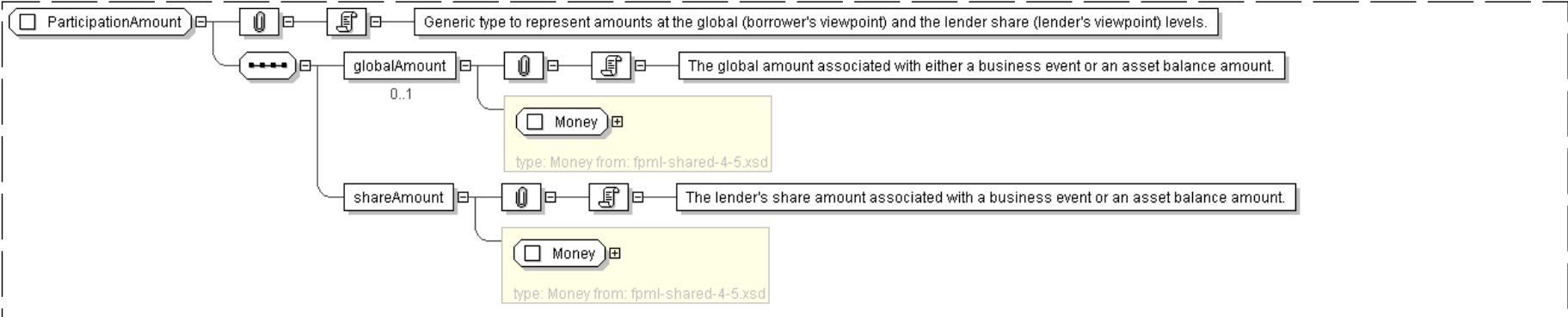
XML Instance Representation

```
<...>
<globalAmount> Money </globalAmount> [0..1]
  'The global amount associated with either a business event or an asset balance amount.'

<shareAmount> Money </shareAmount> [1]
  'The lender\'s share amount associated with a business event or an asset balance amount.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ParticipationAmount">
  <xsd:sequence>
    <xsd:element name="globalAmount" type="Money" minOccurs="0"/>
    <xsd:element name="shareAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PikPeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PikPeriod |
| Used by (from the same schema document) | Complex Type InterestAccrualSchedule |
| Abstract | no |
| Documentation | A period with a constant PIK percentage - the percentage of margin which is capitalized. |

XML Instance Representation

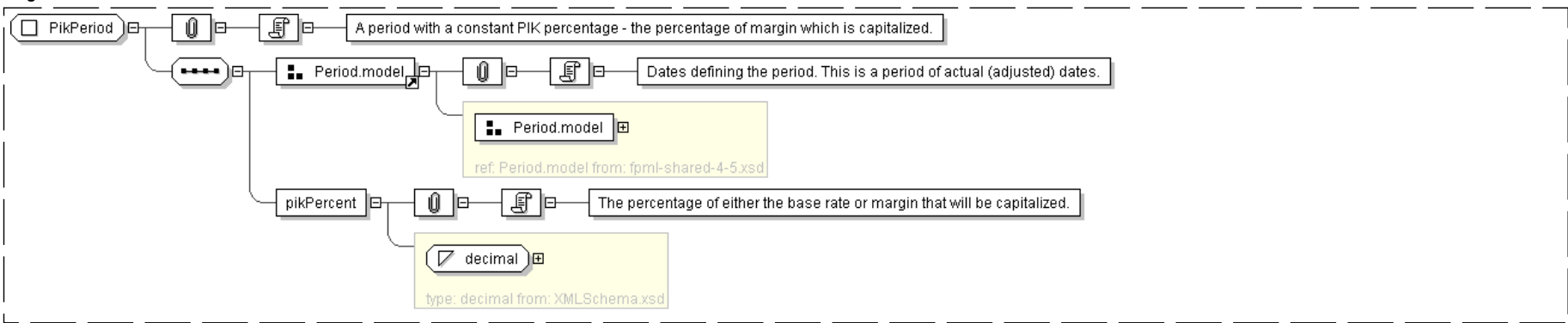
```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <pikPercent> xsd:decimal </pikPercent> [1]
  'The percentage of either the base rate or margin that will be capitalized.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PikPeriod">
  <xsd:sequence>
    <xsd:group ref="Period.model" />
    <xsd:element name="pikPercent" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: PricingChangeNotice

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < PricingChangeNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | PricingChangeNotice |
| Abstract | no |
| Documentation | A notice used to notify changes in the pricing of a given facility. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
```

actualBuild="6 [0..1]

'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.'

">

<header> [NotificationMessageHeader](#) </header> [1]
 <validation> [Validation](#) </validation> [0..*]
 <noticeDate> [xsd:date](#) </noticeDate> [1]

'The date on which the notice was generated.'

<eventId> [EventId](#) </eventId> [0..1]

'The identifier that defines the business event which requires the creation of a notice.'

<agentBankPartyReference> [PartyReference](#) </agentBankPartyReference> [0..1]

'A reference to the agent bank for the given deal.'

<borrowerPartyReference> [PartyReference](#) </borrowerPartyReference> [0..1]

'A reference to the borrower against the associated loan contract(s).'

<lenderPartyReference> [PartyReference](#) </lenderPartyReference> [0..1]

'A reference to the lender(s) associated with the associated loan contract(s).'

<dealSummary> [DealSummary](#) </dealSummary> [1]

'A data structure which contains the identifying characteristics of the given deal.'

<facilitySummary> [FacilitySummary](#) </facilitySummary> [1]

'A data structure which contains the identifying characteristics of the given facility.'

<facilityCommitmentPosition> [FacilityCommitmentPosition](#) </facilityCommitmentPosition> [0..1]

'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender's viewpoint as of the date of the associated notice.'

<exceptionFlag> [xsd:boolean](#) </exceptionFlag> [0..1]

'A flag which can be set by the message sender in order to signify an exceptional business event.'

<comments> [xsd:string](#) </comments> [0..1]

'A free-form, manually entered field which will be used by users directly for additional information.'

<pricingChangeReason> [PricingChangeReason](#) </pricingChangeReason> [0..1]

'Denotes the reason a facility has had to be re-priced.'

Start [Choice](#) [1]

<marginRateChange> [MarginRateChange](#) </marginRateChange> [1..*]

'The amount by which the margin rate has changed within a facility.'

<onGoingFeeRateChange> [OnGoingFeeRateChange](#) </onGoingFeeRateChange> [0..*]

' '

<onGoingFeeRateChange> [OnGoingFeeRateChange](#) </onGoingFeeRateChange> [1..*]

' '

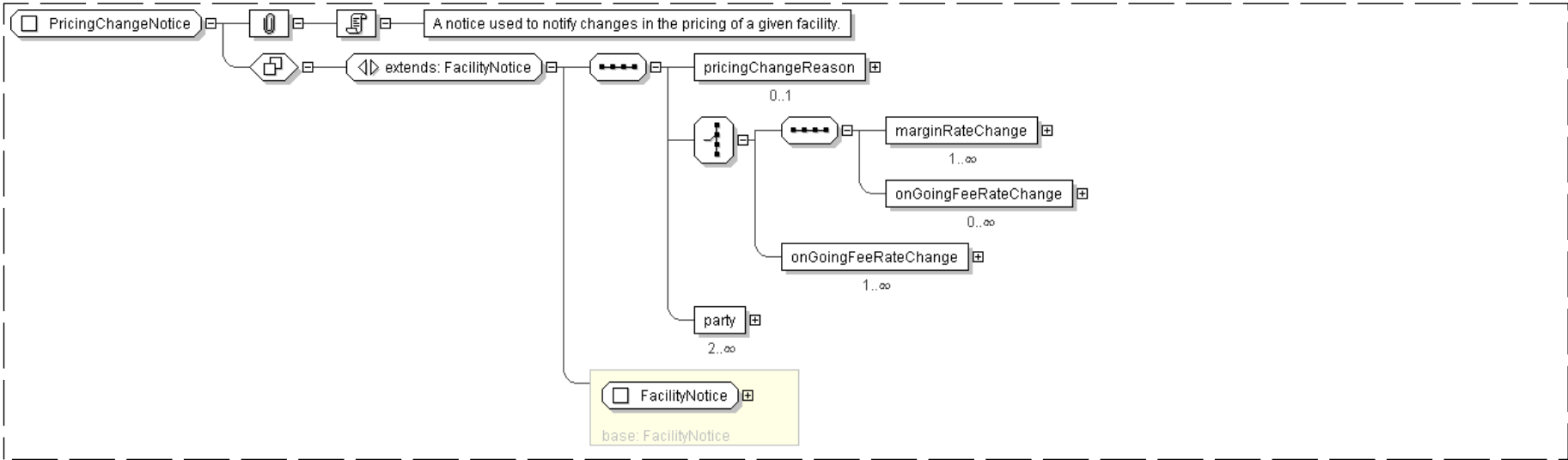
End [Choice](#)

<party> [Party](#) </party> [2..*]

'The parties involved with the associated transaction.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingChangeNotice">
  <xsd:complexContent>
    <xsd:extension base="FacilityNotice">
      <xsd:sequence>
        <xsd:element name="pricingChangeReason" type="PricingChangeReason" minOccurs="0"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="marginRateChange" type="MarginRateChange" maxOccurs="unbounded"/>
            <xsd:element name="onGoingFeeRateChange" type="OnGoingFeeRateChange"
              minOccurs="0" maxOccurs="unbounded"/>
          </xsd:sequence>
          <xsd:element name="onGoingFeeRateChange" type="OnGoingFeeRateChange" maxOccurs="unbounded"/>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: PricingChangeReason

| | |
|--------------|--|
| Super-types: | Scheme < PricingChangeReason (by extension) |
| Sub-types: | None |

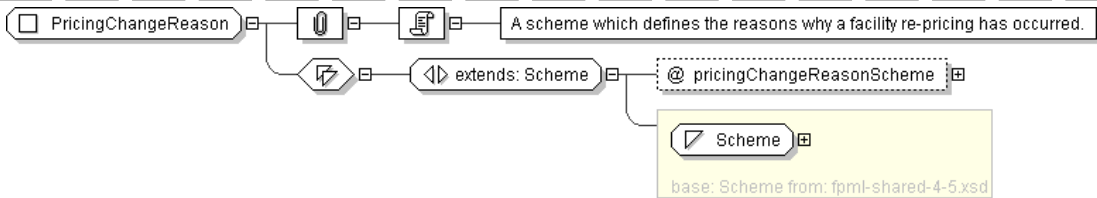
| | |
|---|--|
| Name | PricingChangeReason |
| Used by (from the same schema document) | Complex Type PricingChangeNotice |
| Abstract | no |
| Documentation | A scheme which defines the reasons why a facility re-pricing has occurred. |

XML Instance Representation

<...>

```
pricingChangeReasonScheme=" xsd:anyURI [1]">  
Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingChangeReason">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="pricingChangeReasonScheme" type=" xsd:anyURI " use="required"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **RatePeriod**

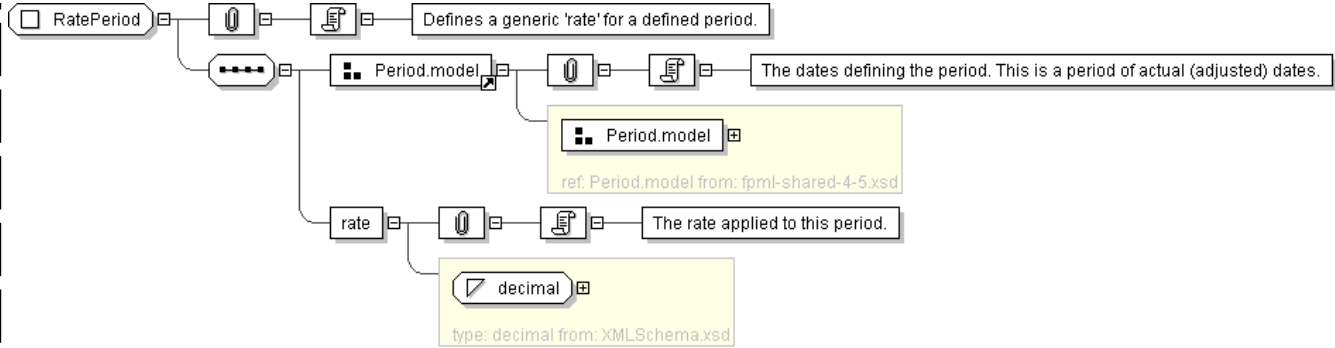
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | RatePeriod |
| Used by (from the same schema document) | Complex Type FeeAccrualSchedule |
| Abstract | no |
| Documentation | Defines a generic 'rate' for a defined period. |

XML Instance Representation

```
<...>  
  <startDate> xsd:date </startDate> [1]  
  'Date on which this period begins.'  
  
  <endDate> xsd:date </endDate> [1]  
  'Date on which this period ends.'  
  
  <rate> xsd:decimal </rate> [1]  
  'The rate applied to this period.'  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RatePeriod">
  <xsd:sequence>
    <xsd:group ref="Period.model" />
    <xsd:element name="rate" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Repayment**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Repayment |
| Used by (from the same schema document) | Complex Type MaturingLoanContracts , Complex Type RepaymentNotice |
| Abstract | no |
| Documentation | Representation of a repayment made by the borrower. This structure represents the repayment at the facility and loan contract levels. |

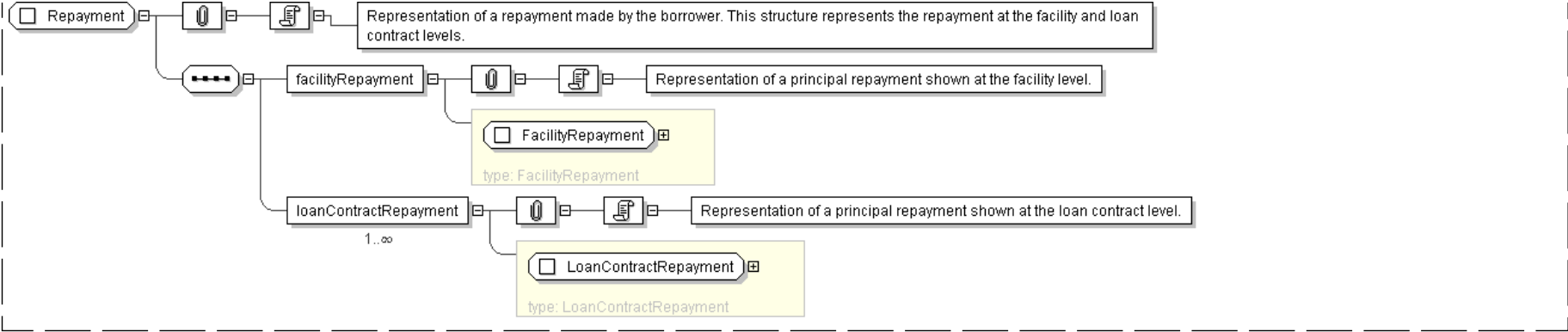
XML Instance Representation

```
<...>
  <facilityRepayment> FacilityRepayment </facilityRepayment> [1]
  'Representation of a principal repayment shown at the facility level.'

  <loanContractRepayment> LoanContractRepayment </loanContractRepayment> [1..*]
  'Representation of a principal repayment shown at the loan contract level.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Repayment">
  <xsd:sequence>
    <xsd:element name="facilityRepayment" type="FacilityRepayment" />
    <xsd:element name="loanContractRepayment" type="LoanContractRepayment" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **RepaymentNotice**

| | |
|--------------|---|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < RepaymentNotice (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RepaymentNotice |
| Abstract | no |
| Documentation | A notice describing a principal repayment to be made by the borrower. |

XML Instance Representation

```
<...
version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

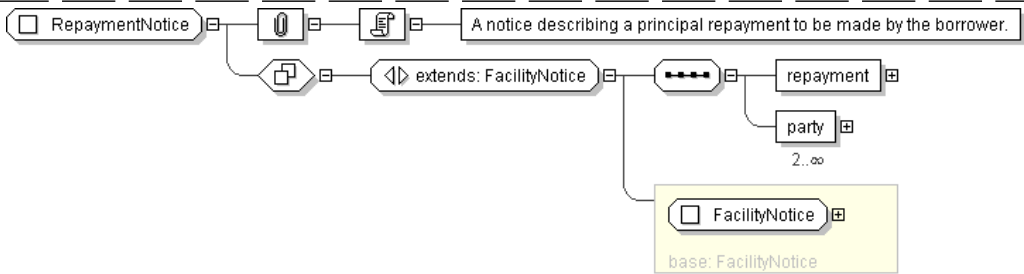
"
expectedBuild="xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'

"
actualBuild="6 [0..1]
'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.'

">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<noticeDate> xsd:date </noticeDate> [1]
'The date on which the notice was generated.'
```

| | |
|--|--|
| <code><eventId> <u>EventId</u> </eventId> [0..1]</code> | 'The identifier that defines the business event which requires the creation of a notice.' |
| <code><agentBankPartyReference> <u>PartyReference</u> </agentBankPartyReference> [0..1]</code> | 'A reference to the agent bank for the given deal.' |
| <code><borrowerPartyReference> <u>PartyReference</u> </borrowerPartyReference> [0..1]</code> | 'A reference to the borrower against the associated loan contract(s).' |
| <code><lenderPartyReference> <u>PartyReference</u> </lenderPartyReference> [0..1]</code> | 'A reference to the lender(s) associated with the associated loan contract(s).' |
| <code><dealSummary> <u>DealSummary</u> </dealSummary> [1]</code> | 'A data structure which contains the identifying characteristics of the given deal.' |
| <code><facilitySummary> <u>FacilitySummary</u> </facilitySummary> [1]</code> | 'A data structure which contains the identifying characteristics of the given facility.' |
| <code><facilityCommitmentPosition> <u>FacilityCommitmentPosition</u> </facilityCommitmentPosition> [0..1]</code> | 'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender\'s viewpoint as of the date of the associated notice.' |
| <code><exceptionFlag> <u>xsd:boolean</u> </exceptionFlag> [0..1]</code> | 'A flag which can be set by the message sender in order to signify an exceptional business event.' |
| <code><comments> <u>xsd:string</u> </comments> [0..1]</code> | 'A free-form, manually entered field which will be used by users directly for additional information.' |
| <code><repayment> <u>Repayment</u> </repayment> [1]</code> | 'Representation of a repayment made by the borrower. This structure represents the repayment at the facility and loan contract levels.' |
| <code><party> <u>Party</u> </party> [2..*]</code> | 'The parties involved with the associated transaction.' |
| <code></...></code> | |

Diagram



Schema Component Representation

```
<xsd:complexType name="RepaymentNotice">
  <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>
```


Complex Type: **RolloverNotice**

| | |
|---------------|--|
| Super-types: | NotificationMessage < FacilityNotice (by extension) < RolloverNotice (by extension) |
| Sub-types: | None |
| Name | RolloverNotice |
| Abstract | no |
| Documentation | A rollover notice used for both simple as well as complex rollover situations. |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'  
  "  
  actualBuild="6 [0..1]  
  '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.'  
  ">  
  <header> NotificationMessageHeader </header> [1]  
  <validation> Validation </validation> [0..*]  
  <noticeDate> xsd:date </noticeDate> [1]  
  'The date on which the notice was generated.'  
  <eventId> EventId </eventId> [0..1]  
  'The identifier that defines the business event which requires the creation of a notice.'  
  <agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]  
  'A reference to the agent bank for the given deal.'  
  <borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]  
  'A reference to the borrower against the associated loan contract(s).'  
  <lenderPartyReference> PartyReference </lenderPartyReference> [0..1]  
  'A reference to the lender(s) associated with the associated loan contract(s).'  
  <dealSummary> DealSummary </dealSummary> [1]  
  'A data structure which contains the identifying characteristics of the given deal.'  
  <facilitySummary> FacilitySummary </facilitySummary> [1]  
  'A data structure which contains the identifying characteristics of the given facility.'
```

```
<facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]

'A structure which contains the position being held by the lender on both the facility and
loan contract levels. This position information is from the message sender\'s viewpoint as
of the date of the associated notice.'
```

```
<exceptionFlag> xsd:boolean </exceptionFlag> [0..1]

'A flag which can be set by the message sender in order to signify an exceptional
business event.'
```

```
<comments> xsd:string </comments> [0..1]

'A free-form, manually entered field which will be used by users directly for
additional information.'
```

```
<maturingLoanContracts> MaturingLoanContracts </maturingLoanContracts> [1]

'Details of all loan contracts due to mature and all corresponding interest payments to be
paid for the given rollover event.'
```

```
<newLoanContracts> NewLoanContracts </newLoanContracts> [1]

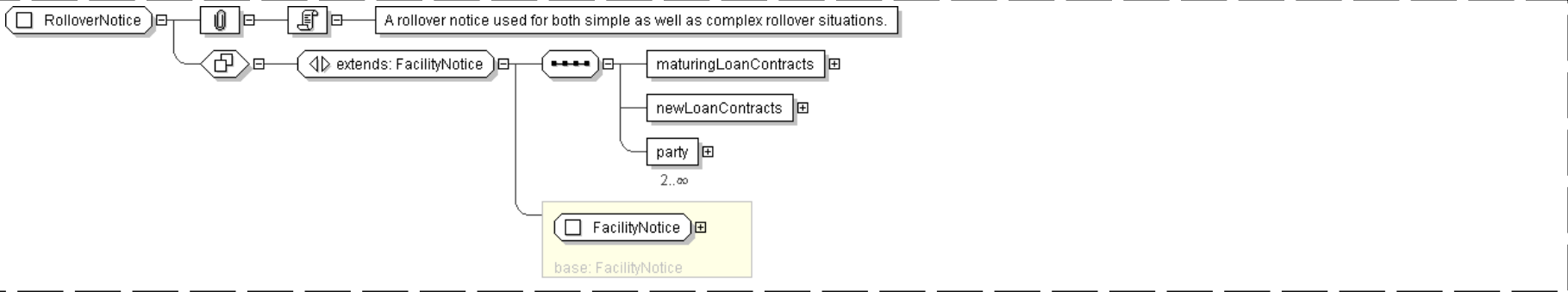
'A list of the new loan contracts to be created as a result of this rollover.'
```

```
<party> Party </party> [2..*]

'The parties involved with the associated transaction.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RolloverNotice">
  <xsd:complexContent>
    <xsd:extension base=" FacilityNotice " />
    <xsd:sequence>
      <xsd:element name="maturingLoanContracts" type=" MaturingLoanContracts " />
      <xsd:element name="newLoanContracts" type=" NewLoanContracts " />
      <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

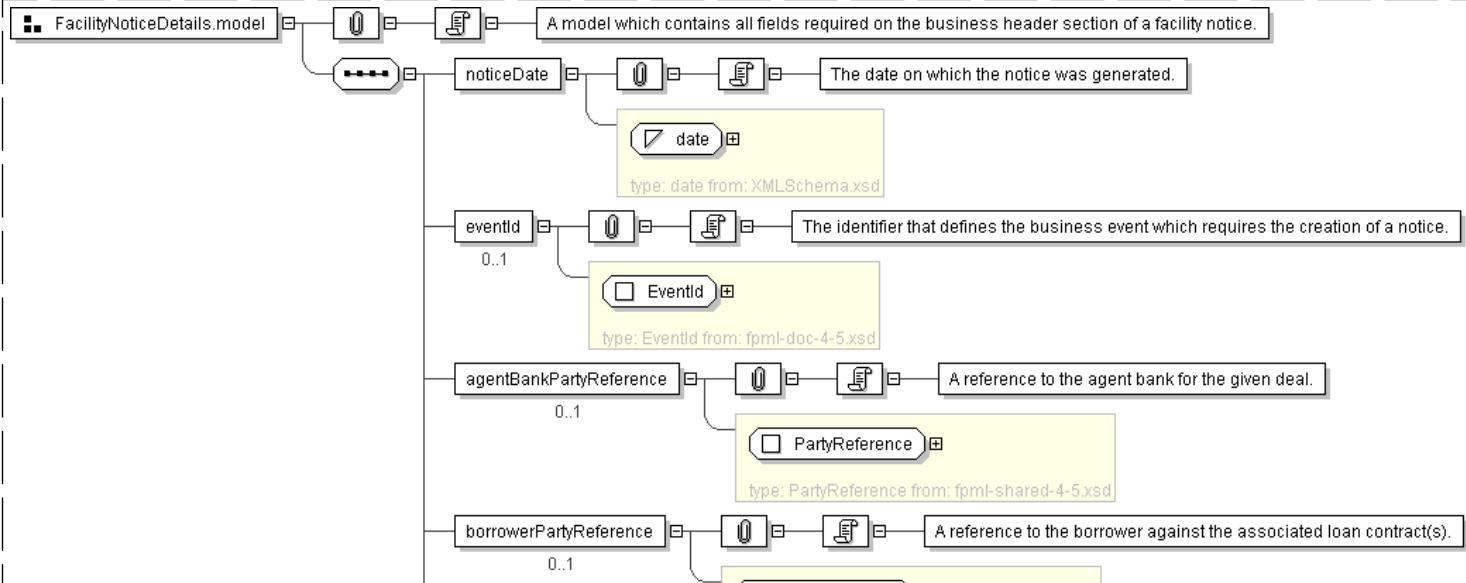
Model Group: **FacilityNoticeDetails.model**

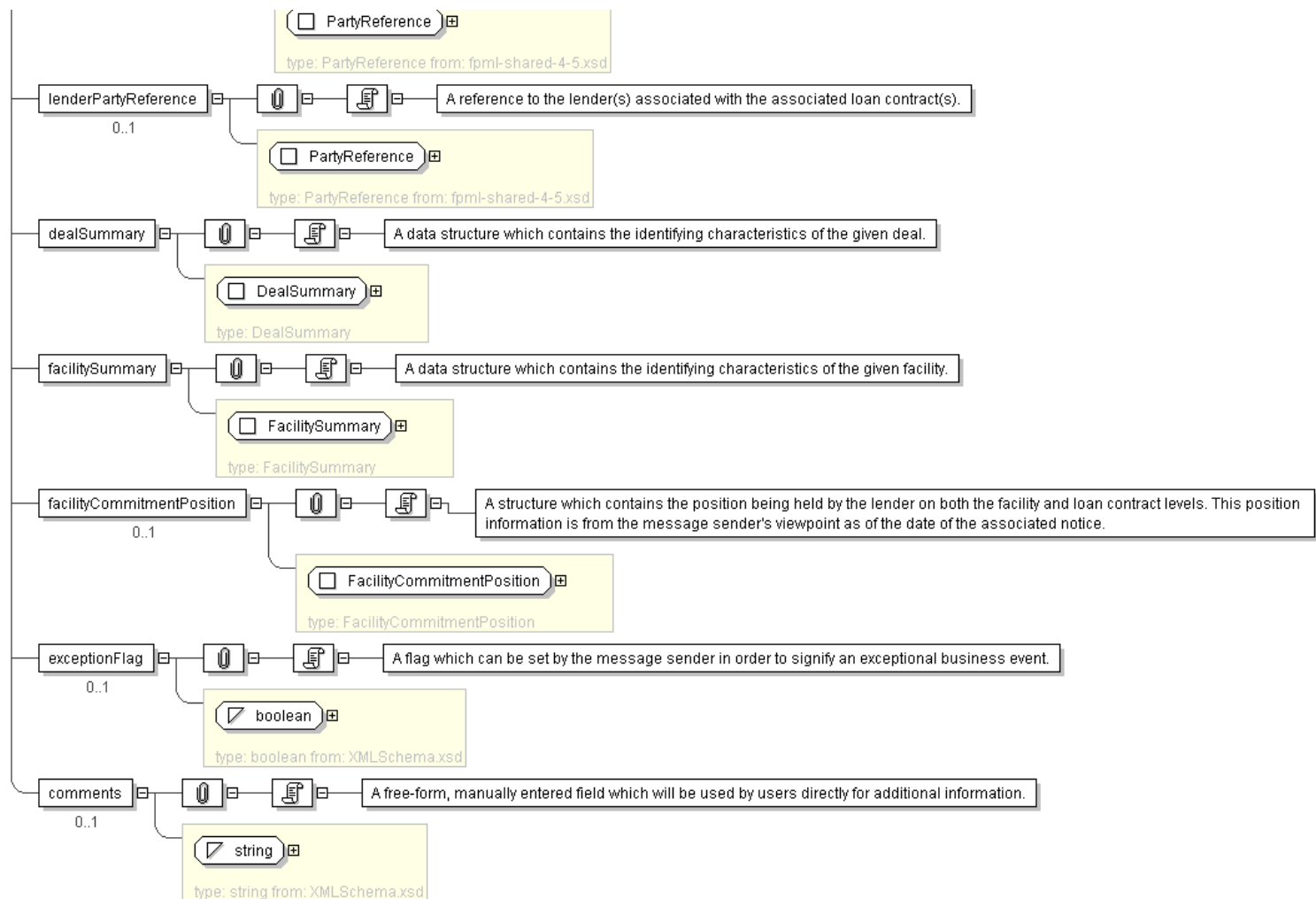
| | |
|---|---|
| Name | FacilityNoticeDetails.model |
| Used by (from the same schema document) | Complex Type FacilityNotice , Complex Type LoanContractNotice |
| Documentation | A model which contains all fields required on the business header section of a facility notice. |

XML Instance Representation

| | |
|---|--|
| <code><noticeDate> xsd:date </noticeDate> [1]</code> | 'The date on which the notice was generated.' |
| <code><eventId> EventId </eventId> [0..1]</code> | 'The identifier that defines the business event which requires the creation of a notice.' |
| <code><agentBankPartyReference> PartyReference </agentBankPartyReference> [0..1]</code> | 'A reference to the agent bank for the given deal.' |
| <code><borrowerPartyReference> PartyReference </borrowerPartyReference> [0..1]</code> | 'A reference to the borrower against the associated loan contract(s).' |
| <code><lenderPartyReference> PartyReference </lenderPartyReference> [0..1]</code> | 'A reference to the lender(s) associated with the associated loan contract(s).' |
| <code><dealSummary> DealSummary </dealSummary> [1]</code> | 'A data structure which contains the identifying characteristics of the given deal.' |
| <code><facilitySummary> FacilitySummary </facilitySummary> [1]</code> | 'A data structure which contains the identifying characteristics of the given facility.' |
| <code><facilityCommitmentPosition> FacilityCommitmentPosition </facilityCommitmentPosition> [0..1]</code> | 'A structure which contains the position being held by the lender on both the facility and loan contract levels. This position information is from the message sender\'s viewpoint as of the date of the associated notice.' |
| <code><exceptionFlag> xsd:boolean </exceptionFlag> [0..1]</code> | 'A flag which can be set by the message sender in order to signify an exceptional business event.' |
| <code><comments> xsd:string </comments> [0..1]</code> | 'A free-form, manually entered field which will be used by users directly for additional information.' |

Diagram





Schema Component Representation

```

<xsd:group name="FacilityNoticeDetails.model">
  <xsd:sequence>
    <xsd:element name="noticeDate" type="xsd:date" />
    <xsd:element name="eventId" type="EventId" minOccurs="0"/>
    <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="dealSummary" type="DealSummary" />
    <xsd:element name="facilitySummary" type="FacilitySummary" />
    <xsd:element name="facilityCommitmentPosition" type="FacilityCommitmentPosition" minOccurs="0"/>
    <xsd:element name="exceptionFlag" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="comments" type="xsd:string" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>

```

Model Group: **InterestPaymentDetails.model**

| | |
|---|--|
| Name | InterestPaymentDetails.model |
| Used by (from the same schema document) | Complex Type InterestPaymentNotice , Complex Type MaturingLoanContract |
| Documentation | A model which contains all fields required to describe an interest payment. |

XML Instance Representation

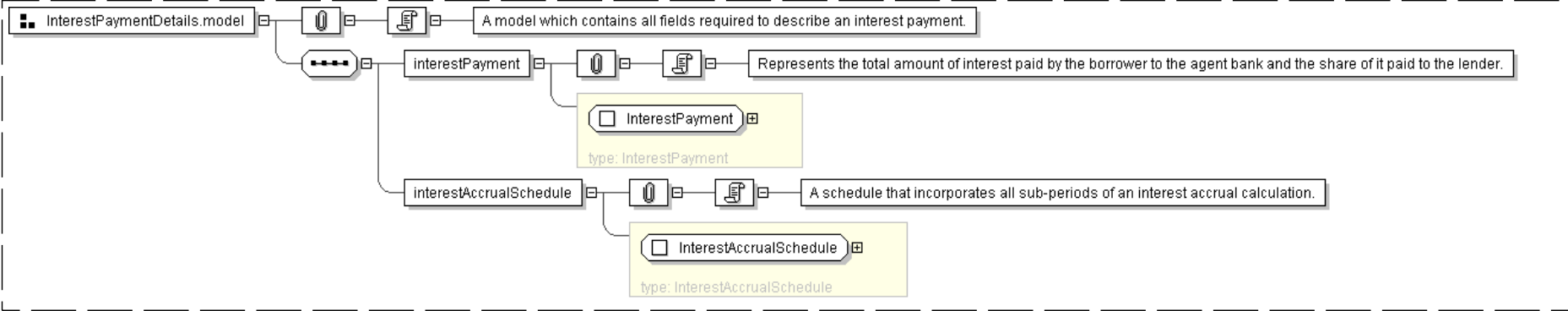
<interestPayment> [InterestPayment](#) </interestPayment> [1]

'Represents the total amount of interest paid by the borrower to the agent bank and the share of it paid to the lender.'

<interestAccrualSchedule> [InterestAccrualSchedule](#) </interestAccrualSchedule> [1]

'A schedule that incorporates all sub-periods of an interest accrual calculation.'

Diagram



Schema Component Representation

```
<xsd:group name="InterestPaymentDetails.model">
  <xsd:sequence>
    <xsd:element name="interestPayment" type="InterestPayment" />
    <xsd:element name="interestAccrualSchedule" type="InterestAccrualSchedule" />
  </xsd:sequence>
</xsd:group>
```

[top](#)

Legend

Complex Type:

AusAddress

Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)

Sub-types:

- [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions) or [Uniqueness Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nill*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-posttrade-4-5.xsd" />
  ...
</xsd:schema>
```


</xsd:schema>

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Global Definitions

Complex Type: **NovationMatched**

| | |
|--------------|---|
| Super-types: | NovationNotificationMessage < NovationMatched (by extension) |
| Sub-types: | None |

| | |
|----------|-----------------|
| Name | NovationMatched |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

  "
  actualBuild="6 [0..1]
  '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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <novation> Novation </novation> [1]
  <party> Party </party> [3..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationMatched">
  <xsd:complexContent>
    <xsd:extension base=" NovationNotificationMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeAlleged

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeAlleged (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeAlleged |
| Abstract | no |
| Documentation | A type defining the content model for a message sent by a confirmation provider when it believes that one party has been tardy in providing its side of a transaction. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'
```

```
<bestFitTradeId> TradeIdentifier </bestFitTradeId> [0..*]
```

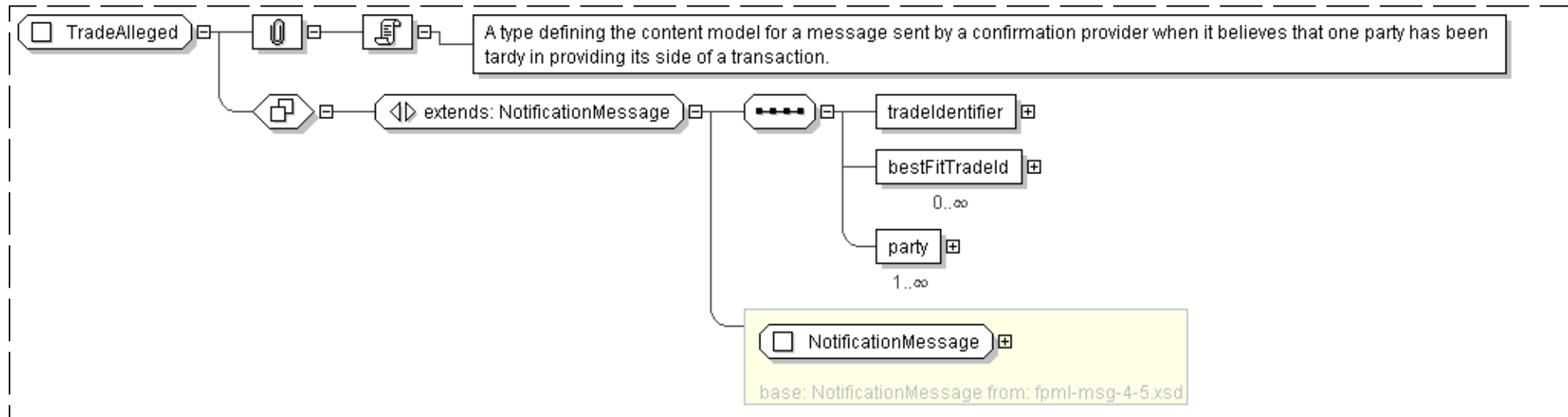
'A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.'

```
<party> Party </party> [1..*]
```

'A legal entity or a subdivision of a legal entity.', '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.'

```
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeAlleged">
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier"/>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0"
          maxOccurs="unbounded"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

Complex Type: **TradeMatched**

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeMatched (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeMatched |
| Abstract | no |
| Documentation | A type defining the content model for a message indicating that a correlation has been made between two transactions. |

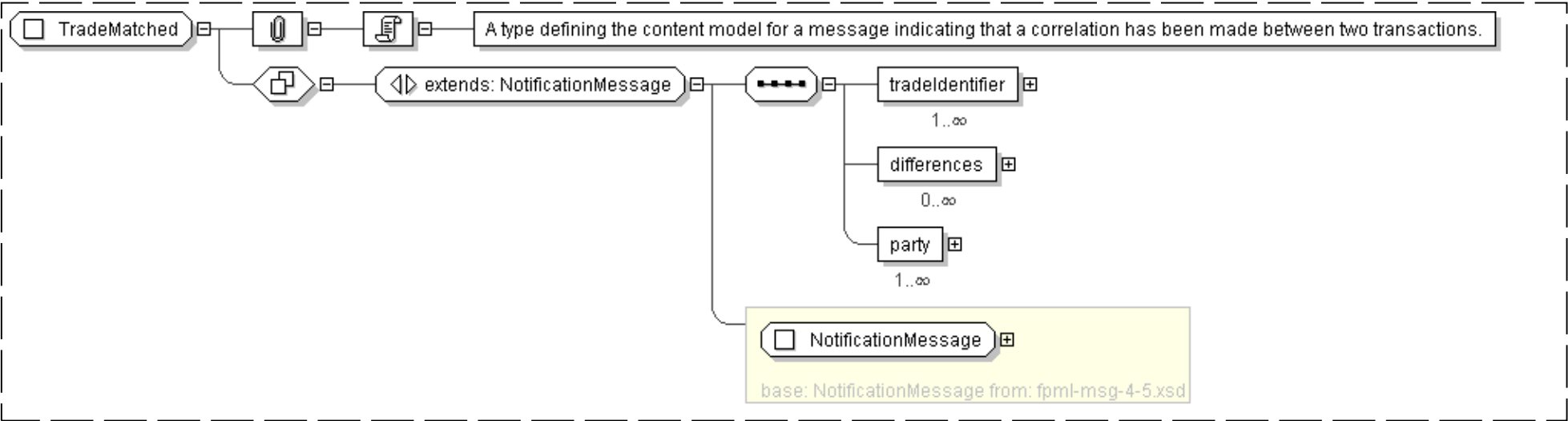
XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1..*]
  'An instance of a unique trade identifier.'

  <differences> TradeDifference </differences> [0..*]
  <party> Party </party> [1..*]
  'A legal entity or a subdivision of a legal entity.', '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.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeMatched">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " />
    <xsd:sequence>
      <xsd:element name="tradeIdentifier" type=" TradeIdentifier " maxOccurs="unbounded"/>
      <xsd:element name="differences" type=" TradeDifference " minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeMismatched

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeMismatched (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeMismatched |
| Abstract | no |
| Documentation | A type defining the content model of a message generated when a trade is determined to be mismatched. |

XML Instance Representation

<...

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]*'Indicate which version of the FpML Schema an FpML message adheres to.'*

"

expectedBuild=" xsd:positiveInteger [0..1]*'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.'*

"

actualBuild="6 [0..1]

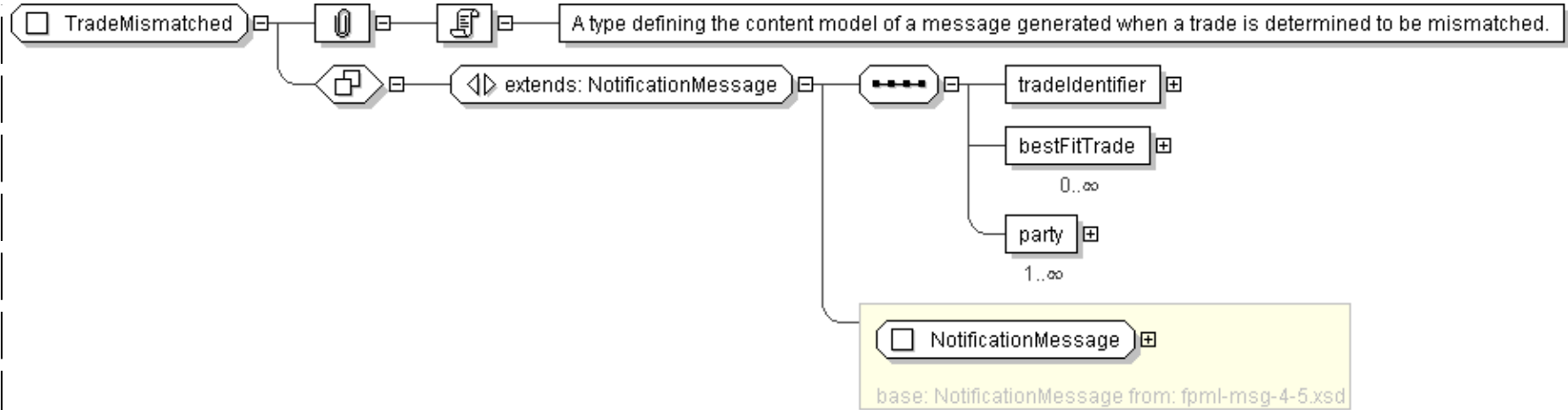
'The specific build number of this schema version. This attribute is not included in an instance document. Instead, it is supplied by the XML parser when the document is validated against the FpML schema and indicates the build number of the schema file. Every time FpML publishes a change to the schema, 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.'

>

<header> NotificationMessageHeader </header> [1]<validation> Validation </validation> [0..*]<tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]*'An instance of a unique trade identifier.'*<bestFitTrade> BestFitTrade </bestFitTrade> [0..*]<party> Party </party> [1..*]*'A legal entity or a subdivision of a legal entity.', '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.'*

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeMismatched">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier "/>
        <xsd:element name="bestFitTrade" type=" BestFitTrade " minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeUnmatched

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeUnmatched (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeUnmatched |
| Abstract | no |
| Documentation | A type defining the content model of a message generated when a trade is determined to be unmatched. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

```
"
actualBuild="6 [0..1]
```

'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.'

```
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
```

'An instance of a unique trade identifier.'

```
<bestFitTradeId> TradeIdentifier </bestFitTradeId> [0..*]
```

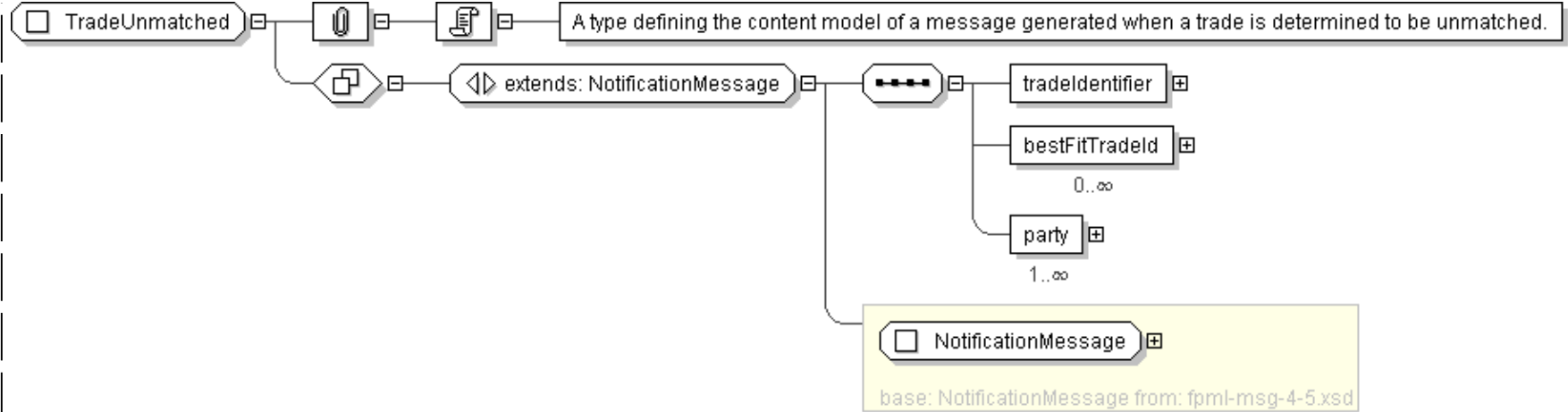
'A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.'

```
<party> Party </party> [1..*]
```

'A legal entity or a subdivision of a legal entity.', '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.'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeUnmatched">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier " />
        <xsd:element name="bestFitTradeId" type=" TradeIdentifier " minOccurs="0"
          maxOccurs="unbounded" />
        <xsd:element name="party" type=" Party " maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types:

[Address](#) < AusAddress (by extension)

Sub-types:

- [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|------|------------|
| Name | AusAddress |
|------|------------|

Abstract

no

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Generated by [<oxygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-riskdef-4-5.xsd◦ fpml-cd-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-riskdef-4-5.xsd"/>
  <xsd:include schemaLocation="fpml-cd-4-5.xsd"/>
  ...
</xsd:schema>
```

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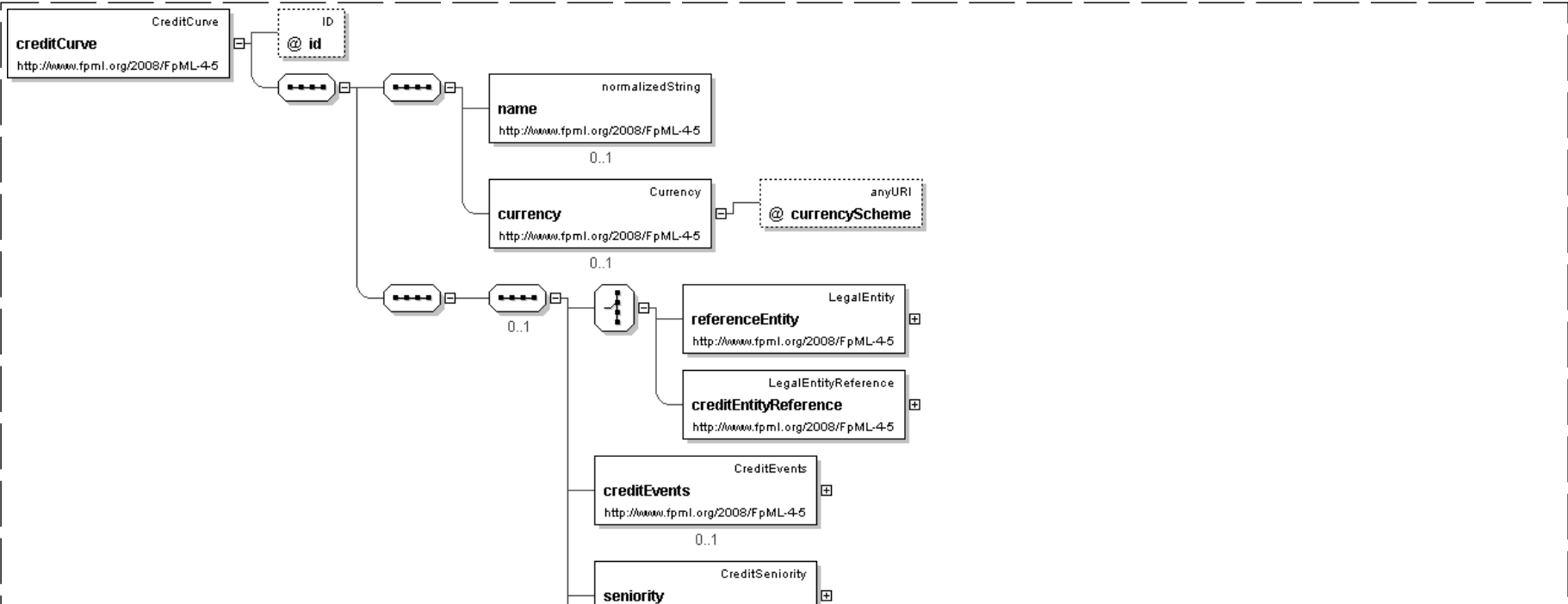
Global Declarations

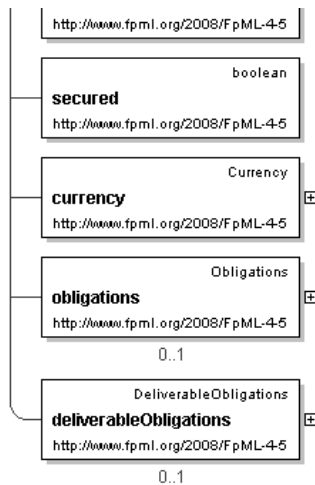
Element: **creditCurve**

- This element can be used wherever the following element is referenced:
 - [pricingStructure](#)

| | |
|----------|-----------------------------|
| Name | creditCurve |
| Type | CreditCurve |
| Nilable | no |
| Abstract | no |

Logical Diagram





XML Instance Representation

```

<creditCurve
  id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'

  <currency> Currency </currency> [0..1]
  'The currency that the structure is expressed in (this is relevant mostly for the Interes
  Rates asset class).'

  Start Group: CreditCurveCharacteristics.model [0..1]
  Start Choice [1]
    <referenceEntity> LegalEntity </referenceEntity> [1]
    'The entity for which this is defined.'

    <creditEntityReference> LegalEntityReference </creditEntityReference> [1]
    'An XML reference a credit entity defined elsewhere in the document.'

  End Choice

  <creditEvents> CreditEvents </creditEvents> [0..1]
  'The material credit event.'

  <seniority> CreditSeniority </seniority> [1]
  'The level of seniority of the deliverable obligation.'

  <secured> xsd:boolean </secured> [1]
  'Whether the deliverable obligation is secured or unsecured.'

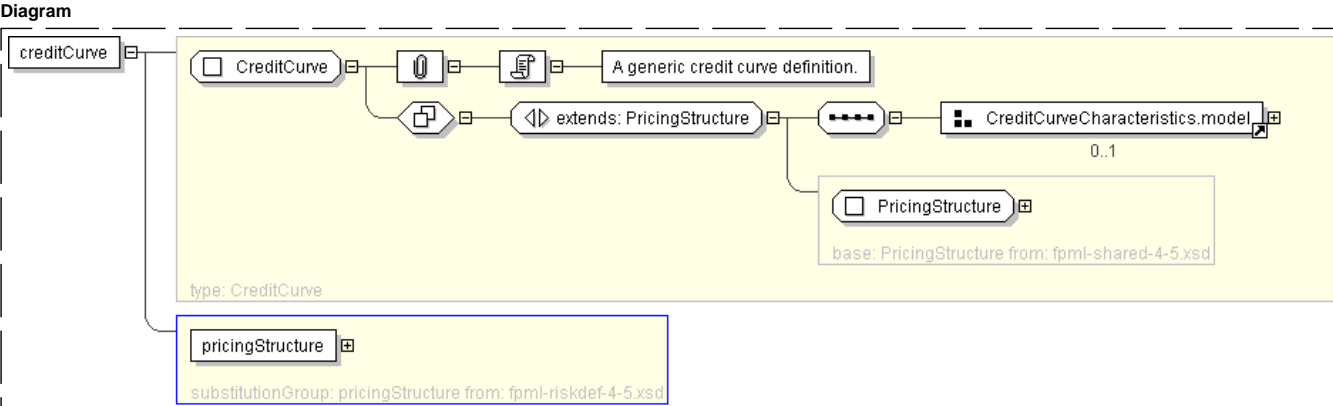
  <currency> Currency </currency> [1]
  'The currency of denomination of the deliverable obligation.'

  <obligations> Obligations </obligations> [0..1]
  'The underlying obligations of the reference entity on which you are buying or
  selling protection'

  <deliverableObligations> DeliverableObligations </deliverableObligations> [0..1]
  'What sort of obligation may be delivered in the event of the credit event. ISDA 2003
  Term: Obligation Category/Deliverable Obligation Category'

```

```
End Group: CreditCurveCharacteristics.model
</creditCurve>
```



Schema Component Representation

```
<xsd:element name="creditCurve" type="CreditCurve" substitutionGroup="pricingStructure"/>
```

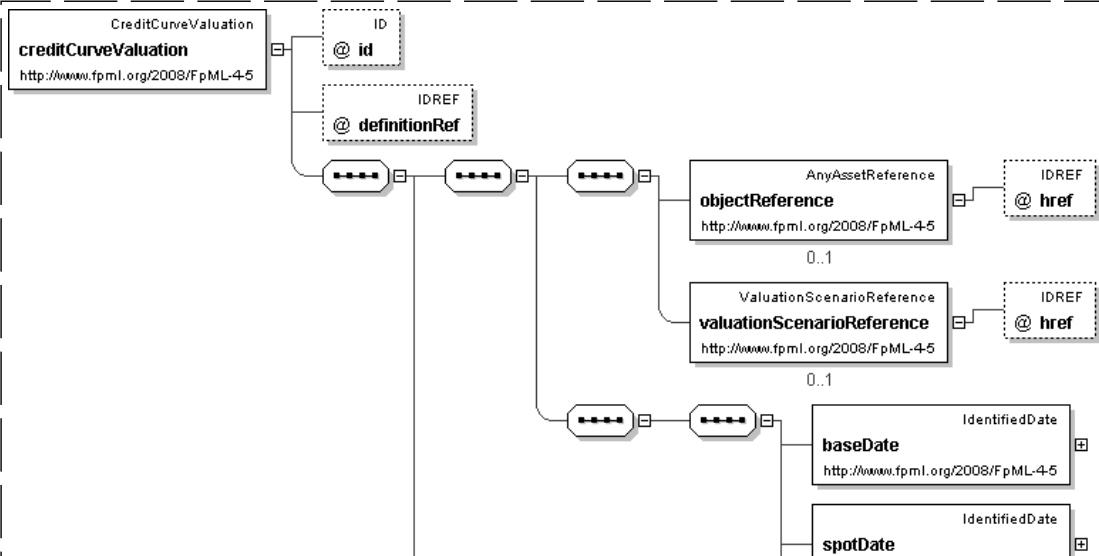
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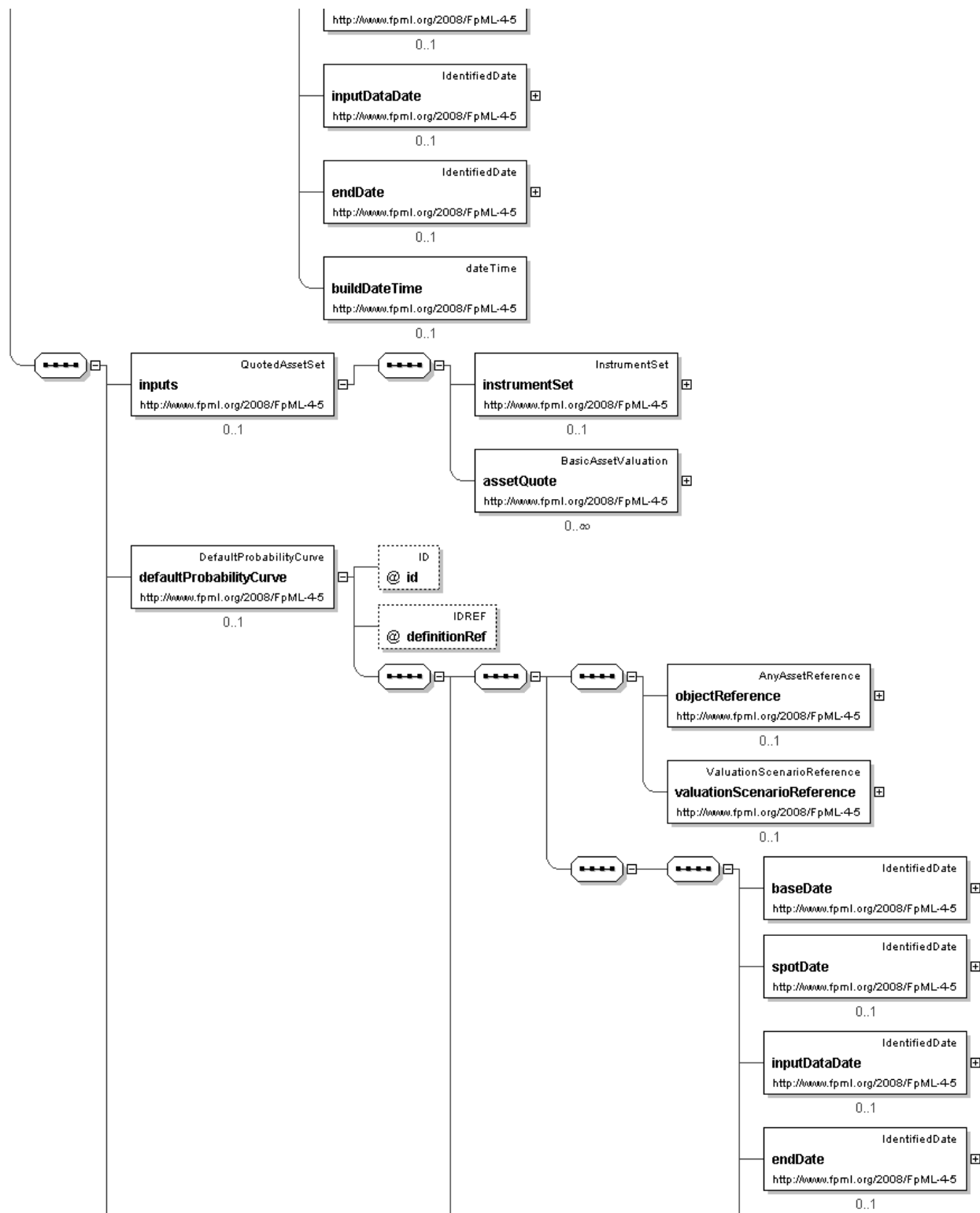
Element: **creditCurveValuation**

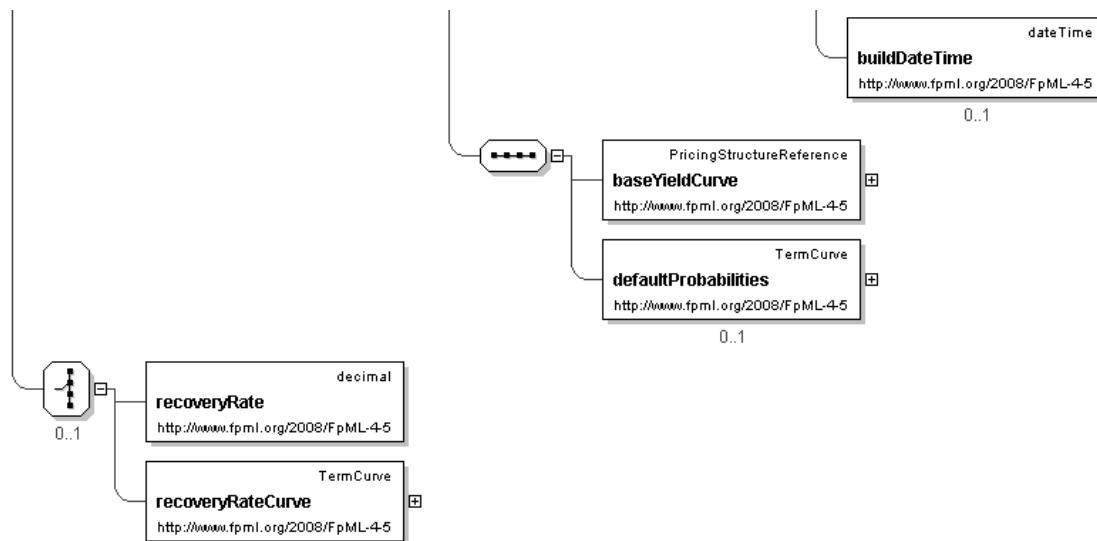
- This element can be used wherever the following element is referenced:
 - [pricingStructureValuation](#)

| | |
|----------|--------------------------------------|
| Name | creditCurveValuation |
| Type | CreditCurveValuation |
| Niltable | no |
| Abstract | no |

Logical Diagram







XML Instance Representation

```

<creditCurveValuation
  id=" xsd:ID [0..1]"
  definitionRef=" xsd:IDREF [0..1]"
  'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'

```

```
'A curve of default probabilities.'
```

```
Start Group: RecoveryRate.model [0..1]
```

```
'A recovery rate value or curve.'
```

```
Start Choice [1]
```

```
  <recoveryRate> xsd:decimal </recoveryRate> [1]
```

```
  'A single recovery rate, to be used for all terms.'
```

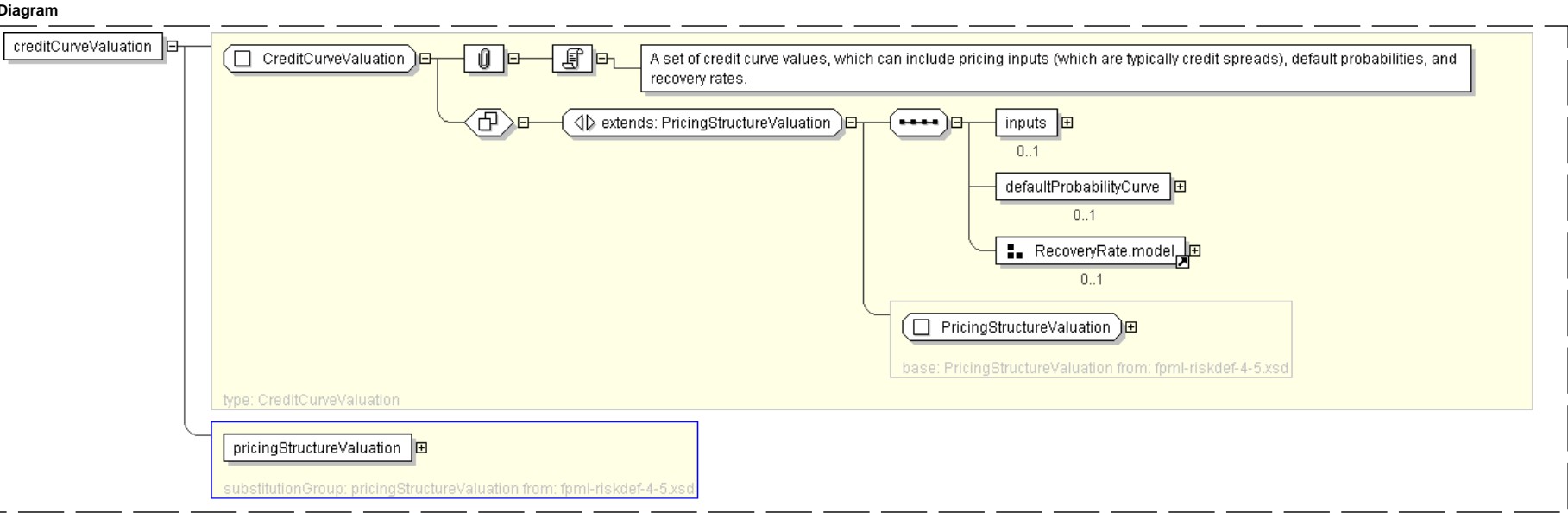
```
  <recoveryRateCurve> TermCurve </recoveryRateCurve> [1]
```

```
  'A curve of recovery rates, allowing different terms to have different recovery rates.'
```

```
End Choice
```

```
End Group: RecoveryRate.model
```

```
</creditCurveValuation>
```



Schema Component Representation

```
<xsd:element name="creditCurveValuation" type="CreditCurveValuation"
  substitutionGroup="pricingStructureValuation" />
```

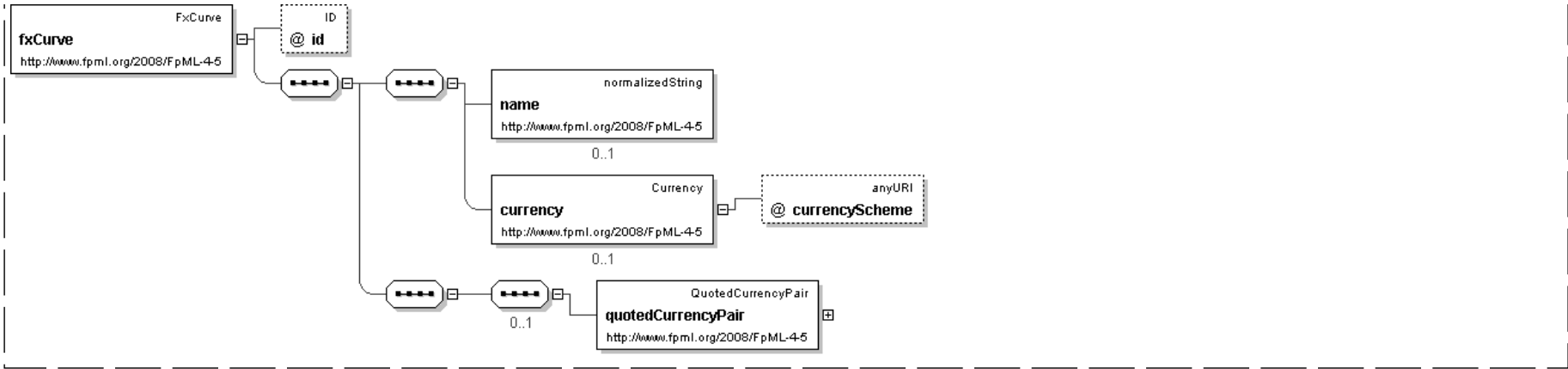
[top](#)

Element: **fxCurve**

- This element can be used wherever the following element is referenced:
 - [pricingStructure](#)

| | |
|----------|-------------------------|
| Name | fxCurve |
| Type | FxCurve |
| Nilable | no |
| Abstract | no |

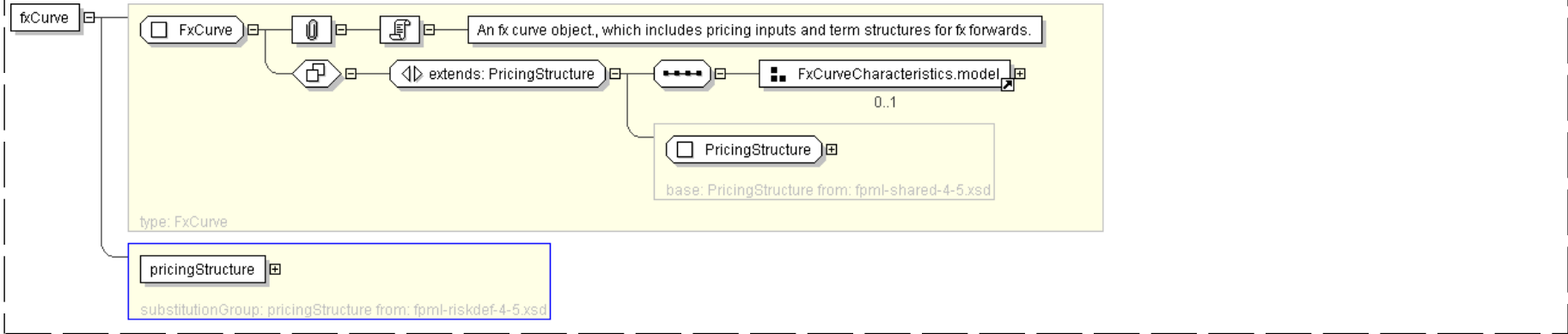
Logical Diagram



XML Instance Representation

```
<fxCurve
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'
```

Diagram



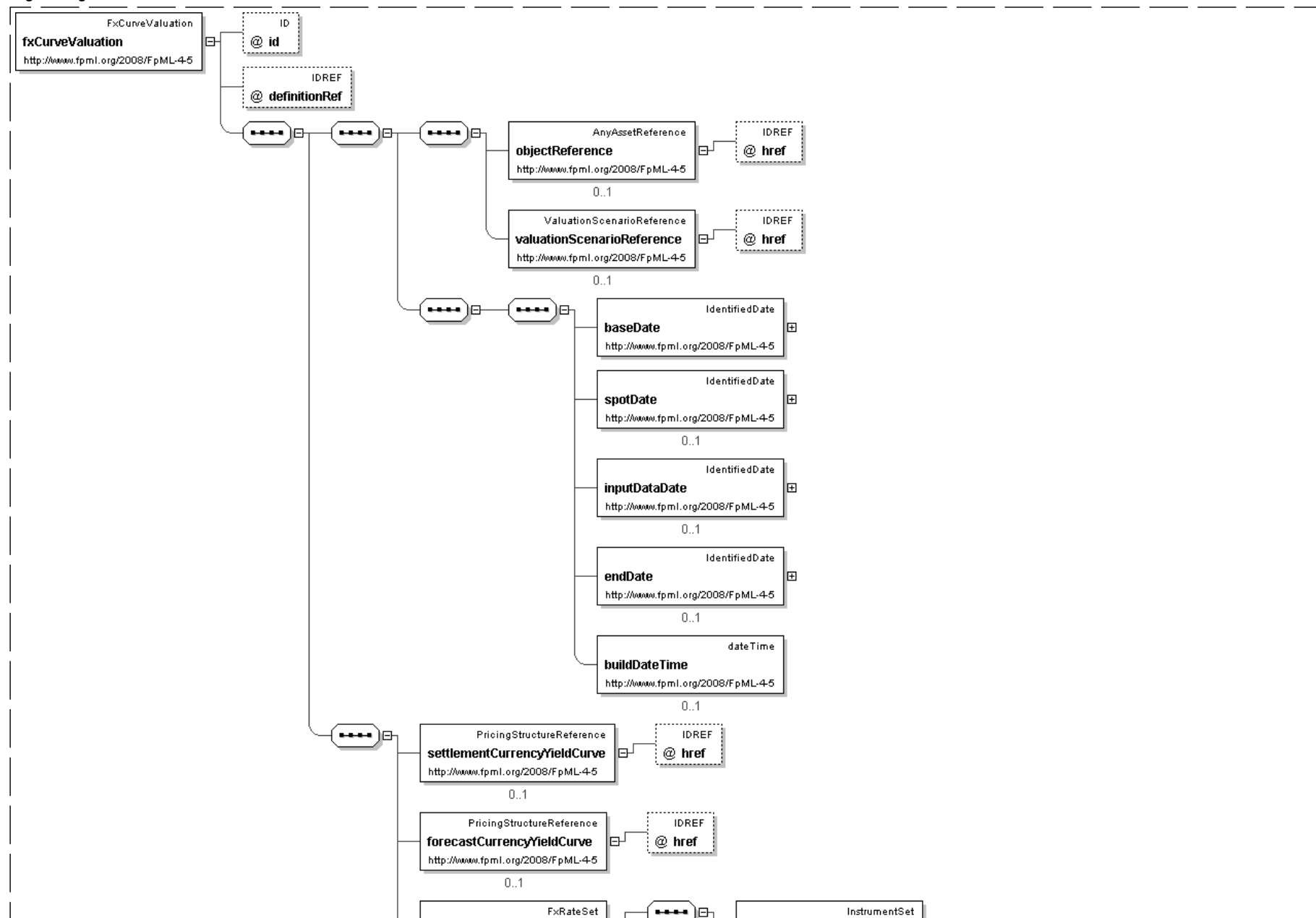
Schema Component Representation

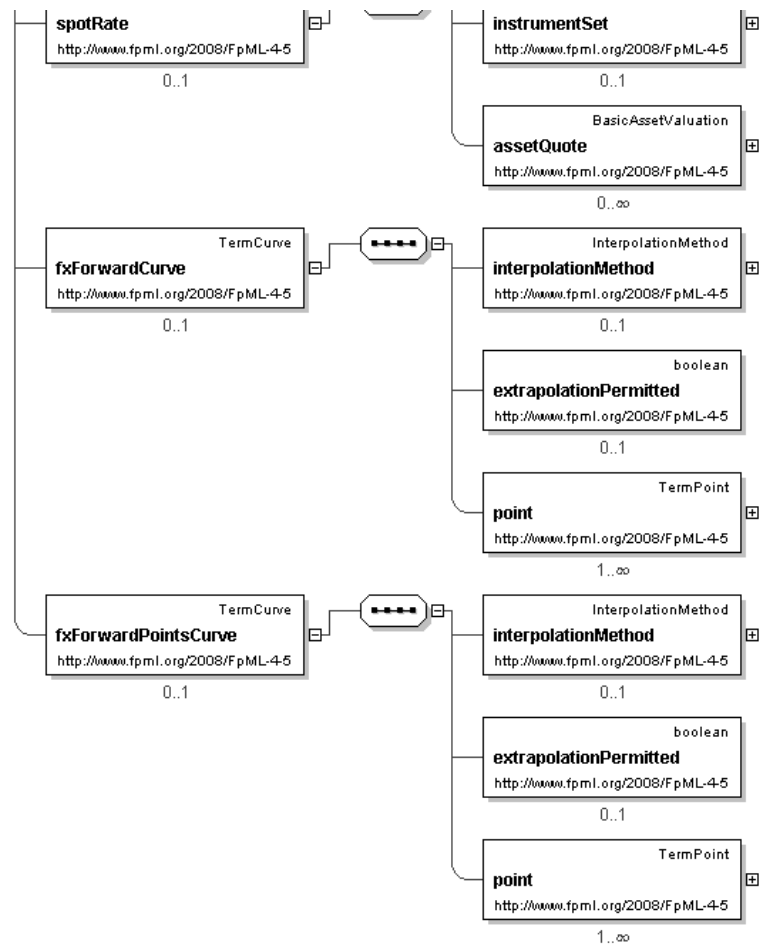
```
<xsd:element name="fxCurve" type=" FxCurve " substitutionGroup="pricingStructure"/>
```

- This element can be used wherever the following element is referenced:
 - [pricingStructureValuation](#)

| | |
|-----------------|----------------------------------|
| Name | fxCurveValuation |
| Type | FxCurveValuation |
| Nullable | no |
| Abstract | no |

Logical Diagram





XML Instance Representation

```

<fxCurveValuation
  id="xsd:ID [0..1]"
  definitionRef="xsd:IDREF [0..1]"
  'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'

```

base date. The difference between the baseDate and the spotDate is termed the settlement lag, and is sometimes called \"days to spot\".

```
<inputDataDate> IdentifiedDate </inputDataDate> [0..1]
```

'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> IdentifiedDate </endDate> [0..1]
```

'The last date for which data is supplied in this pricing input.'

```
<buildDateTime> xsd:dateTime </buildDateTime> [0..1]
```

'The date and time when the pricing input was generated.'

```
<settlementCurrencyYieldCurve> PricingStructureReference </settlementCurrencyYieldCurve> [0..1]
```

```
<forecastCurrencyYieldCurve> PricingStructureReference </forecastCurrencyYieldCurve> [0..1]
```

```
<spotRate> FxRateSet </spotRate> [0..1]
```

```
<fxForwardCurve> TermCurve </fxForwardCurve> [0..1]
```

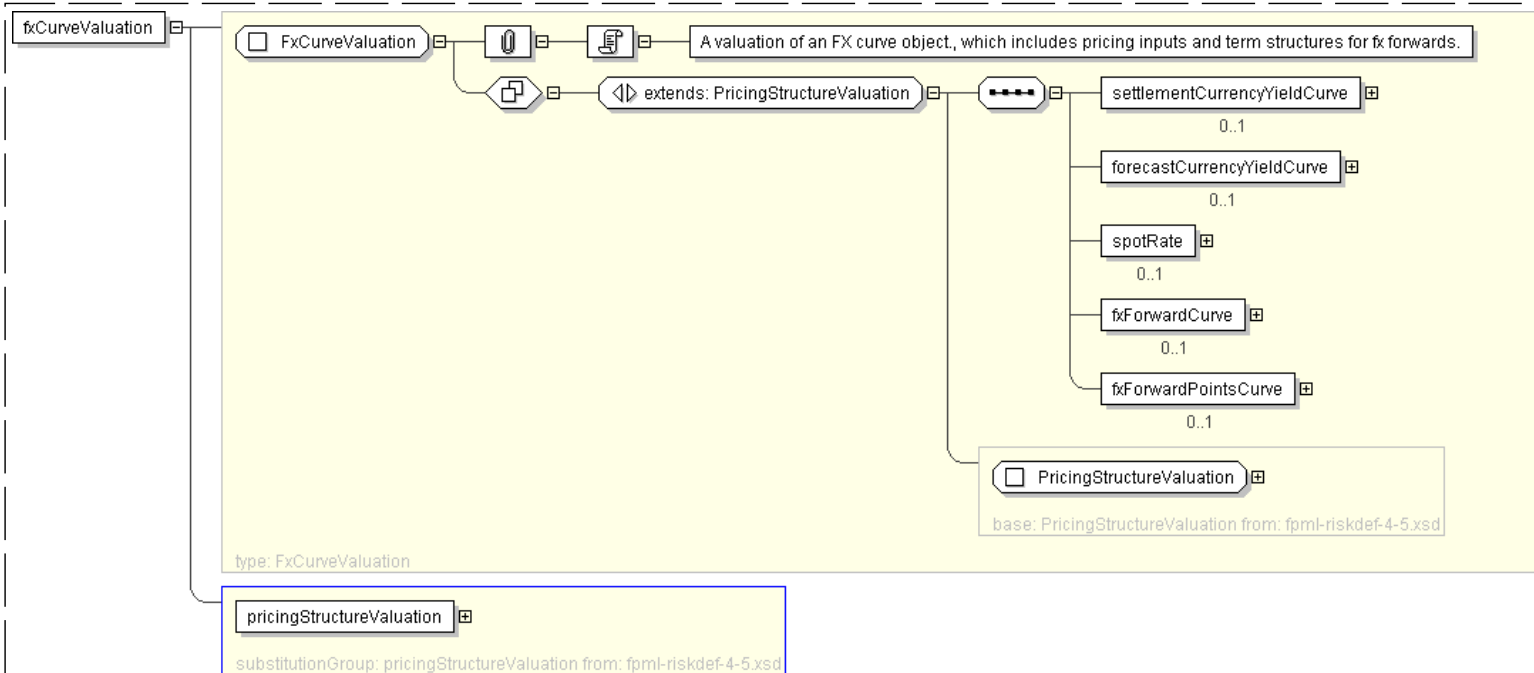
'A curve of fx forward rates.'

```
<fxForwardPointsCurve> TermCurve </fxForwardPointsCurve> [0..1]
```

'A curve of fx forward point spreads.'

```
</fxCurveValuation>
```

Diagram



Schema Component Representation

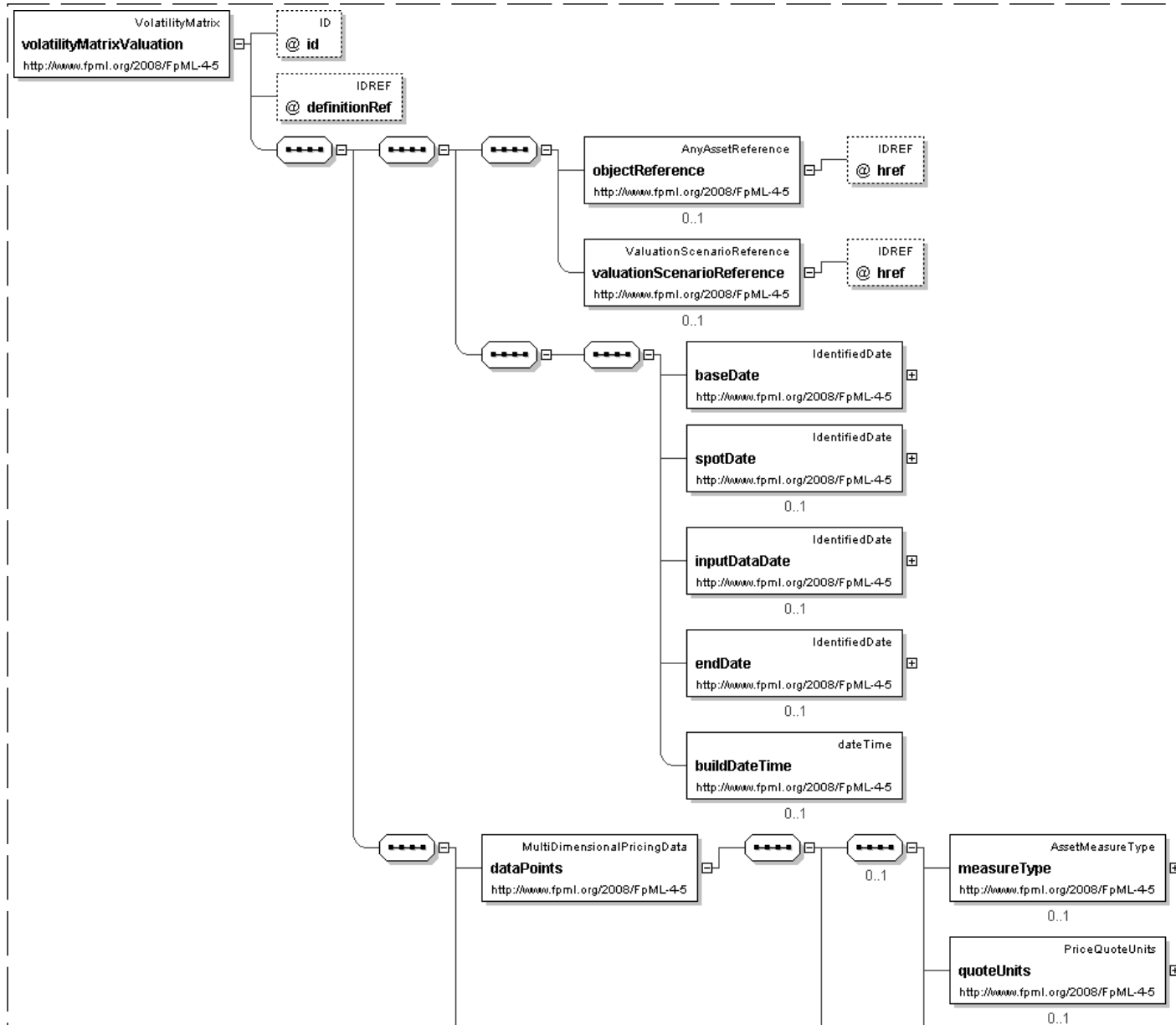
```
<xsd:element name="fxCurveValuation" type="FxCurveValuation"
  " substitutionGroup="pricingStructureValuation"/>
```

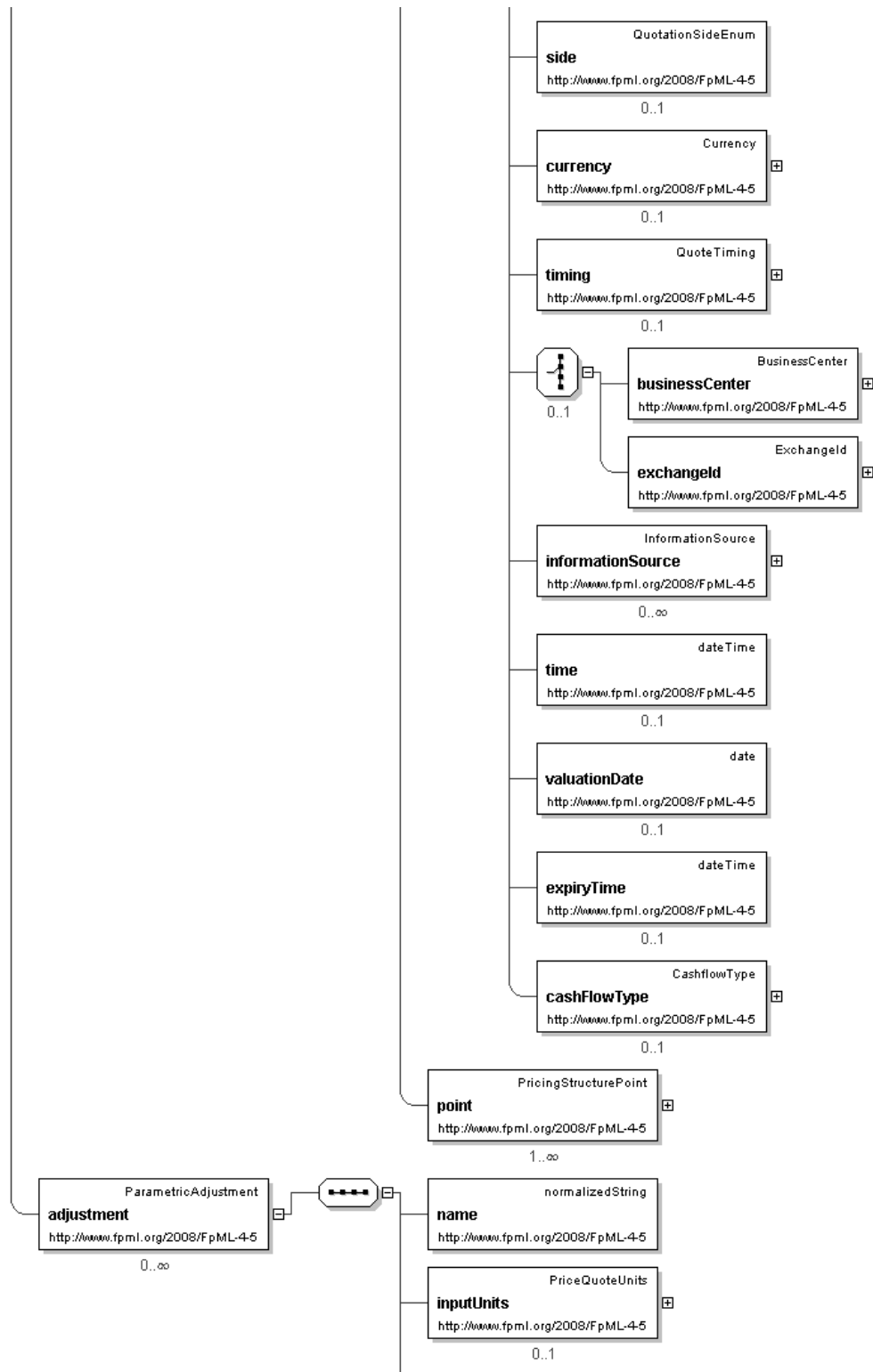
Element: **volatilityMatrixValuation**

- This element can be used wherever the following element is referenced:
 - [pricingStructureValuation](#)

| | |
|-----------------|----------------------------------|
| Name | volatilityMatrixValuation |
| Type | VolatilityMatrix |
| Nilable | no |
| Abstract | no |

Logical Diagram





ParametricAdjustmentPoint

datapoint

http://www.fpml.org/2008/FpML-4-5

1..∞

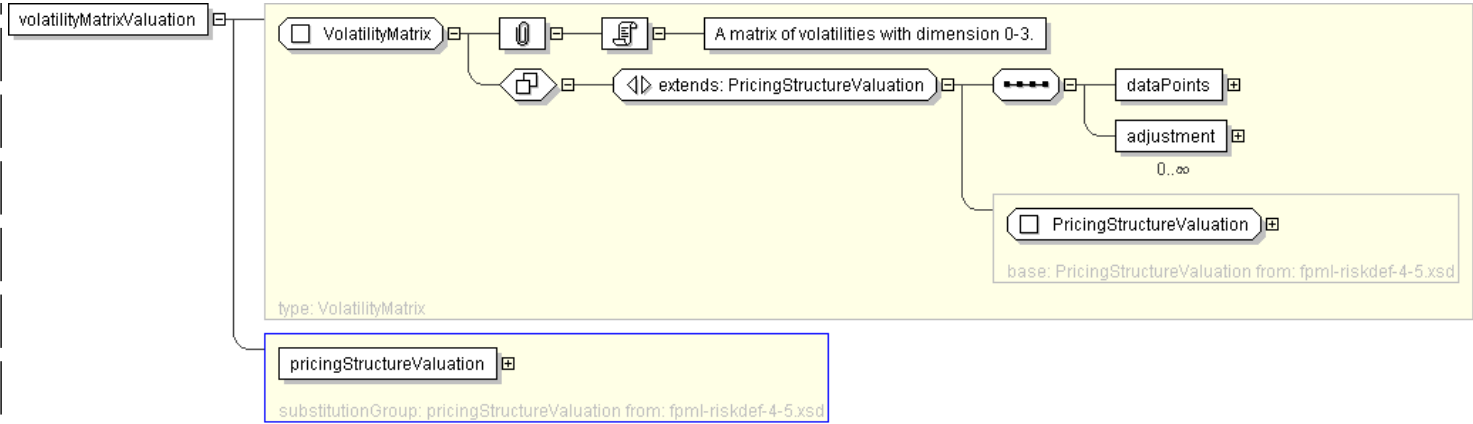
XML Instance Representation

```
<volatilityMatrixValuation
id="xsd:ID [0..1]"
definitionRef="xsd:IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'

">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'
```

Diagram



Schema Component Representation

```
<xsd:element name="volatilityMatrixValuation" type=" VolatilityMatrix"
  " substitutionGroup="pricingStructureValuation" />
```

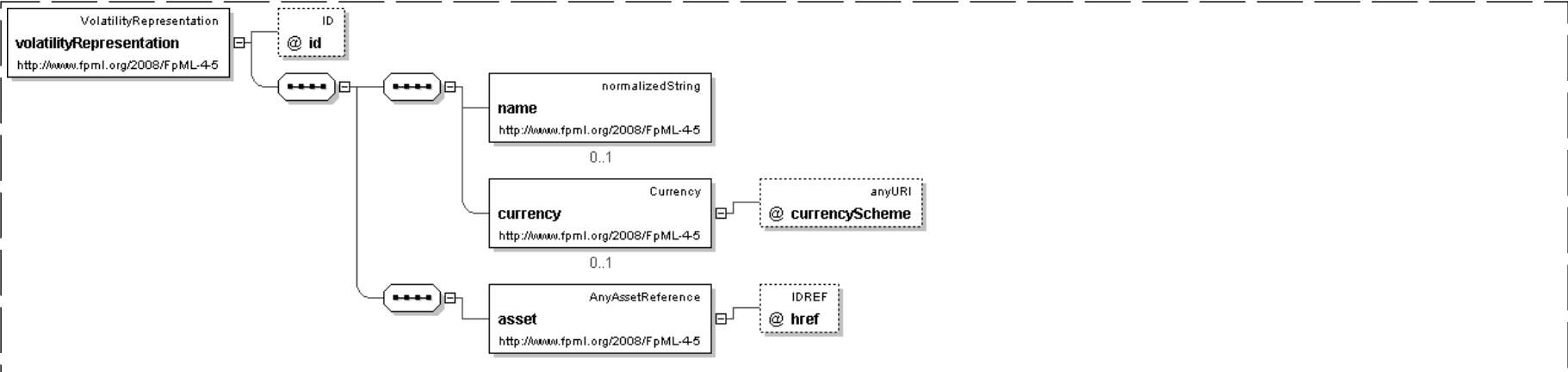
[top](#)

Element: volatilityRepresentation

- This element can be used wherever the following element is referenced:
 - [pricingStructure](#)

| | |
|----------|--|
| Name | volatilityRepresentation |
| Type | VolatilityRepresentation |
| Nilable | no |
| Abstract | no |

Logical Diagram



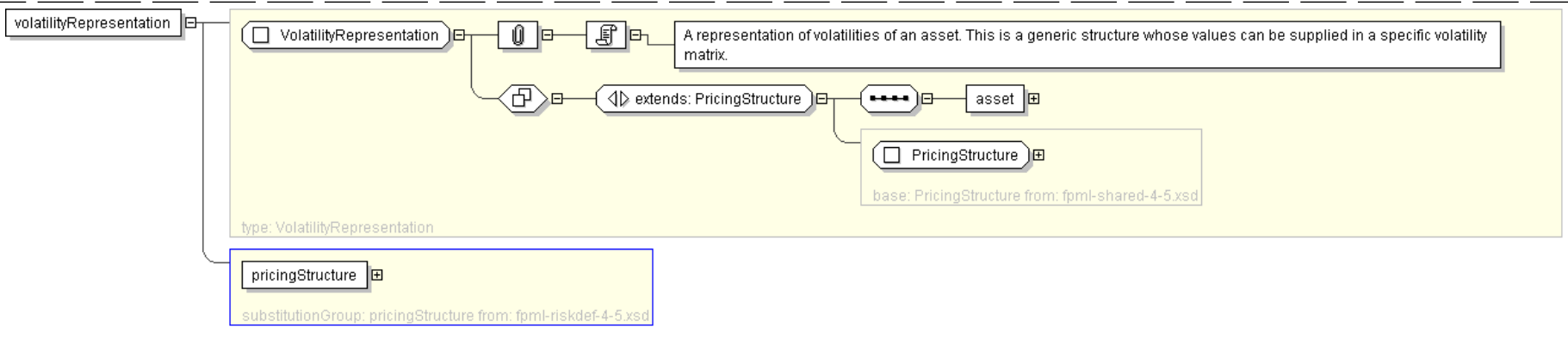
XML Instance Representation

```
<volatilityRepresentation
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'
```

```
<currency> Currency </currency> [0..1]
'The currency that the structure is expressed in (this is relevant mostly for the Interest Rates asset class).'AnyAssetReference </asset> [1]
'A reference to the asset whose volatility is modeled.'
```

```
</volatilityRepresentation>
```

Diagram



Schema Component Representation

```
<xsd:element name="volatilityRepresentation" type="VolatilityRepresentation"
  substitutionGroup="pricingStructure"/>
```

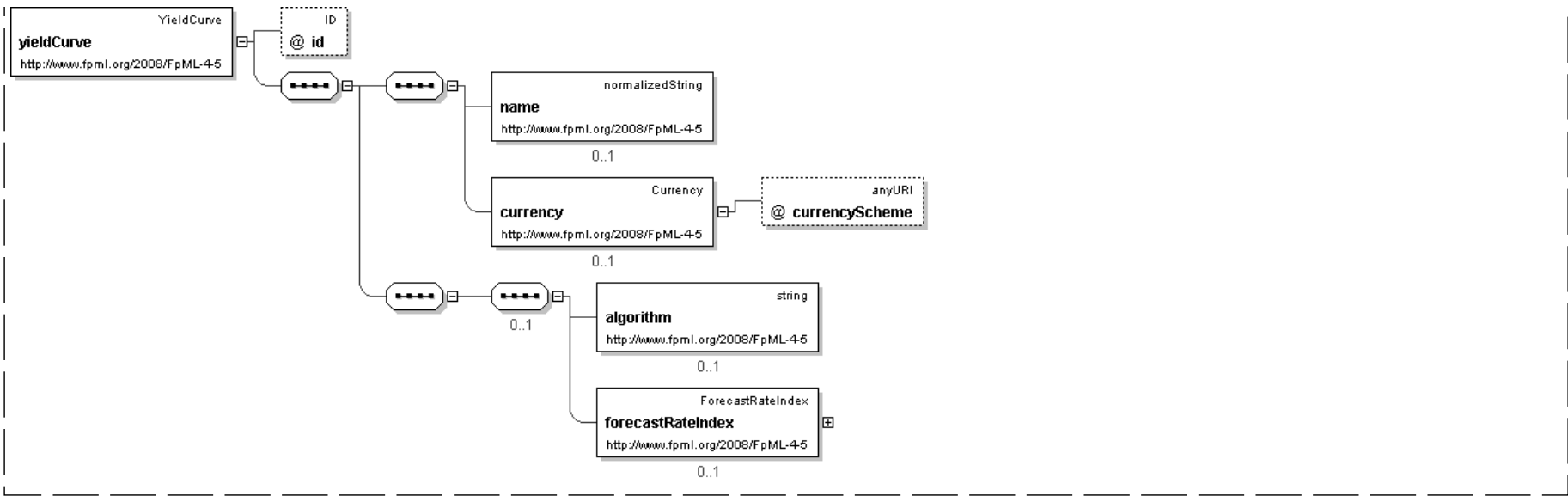
[top](#)

Element: **yieldCurve**

- This element can be used wherever the following element is referenced:
 - [pricingStructure](#)

| | |
|----------|----------------------------|
| Name | yieldCurve |
| Type | YieldCurve |
| Nilable | no |
| Abstract | no |

Logical Diagram



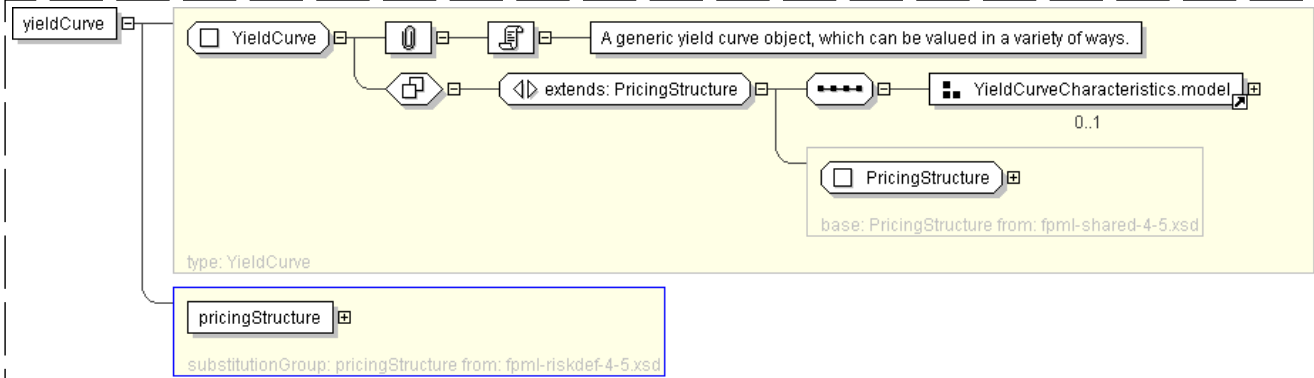
XML Instance Representation

```
<yieldCurve
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'

  <currency> Currency </currency> [0..1]
  'The currency that the structure is expressed in (this is relevant mostly for the Interest Rates asset class).'

  Start Group: YieldCurveCharacteristics.model [0..1]
    <algorithm> xsd:string </algorithm> [0..1]
    <forecastRateIndex> ForecastRateIndex </forecastRateIndex> [0..1]
  End Group: YieldCurveCharacteristics.model
</yieldCurve>
```

Diagram



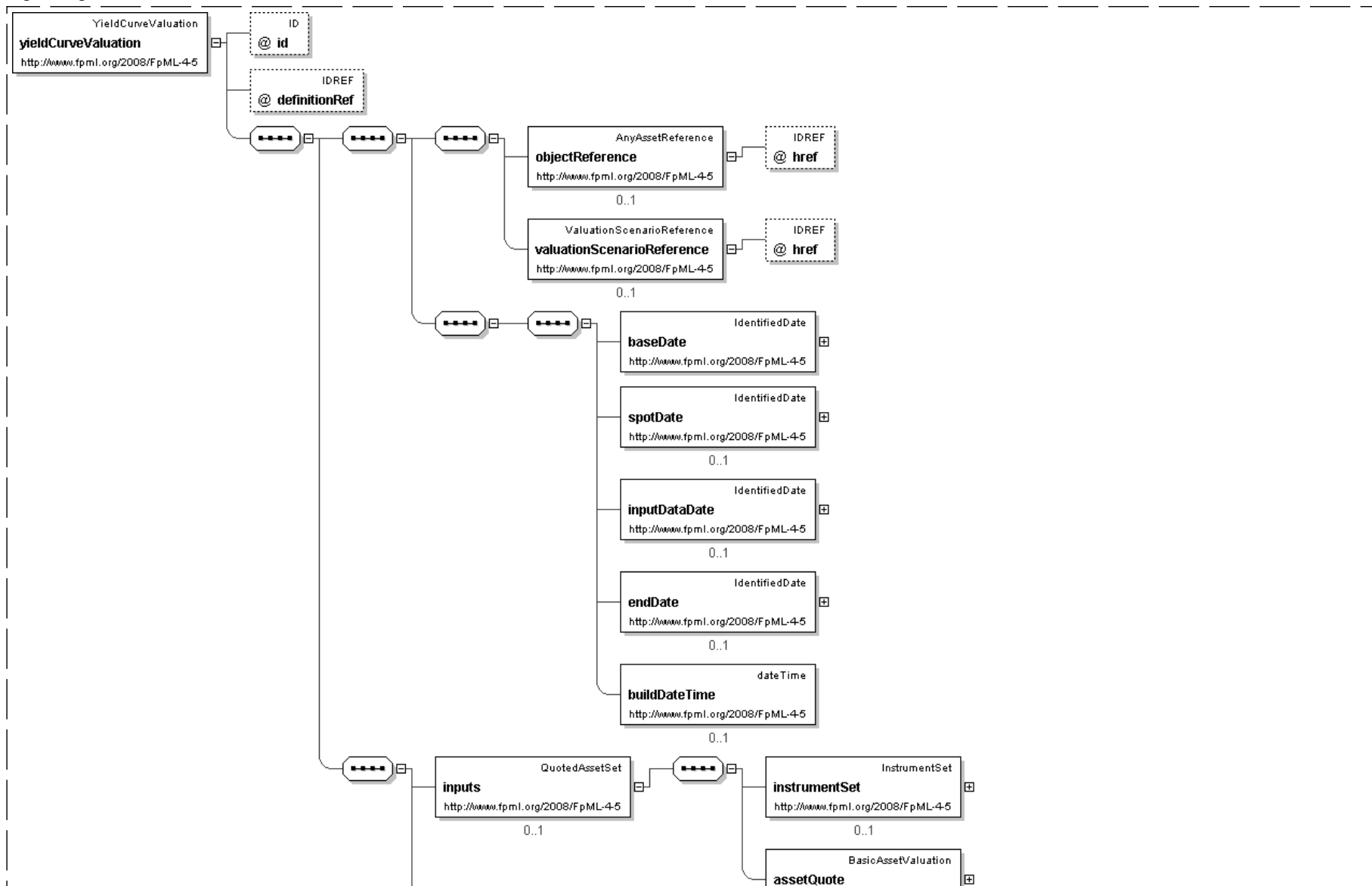
Schema Component Representation

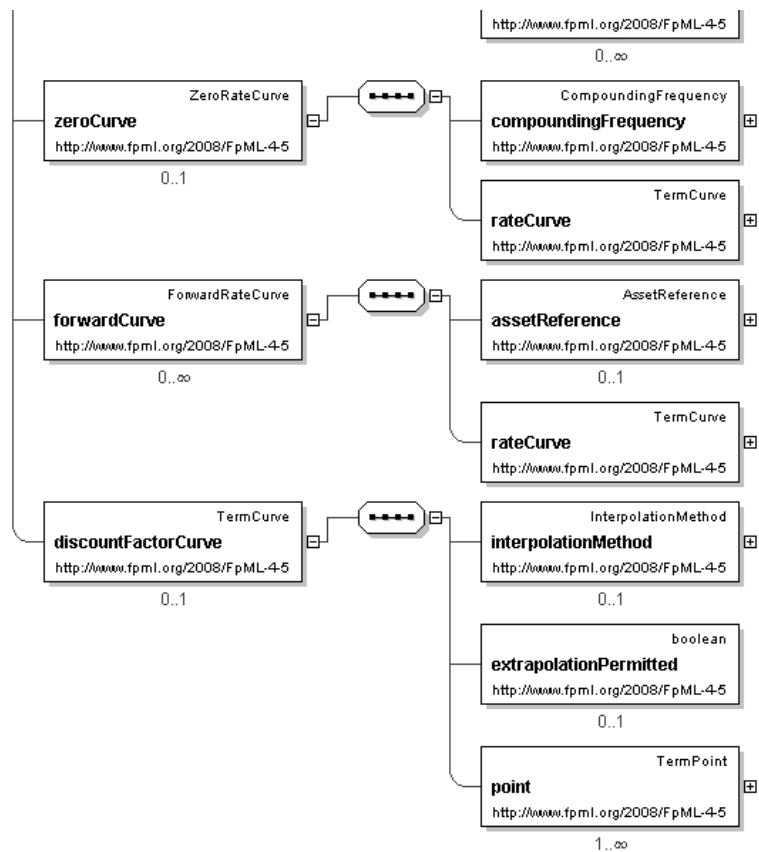
```
<xsd:element name="yieldCurve" type=" YieldCurve " substitutionGroup="pricingStructure"/>
```

Element: `yieldCurveValuation`

- This element can be used wherever the following element is referenced:
 - [pricingStructureValuation](#)

| | |
|-----------------|-------------------------------------|
| Name | <code>yieldCurveValuation</code> |
| Type | YieldCurveValuation |
| Nilable | no |
| Abstract | no |

Logical Diagram



XML Instance Representation

```

<yieldCurveValuation
  id="xsd:ID [0..1]"
  definitionRef="xsd:IDREF [0..1]"
  'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'

```

'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> IdentifiedDate </endDate> [0..1]

'The last date for which data is supplied in this pricing input.'

<buildDateTime> xsd:dateTime </buildDateTime> [0..1]

'The date and time when the pricing input was generated.'

<inputs> QuotedAssetSet </inputs> [0..1]

<zeroCurve> ZeroRateCurve </zeroCurve> [0..1]

'A curve of zero rates.'

<forwardCurve> ForwardRateCurve </forwardCurve> [0..*]

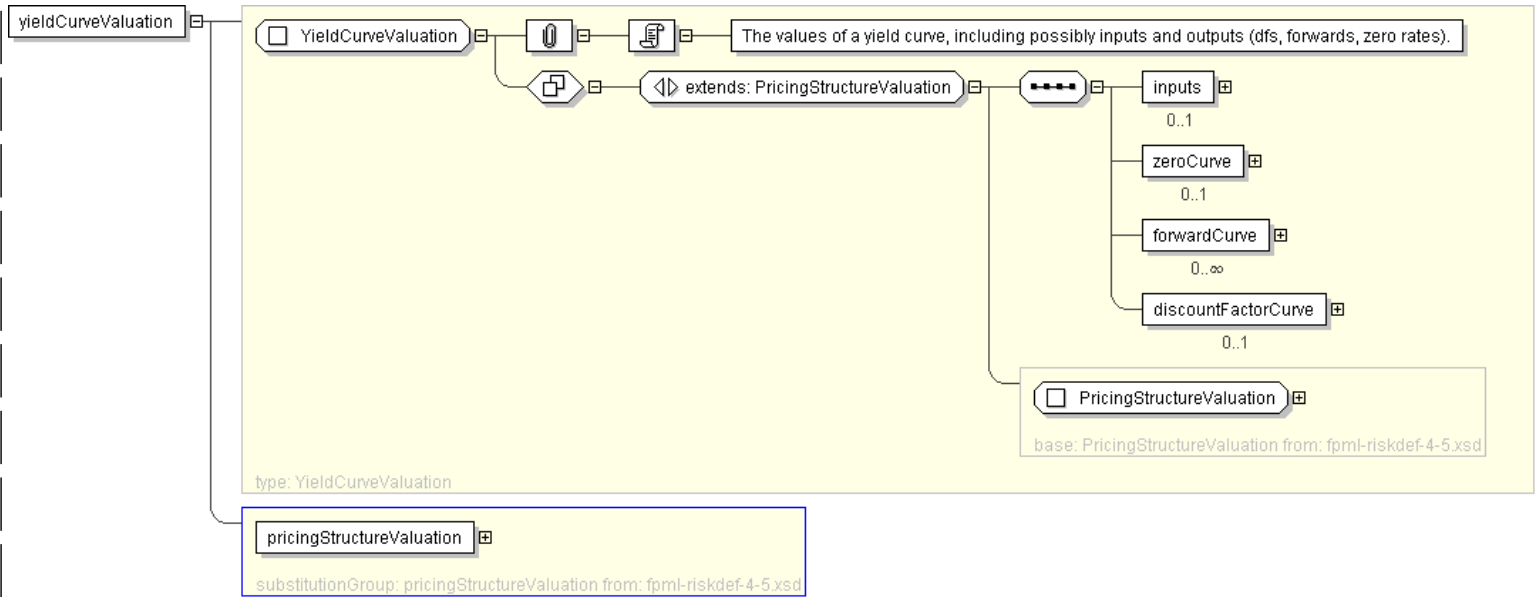
'A curve of forward rates.'

<discountFactorCurve> TermCurve </discountFactorCurve> [0..1]

'A curve of discount factors.'

</yieldCurveValuation>

Diagram



Schema Component Representation

```
<xsd:element name="yieldCurveValuation" type="YieldCurveValuation"
  substitutionGroup="pricingStructureValuation"/>
```

Global Definitions

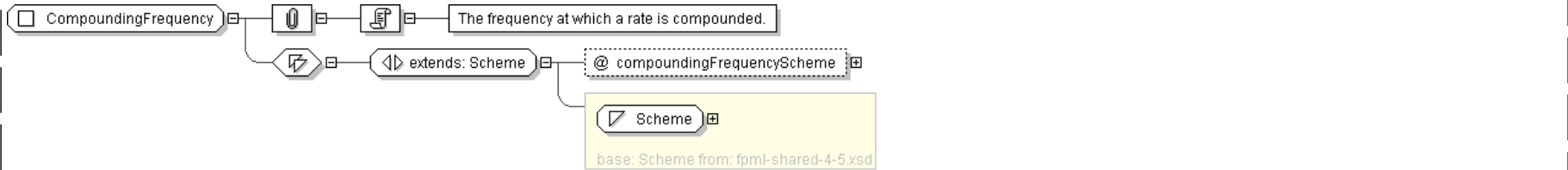
Complex Type: **CompoundingFrequency**

| | |
|---|---|
| Super-types: | Scheme < CompoundingFrequency (by extension) |
| Sub-types: | None |
| Name | CompoundingFrequency |
| Used by (from the same schema document) | Complex Type ZeroRateCurve |
| Abstract | no |
| Documentation | The frequency at which a rate is compounded. |

XML Instance Representation

```
<...  
compoundingFrequencyScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CompoundingFrequency">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="compoundingFrequencyScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/compounding-frequency"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **CreditCurve**

| | |
|---|--|
| Super-types: | PricingStructure < CreditCurve (by extension) |
| Sub-types: | None |
| Name | CreditCurve |
| Used by (from the same schema document) | Element creditCurve |
| Abstract | no |
| Documentation | A generic credit curve definition. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <name> xsd:normalizedString </name> [0..1]  
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'  
  
  <currency> Currency </currency> [0..1]  
  'The currency that the structure is expressed in (this is relevant mostly for the Interes  
  Rates asset class).'  
  Start Group: CreditCurveCharacteristics.model [0..1]
```

```
Start Choice [1]
<referenceEntity> LegalEntity </referenceEntity> [1]
'The entity for which this is defined.'

<creditEntityReference> LegalEntityReference </creditEntityReference> [1]
'An XML reference a credit entity defined elsewhere in the document.'

End Choice

<creditEvents> CreditEvents </creditEvents> [0..1]
'The material credit event.'

<seniority> CreditSeniority </seniority> [1]
'The level of seniority of the deliverable obligation.'

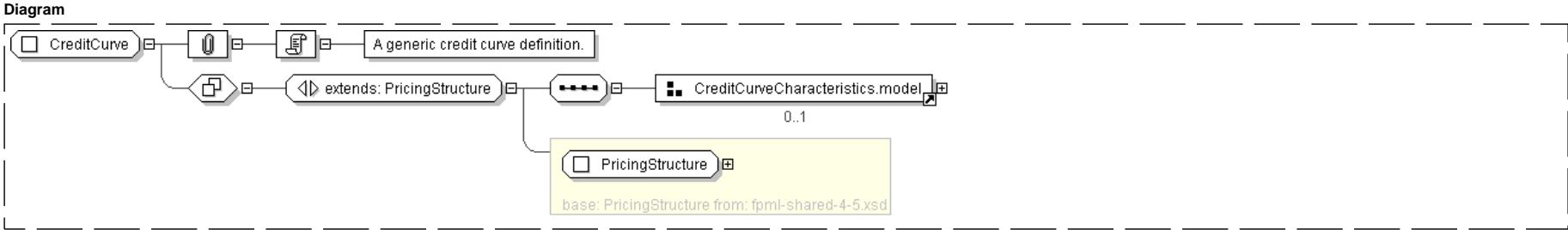
<secured> xsd:boolean </secured> [1]
'Whether the deliverable obligation is secured or unsecured.'

<currency> Currency </currency> [1]
'The currency of denomination of the deliverable obligation.'

<obligations> Obligations </obligations> [0..1]
'The underlying obligations of the reference entity on which you are buying or
selling protection'

<deliverableObligations> DeliverableObligations </deliverableObligations> [0..1]
'What sort of obligation may be delivered in the event of the credit event. ISDA 2003
Term: Obligation Category/Deliverable Obligation Category'

End Group: CreditCurveCharacteristics.model
</...>
```



Schema Component Representation

```
<xsd:complexType name="CreditCurve">
  <xsd:complexContent>
    <xsd:extension base=" PricingStructure " >
      <xsd:sequence>
        <xsd:group ref=" CreditCurveCharacteristics.model " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

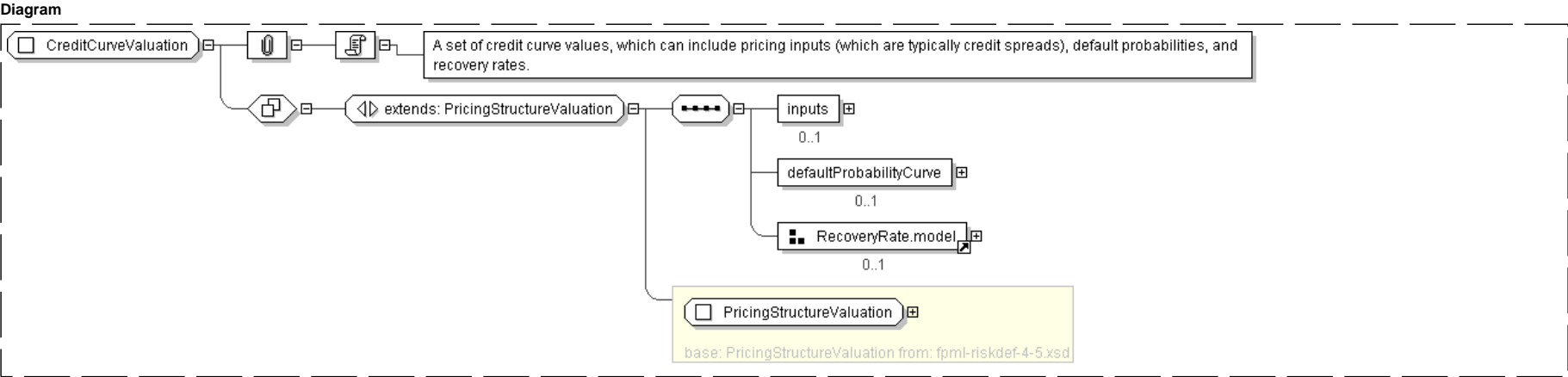
Complex Type: CreditCurveValuation

| | |
|--------------|--|
| Super-types: | PricingStructureValuation < CreditCurveValuation (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | CreditCurveValuation |
| Used by (from the same schema document) | Element creditCurveValuation |
| Abstract | no |
| Documentation | A set of credit curve values, which can include pricing inputs (which are typically credit spreads), default probabilities, and recovery rates. |

XML Instance Representation

| |
|---|
| <... id=" xsd:ID [0..1]" definitionRef=" xsd:IDREF [0..1] <i>'An optional reference to the scenario that this valuation applies to.'</i> |
| > <objectReference> AnyAssetReference </objectReference> [0..1] <i>'A reference to the asset or pricing structure that this values.'</i> |
| <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1] <i>'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).'</i> |
| <baseDate> IdentifiedDate </baseDate> [1] <i>'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'</i> |
| <spotDate> IdentifiedDate </spotDate> [0..1] <i>'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\".'</i> |
| <inputDataDate> IdentifiedDate </inputDataDate> [0..1] <i>'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.'</i> |
| <endDate> IdentifiedDate </endDate> [0..1] <i>'The last date for which data is supplied in this pricing input.'</i> |
| <buildDateTime> xsd:dateTime </buildDateTime> [0..1] <i>'The date and time when the pricing input was generated.'</i> |
| <inputs> QuotedAssetSet </inputs> [0..1] <defaultProbabilityCurve> DefaultProbabilityCurve </defaultProbabilityCurve> [0..1] <i>'A curve of default probabilities.'</i> |
| Start Group: RecoveryRate.model [0..1] <i>'A recovery rate value or curve.'</i> |
| Start Choice [1] <recoveryRate> xsd:decimal </recoveryRate> [1] <i>'A single recovery rate, to be used for all terms.'</i> <recoveryRateCurve> TermCurve </recoveryRateCurve> [1] <i>'A curve of recovery rates, allowing different terms to have different recovery rates.'</i> |
| End Choice End Group: RecoveryRate.model </...> |



Schema Component Representation

```
<xsd:complexType name="CreditCurveValuation">
  <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:group ref="RecoveryRate.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DefaultProbabilityCurve**

| | |
|--------------|---|
| Super-types: | PricingStructureValuation < DefaultProbabilityCurve (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | DefaultProbabilityCurve |
| Used by (from the same schema document) | Complex Type CreditCurveValuation |
| Abstract | no |
| Documentation | A set of default probabilities. |

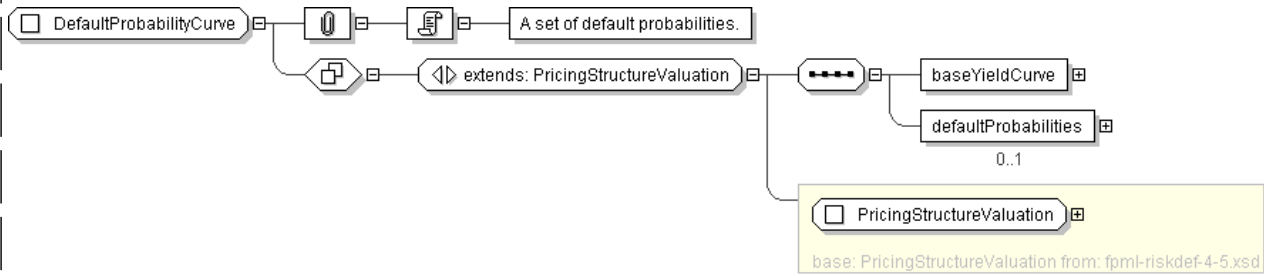
XML Instance Representation

```
<...
id="xsd:ID [0..1]"
definitionRef="xsd:IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'
```

```
<baseDate> IdentifiedDate </baseDate> [1]
'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'IdentifiedDate </spotDate> [0..1]
'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\".'IdentifiedDate </inputDataDate> [0..1]
'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.'IdentifiedDate </endDate> [0..1]
'The last date for which data is supplied in this pricing input.'xsd:dateTime </buildDateTime> [0..1]
'The date and time when the pricing input was generated.'PricingStructureReference </baseYieldCurve> [1]
'A reference to the yield curve values used as a basis for this credit curve valuation.'TermCurve </defaultProbabilities> [0..1]
'A collection of default probabilities.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DefaultProbabilityCurve">
  <xsd:complexContent>
    <xsd:extension base=" PricingStructureValuation ">
      <xsd:sequence>
        <xsd:element name="baseYieldCurve" type=" PricingStructureReference "/>
        <xsd:element name="defaultProbabilities" type=" TermCurve " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **ForwardRateCurve**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

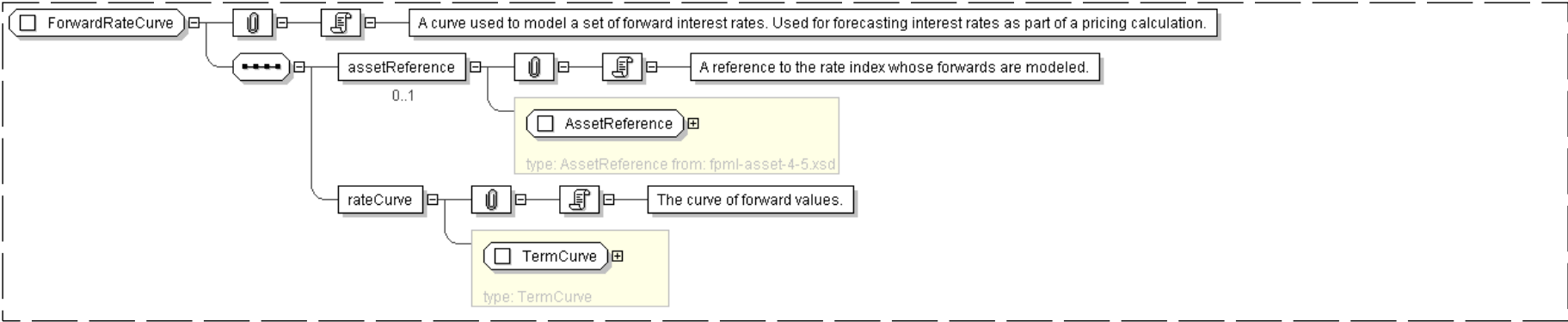
| | |
|---|--|
| Name | ForwardRateCurve |
| Used by (from the same schema document) | Complex Type YieldCurveValuation |
| Abstract | no |
| Documentation | A curve used to model a set of forward interest rates. Used for forecasting interest rates as part of a pricing calculation. |

XML Instance Representation

```
<...>
  <assetReference> AssetReference </assetReference> [0..1]
  'A reference to the rate index whose forwards are modeled.'

  <rateCurve> TermCurve </rateCurve> [1]
  'The curve of forward values.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ForwardRateCurve">
  <xsd:sequence>
    <xsd:element name="assetReference" type="AssetReference" minOccurs="0"/>
    <xsd:element name="rateCurve" type="TermCurve"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: FxCurve

| | |
|--------------|--|
| Super-types: | PricingStructure < FxCurve (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | FxCurve |
| Used by (from the same schema document) | Element fxCurve |
| Abstract | no |
| Documentation | An fx curve object., which includes pricing inputs and term structures for fx forwards. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'
```

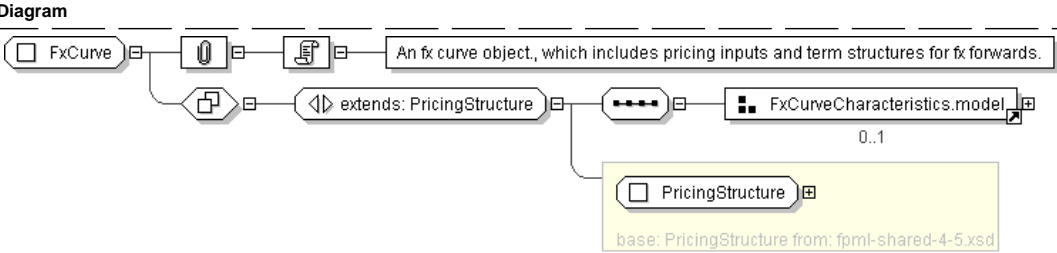
```
<currency> Currency </currency> [0..1]
'The currency that the structure is expressed in (this is relevant mostly for the Interes
Rates asset class).'
```

Start Group: FxCurveCharacteristics.model [0..1]

```
<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
'Defines the two currencies for an FX trade and the quotation relationship between the
two currencies.'
```

End Group: FxCurveCharacteristics.model

```
</...>
```



Schema Component Representation

```
<xsd:complexType name="FxCurve">
  <xsd:complexContent>
    <xsd:extension base=" PricingStructure ">
      <xsd:sequence>
        <xsd:group ref=" FxCurveCharacteristics.model " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FxCurveValuation**

| | |
|--------------|--|
| Super-types: | PricingStructureValuation < FxCurveValuation (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | FxCurveValuation |
| Used by (from the same schema document) | Element fxCurveValuation |
| Abstract | no |
| Documentation | A valuation of an FX curve object., which includes pricing inputs and term structures for fx forwards. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
definitionRef=" xsd:IDREF [0..1]
'An optional reference to the scenario that this valuation applies to.'
```

>

```
<objectReference> AnyAssetReference </objectReference> [0..1]
'A reference to the asset or pricing structure that this values.'
```

<valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]

```
'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).'

<baseDate> [IdentifiedDate](#) </baseDate> [1]

'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'

<spotDate> [IdentifiedDate](#) </spotDate> [0..1]

'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> [IdentifiedDate](#) </inputDataDate> [0..1]

'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> [IdentifiedDate](#) </endDate> [0..1]

'The last date for which data is supplied in this pricing input.'

<buildDateTime> [xsd:dateTime](#) </buildDateTime> [0..1]

'The date and time when the pricing input was generated.'

<settlementCurrencyYieldCurve> [PricingStructureReference](#) </settlementCurrencyYieldCurve> [0..1]

<forecastCurrencyYieldCurve> [PricingStructureReference](#) </forecastCurrencyYieldCurve> [0..1]

<spotRate> [FxRateSet](#) </spotRate> [0..1]

<fxForwardCurve> [TermCurve](#) </fxForwardCurve> [0..1]

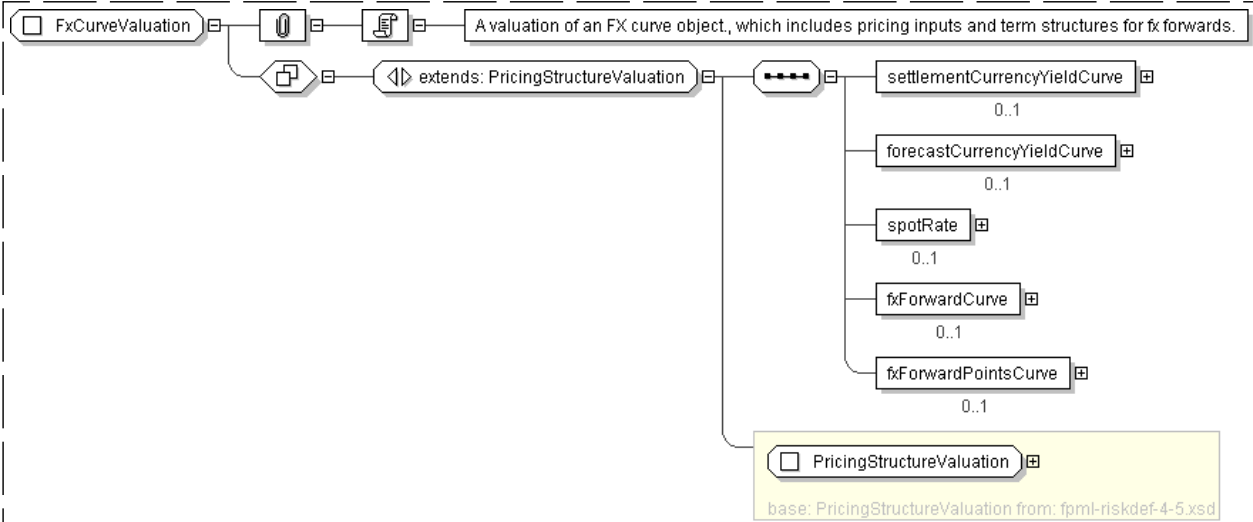
'A curve of fx forward rates.'

<fxForwardPointsCurve> [TermCurve](#) </fxForwardPointsCurve> [0..1]

'A curve of fx forward point spreads.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxCurveValuation">
  <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:element name="fxForwardPointsCurve" type=" TermCurve " minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **FxRateSet**

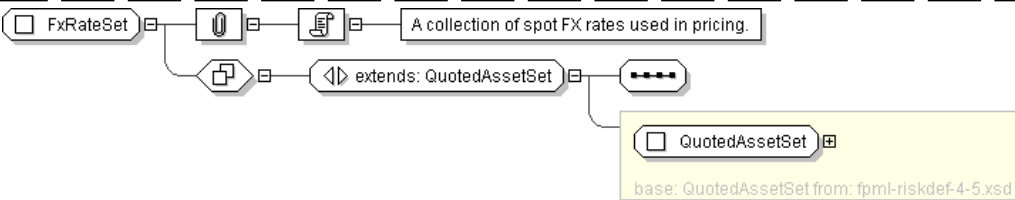
| | |
|---|--|
| Super-types: | QuotedAssetSet < FxRateSet (by extension) |
| Sub-types: | None |
| Name | FxRateSet |
| Used by (from the same schema document) | Complex Type FxCurveValuation |
| Abstract | no |
| Documentation | A collection of spot FX rates used in pricing. |

XML Instance Representation

```
<...>
  <instrumentSet> InstrumentSet </instrumentSet> [0..1]
  'A collection of instruments used as a basis for quotation.'

  <assetQuote> BasicAssetValuation </assetQuote> [0..*]
  '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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxRateSet">
  <xsd:complexContent>
    <xsd:extension base=" QuotedAssetSet " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **MultiDimensionalPricingData**

| | |
|--|---|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |
| Name | MultiDimensionalPricingData |
| Used by (from the same schema document) | Complex Type VolatilityMatrix |
| Abstract | no |
| Documentation | A pricing data set that contains a series of points with coordinates. It is a sparse matrix representation of a multi-dimensional matrix. |

XML Instance Representation

<...>

Start Group: [QuotationCharacteristics.model](#) [0..1]*'Characteristics that apply to all quotations in the pricing structure.'*<measureType> [AssetMeasureType](#) </measureType> [0..1]*'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'*<quoteUnits> [PriceQuoteUnits](#) </quoteUnits> [0..1]*'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.'*<side> [QuotationSideEnum](#) </side> [0..1]*'The side (bid/mid/ask) of the measure.'*<currency> [Currency](#) </currency> [0..1]*'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.'*<timing> [QuoteTiming](#) </timing> [0..1]*'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.'*Start Group: [QuoteLocation.model](#) [0..1]*'Where the quote is from.'*Start [Choice](#) [1]<businessCenter> [BusinessCenter](#) </businessCenter> [1]*'A city or other business center.'*<exchangeId> [ExchangeId](#) </exchangeId> [1]*'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'*

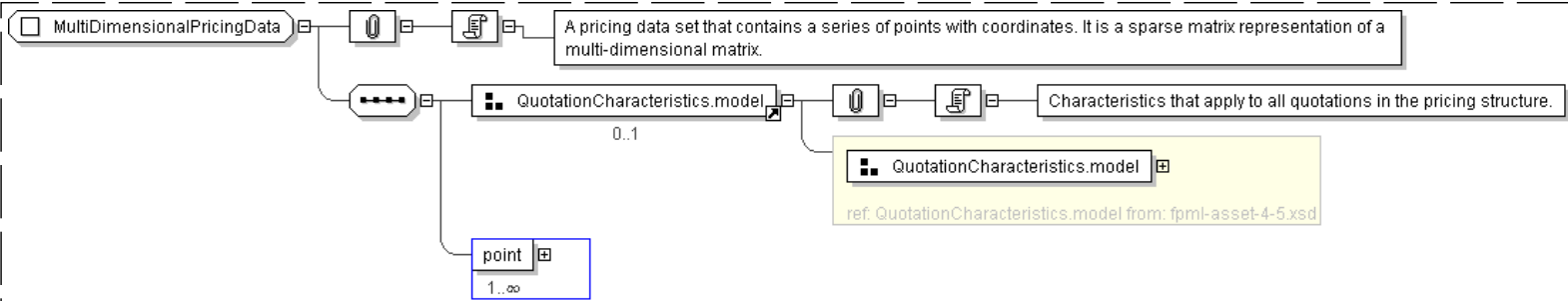
End Choice

End Group: [QuoteLocation.model](#)<informationSource> [InformationSource](#) </informationSource> [0..*]*'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'*<time> [xsd:dateTime](#) </time> [0..1]*'When the quote was observed or derived.'*<valuationDate> [xsd:date](#) </valuationDate> [0..1]*'When the quote was computed.'*<expiryTime> [xsd:dateTime](#) </expiryTime> [0..1]*'When does the quote cease to be valid.'*<cashFlowType> [CashflowType](#) </cashFlowType> [0..1]

'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.'

```
End Group: QuotationCharacteristics.model
<point> PricingStructurePoint </point> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MultiDimensionalPricingData">
  <xsd:sequence>
    <xsd:group ref=" QuotationCharacteristics.model " minOccurs="0"/>
    <xsd:element name="point" type=" PricingStructurePoint " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: ParametricAdjustment

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ParametricAdjustment |
| Used by (from the same schema document) | Complex Type VolatilityMatrix |
| Abstract | no |
| Documentation | An adjustment used to accommodate a parameter of the input trade, e.g. the strike. |

XML Instance Representation

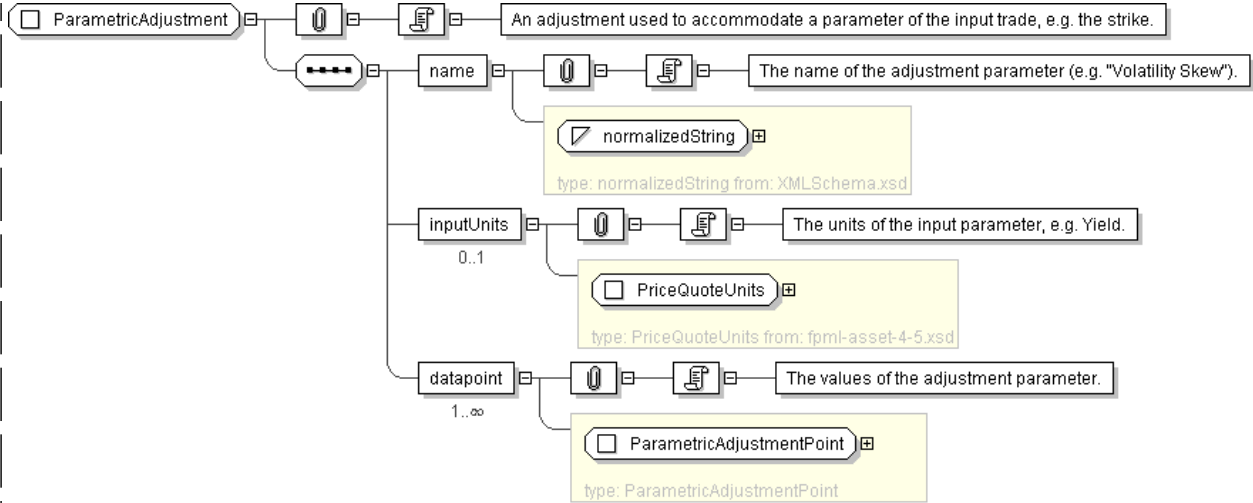
```
<...>
<name> xsd:normalizedString </name> [1]
  'The name of the adjustment parameter (e.g. \"Volatility Skew\").'

<inputUnits> PriceQuoteUnits </inputUnits> [0..1]
  'The units of the input parameter, e.g. Yield.'

<datapoint> ParametricAdjustmentPoint </datapoint> [1..*]
  'The values of the adjustment parameter.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ParametricAdjustment">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString" />
    <xsd:element name="inputUnits" type="PriceQuoteUnits" minOccurs="0"/>
    <xsd:element name="datapoint" type="ParametricAdjustmentPoint" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ParametricAdjustmentPoint**

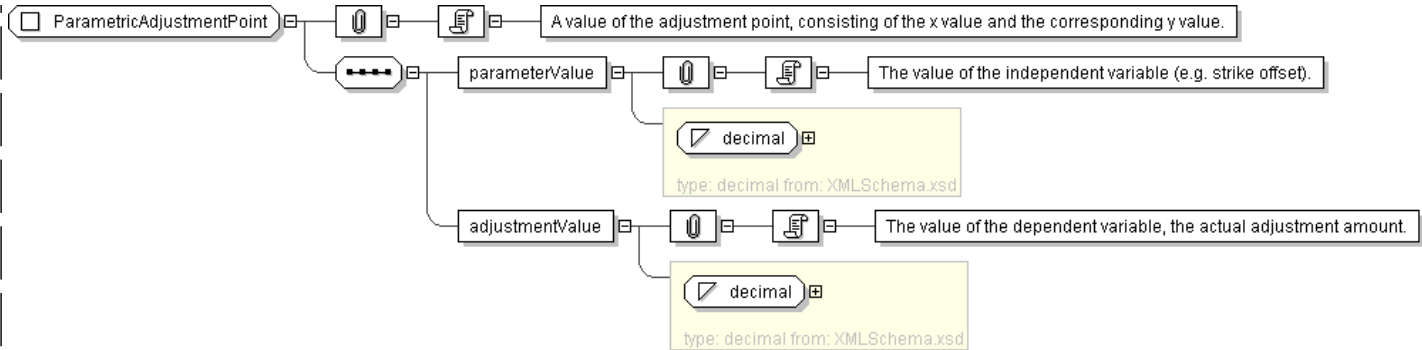
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ParametricAdjustmentPoint |
| Used by (from the same schema document) | Complex Type ParametricAdjustment |
| Abstract | no |
| Documentation | A value of the adjustment point, consisting of the x value and the corresponding y value. |

XML Instance Representation

```
<...>
  <parameterValue> xsd:decimal </parameterValue> [1]
  'The value of the independent variable (e.g. strike offset).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ParametricAdjustmentPoint">
  <xsd:sequence>
    <xsd:element name="parameterValue" type="xsd:decimal" />
    <xsd:element name="adjustmentValue" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: PricingStructurePoint

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingStructurePoint |
| Used by (from the same schema document) | Complex Type MultiDimensionalPricingData |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Group: PricingCoordinateOrReference.model [0..*]
Start Choice [1]
  <coordinate> PricingDataPointCoordinate </coordinate> [1]
  'An explicit, filled in data point coordinate. This might specify expiration, strike, etc.'

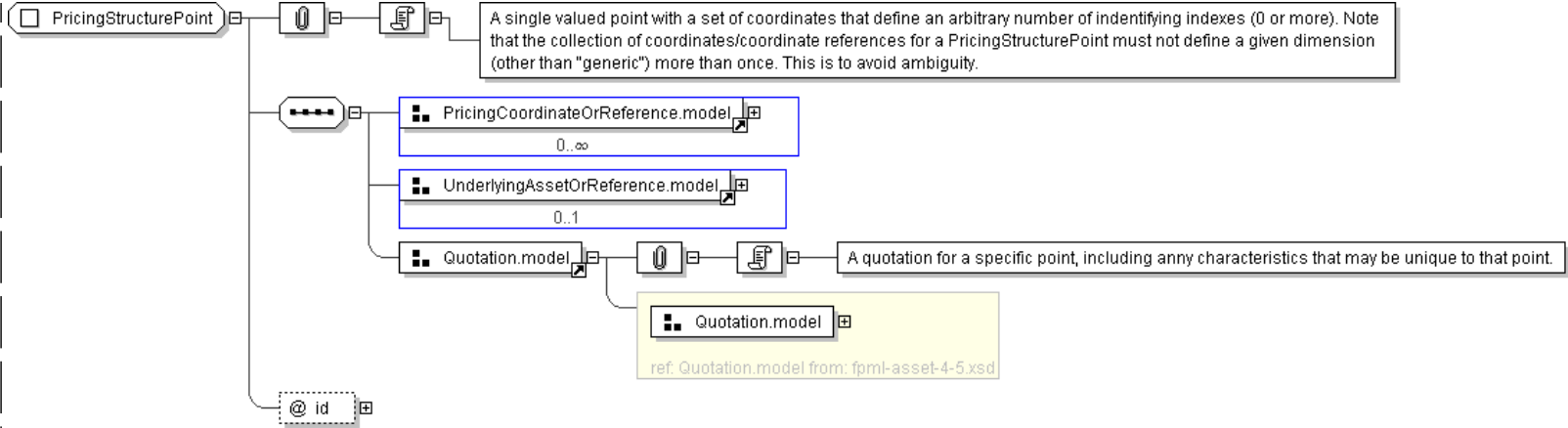
  <coordinateReference> PricingDataPointCoordinateReference </coordinateReference> [1]
  'A reference to a pricing data point coordinate within this document.'

End Choice
End Group: PricingCoordinateOrReference.model
Start Group: UnderlyingAssetOrReference.model [0..1]
Start Choice [1]
  <underlyingAsset> ... </underlyingAsset> [1]
  '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.'

  <underlyingAssetReference> AssetReference </underlyingAssetReference> [0..1]
  '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
```

| |
|--|
| <code> european swaption.'</code> |
| End Choice |
| End Group: <code>UnderlyingAssetOrReference.model</code> |
| <code><value> xsd:decimal </value> [0..1]</code> |
| <code>'The value of the the quotation.'</code> |
| <code><measureType> AssetMeasureType </measureType> [0..1]</code> |
| <code>'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'</code> |
| <code><quoteUnits> PriceQuoteUnits </quoteUnits> [0..1]</code> |
| <code>'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.'</code> |
| <code><side> QuotationSideEnum </side> [0..1]</code> |
| <code>'The side (bid/mid/ask) of the measure.'</code> |
| <code><currency> Currency </currency> [0..1]</code> |
| <code>'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.'</code> |
| <code><timing> QuoteTiming </timing> [0..1]</code> |
| <code>'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.'</code> |
| Start Group: <code>QuoteLocation.model</code> [0..1] |
| <code>'Where the quote is from.'</code> |
| Start Choice [1] |
| <code><businessCenter> BusinessCenter </businessCenter> [1]</code> |
| <code>'A city or other business center.'</code> |
| <code><exchangeId> ExchangeId </exchangeId> [1]</code> |
| <code>'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'</code> |
| End Choice |
| End Group: <code>QuoteLocation.model</code> |
| <code><informationSource> InformationSource </informationSource> [0..*]</code> |
| <code>'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'</code> |
| <code><time> xsd:dateTime </time> [0..1]</code> |
| <code>'When the quote was observed or derived.'</code> |
| <code><valuationDate> xsd:date </valuationDate> [0..1]</code> |
| <code>'When the quote was computed.'</code> |
| <code><expiryTime> xsd:dateTime </expiryTime> [0..1]</code> |
| <code>'When does the quote cease to be valid.'</code> |
| <code><cashFlowType> CashflowType </cashFlowType> [0..1]</code> |
| <code>'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.'</code> |
| <code></...></code> |

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingStructurePoint">
  <xsd:sequence>
    <xsd:group ref="PricingCoordinateOrReference.model" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:group ref="UnderlyingAssetOrReference.model" minOccurs="0"/>
    <xsd:group ref="Quotation.model"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

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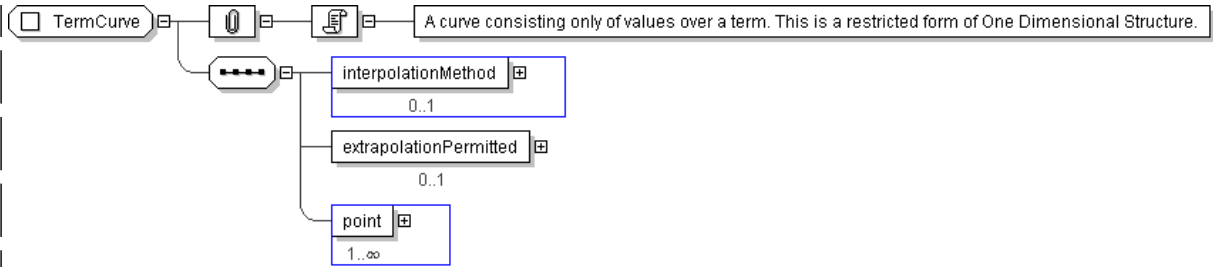
Complex Type: **TermCurve**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | TermCurve |
| Used by (from the same schema document) | Complex Type DefaultProbabilityCurve , Complex Type ForwardRateCurve , Complex Type FxCurveValuation , Complex Type FxCurveValuation , Complex Type YieldCurveValuation , Complex Type ZeroRateCurve , Model Group RecoveryRate.model |
| Abstract | no |
| Documentation | A curve consisting only of values over a term. This is a restricted form of One Dimensional Structure. |

XML Instance Representation

```
<...>
  <interpolationMethod> InterpolationMethod </interpolationMethod> [0..1]
  <extrapolationPermitted> xsd:boolean </extrapolationPermitted> [0..1]
  <point> TermPoint </point> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TermCurve">
  <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>
```

[top](#)

Complex Type: **TermPoint**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | TermPoint |
| Used by (from the same schema document) | Complex Type TermCurve |
| Abstract | no |
| Documentation | A value point that can have a time dimension. Allows bid, mid, ask, and spread values to be represented. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <term> TimeDimension </term> [1]
  'The time dimension of the point (tenor and/or date)'

  <bid> xsd:decimal </bid> [0..1]
  'A price \"bid\" by a buyer for an asset, i.e. the price a buyer is willing to pay.'

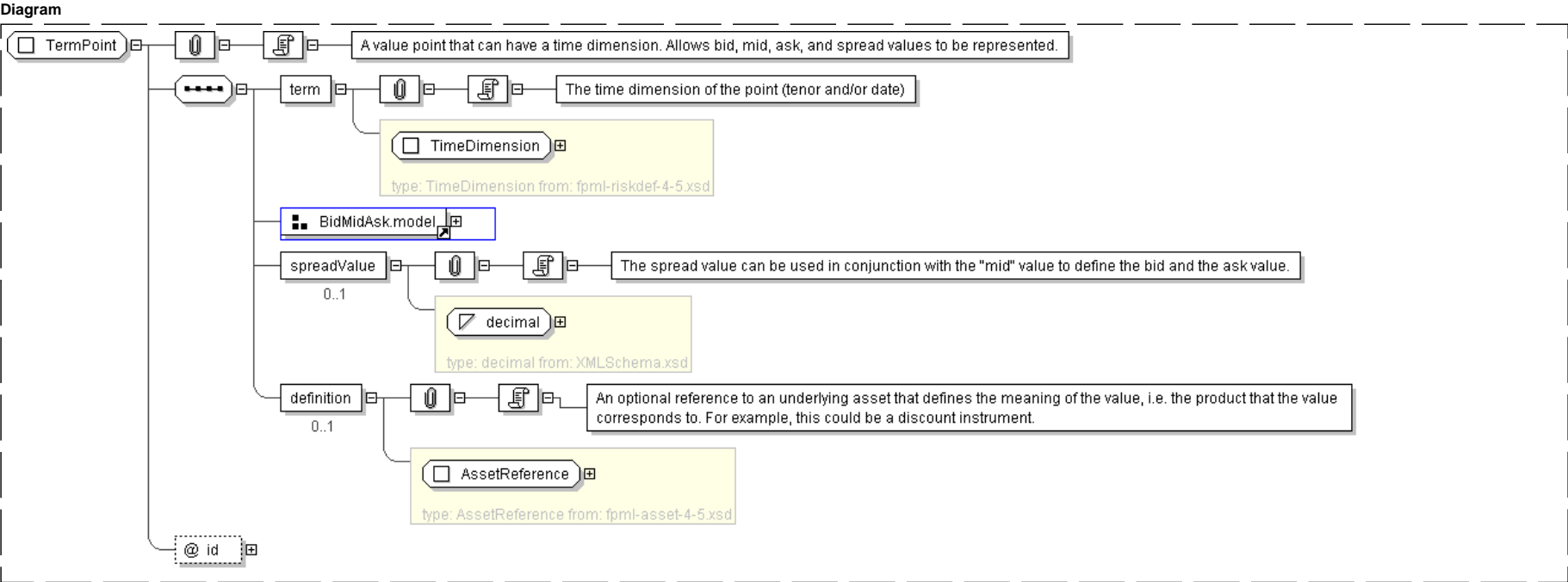
  <mid> xsd:decimal </mid> [0..1]
  'A price midway between the bid and the ask price.'

  <ask> xsd:decimal </ask> [0..1]
  'A price \"asked\" by a seller for an asset, i.e. the price at which a seller is willing
  to sell.'

  <spreadValue> xsd:decimal </spreadValue> [0..1]
  'The spread value can be used in conjunction with the \"mid\" value to define the bid and
  the ask value.'

  <definition> AssetReference </definition> [0..1]
  '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.'

</...>
```

Schema Component Representation

```
<xsd:complexType name="TermPoint">
  <xsd:sequence>
    <xsd:element name="term" type="TimeDimension" />
    <xsd:group ref="BidMidAsk.model" />
    <xsd:element name="spreadValue" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="definition" type="AssetReference" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: VolatilityMatrix

| | |
|--------------|--|
| Super-types: | PricingStructureValuation < VolatilityMatrix (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | VolatilityMatrix |
| Used by (from the same schema document) | Element volatilityMatrixValuation |
| Abstract | no |
| Documentation | A matrix of volatilities with dimension 0-3. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]"
definitionRef="xsd:IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
```

'A reference to the asset or pricing structure that this values.'

<valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]

'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).'

<baseDate> IdentifiedDate </baseDate> [1]

'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'

<spotDate> IdentifiedDate </spotDate> [0..1]

'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> IdentifiedDate </inputDataDate> [0..1]

'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> IdentifiedDate </endDate> [0..1]

'The last date for which data is supplied in this pricing input.'

<buildDateTime> xsd:dateTime </buildDateTime> [0..1]

'The date and time when the pricing input was generated.'

<dataPoints> MultiDimensionalPricingData </dataPoints> [1]

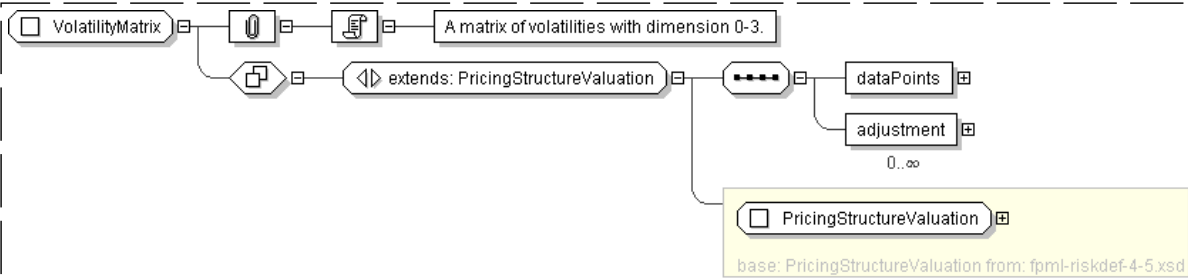
'The raw volatility matrix data, expressed as a multi-dimensional array.'

<adjustment> ParametricAdjustment </adjustment> [0..*]

'An adjustment factor, such as for vol smile/skew.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="VolatilityMatrix">
  <xsd:complexContent>
    <xsd:extension base="PricingStructureValuation">
      <xsd:sequence>
        <xsd:element name="dataPoints" type="MultiDimensionalPricingData"/>
        <xsd:element name="adjustment" type="ParametricAdjustment"
          minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **VolatilityRepresentation**

| | |
|---|---|
| Super-types: | PricingStructure < VolatilityRepresentation (by extension) |
| Sub-types: | None |
| Name | VolatilityRepresentation |
| Used by (from the same schema document) | Element volatilityRepresentation |
| Abstract | no |
| Documentation | A representation of volatilities of an asset. This is a generic structure whose values can be supplied in a specific volatility matrix. |

XML Instance Representation

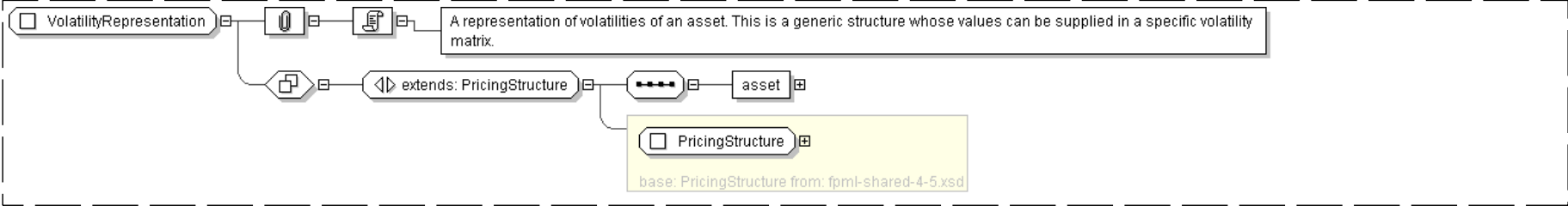
```
<...
  id=" xsd:ID [0..1]">
    <name> xsd:normalizedString </name> [0..1]
    'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'

    <currency> Currency </currency> [0..1]
    'The currency that the structure is expressed in (this is relevant mostly for the Interes
    Rates asset class).'

    <asset> AnyAssetReference </asset> [1]
    'A reference to the asset whose volatility is modeled.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VolatilityRepresentation">
  <xsd:complexContent>
    <xsd:extension base=" PricingStructure " >
      <xsd:sequence>
        <xsd:element name="asset" type=" AnyAssetReference " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **YieldCurve**

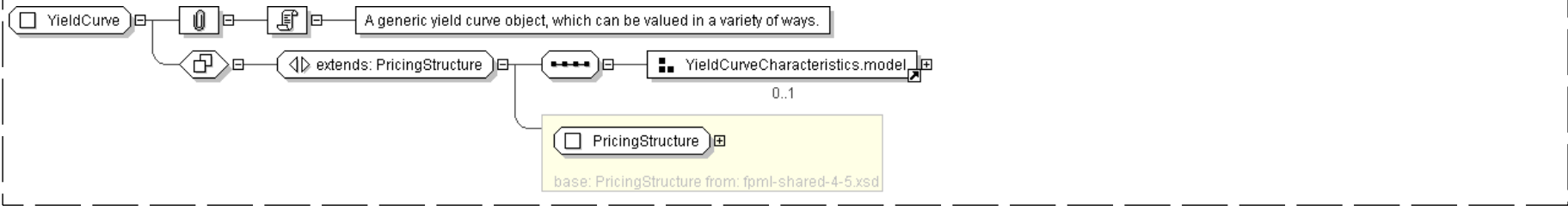
| | |
|--------------|---|
| Super-types: | PricingStructure < YieldCurve (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | YieldCurve |
| Used by (from the same schema document) | Element yieldCurve |
| Abstract | no |
| Documentation | A generic yield curve object, which can be valued in a variety of ways. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <name> xsd:normalizedString </name> [0..1]  
    'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'  
    <currency> Currency </currency> [0..1]  
    'The currency that the structure is expressed in (this is relevant mostly for the Interes  
    Rates asset class).'    Start Group: YieldCurveCharacteristics.model [0..1]  
      <algorithm> xsd:string </algorithm> [0..1]  
      <forecastRateIndex> ForecastRateIndex </forecastRateIndex> [0..1]  
    End Group: YieldCurveCharacteristics.model  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="YieldCurve">  
  <xsd:complexContent>  
    <xsd:extension base=" PricingStructure ">  
      <xsd:sequence>  
        <xsd:group ref=" YieldCurveCharacteristics.model " minOccurs="0"/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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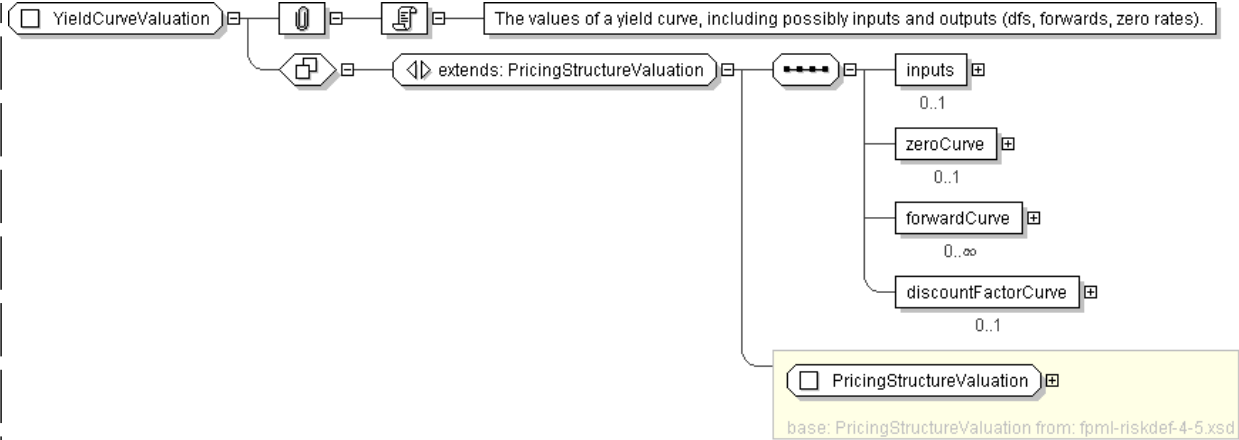
Complex Type: **YieldCurveValuation**

| | |
|--------------|---|
| Super-types: | PricingStructureValuation < YieldCurveValuation (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | YieldCurveValuation |
| Used by (from the same schema document) | Element yieldCurveValuation |
| Abstract | no |
| Documentation | The values of a yield curve, including possibly inputs and outputs (dfs, forwards, zero rates). |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]"
```

Schema Component Representation

```
<xsd:complexType name="YieldCurveValuation">
  <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:element name="forwardCurve" type="ForwardRateCurve" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="discountFactorCurve" type="TermCurve" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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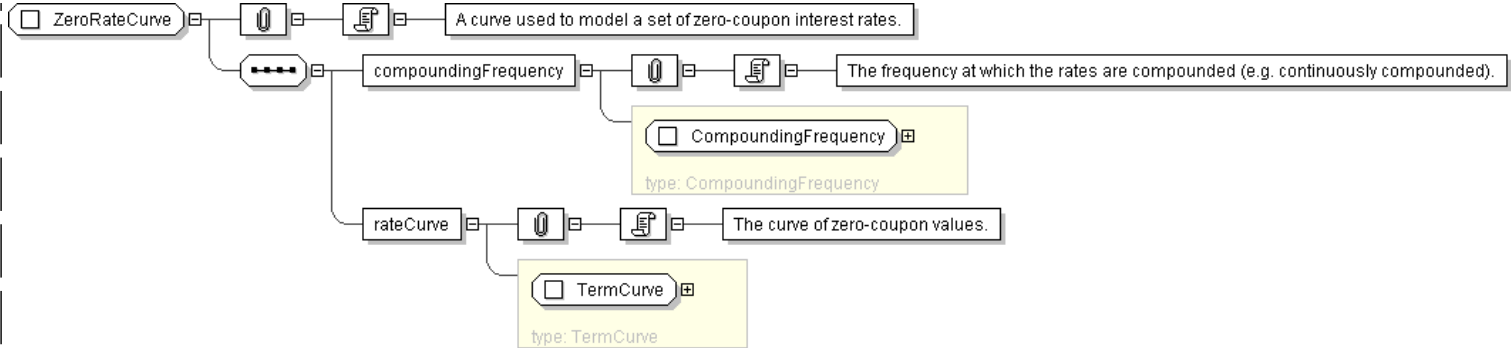
Complex Type: ZeroRateCurve

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ZeroRateCurve |
| Used by (from the same schema document) | Complex Type YieldCurveValuation |
| Abstract | no |
| Documentation | A curve used to model a set of zero-coupon interest rates. |

XML Instance Representation

```
<...>
  <compoundingFrequency> CompoundingFrequency </compoundingFrequency> [1]
  'The frequency at which the rates are compounded (e.g. continuously compounded).'TermCurve </rateCurve> [1]
  'The curve of zero-coupon values.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ZeroRateCurve">
  <xsd:sequence>
    <xsd:element name="compoundingFrequency" type="CompoundingFrequency" />
    <xsd:element name="rateCurve" type="TermCurve" />
  </xsd:sequence>
</xsd:complexType>
```

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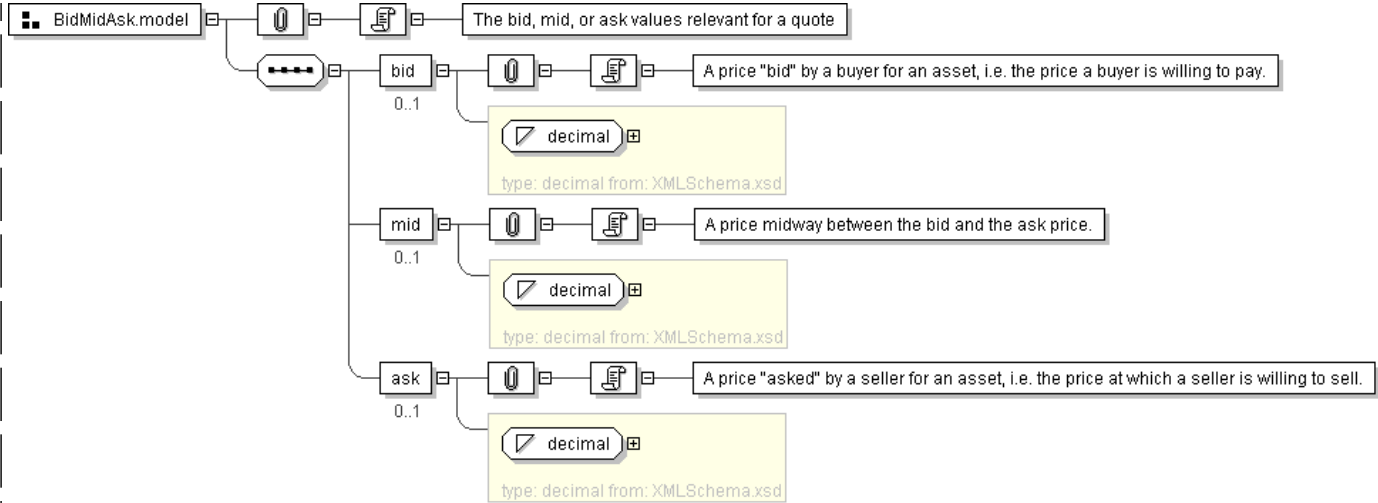
Model Group: BidMidAsk.model

| | |
|---|--|
| Name | BidMidAsk.model |
| Used by (from the same schema document) | Complex Type TermPoint |
| Documentation | The bid, mid, or ask values relevant for a quote |

XML Instance Representation

```
<bid> xsd:decimal </bid> [0..1]
'A price \"bid\" by a buyer for an asset, i.e. the price a buyer is willing to pay.'
```

Diagram



Schema Component Representation

```
<xsd:group name="BidMidAsk.model">
  <xsd:sequence>
    <xsd:element name="bid" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="mid" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="ask" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **CreditCurveCharacteristics.model**

| | |
|---|---|
| Name | CreditCurveCharacteristics.model |
| Used by (from the same schema document) | Complex Type CreditCurve |
| Documentation | The set of characteristics that describe the outputs of a credit curve. |

XML Instance Representation

```
Start Choice [1]
<referenceEntity> LegalEntity </referenceEntity> [1]
  'The entity for which this is defined.'

<creditEntityReference> LegalEntityReference </creditEntityReference> [1]
  'An XML reference a credit entity defined elsewhere in the document.'

End Choice
<creditEvents> CreditEvents </creditEvents> [0..1]
  'The material credit event.'

<seniority> CreditSeniority </seniority> [1]
  'The level of seniority of the deliverable obligation.'

<secured> xsd:boolean </secured> [1]
  'Whether the deliverable obligation is secured or unsecured.'

<currency> Currency </currency> [1]
  'The currency of denomination of the deliverable obligation.'
```



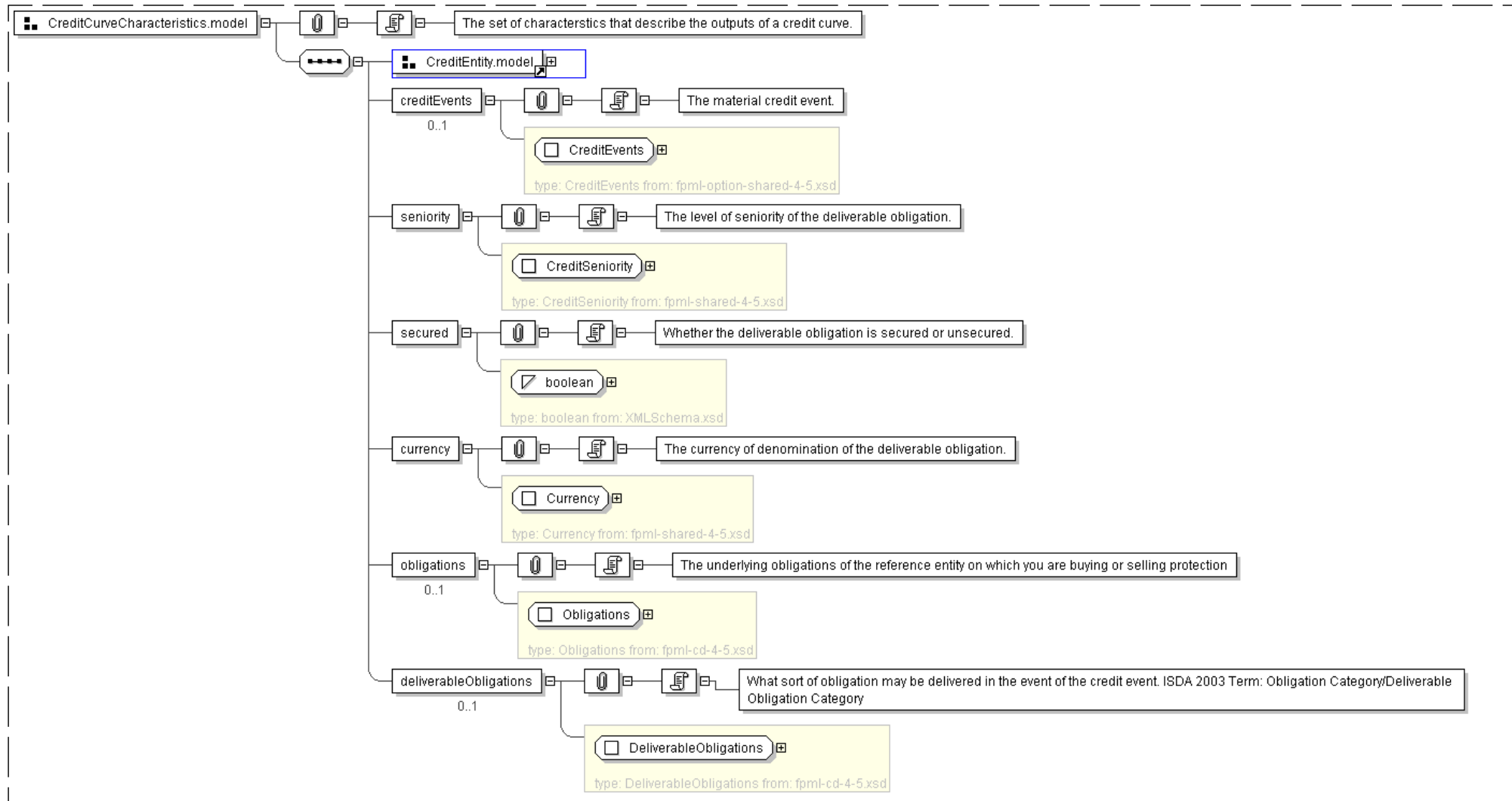
```
<obligations> Obligations </obligations> [0..1]
```

'The underlying obligations of the reference entity on which you are buying or selling protection'

```
<deliverableObligations> DeliverableObligations </deliverableObligations> [0..1]
```

'What sort of obligation may be delivered in the event of the credit event. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category'

Diagram



Schema Component Representation

```

<xsd:group name="CreditCurveCharacteristics.model">
  <xsd:sequence>
    <xsd:group ref="CreditEntity.model"/>
    <xsd:element name="creditEvents" type="CreditEvents" minOccurs="0"/>
    <xsd:element name="seniority" type="CreditSeniority"/>
    <xsd:element name="secured" type="xsd:boolean"/>
    <xsd:element name="currency" type="Currency"/>
    <xsd:element name="obligations" type="Obligations" minOccurs="0"/>
    <xsd:element name="deliverableObligations" type="DeliverableObligations" minOccurs="0"/>
  
```

```
<xsd:element name="obligations" type=" Obligations " minOccurs="0"/>
<xsd:element name="deliverableObligations" type=" DeliverableObligations " minOccurs="0"/>
</xsd:sequence>
</xsd:group>
```

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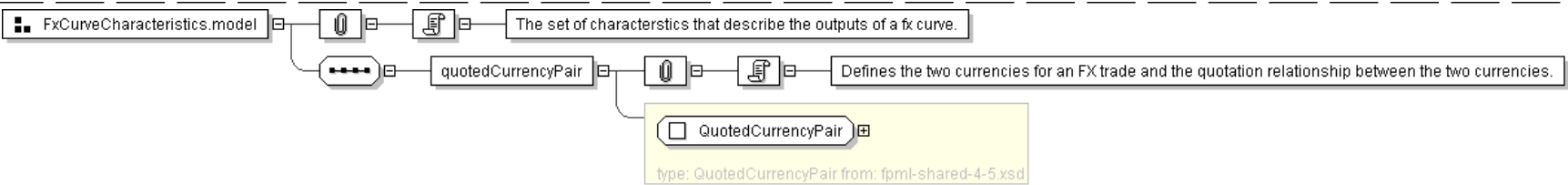
Model Group: **FxCurveCharacteristics.model**

| | |
|---|---|
| Name | FxCurveCharacteristics.model |
| Used by (from the same schema document) | Complex Type FxCurve |
| Documentation | The set of characteristics that describe the outputs of a fx curve. |

XML Instance Representation

```
<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'
```

Diagram



Schema Component Representation

```
<xsd:group name="FxCurveCharacteristics.model">
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair "/>
  </xsd:sequence>
</xsd:group>
```

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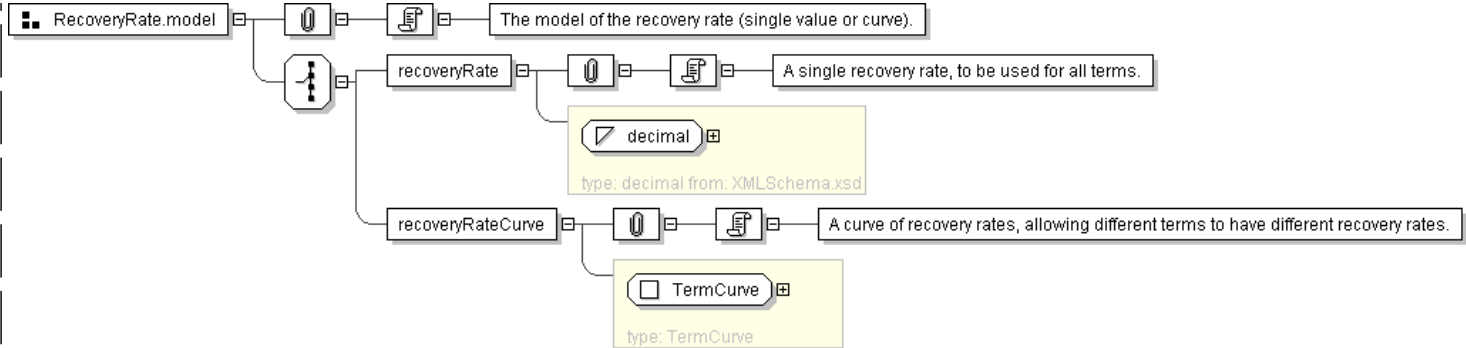
Model Group: **RecoveryRate.model**

| | |
|---|---|
| Name | RecoveryRate.model |
| Used by (from the same schema document) | Complex Type CreditCurveValuation |
| Documentation | The model of the recovery rate (single value or curve). |

XML Instance Representation

```
Start Choice [1]
  <recoveryRate> xsd:decimal </recoveryRate> [1]
  'A single recovery rate, to be used for all terms.'
  <recoveryRateCurve> TermCurve </recoveryRateCurve> [1]
  'A curve of recovery rates, allowing different terms to have different recovery rates.'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="RecoveryRate.model">
  <xsd:choice>
    <xsd:element name="recoveryRate" type="xsd:decimal" />
    <xsd:element name="recoveryRateCurve" type="TermCurve" />
  </xsd:choice>
</xsd:group>
```

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Model Group: UnderlyingAssetOrReference.model

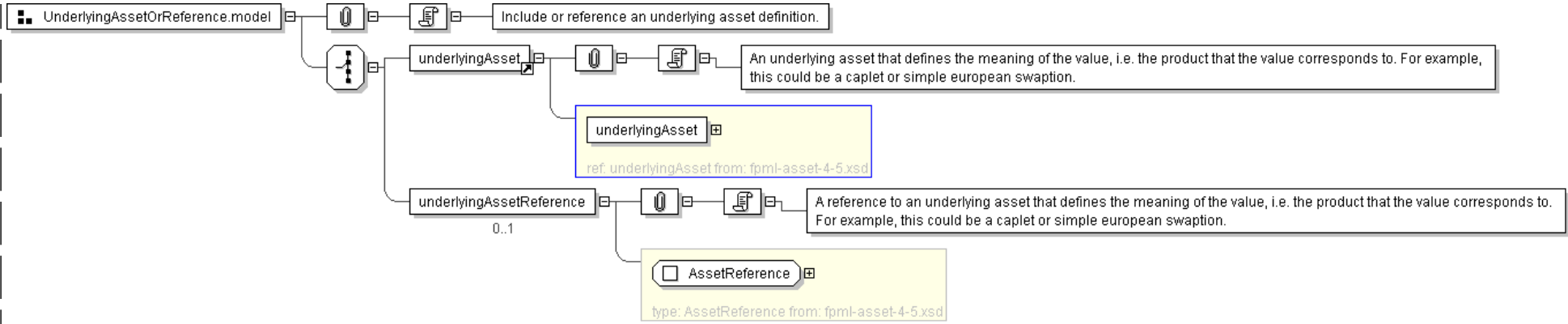
| | |
|---|--|
| Name | UnderlyingAssetOrReference.model |
| Used by (from the same schema document) | Complex Type PricingStructurePoint |
| Documentation | Include or reference an underlying asset definition. |

XML Instance Representation

```
Start Choice [1]
<underlyingAsset> ... </underlyingAsset> [1]
'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.'

<underlyingAssetReference> AssetReference </underlyingAssetReference> [0..1]
'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.'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="UnderlyingAssetOrReference.model">
  <xsd:choice>
    <xsd:element ref="underlyingAsset" />
    <xsd:element name="underlyingAssetReference" type="AssetReference" minOccurs="0"/>
  </xsd:choice>
</xsd:group>
```

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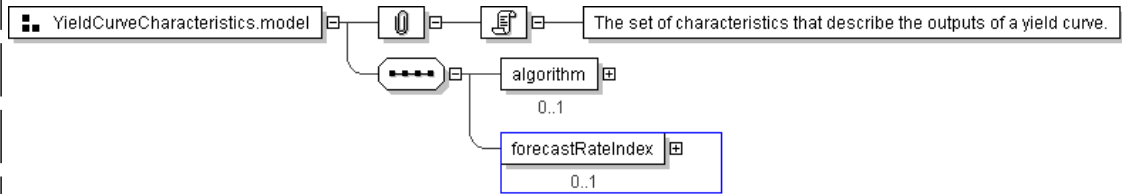
Model Group: **YieldCurveCharacteristics.model**

| | |
|---|--|
| Name | YieldCurveCharacteristics.model |
| Used by (from the same schema document) | Complex Type YieldCurve |
| Documentation | The set of characteristics that describe the outputs of a yield curve. |

XML Instance Representation

```
<algorithm> xsd:string </algorithm> [0..1]
<forecastRateIndex> ForecastRateIndex </forecastRateIndex> [0..1]
```

Diagram



Schema Component Representation

```
<xsd:group name="YieldCurveCharacteristics.model">
  <xsd:sequence>
    <xsd:element name="algorithm" type="xsd:string" minOccurs="0"/>
    <xsd:element name="forecastRateIndex" type="ForecastRateIndex" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Legend

Complex Type:
Schema Component Type

AusAddress
Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

| |
|--|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> AusStates </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|--|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

| |
|--|
| <pre><complexType name="AusAddress"> <complexContent> <extension base="Address"> <sequence> <element name="state" type="AusStates"/> <element name="postcode"> <simpleType> <restriction base="string"> <pattern value="[1-9][0-9]{3}"/> </restriction> </simpleType> </element> </sequence> <attribute name="country" type="string" fixed="Australia"/> </extension> </complexContent> </complexType></pre> |
|--|

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

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 - Complex Type: [TradeAlreadyTerminated](#)
 - Complex Type: [TradeErrorResponse](#)
 - Complex Type: [TradeNotFound](#)
 - Complex Type: [TradeStatus](#)
 - Complex Type: [TradeStatusItem](#)
 - Complex Type: [TradeStatusValue](#)
 - Model Group: [Exception.model](#)
 - Model Group: [MessageHeader.model](#)
- [Legend](#)
- [Glossary](#)

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Schema Document Properties

| | |
|----------------------------------|---|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema imports schema(s) from the following namespace(s):<ul style="list-style-type: none">http://www.w3.org/2000/09/xmldsig# (at xmldsig-core-schema.xsd)This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-doc-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml-annotation | http://www.fpml.org/annotation |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:import namespace="http://www.w3.org/2000/09/xmldsig#" schemaLocation="xmldsig-core-schema.xsd" />
  <xsd:include schemaLocation="fpml-doc-4-5.xsd" />
  ...
</xsd:schema>
```

[top](#)

Global Definitions

Complex Type: **AdditionalData**

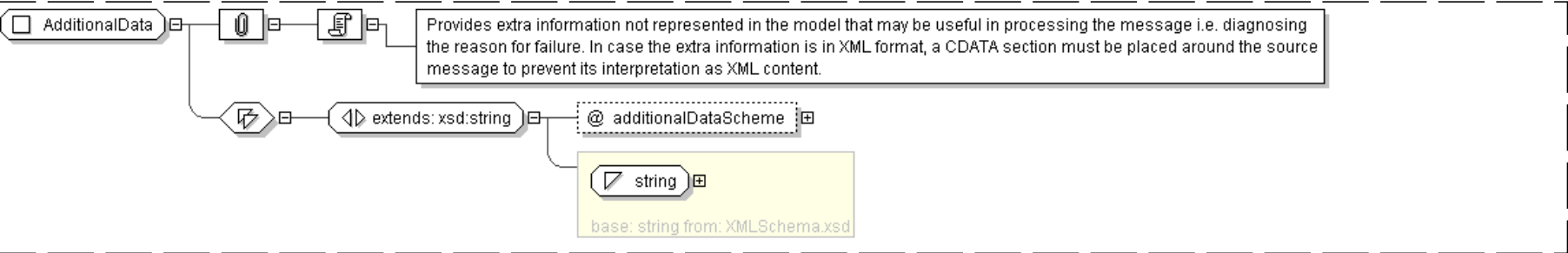
| | |
|--------------|---|
| Super-types: | xsd:string < AdditionalData (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | AdditionalData |
| Used by (from the same schema document) | Complex Type Reason , Model Group Exception.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  additionalDataScheme=" xsd:anyURI [0..1]">
  xsd:string
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdditionalData">
  <xsd:simpleContent>
    <xsd:extension base="xsd:string">
      <xsd:attribute name="additionalDataScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: ConversationId

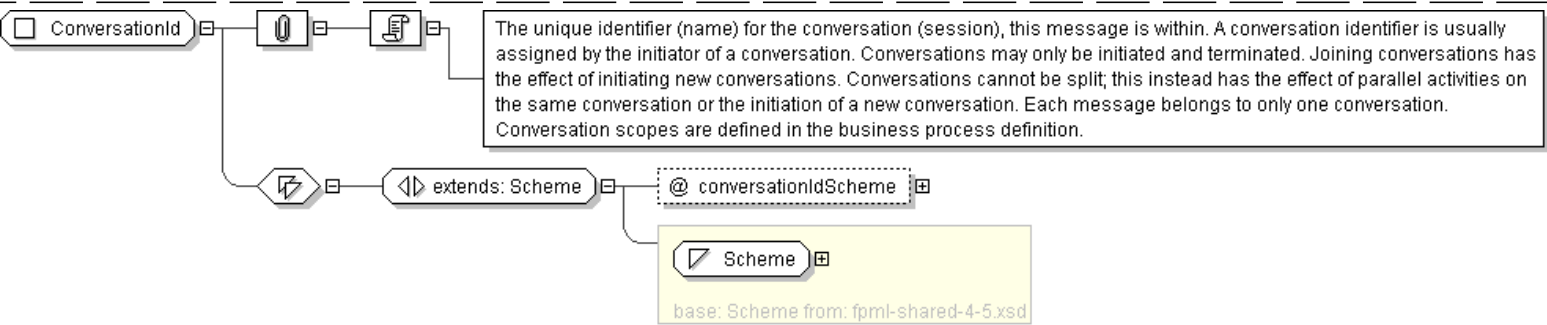
| | |
|--------------|--|
| Super-types: | Scheme < ConversationId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ConversationId |
| Used by (from the same schema document) | Complex Type MessageHeader |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  conversationIdScheme="xsd:anyURI [1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ConversationId">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="conversationIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: **Message**

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) |
| Sub-types: | <ul style="list-style-type: none">• NotificationMessage (by extension)<ul style="list-style-type: none">◦ MessageRejected (by extension)• RequestMessage (by extension)<ul style="list-style-type: none">◦ RequestTradeStatus (by extension)• ResponseMessage (by extension)<ul style="list-style-type: none">◦ TradeNotFound (by extension)◦ TradeStatus (by extension)◦ TradeErrorResponse (by extension)<ul style="list-style-type: none">▪ TradeAlreadyCancelled (by extension)▪ TradeAlreadyTerminated (by extension)◦ TradeAlreadySubmitted (by extension) |

| | |
|---------------|---|
| Name | Message |
| Abstract | yes |
| Documentation | A type defining the basic structure of all FpML messages which is refined by its derived types. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

"
  expectedBuild=" xsd:positiveInteger [0..1]

  '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.'

"
  actualBuild="6 [0..1]

  '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.'

"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Message" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" Document " />
  </xsd:complexContent>
</xsd:complexType>
```

```
</xsd:complexType>
```

[top](#)

Complex Type: **MessageAddress**

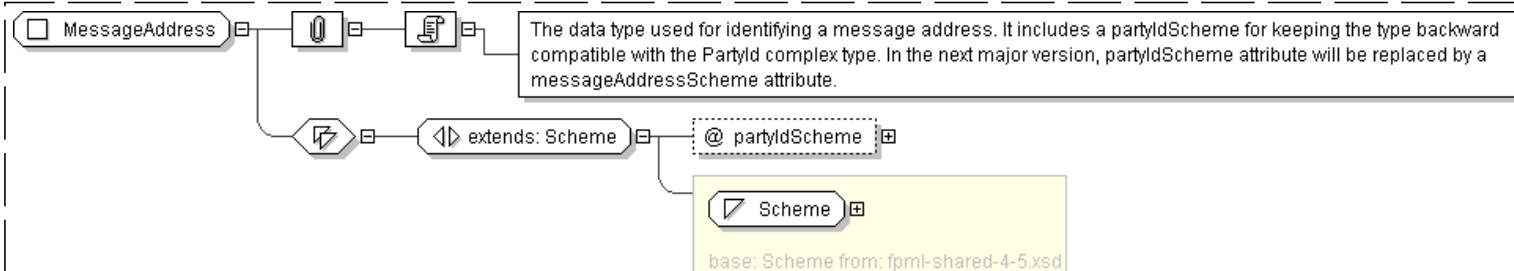
| | |
|--------------|---|
| Super-types: | Scheme < MessageAddress (by extension) |
| Sub-types: | None |

| | |
|--|--|
| Name | MessageAddress |
| Used by (from the same schema document) | Model Group MessageHeader.model , Model Group MessageHeader.model , Model Group MessageHeader.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  partyIdScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MessageAddress">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="partyIdScheme" type=" xsd:anyURI " default="http://www.fpml.org/  
        ext/iso9362" />  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **MessageHeader**

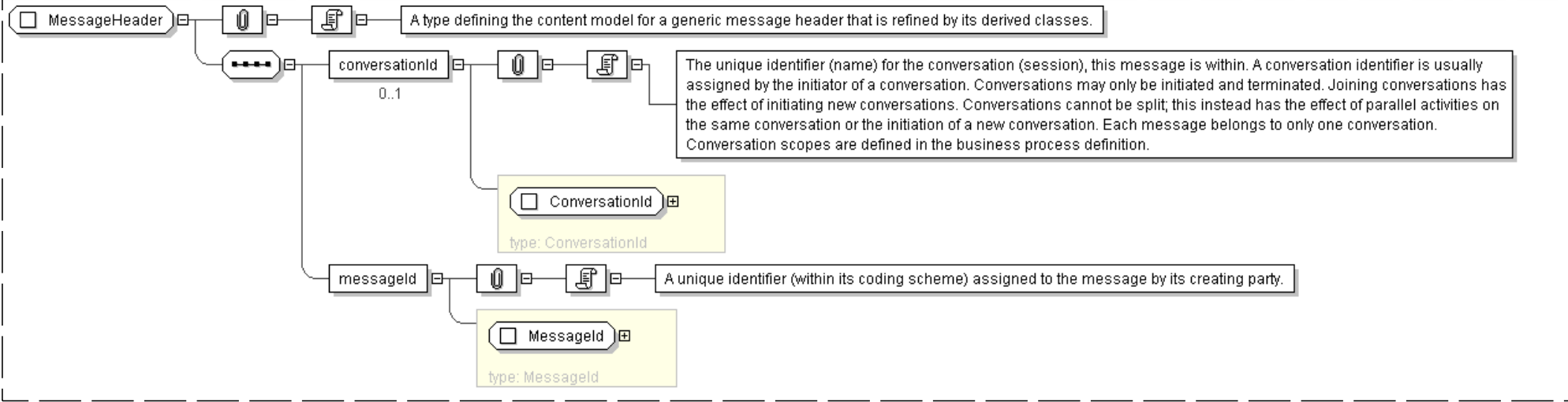
| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">NotificationMessageHeader (by extension)RequestMessageHeader (by extension)ResponseMessageHeader (by extension) |

| | |
|---------------|--|
| Name | MessageHeader |
| Abstract | yes |
| Documentation | A type defining the content model for a generic message header that is refined by its derived classes. |

XML Instance Representation

```
<...>
  <conversationId> ConversationId </conversationId> [0..1]
  '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> MessageId </messageId> [1]
  'A unique identifier (within its coding scheme) assigned to the message by its creating party.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MessageHeader" abstract="true">
  <xsd:sequence>
    <xsd:element name="conversationId" type=" ConversationId " minOccurs="0"/>
    <xsd:element name="messageId" type=" MessageId "/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: MessageId

| | |
|--------------|---|
| Super-types: | Scheme < MessageId (by extension) |
|--------------|---|

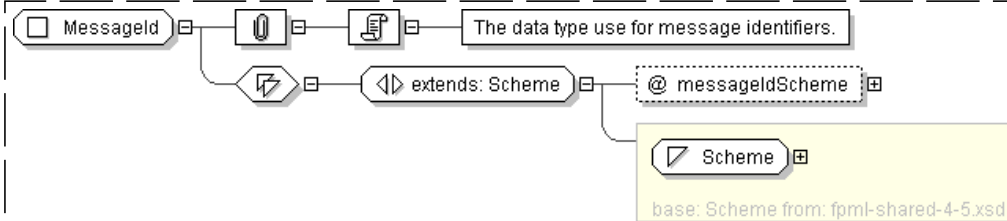
Sub-types: None

| | |
|--|--|
| Name | MessageId |
| Used by (from the same schema document) | Complex Type MessageHeader , Complex Type NotificationMessageHeader , Complex Type ResponseMessageHeader |
| Abstract | no |
| Documentation | The data type use for message identifiers. |

XML Instance Representation

```
<...
messageIdScheme=" xsd:anyURI [1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MessageId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="messageIdScheme" type=" xsd:anyURI " use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **MessageRejected**

Super-types: [Document](#) < [Message](#) (by extension) < [NotificationMessage](#) (by extension) < **MessageRejected** (by extension)

Sub-types: None

| | |
|----------------------|--|
| Name | MessageRejected |
| Abstract | no |
| Documentation | A type defining the content for a standard message sent when a recipient cannot interpret or process an earlier message. |

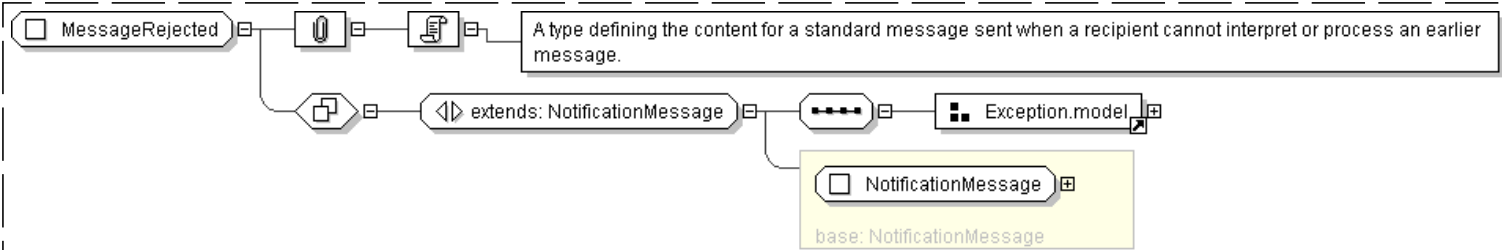
XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
```

```
"
actualBuild="6 [0..1]
"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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<reason> Reason </reason> [1..*]
'An instance of the Reason type used to record the nature of any errors associated with
a message.'

<additionalData> AdditionalData </additionalData> [0..1]
'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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MessageRejected">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:group ref=" Exception.model "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: NotificationMessage

Super-types:

[Document](#) < [Message](#) (by extension) < **NotificationMessage** (by extension)

Sub-types:

- [MessageRejected](#) (by extension)

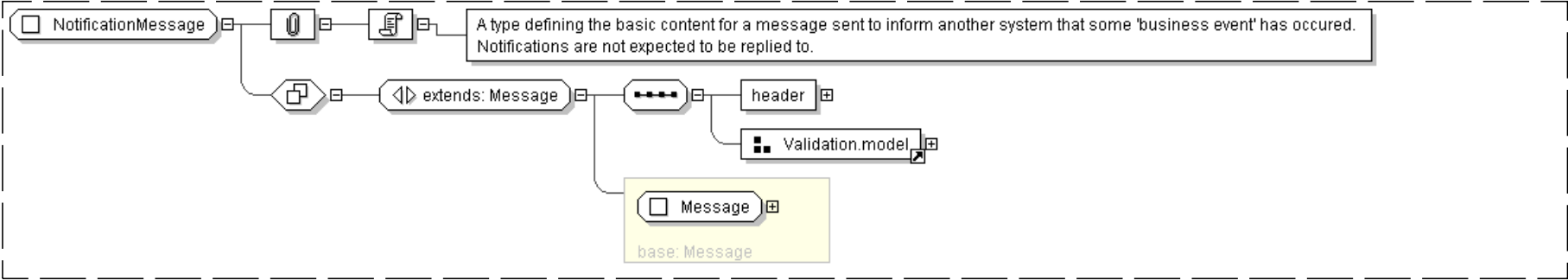
| | |
|------|---------------------|
| Name | NotificationMessage |
|------|---------------------|

| | |
|---------------|---|
| Abstract | yes |
| Documentation | 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. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotificationMessage" abstract="true">
  <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>
```


Complex Type: NotificationMessageHeader

| | |
|--------------|---|
| Super-types: | MessageHeader < NotificationMessageHeader (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | NotificationMessageHeader |
| Used by (from the same schema document) | Complex Type NotificationMessage |
| Abstract | no |
| Documentation | A type that refines the generic message header to match the requirements of a NotificationMessage. |

XML Instance Representation

```
<...>
  <conversationId> ConversationId </conversationId> [0..1]
  '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> MessageId </messageId> [1]
  'A unique identifier (within its coding scheme) assigned to the message by its creating party.'

  <inReplyTo> MessageId </inReplyTo> [0..1]
  'A copy of the unique message identifier (within it own coding scheme) to which this message
  is responding.'

  <sentBy> MessageAddress </sentBy> [1]
  'The unique identifier (within its coding scheme) for the originator of a message instance.'

  <sendTo> MessageAddress </sendTo> [0..*]
  'A unique identifier (within its coding scheme) indicating an intended recipient of a message.'

  <copyTo> MessageAddress </copyTo> [0..*]
  '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.'

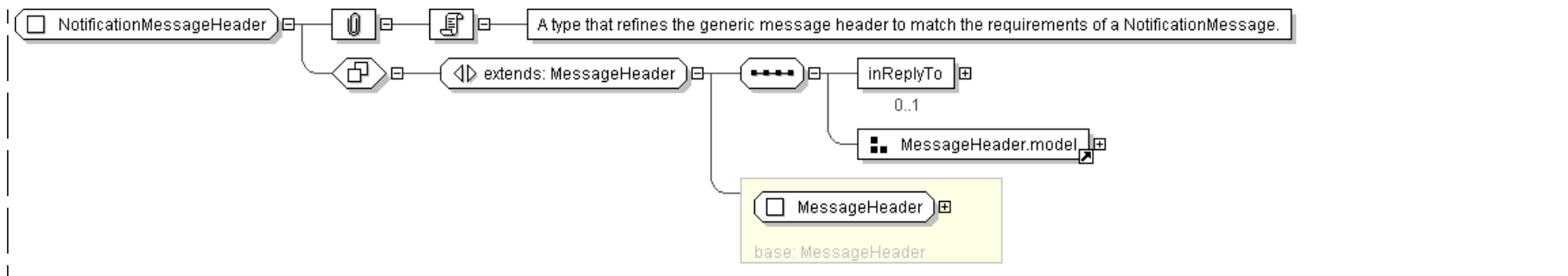
  <creationTimestamp> xsd:dateTime </creationTimestamp> [1]
  'The date and time (on the source system) when this message instance was created.'

  <expiryTimestamp> xsd:dateTime </expiryTimestamp> [0..1]
  'The date and time (on the source system) when this message instance will be
  considered expired.'

  <partyMessageInformation> PartyMessageInformation </partyMessageInformation> [0..*]
  'Additional message information that may be provided by each involved party.'

  <dsig:Signature> ... </dsig:Signature> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotificationMessageHeader">
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0"/>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: PartyMessageInformation

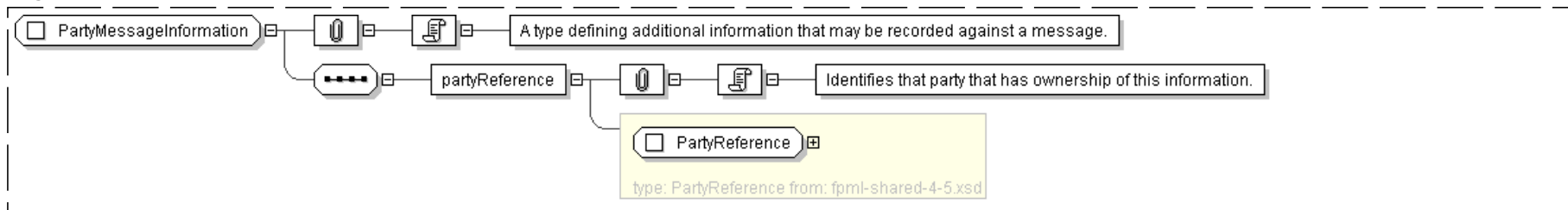
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|--|--|
| Name | PartyMessageInformation |
| Used by (from the same schema document) | Model Group MessageHeader.model |
| Abstract | no |
| Documentation | A type defining additional information that may be recorded against a message. |

XML Instance Representation

```
<...>
  <partyReference> PartyReference </partyReference> [1]
  'Identifies that party that has ownership of this information.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyMessageInformation">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: ProblemLocation

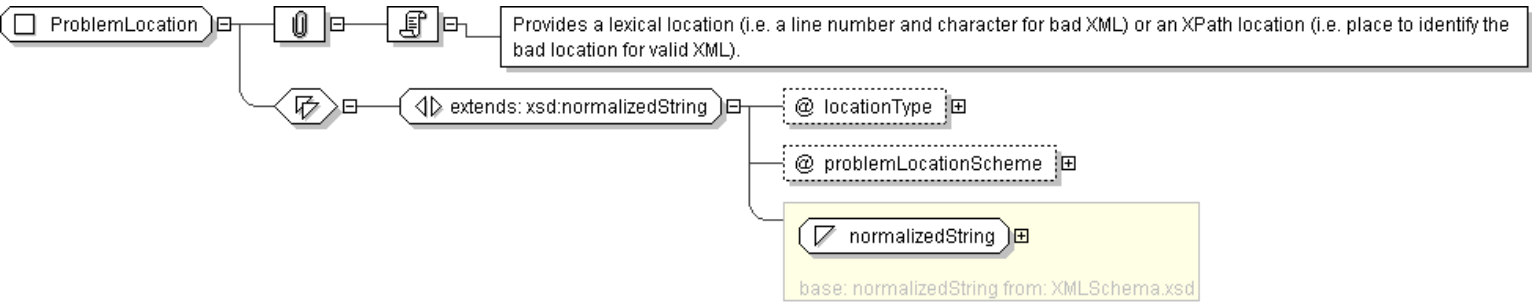
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < ProblemLocation (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | ProblemLocation |
| Used by (from the same schema document) | Complex Type Reason |
| Abstract | no |
| Documentation | 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). |

XML Instance Representation

```
<...
locationType=" xsd:token [0..1]
'The value of the locationType attribute defines which type of location has been given. It
may take the values \'lexical\' or \'xpath\'.'
"
problemLocationScheme=" xsd:anyURI [0..1]
'DEPRECATED. It will be removed in FpML 5.0. New implementations are encouraged to use
the locationType attribute.'
">
xsd:normalizedString
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ProblemLocation">
  <xsd:simpleContent>
    <xsd:extension base=" xsd:normalizedString ">
      <xsd:attribute name="locationType" type=" xsd:token "/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

```
<xsd:attribute name="problemLocationScheme" type=" xsd:anyURI "
  deprecated="true" deprecatedReason="This attribute was introduced by mistake in FpML
  4.2. instead of keeping the locationType attribute."/>
</xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: Reason

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Reason |
| Used by (from the same schema document) | Model Group Exception.model |
| Abstract | no |
| Documentation | A type defining a content model for describing the nature and possible location of a error within a previous message. |

XML Instance Representation

```
<...>
  <reasonCode> ReasonCode </reasonCode> [1]
  'A machine interpretable error code.'

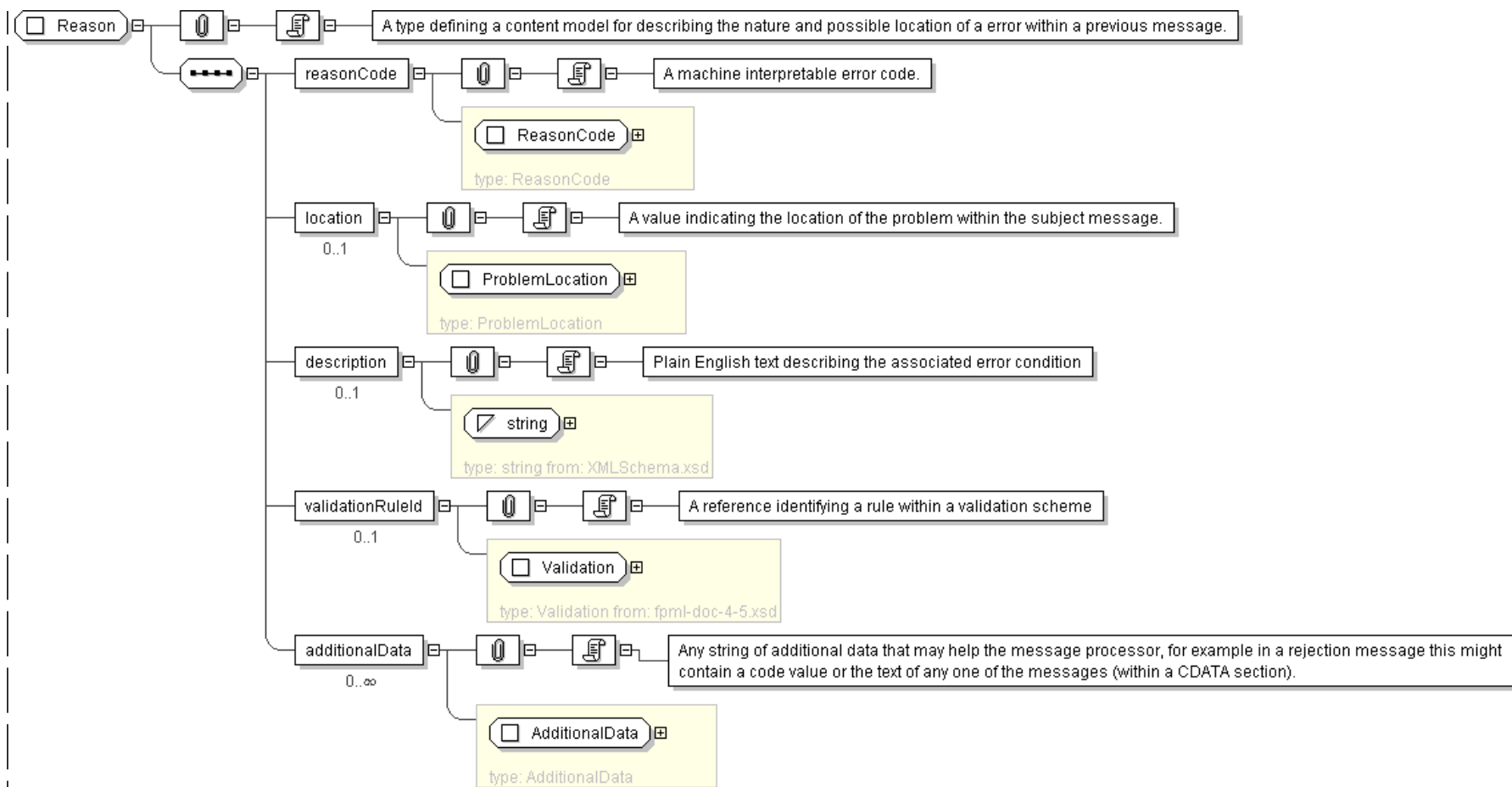
  <location> ProblemLocation </location> [0..1]
  'A value indicating the location of the problem within the subject message.'

  <description> xsd:string </description> [0..1]
  'Plain English text describing the associated error condition'

  <validationRuleId> Validation </validationRuleId> [0..1]
  'A reference identifying a rule within a validation scheme'

  <additionalData> AdditionalData </additionalData> [0..*]
  '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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Reason">
  <xsd:sequence>
    <xsd:element name="reasonCode" type="ReasonCode" />
    <xsd:element name="location" type="ProblemLocation" minOccurs="0"/>
    <xsd:element name="description" type="xsd:string" minOccurs="0"/>
    <xsd:element name="validationRuleId" type="Validation" minOccurs="0"/>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: ReasonCode

Super-types: [Scheme](#) < **ReasonCode** (by extension)

Sub-types: None

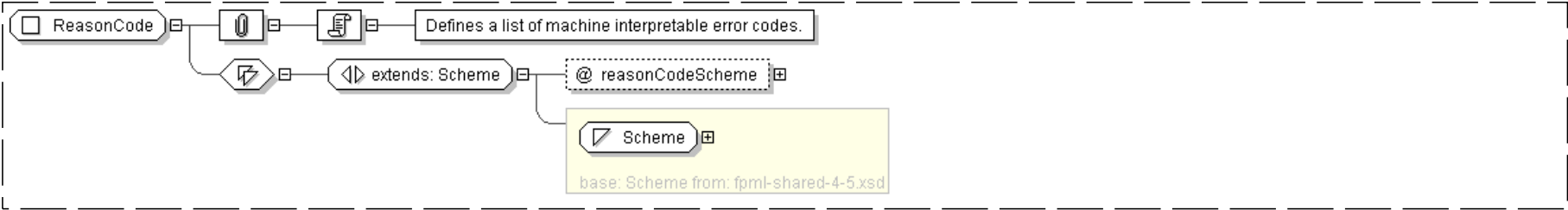
| Name | ReasonCode |
|------|------------|
|------|------------|

| | |
|---|--|
| Used by (from the same schema document) | Complex Type Reason |
| Abstract | no |
| Documentation | Defines a list of machine interpretable error codes. |

XML Instance Representation

```
<...  
  reasonCodeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReasonCode">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="reasonCodeScheme" type=" xsd:anyURI " default="http://www.fpml.org/  
        coding-scheme/reason-code"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **RequestMessage**

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < RequestMessage (by extension) |
| Sub-types: | <ul style="list-style-type: none">RequestTradeStatus (by extension) |

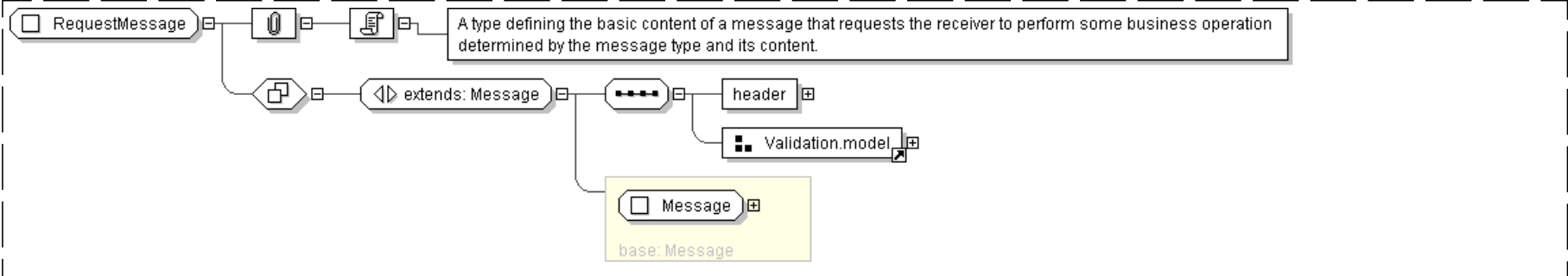
| | |
|---------------|--|
| Name | RequestMessage |
| Abstract | yes |
| Documentation | A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content. |

XML Instance Representation

```
<...  
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'
```

```
"
actualBuild="6 [0..1]
'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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestMessage" abstract="true">
  <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>
```

[top](#)

Complex Type: RequestMessageHeader

| | |
|---|---|
| Super-types: | MessageHeader < RequestMessageHeader (by extension) |
| Sub-types: | None |
| Name | RequestMessageHeader |
| Used by (from the same schema document) | Complex Type RequestMessage |
| Abstract | no |
| Documentation | A type refining the generic message header content to make it specific to request messages. |

XML Instance Representation

```
<...>
```

<conversationId> ConversationId </conversationId> [0..1]

'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> MessageId </messageId> [1]

'A unique identifier (within its coding scheme) assigned to the message by its creating party.'

<sentBy> MessageAddress </sentBy> [1]

'The unique identifier (within its coding scheme) for the originator of a message instance.'

<sendTo> MessageAddress </sendTo> [0..*]

'A unique identifier (within its coding scheme) indicating an intended recipient of a message.'

<copyTo> MessageAddress </copyTo> [0..*]

'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> xsd:dateTime </creationTimestamp> [1]

'The date and time (on the source system) when this message instance was created.'

<expiryTimestamp> xsd:dateTime </expiryTimestamp> [0..1]

'The date and time (on the source system) when this message instance will be considered expired.'

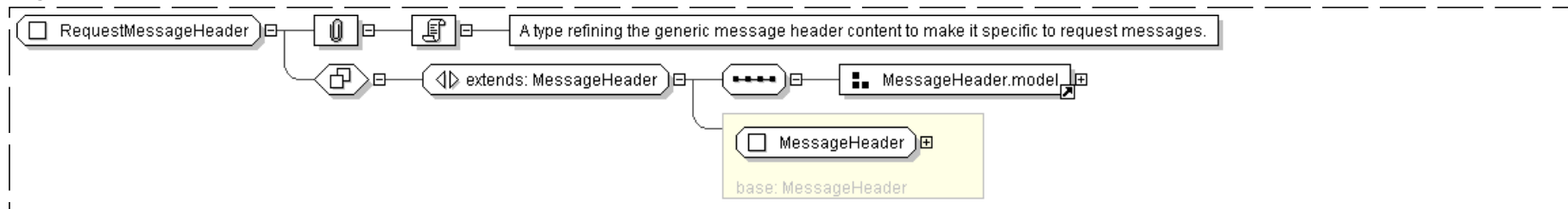
<partyMessageInformation> PartyMessageInformation </partyMessageInformation> [0..*]

'Additional message information that may be provided by each involved party.'

<dsig:Signature> ... </dsig:Signature> [0..*]

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="RequestMessageHeader">
  <xsd:complexContent>
    <xsd:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:group ref="MessageHeader.model" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```


Complex Type: **RequestTradeStatus**

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < RequestMessage (by extension) < RequestTradeStatus (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RequestTradeStatus |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

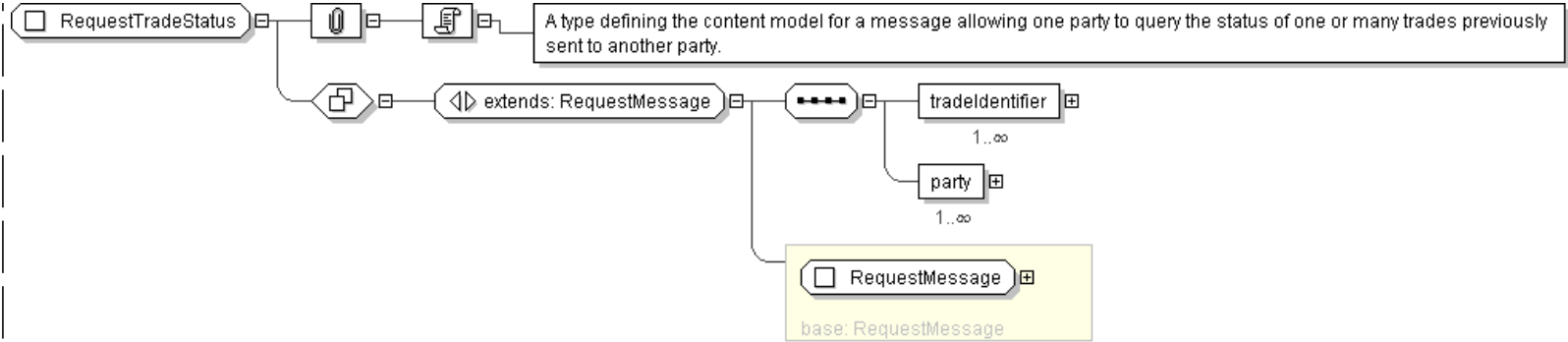
"
expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'

"
actualBuild="6 [0..1]
  '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.'

">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1..*]
    'An instance of a unique trade identifier.'

  <party> Party </party> [1..*]
    'A legal entity or a subdivision of a legal entity.', '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestTradeStatus">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier " maxOccurs="unbounded"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: ResponseMessage

Super-types:

[Document](#) < [Message](#) (by extension) < **ResponseMessage** (by extension)

Sub-types:

- [TradeNotFound](#) (by extension)
- [TradeStatus](#) (by extension)
- [TradeErrorResponse](#) (by extension)
 - [TradeAlreadyCancelled](#) (by extension)
 - [TradeAlreadyTerminated](#) (by extension)
- [TradeAlreadySubmitted](#) (by extension)

| | |
|---------------|---|
| Name | ResponseMessage |
| Abstract | yes |
| Documentation | A type refining the generic message content model to make it specific to response messages. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

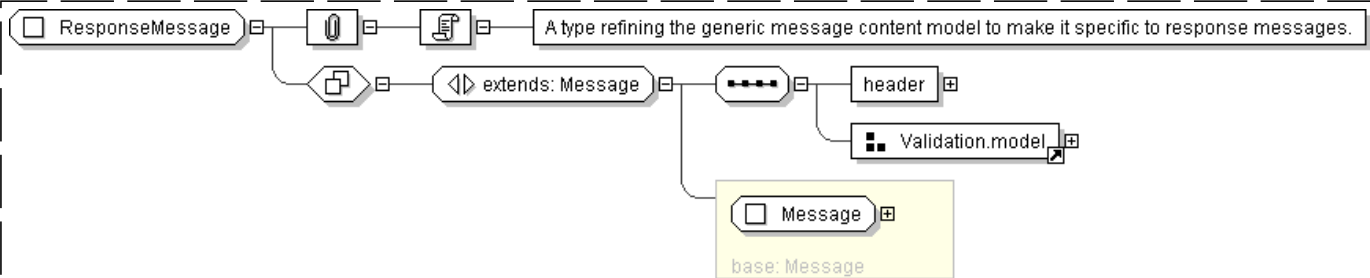
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'

"
actualBuild="6 [0..1]
```

'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.'

```
>
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ResponseMessage" abstract="true">
  <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>
```

[top](#)

Complex Type: ResponseMessageHeader

| | |
|--------------|---|
| Super-types: | MessageHeader < ResponseMessageHeader (by extension) |
| Sub-types: | None |

| | |
|--|--|
| Name | ResponseMessageHeader |
| Used by (from the same schema document) | Complex Type ResponseMessage |
| Abstract | no |
| Documentation | A type refining the generic message header to make it specific to response messages. |

XML Instance Representation

```
<...>
  <conversationId> ConversationId </conversationId> [0..1]
  '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> MessageId </messageId> [1]

'A unique identifier (within its coding scheme) assigned to the message by its creating party.'

<inReplyTo> MessageId </inReplyTo> [1]

'A copy of the unique message identifier (within its own coding scheme) to which this message is responding.'

<sentBy> MessageAddress </sentBy> [1]

'The unique identifier (within its coding scheme) for the originator of a message instance.'

<sendTo> MessageAddress </sendTo> [0..*]

'A unique identifier (within its coding scheme) indicating an intended recipient of a message.'

<copyTo> MessageAddress </copyTo> [0..*]

'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> xsd:dateTime </creationTimestamp> [1]

'The date and time (on the source system) when this message instance was created.'

<expiryTimestamp> xsd:dateTime </expiryTimestamp> [0..1]

'The date and time (on the source system) when this message instance will be considered expired.'

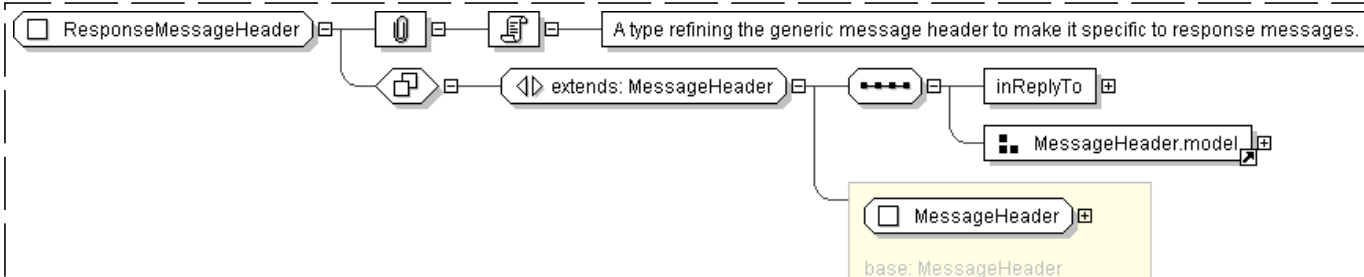
<partyMessageInformation> PartyMessageInformation </partyMessageInformation> [0..*]

'Additional message information that may be provided by each involved party.'

<dsig:Signature> ... </dsig:Signature> [0..*]

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="ResponseMessageHeader">
  <xsd:complexContent>
    <xsd:extension base=" MessageHeader ">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type=" MessageId "/>
        <xsd:group ref=" MessageHeader.model "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

```
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

Complex Type: **TradeAlreadyCancelled**

| | |
|--------------|---|
| Super-types: | Document < Message (by extension) < ResponseMessage (by extension) < TradeErrorResponse (by extension) < TradeAlreadyCancelled |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeAlreadyCancelled |
| Abstract | no |
| Documentation | An error response message indicating that a trade has already been cancelled. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

  "
  actualBuild="6 [0..1]
  '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.'

">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
Start Choice [1]
  <trade> Trade </trade> [1]
  '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'

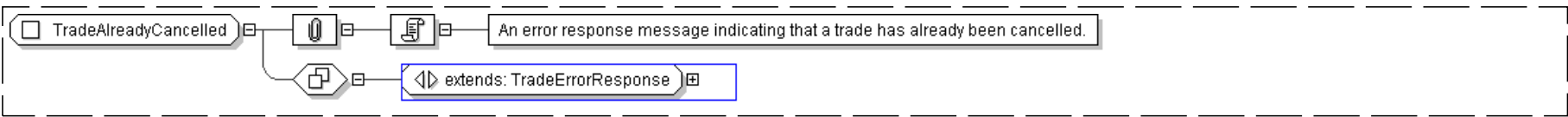
  <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
  'A container since an individual trade can be referenced by two or more
  different partyTradeIdentifier elements - each allocated by a different party.'

End Choice
  <party> Party </party> [1..*]
  'A legal entity or a subdivision of a legal entity.', '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.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:complexContent>
    <xsd:extension base=" TradeErrorResponse " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAlreadySubmitted

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < ResponseMessage (by extension) < TradeAlreadySubmitted (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeAlreadySubmitted |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

  "
  actualBuild="6 [0..1]
  '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.'

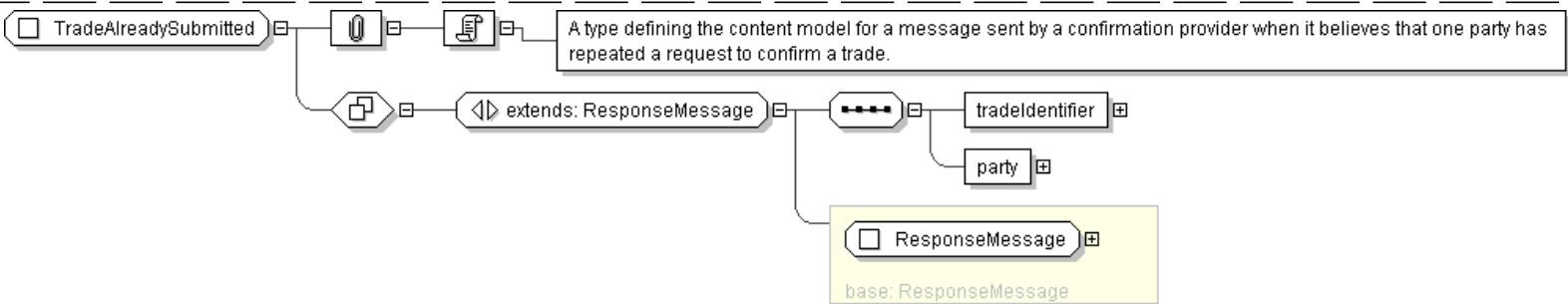
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'
```

<party> Party </party> [1]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " >
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier " />
        <xsd:element name="party" type=" Party " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeAlreadyTerminated

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < ResponseMessage (by extension) < TradeErrorResponse (by extension) < TradeAlreadyTerminated |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeAlreadyTerminated |
| Abstract | no |
| Documentation | An error response message indicating that a trade has already been terminated. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

"

actualBuild="6" [0..1]

'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.'

">

<header> ResponseMessageHeader </header> [1]

<validation> Validation </validation> [0..*]

Start Choice [1]

<trade> Trade </trade> [1]

'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'

<tradeReference> PartyTradeIdentifiers </tradeReference> [1]

'A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.'

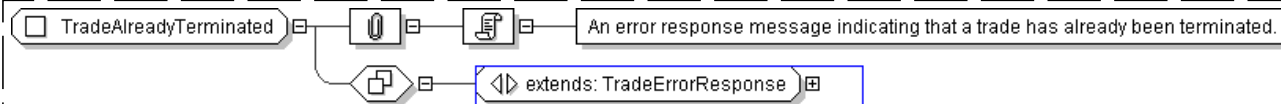
End Choice

<party> Party </party> [1..*]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>

```

Complex Type: TradeErrorResponse

Super-types:

[Document](#) < [Message](#) (by extension) < [ResponseMessage](#) (by extension) < **TradeErrorResponse** (by extension)

| | |
|------------|--|
| Sub-types: | <ul style="list-style-type: none">TradeAlreadyCancelled (by extension)TradeAlreadyTerminated (by extension) |
|------------|--|

| | |
|---------------|--|
| Name | TradeErrorResponse |
| Abstract | yes |
| Documentation | An abstract trade error response message containing a single trade or trade reference. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'

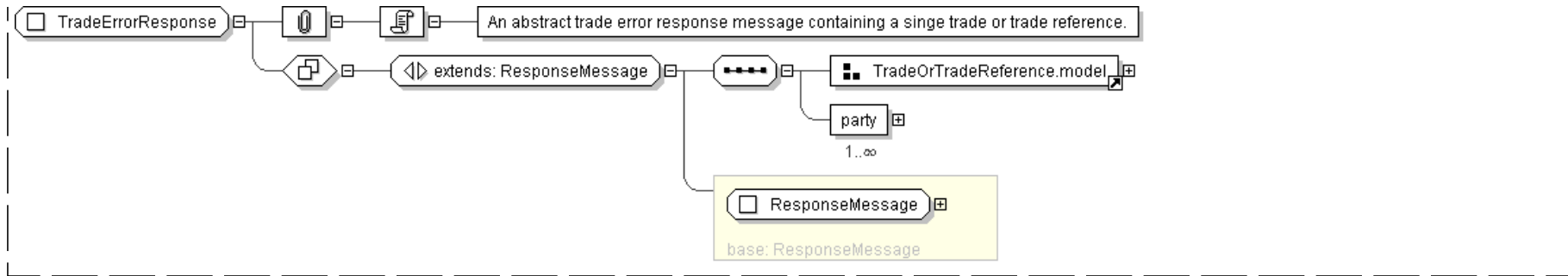
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  Start Choice [1]
    <trade> Trade </trade> [1]
    'An element that allows the full details of the trade to be used as a mechanism for
    identifying the trade for which the post-trade event pertains'

    <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
    'A container since an individual trade can be referenced by two or more
    different partyTradeIdentifier elements - each allocated by a different party.'

  End Choice
  <party> Party </party> [1..*]
  'A legal entity or a subdivision of a legal entity.', '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " />
    <xsd:sequence>
      <xsd:group ref=" TradeOrTradeReference.model " />
      <xsd:element name="party" type=" Party " maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeNotFound

| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < ResponseMessage (by extension) < TradeNotFound (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeNotFound |
| Abstract | no |
| Documentation | A type defining the content model of a response message generated when an operation as requested on a trade unknown to the service. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
```

```

">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
Start Choice [1]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'

Start Choice [1]
  <trade> Trade </trade> [1]
  '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'

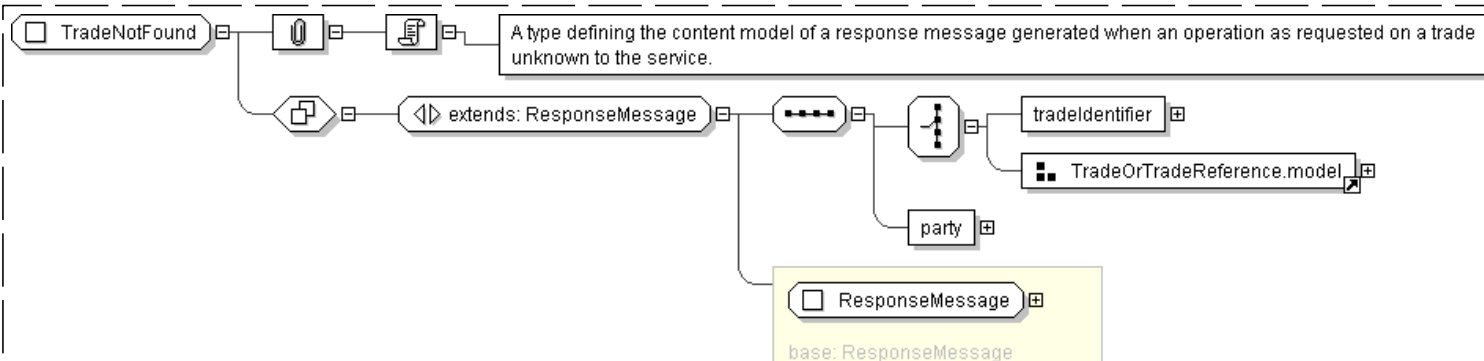
  <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
  'A container since an individual trade can be referenced by two or more
  different partyTradeIdentifier elements - each allocated by a different party.'

End Choice
End Choice
<party> Party </party> [1]
'A legal entity or a subdivision of a legal entity.', '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.'

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeNotFound">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage ">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type=" TradeIdentifier "/>
          <xsd:group ref=" TradeOrTradeReference.model "/>
        </xsd:choice>
          <xsd:element name="party" type=" Party "/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>

```

</xsd:complexType>

Complex Type: **TradeStatus**

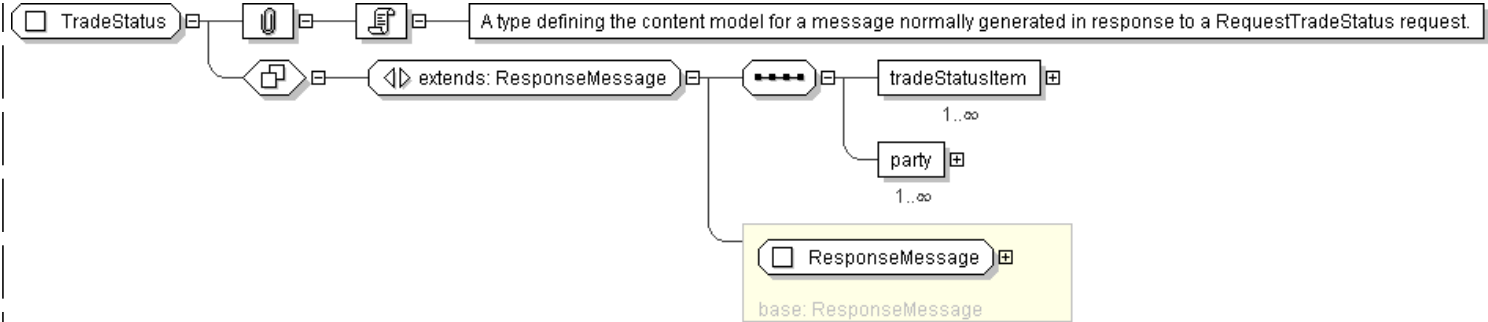
| | |
|--------------|--|
| Super-types: | Document < Message (by extension) < ResponseMessage (by extension) < TradeStatus (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeStatus |
| Abstract | no |
| Documentation | A type defining the content model for a message normally generated in response to a RequestTradeStatus request. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeStatusItem> TradeStatusItem </tradeStatusItem> [1..*]
  'A collection of data values describing the state of the given trade.'
  <party> Party </party> [1..*]
  'A legal entity or a subdivision of a legal entity.', '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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeStatus">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeStatusItem" type="TradeStatusItem" maxOccurs="unbounded"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeStatusItem

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

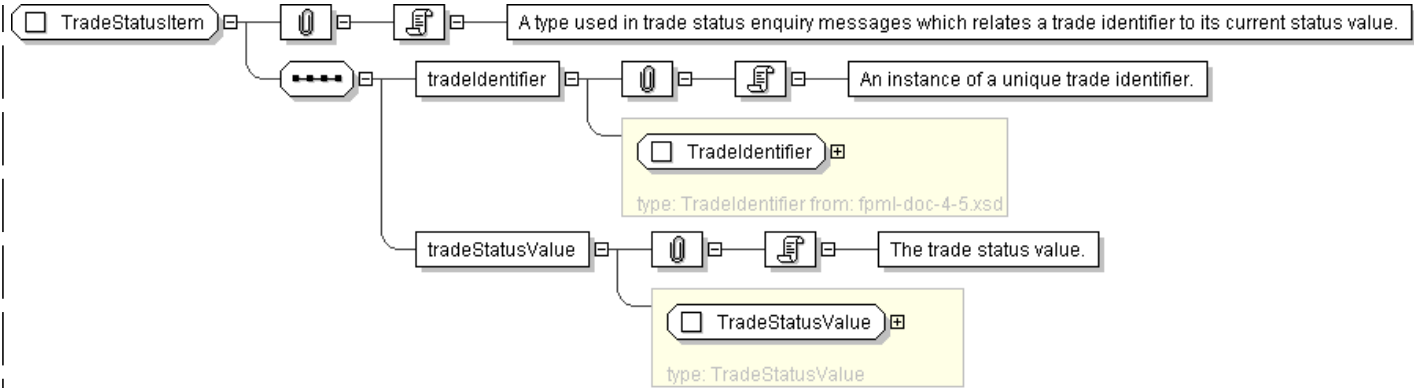
| | |
|---|--|
| Name | TradeStatusItem |
| Used by (from the same schema document) | Complex Type TradeStatus |
| Abstract | no |
| Documentation | A type used in trade status enquiry messages which relates a trade identifier to its current status value. |

XML Instance Representation

```
<...>
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'

  <tradeStatusValue> TradeStatusValue </tradeStatusValue> [1]
  'The trade status value.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeStatusItem">
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier" />
    <xsd:element name="tradeStatusValue" type="TradeStatusValue" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: TradeStatusValue

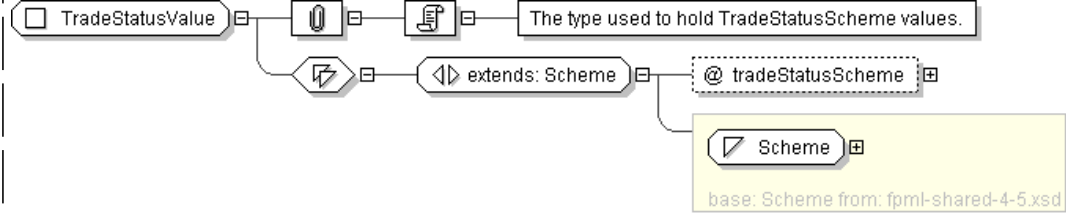
| | |
|--------------|---|
| Super-types: | Scheme < TradeStatusValue (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | TradeStatusValue |
| Used by (from the same schema document) | Complex Type TradeStatusItem |
| Abstract | no |
| Documentation | The type used to hold TradeStatusScheme values. |

XML Instance Representation

```
<...
tradeStatusScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeStatusValue">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="tradeStatusScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Model Group: **Exception.model**

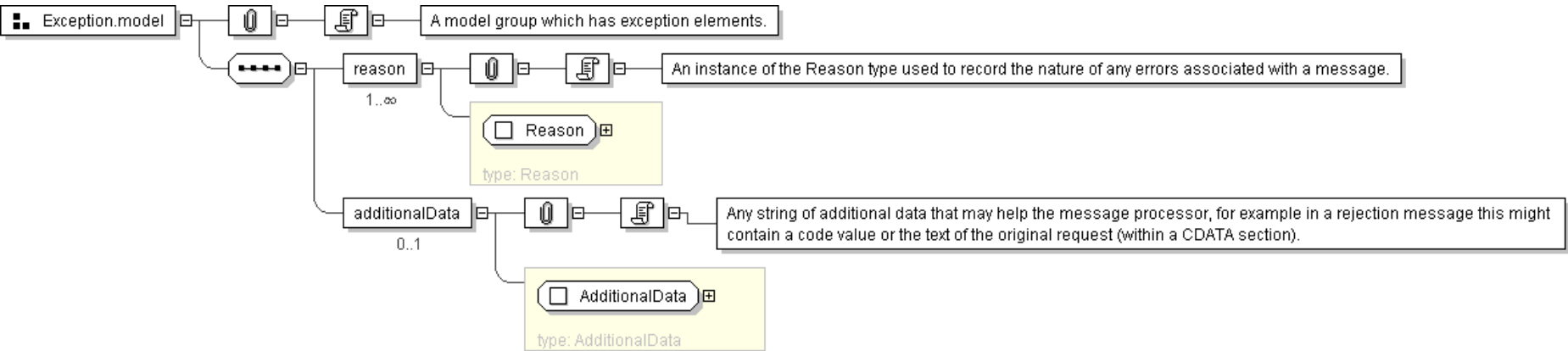
| | |
|---|--|
| Name | Exception.model |
| Used by (from the same schema document) | Complex Type MessageRejected |
| Documentation | A model group which has exception elements. |

XML Instance Representation

```
<reason> Reason </reason> [1..*]
'An instance of the Reason type used to record the nature of any errors associated with
a message.'
```

```
<additionalData> AdditionalData </additionalData> [0..1]
'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).'
```

Diagram



Schema Component Representation

```
<xsd:group name="Exception.model">
  <xsd:sequence>
    <xsd:element name="reason" type=" Reason " maxOccurs="unbounded"/>
    <xsd:element name="additionalData" type=" AdditionalData " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

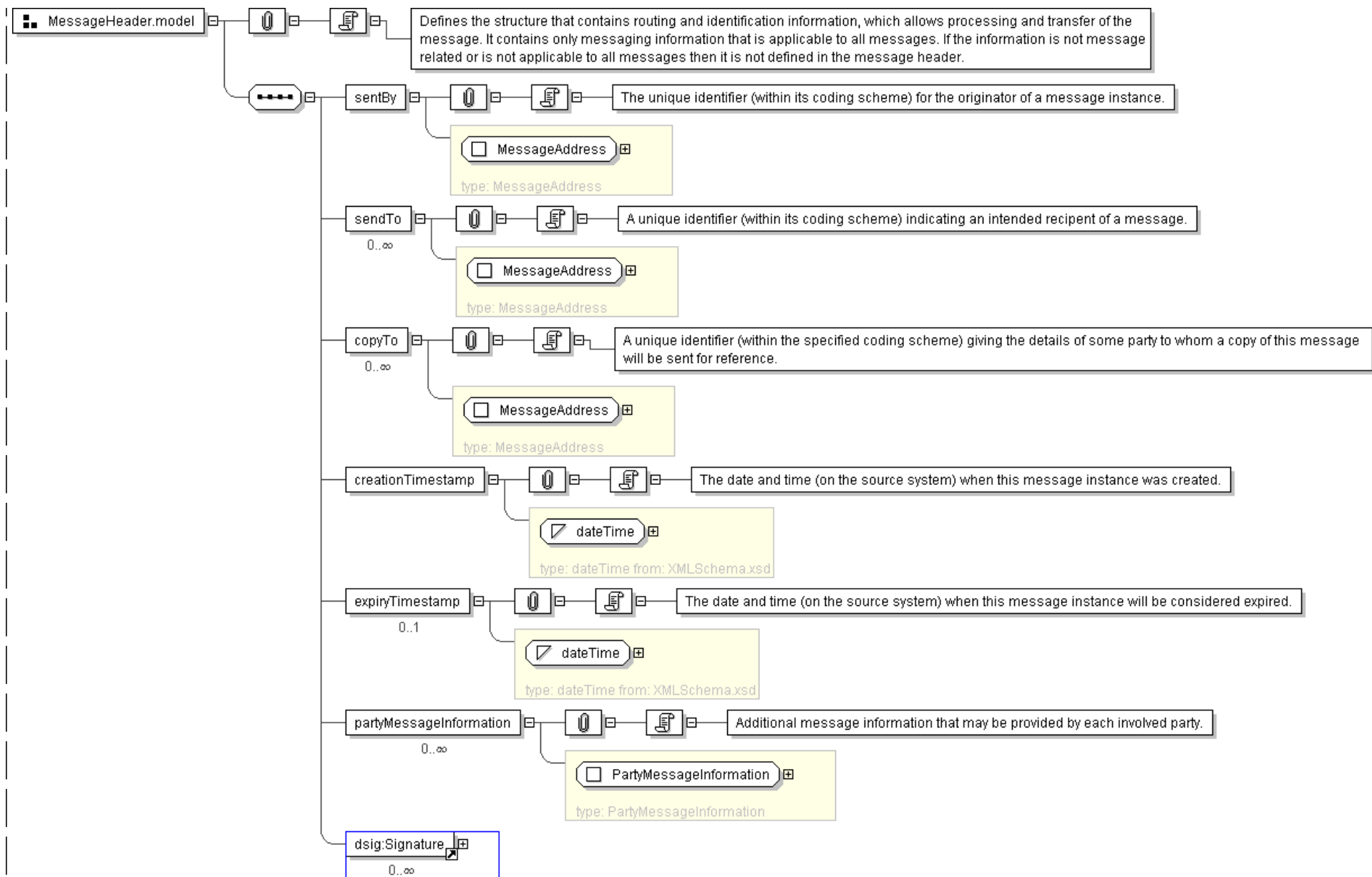
Model Group: **MessageHeader.model**

| | |
|---|--|
| Name | MessageHeader.model |
| Used by (from the same schema document) | Complex Type NotificationMessageHeader , Complex Type RequestMessageHeader , Complex Type ResponseMessageHeader |
| Documentation | 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. |

XML Instance Representation

| |
|---|
| <code><sentBy> MessageAddress </sentBy> [1]</code> |
| <i>'The unique identifier (within its coding scheme) for the originator of a message instance.'</i> |
| <code><sendTo> MessageAddress </sendTo> [0..*]</code> |
| <i>'A unique identifier (within its coding scheme) indicating an intended recipient of a message.'</i> |
| <code><copyTo> MessageAddress </copyTo> [0..*]</code> |
| <i>'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.'</i> |
| <code><creationTimestamp> xsd:dateTime </creationTimestamp> [1]</code> |
| <i>'The date and time (on the source system) when this message instance was created.'</i> |
| <code><expiryTimestamp> xsd:dateTime </expiryTimestamp> [0..1]</code> |
| <i>'The date and time (on the source system) when this message instance will be considered expired.'</i> |
| <code><partyMessageInformation> PartyMessageInformation </partyMessageInformation> [0..*]</code> |
| <i>'Additional message information that may be provided by each involved party.'</i> |
| <code><dsig:Signature> ... </dsig:Signature> [0..*]</code> |

Diagram



Schema Component Representation

```
<xsd:group name="MessageHeader.model">
  <xsd:sequence>
    <xsd:element name="sentBy" type="MessageAddress" />
    <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="creationTimestamp" type="xsd:dateTime" />
    <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0"/>
    <xsd:element name="partyMessageInformation" type="PartyMessageInformation"
      minOccurs="0" maxOccurs="unbounded"/>
  
```

```
<xsd:element ref=" dsig:Signature " minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:group>
```

Legend

Complex Type:
Schema Component Type

AusAddress
Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates " />
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}" />
```

```
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Generated by [coXygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-asset-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-asset-4-5.xsd" />
  ...
</xsd:schema>
```

[top](#)

Global Definitions

Complex Type: **Asian**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Asian |
| Used by (from the same schema document) | Model Group OptionFeature.model |
| Abstract | no |
| Documentation | As per ISDA 2002 Definitions. |

XML Instance Representation

```
<...>
  <averagingInOut> AveragingInOutEnum </averagingInOut> [1]
  <strikeFactor> xsd:decimal </strikeFactor> [0..1]
  'The factor of strike.'

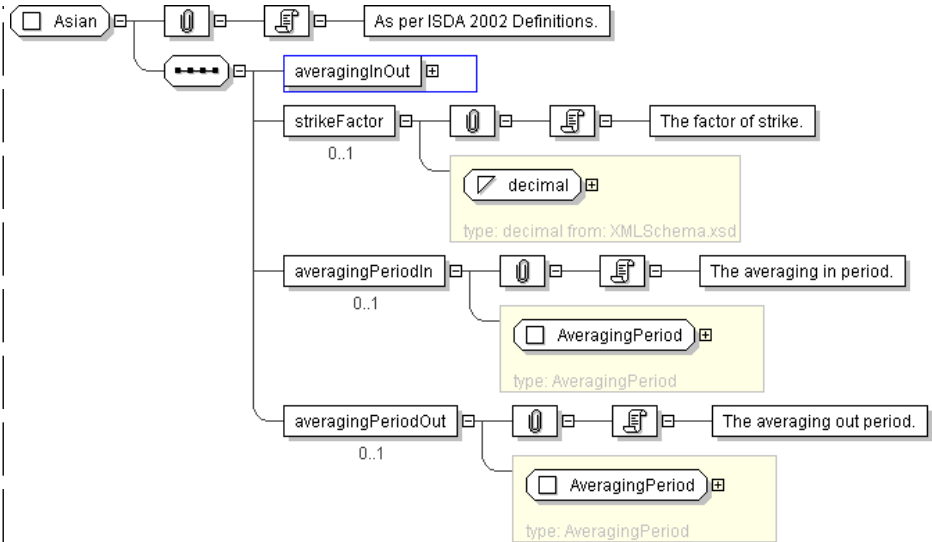
  <averagingPeriodIn> AveragingPeriod </averagingPeriodIn> [0..1]
  'The averaging in period.'

  <averagingPeriodOut> AveragingPeriod </averagingPeriodOut> [0..1]
  'The averaging out period.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="Asian">
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum" />
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0"/>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **AveragingPeriod**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AveragingPeriod |
| Used by (from the same schema document) | Complex Type Asian , Complex Type Asian |
| Abstract | no |
| Documentation | Period over which an average value is taken. |

XML Instance Representation

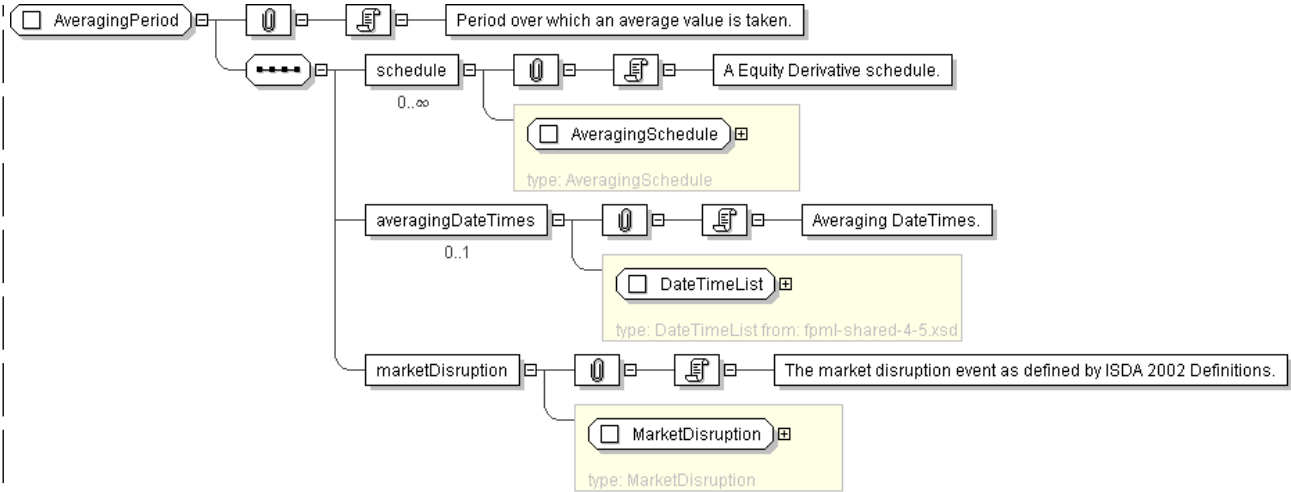
```
<...>
<schedule> AveragingSchedule </schedule> [0..*]
  'A Equity Derivative schedule.'

<averagingDateTimes> DateTimeList </averagingDateTimes> [0..1]
  'Averaging DateTimes.'

<marketDisruption> MarketDisruption </marketDisruption> [1]
  'The market disruption event as defined by ISDA 2002 Definitions.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AveragingPeriod">
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0"/>
    <xsd:element name="marketDisruption" type="MarketDisruption"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: AveragingSchedule

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AveragingSchedule |
| Used by (from the same schema document) | Complex Type AveragingPeriod , Complex Type TriggerEvent |
| Abstract | no |
| Documentation | Method of generating a series of dates. |

XML Instance Representation

```
<...>
  <startDate> xsd:date </startDate> [1]
  'Date on which this period begins.'

  <endDate> xsd:date </endDate> [1]
  'Date on which this period ends.'

  <frequency> xsd:positiveInteger </frequency> [1]
  'The schedule frequency.'

  <frequencyType> FrequencyType </frequencyType> [1]
  'The schedule frequency type.'

  <weekNumber> xsd:positiveInteger </weekNumber> [0..1]
  'The schedule week number.'

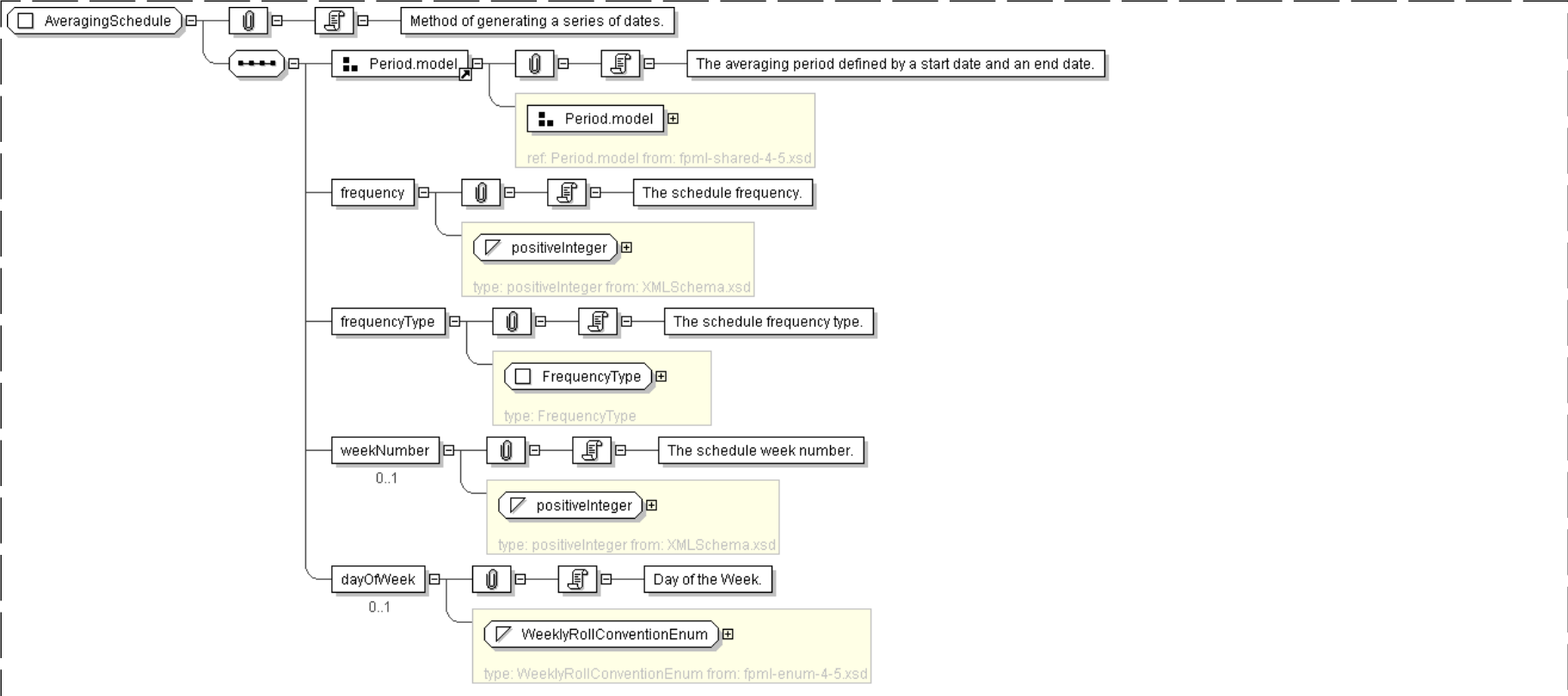
  <dayOfWeek> WeeklyRollConventionEnum </dayOfWeek> [0..1]
```



```
'Day of the Week.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AveragingSchedule">
  <xsd:sequence>
    <xsd:group ref=" Period.model " />
    <xsd:element name="frequency" type=" xsd:positiveInteger " />
    <xsd:element name="frequencyType" type=" FrequencyType " />
    <xsd:element name="weekNumber" type=" xsd:positiveInteger " minOccurs="0"/>
    <xsd:element name="dayOfWeek" type=" WeeklyRollConventionEnum " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Barrier**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Barrier |
| Used by (from the same schema document) | Model Group OptionFeature.model |
| Abstract | no |

Documentation

As per ISDA 2002 Definitions.

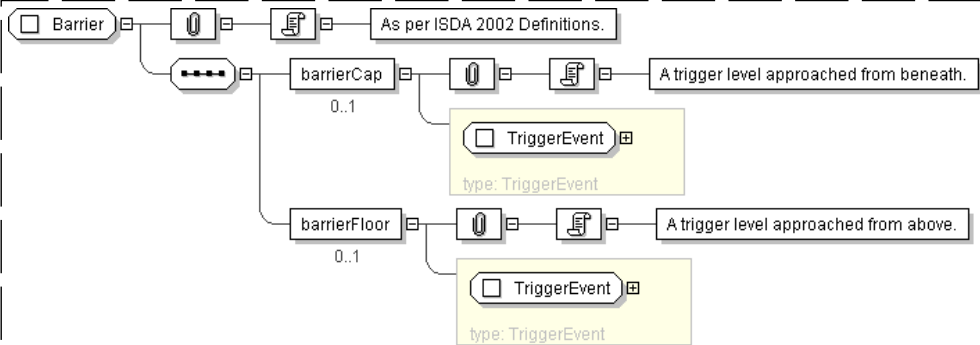
XML Instance Representation

```
<...>
  <barrierCap> TriggerEvent </barrierCap> [0..1]
    'A trigger level approached from beneath.'

  <barrierFloor> TriggerEvent </barrierFloor> [0..1]
    'A trigger level approached from above.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Barrier">
  <xsd:sequence>
    <xsd:element name="barrierCap" type=" TriggerEvent " minOccurs="0"/>
    <xsd:element name="barrierFloor" type=" TriggerEvent " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CalendarSpread**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | CalendarSpread |
| Used by (from the same schema document) | Complex Type StrategyFeature |
| Abstract | no |
| Documentation | A type for defining a calendar spread feature. |

XML Instance Representation

```
<...>
  <expirationDateTwo> AdjustableOrRelativeDate </expirationDateTwo> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalendarSpread">
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type=" AdjustableOrRelativeDate " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ClassifiedPayment**

| | |
|--------------|---|
| Super-types: | SimplePayment < ClassifiedPayment (by extension) |
| Sub-types: | None |

| | |
|---------------|------------------------------|
| Name | ClassifiedPayment |
| Abstract | no |
| Documentation | A Classified Simple Payment. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

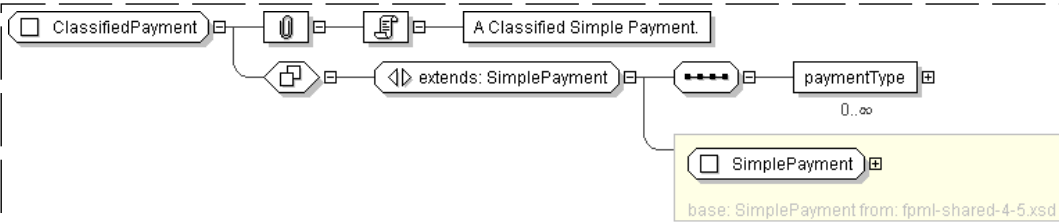
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentAmount> Money </paymentAmount> [1]
  <paymentDate> AdjustableOrRelativeAndAdjustedDate </paymentDate> [1]
  'The payment date. This date is subject to adjustment in accordance with any
  applicable business day convention.'

  <paymentType> PaymentType </paymentType> [0..*]
  'Classification of this Payment.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ClassifiedPayment">
  <xsd:complexContent>
    <xsd:extension base=" SimplePayment " >
      <xsd:sequence>
        <xsd:element name="paymentType" type=" PaymentType " minOccurs="0" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: Composite

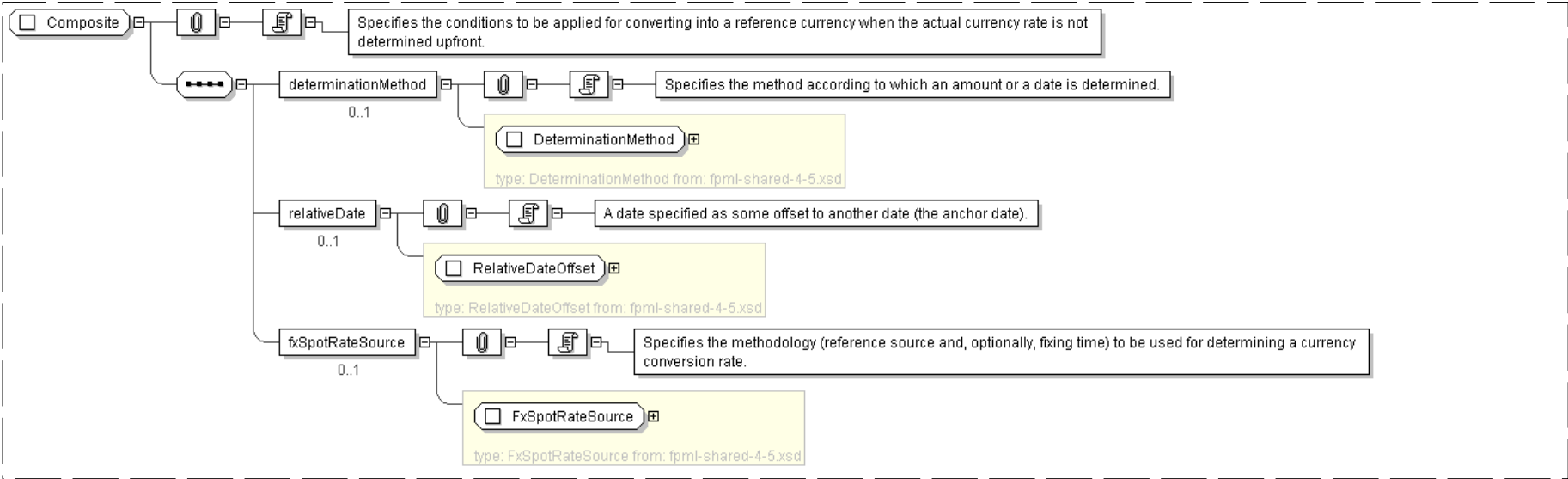
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Composite |
| Used by (from the same schema document) | Complex Type FxFeature , Complex Type FxFeature |
| Abstract | no |
| Documentation | Specifies the conditions to be applied for converting into a reference currency when the actual currency rate is not determined upfront. |

XML Instance Representation

```
<...>
<determinationMethod> DeterminationMethod </determinationMethod> [0..1]
  'Specifies the method according to which an amount or a date is determined.'

<relativeDate> RelativeDateOffset </relativeDate> [0..1]
  'A date specified as some offset to another date (the anchor date).'FxSpotRateSource </fxSpotRateSource> [0..1]
  'Specifies the methodology (reference source and, optionally, fixing time) to be used
  for determining a currency conversion rate.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Composite">
  <xsd:sequence>
    <xsd:element name="determinationMethod" type=" DeterminationMethod " minOccurs="0"/>
    <xsd:element name="relativeDate" type=" RelativeDateOffset " minOccurs="0"/>
    <xsd:element name="fxSpotRateSource" type=" FxSpotRateSource " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **CreditEventNotice**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CreditEventNotice |
| Used by (from the same schema document) | Complex Type CreditEvents |
| Abstract | no |

XML Instance Representation

<...>

<notifyingParty> [NotifyingParty](#) </notifyingParty> [1]

'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> [BusinessCenter](#) </businessCenter> [0..1]

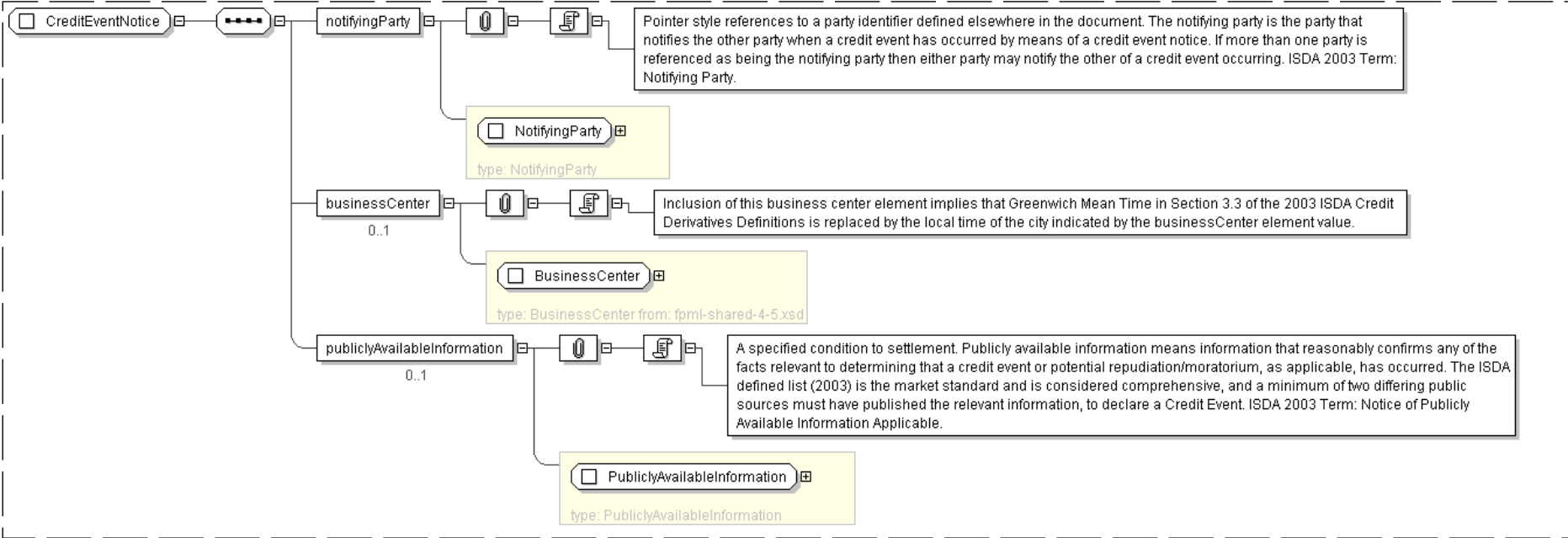
'Inclusion of this business center element implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the city indicated by the businessCenter element value.'

<publiclyAvailableInformation> [PubliclyAvailableInformation](#) </publiclyAvailableInformation> [0..1]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditEventNotice">
  <xsd:sequence>
    <xsd:element name="notifyingParty" type="NotifyingParty" />
    <xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0"/>
    <xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation"
      minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CreditEvents**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | CreditEvents |
| Used by (from the same schema document) | Complex Type Trigger |
| Abstract | no |

XML Instance Representation

| |
|--|
| <... id="xsd:ID [0..1]"> <bankruptcy> Empty </bankruptcy> [0..1] '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> FailureToPay </failureToPay> [0..1] '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> Empty </failureToPayPrincipal> [0..1] '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> Empty </failureToPayInterest> [0..1] '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> Empty </obligationDefault> [0..1] '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> Empty </obligationAcceleration> [0..1] '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> Empty </repudiationMoratorium> [0..1] '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> [Restructuring](#) </restructuring> [0..1]

'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> [Empty](#) </distressedRatingsDowngrade> [0..1]

'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> [Empty](#) </maturityExtension> [0..1]

'A credit event. Results from the fact that the underlier fails to make principal payments as expected.'

<writedown> [Empty](#) </writedown> [0..1]

'A credit event. Results from the fact that the underlier writes down its outstanding principal amount.'

<defaultRequirement> [Money](#) </defaultRequirement> [0..1]

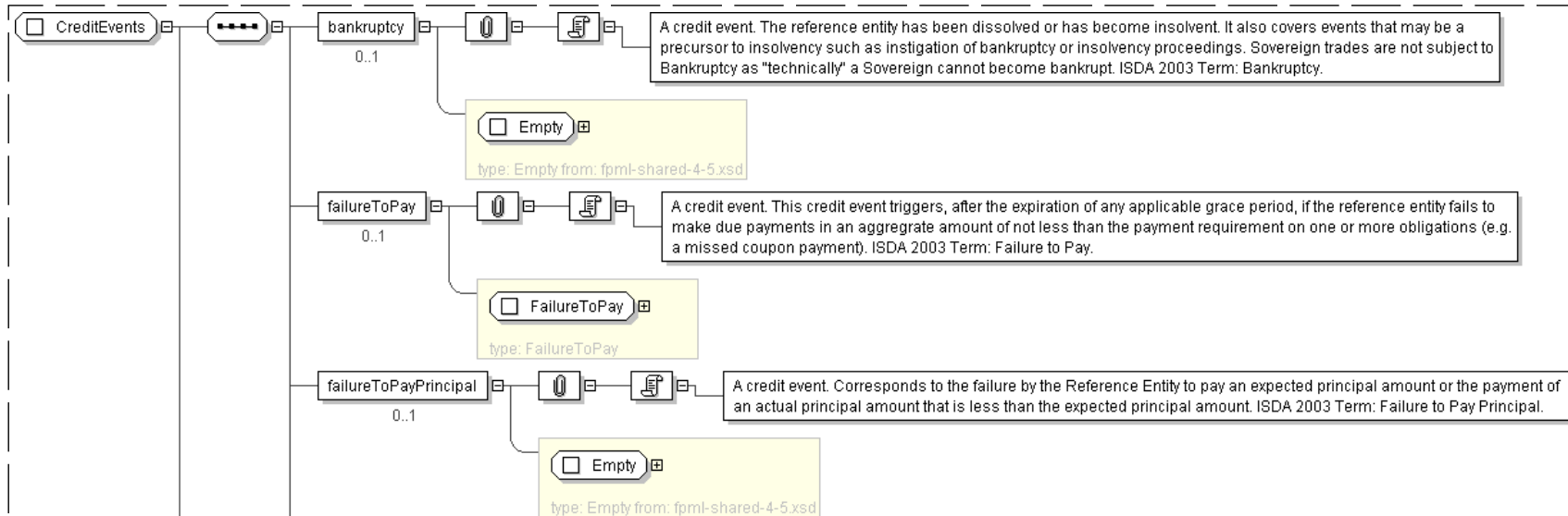
'In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis across all Obligations of the Reference Entity. Used to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Default Requirement.'

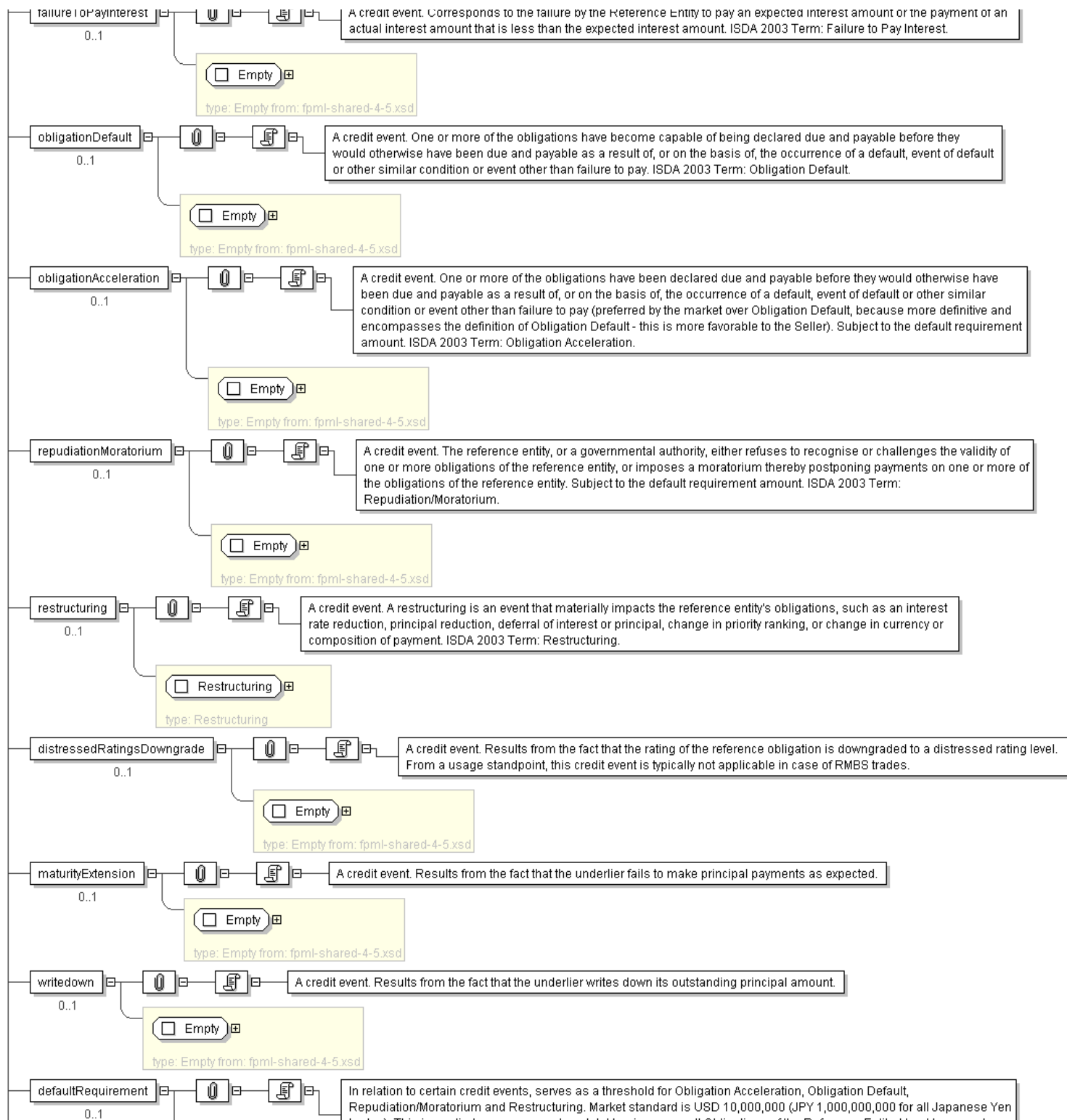
<creditEventNotice> [CreditEventNotice](#) </creditEventNotice> [0..1]

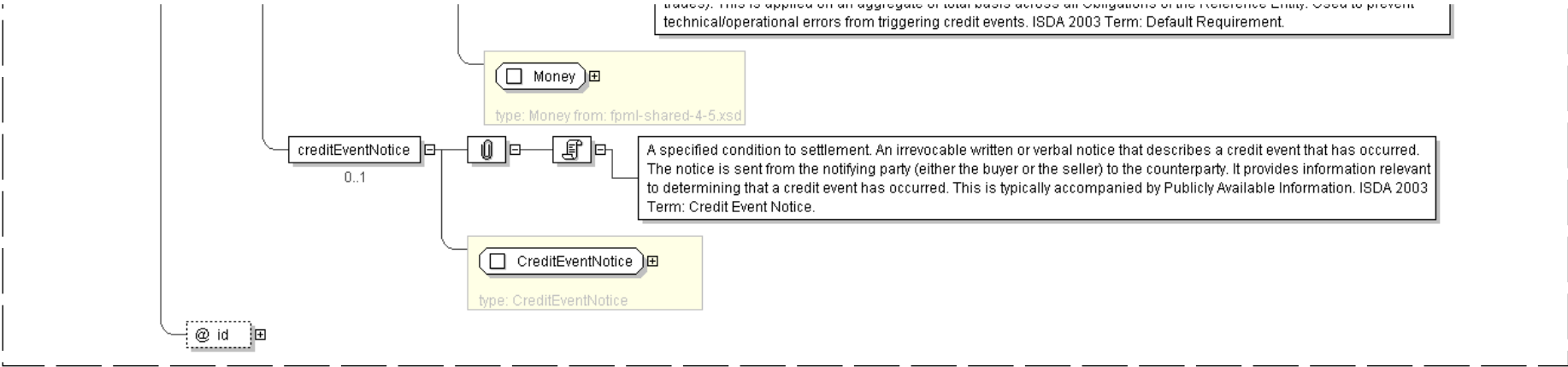
'A specified condition to settlement. An irrevocable written or verbal notice that describes a credit event that has occurred. The notice is sent from the notifying party (either the buyer or the seller) to the counterparty. It provides information relevant to determining that a credit event has occurred. This is typically accompanied by Publicly Available Information. ISDA 2003 Term: Credit Event Notice.'

</...>

Diagram







Schema Component Representation

```
<xsd:complexType name="CreditEvents">
  <xsd:sequence>
    <xsd:element name="bankruptcy" type="Empty" minOccurs="0"/>
    <xsd:element name="failureToPay" type="FailureToPay" minOccurs="0"/>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0"/>
    <xsd:element name="failureToPayInterest" type="Empty" minOccurs="0"/>
    <xsd:element name="obligationDefault" type="Empty" minOccurs="0"/>
    <xsd:element name="obligationAcceleration" type="Empty" minOccurs="0"/>
    <xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0"/>
    <xsd:element name="restructuring" type="Restructuring" minOccurs="0"/>
    <xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0"/>
    <xsd:element name="maturityExtension" type="Empty" minOccurs="0"/>
    <xsd:element name="writedown" type="Empty" minOccurs="0"/>
    <xsd:element name="defaultRequirement" type="Money" minOccurs="0"/>
    <xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

[top](#)

Complex Type: CreditEventsReference

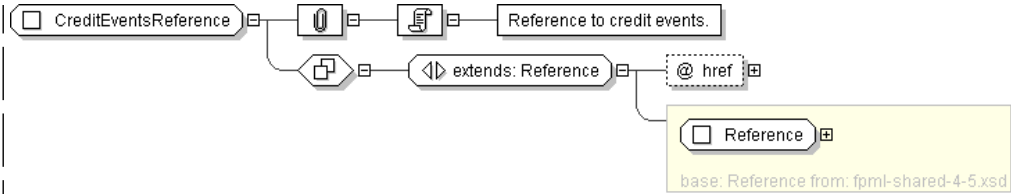
| | |
|---|--|
| Super-types: | Reference < CreditEventsReference (by extension) |
| Sub-types: | None |
| Name | CreditEventsReference |
| Used by (from the same schema document) | Complex Type Trigger |
| Abstract | no |
| Documentation | Reference to credit events. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]" />
```

Diagram





Schema Component Representation

```
<xsd:complexType name="CreditEventsReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="CreditEvents"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FailureToPay**

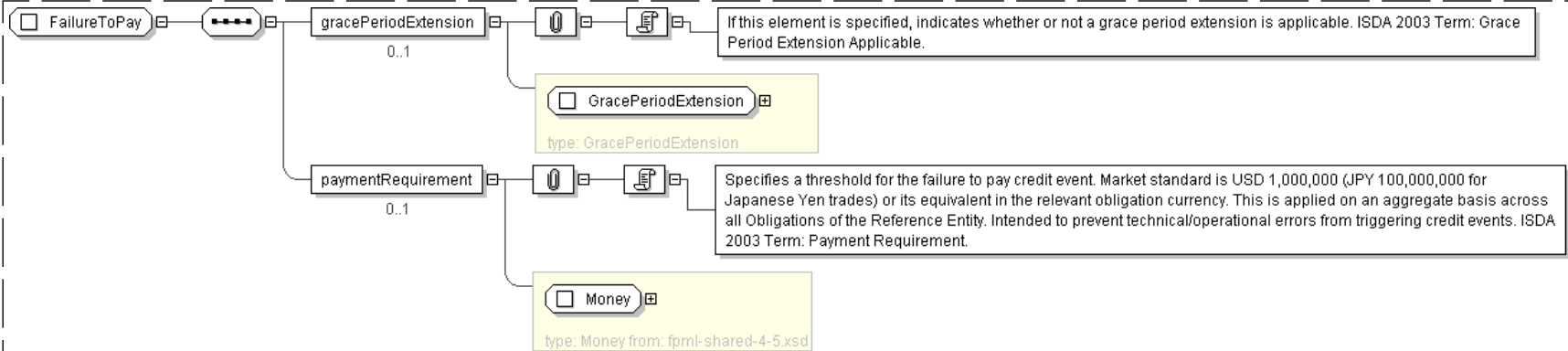
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FailureToPay |
| Used by (from the same schema document) | Complex Type CreditEvents |
| Abstract | no |

XML Instance Representation

```
<...>
  <gracePeriodExtension> GracePeriodExtension </gracePeriodExtension> [0..1]
  'If this element is specified, indicates whether or not a grace period extension is applicable. ISDA 2003 Term: Grace Period Extension Applicable.'

  <paymentRequirement> Money </paymentRequirement> [0..1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FailureToPay">
  <xsd:sequence>
    <xsd:element name="gracePeriodExtension" type=" GracePeriodExtension " minOccurs="0"/>
    <xsd:element name="paymentRequirement" type=" Money " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FeaturePayment**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | FeaturePayment |
| Used by (from the same schema document) | Complex Type TriggerEvent |
| Abstract | no |
| Documentation | Payment made following trigger occurrence. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  Start Choice [1]
    <levelPercentage> xsd:decimal </levelPercentage> [1]
    'The trigger level percentage.'

    <amount> NonNegativeDecimal </amount> [1]
    'The monetary quantity in currency units.'

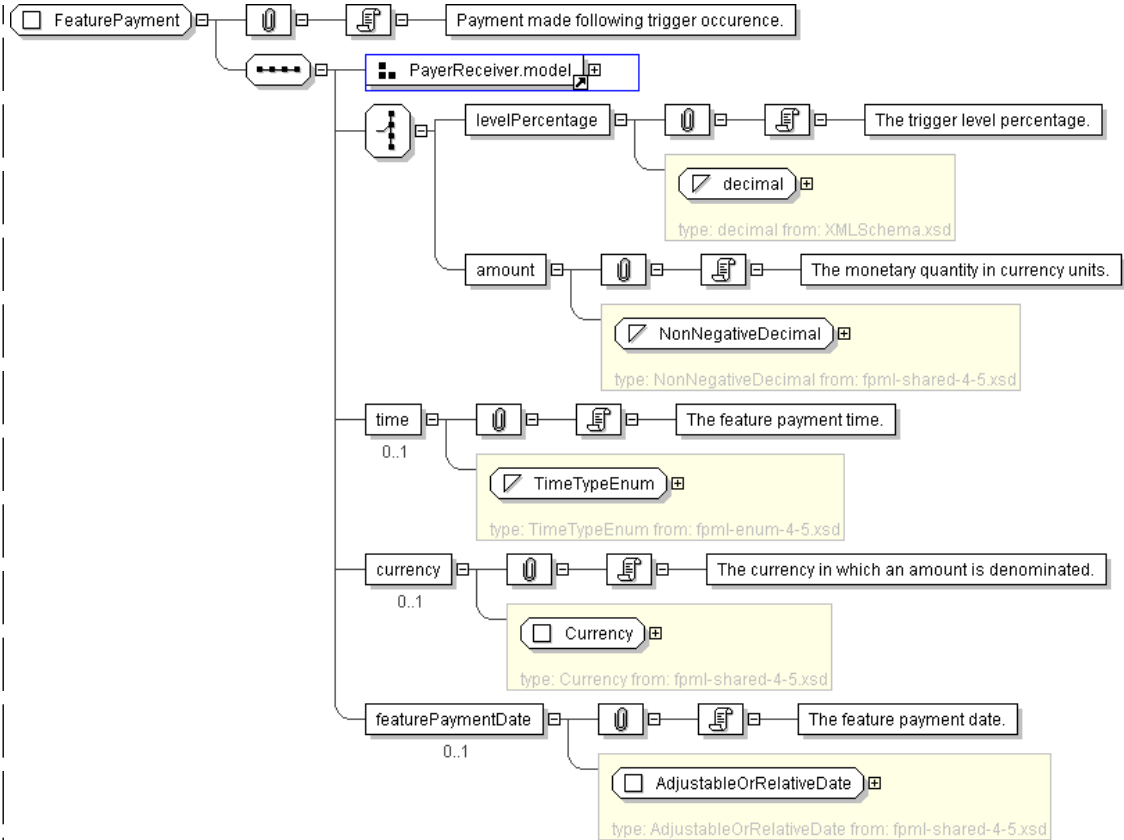
  End Choice
  <time> TimeTypeEnum </time> [0..1]
  'The feature payment time.'

  <currency> Currency </currency> [0..1]
  'The currency in which an amount is denominated.'

  <featurePaymentDate> AdjustableOrRelativeDate </featurePaymentDate> [0..1]
  'The feature payment date.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FeaturePayment">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:choice>
      <xsd:element name="levelPercentage" type=" xsd:decimal " />
      <xsd:element name="amount" type=" NonNegativeDecimal " />
    </xsd:choice>
    <xsd:element name="time" type=" TimeTypeEnum " minOccurs="0"/>
    <xsd:element name="currency" type=" Currency " minOccurs="0"/>
    <xsd:element name="featurePaymentDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

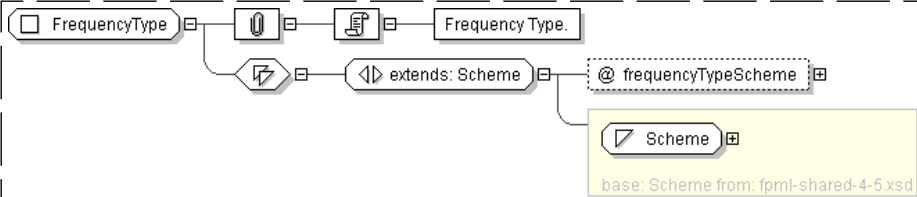
Complex Type: **FrequencyType**

| | |
|---|--|
| Super-types: | Scheme < FrequencyType (by extension) |
| Sub-types: | None |
| Name | FrequencyType |
| Used by (from the same schema document) | Complex Type AveragingSchedule |
| Abstract | no |
| Documentation | Frequency Type. |

XML Instance Representation

```
<...  
  frequencyTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FrequencyType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="frequencyTypeScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **FxFeature**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxFeature |
| Used by (from the same schema document) | Model Group OptionBaseFeature.model |
| Abstract | no |
| Documentation | A type for defining Fx Features. |

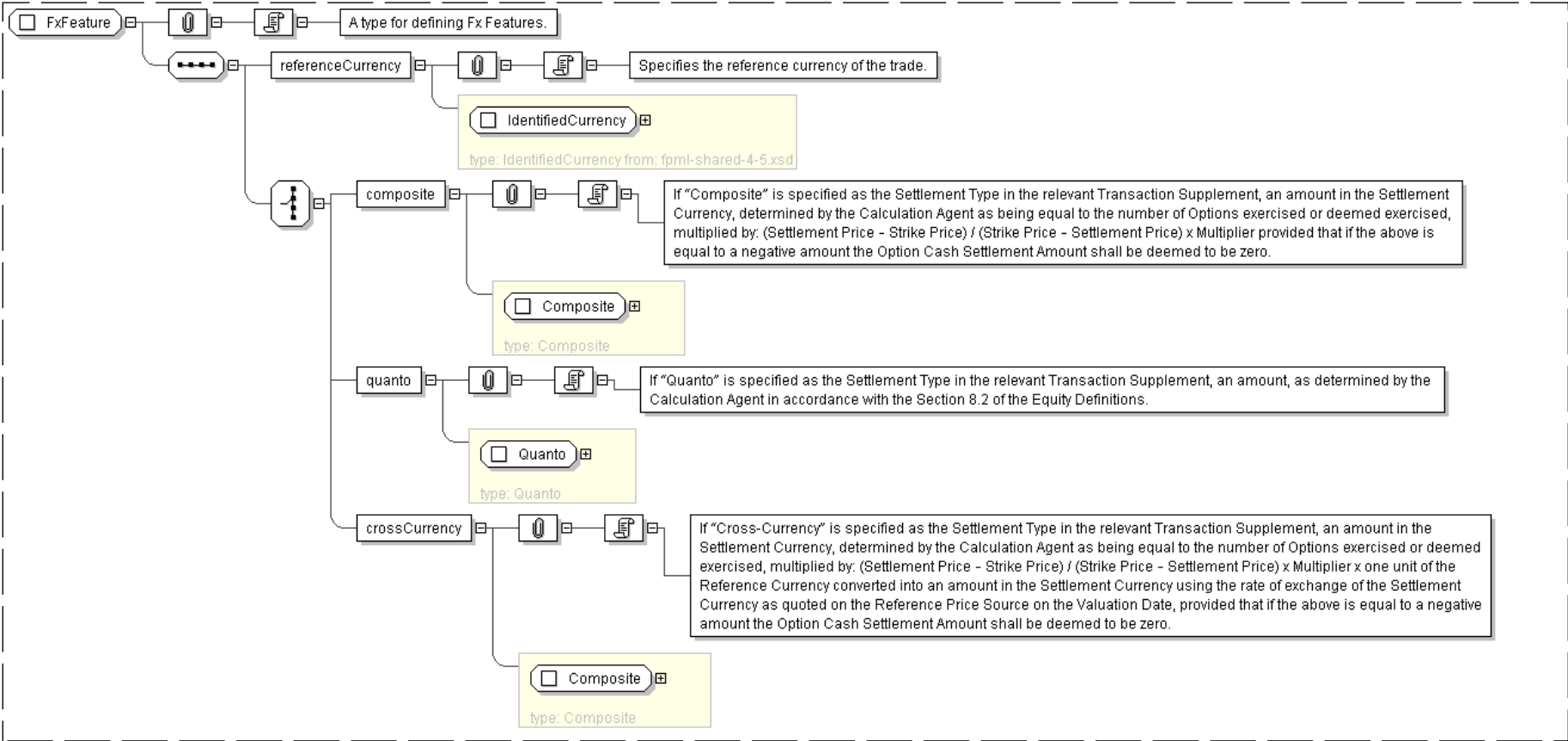
XML Instance Representation

```
<...>  
  <referenceCurrency> IdentifiedCurrency </referenceCurrency> [1]  
  'Specifies the reference currency of the trade.'  
  
  Start Choice [1]  
    <composite> Composite </composite> [1]  
    '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.'  
  
    <quanto> Quanto </quanto> [1]  
    '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.'  
  
    <crossCurrency> Composite </crossCurrency> [1]  
    '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.'

End Choice
</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxFeature">
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type=" IdentifiedCurrency " />
    <xsd:choice>
      <xsd:element name="composite" type=" Composite " />
      <xsd:element name="quanto" type=" Quanto " />
      <xsd:element name="crossCurrency" type=" Composite " />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **GracePeriodExtension**

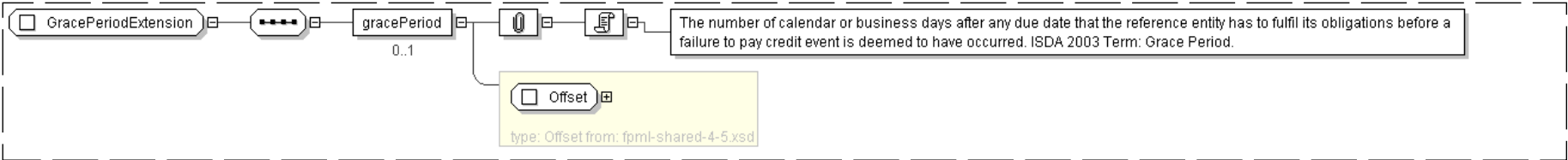
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | GracePeriodExtension |
| Used by (from the same schema document) | Complex Type FailureToPay |
| Abstract | no |

XML Instance Representation

```
<...>
  <gracePeriod> Offset </gracePeriod> [0..1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Knock**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Knock |
| Used by (from the same schema document) | Model Group OptionFeature.model |
| Abstract | no |
| Documentation | Knock In means option to exercise comes into existence. Knock Out means option to exercise goes out of existence. |

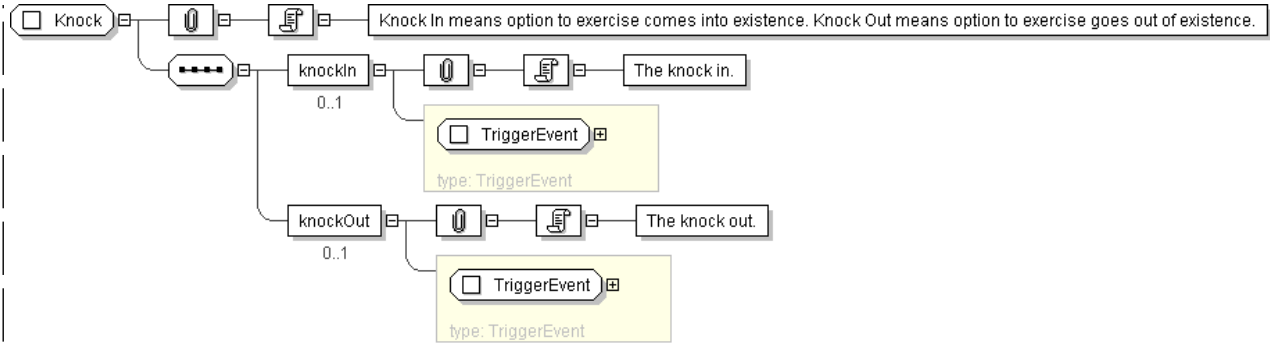
XML Instance Representation

```
<...>
  <knockIn> TriggerEvent </knockIn> [0..1]
  'The knock in.'
```

```
<knockOut> TriggerEvent </knockOut> [0..1]
  'The knock out.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Knock">
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0"/>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **MarketDisruption**

| | |
|--------------|---|
| Super-types: | Scheme < MarketDisruption (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | MarketDisruption |
| Used by (from the same schema document) | Complex Type AveragingPeriod |
| Abstract | no |
| Documentation | Defines the handling of an averaging date market disruption for an equity derivative transaction. |

XML Instance Representation

```
<...
marketDisruptionScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MarketDisruption">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpml.org/coding-scheme/market-disruption"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


Complex Type: **NotifyingParty**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | NotifyingParty |
| Used by (from the same schema document) | Complex Type CreditEventNotice |
| Abstract | no |

XML Instance Representation

```
<...>
  <buyerPartyReference> PartyReference </buyerPartyReference> [1]
  <sellerPartyReference> PartyReference </sellerPartyReference> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type=" PartyReference "/>
    <xsd:element name="sellerPartyReference" type=" PartyReference " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **OptionBase**

| | |
|---------------|---|
| Super-types: | Product < OptionBase (by extension) |
| Sub-types: | <ul style="list-style-type: none"> OptionBaseExtended (by extension) |
| Name | OptionBase |
| Abstract | yes |
| Documentation | A type for defining the common features of options. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]*">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
```

of FRAs this the fixed rate payer.'

<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]

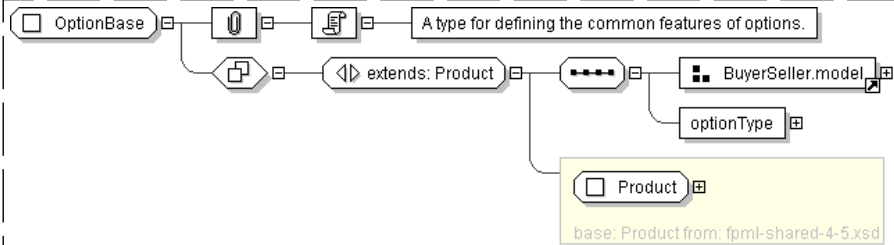
'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

<optionType> OptionTypeEnum </optionType> [1]

'The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy, that combine a call and a put with the same strike.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="Product" />
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model" />
      <xsd:element name="optionType" type="OptionTypeEnum" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: OptionBaseExtended

| | |
|--------------|---|
| Super-types: | Product < OptionBase (by extension) < OptionBaseExtended (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | OptionBaseExtended |
| Abstract | yes |
| Documentation | Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]">
    <productType> ProductType </productType> [0..*]
    'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'
    <productId> ProductId </productId> [0..*]
    'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'
```

```
<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

```
<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
```

'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

```
<optionType> OptionTypeEnum </optionType> [1]
```

'The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy, that combine a call and a put with the same strike.'

```
<premium> Premium </premium> [0..1]
```

'The option premium payable by the buyer to the seller.'

```
<exercise> ... </exercise> [1]
<exerciseProcedure> ExerciseProcedure </exerciseProcedure> [1]
```

'A set of parameters defining procedures associated with the exercise.'

```
<feature> OptionFeature </feature> [0..1]
```

'An Option feature such as quanto, asian, barrier, knock.'

```
Start Choice [0..1]
```

'A choice between an explicit representation of the notional amount, or a reference to a notional amount defined elsewhere in this document.'

```
<notionalReference> NotionalAmountReference </notionalReference> [1]
<notionalAmount> Money </notionalAmount> [1]
```

End Choice

```
Start Group: OptionDenomination.model [0..1]
<optionEntitlement> PositiveDecimal </optionEntitlement> [1]
```

'The number of units of underlying per option comprised in the option transaction.'

```
<entitlementCurrency> Currency </entitlementCurrency> [0..1]
```

'TODO'

```
<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]
```

'The number of options comprised in the option transaction.'

End Group: [OptionDenomination.model](#)

```
<settlementType> SettlementTypeEnum </settlementType> [0..1]
<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
```

Start Group: [SettlementAmountOrCurrency.model](#) [0..1]

```
Start Choice [1]
<settlementAmount> Money </settlementAmount> [1]
```

'Settlement Amount'

```
<settlementCurrency> Currency </settlementCurrency> [1]
```

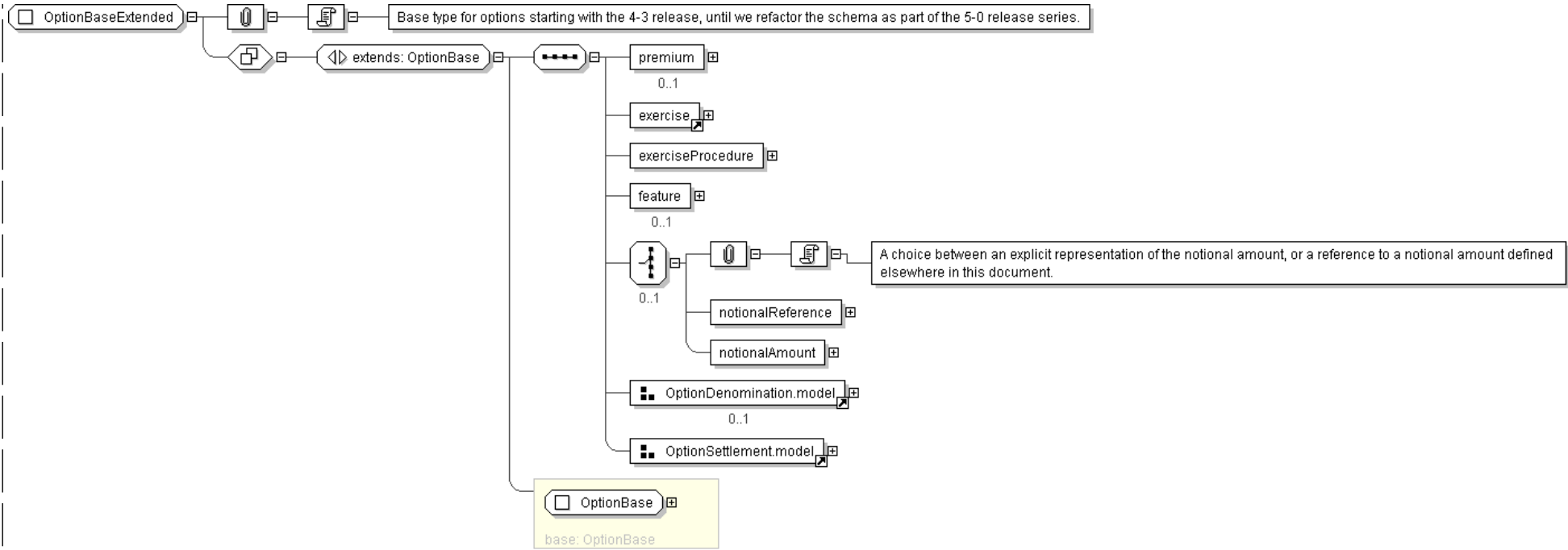
'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice

End Group: [SettlementAmountOrCurrency.model](#)

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:complexContent>
    <xsd:extension base="OptionBase">
      <xsd:sequence>
        <xsd:element name="premium" type="Premium" minOccurs="0"/>
        <xsd:element ref="exercise"/>
        <xsd:element name="exerciseProcedure" type="ExerciseProcedure"/>
        <xsd:element name="feature" type="OptionFeature" minOccurs="0"/>
        <xsd:choice minOccurs="0">
          <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>
```

[top](#)

Complex Type: OptionFeature

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | OptionFeature |
| Used by (from the same schema document) | Complex Type OptionBaseExtended |
| Abstract | no |
| Documentation | A type for defining option features. |

XML Instance Representation

```
<...>
  <fxFeature> FxFeature </fxFeature> [0..1]
  'A quanto or composite FX feature.'

  <strategyFeature> StrategyFeature </strategyFeature> [0..1]
  'A simple strategy feature.'

  <asian> Asian </asian> [0..1]
  'An option where and average price is taken on valuation.'

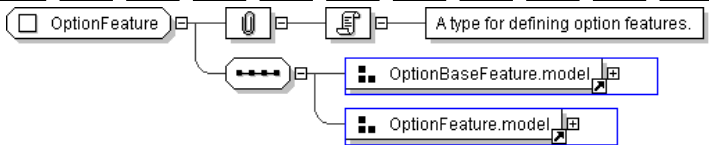
  <barrier> Barrier </barrier> [0..1]
  'An option with a barrier feature.'

  <knock> Knock </knock> [0..1]
  'A knock feature.'

  <passThrough> PassThrough </passThrough> [0..1]
  'Pass through payments from the underlyer, such as dividends.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionFeature">
  <xsd:sequence>
    <xsd:group ref=" OptionBaseFeature.model " />
    <xsd:group ref=" OptionFeature.model " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: OptionNumericStrike

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">OptionStrike (by extension) |

| | |
|---------------|---|
| Name | OptionNumericStrike |
| Abstract | no |
| Documentation | A type for defining the strike price for an option as a numeric value without currency. |

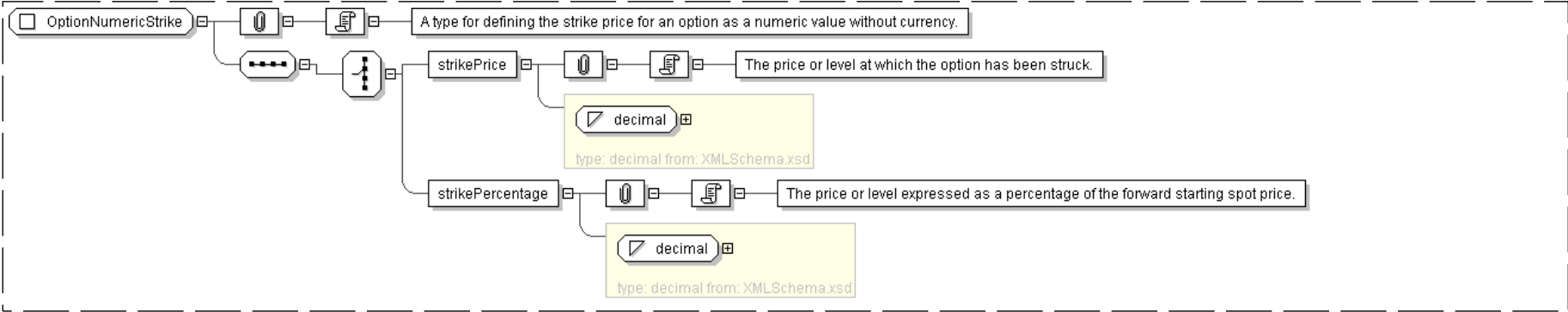
XML Instance Representation

```
<...>
Start Choice [1]
  <strikePrice> xsd:decimal </strikePrice> [1]
  'The price or level at which the option has been struck.'

  <strikePercentage> xsd:decimal </strikePercentage> [1]
  'The price or level expressed as a percentage of the forward starting spot price.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionNumericStrike">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal" />
      <xsd:element name="strikePercentage" type="xsd:decimal" />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **OptionStrike**

| | |
|--------------|--|
| Super-types: | OptionNumericStrike < OptionStrike (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | OptionStrike |
| Used by (from the same schema document) | Complex Type StrikeSpread |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

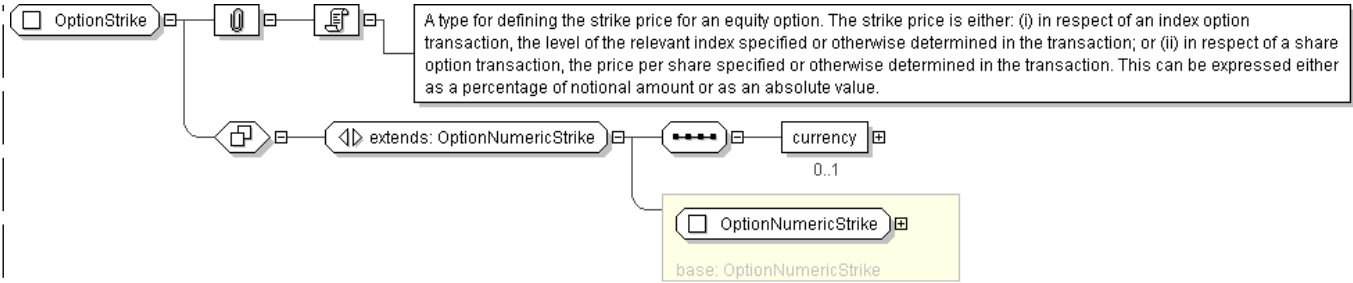
```
<...>
Start Choice [1]
<strikePrice> xsd:decimal </strikePrice> [1]
  'The price or level at which the option has been struck.'

<strikePercentage> xsd:decimal </strikePercentage> [1]
  'The price or level expressed as a percentage of the forward starting spot price.'

End Choice
<currency> Currency </currency> [0..1]
  'The currency in which an amount is denominated.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="OptionStrike">
  <xsd:complexContent>
    <xsd:extension base="OptionNumericStrike" />
    <xsd:sequence>
      <xsd:element name="currency" type="Currency" minOccurs="0"/>
    </xsd:sequence>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

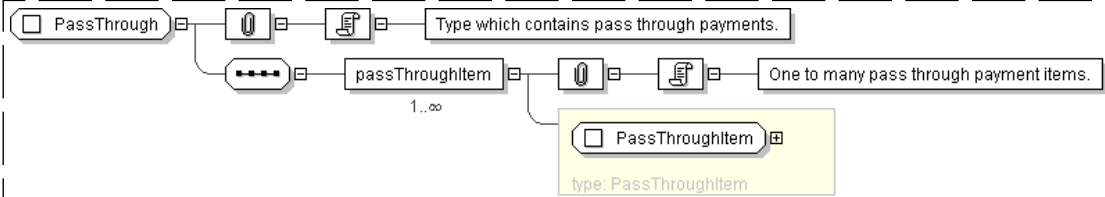
Complex Type: **PassThrough**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PassThrough |
| Used by (from the same schema document) | Model Group OptionFeature.model |
| Abstract | no |
| Documentation | Type which contains pass through payments. |

XML Instance Representation

```
<...>
  <passThroughItem> PassThroughItem </passThroughItem> [1..*]
  'One to many pass through payment items.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PassThrough">
  <xsd:sequence>
    <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **PassThroughItem**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PassThroughItem |
| Used by (from the same schema document) | Complex Type PassThrough |
| Abstract | no |
| Documentation | Type to represent a single pass through payment. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

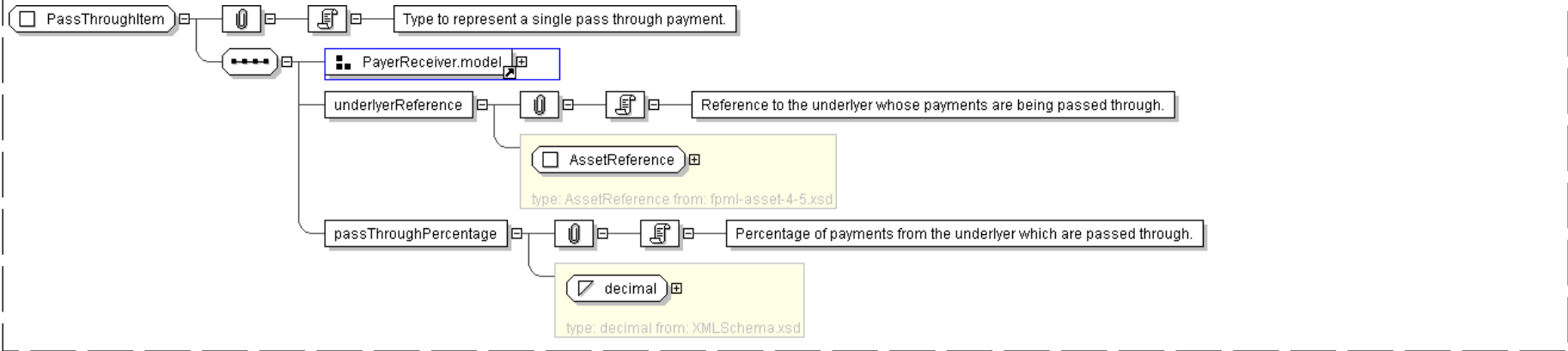
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <underlyerReference> AssetReference </underlyerReference> [1]
  'Reference to the underlyer whose payments are being passed through.'

  <passThroughPercentage> xsd:decimal </passThroughPercentage> [1]
  'Percentage of payments from the underlyer which are passed through.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PassThroughItem">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="underlyerReference" type=" AssetReference " />
    <xsd:element name="passThroughPercentage" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **Premium**

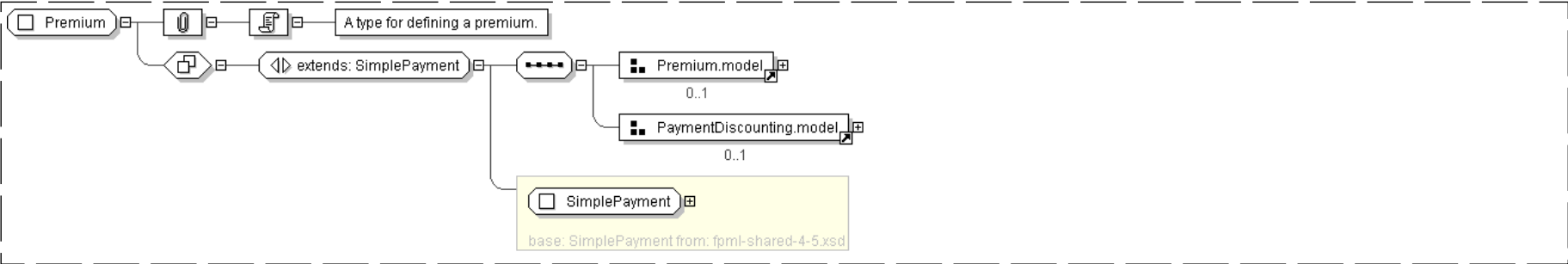
| | |
|--------------|---|
| Super-types: | SimplePayment < Premium (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Premium |
| Used by (from the same schema document) | Complex Type OptionBaseExtended |
| Abstract | no |
| Documentation | A type for defining a premium. |

XML Instance Representation

| |
|--|
| <pre><...> <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1] 'A reference to the party responsible for making the payments defined by this structure.' <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1] 'A reference to the party that receives the payments corresponding to this structure.' <paymentAmount> Money </paymentAmount> [1] <paymentDate> AdjustableOrRelativeAndAdjustedDate </paymentDate> [1] 'The payment date. This date is subject to adjustment in accordance with any applicable business day convention.' Start Group: Premium.model [0..1] <premiumType> PremiumTypeEnum </premiumType> [0..1] 'Forward start Premium type' <pricePerOption> Money </pricePerOption> [0..1] 'The amount of premium to be paid expressed as a function of the number of options.' <percentageOfNotional> xsd:decimal </percentageOfNotional> [0..1] '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.' End Group: Premium.model Start Group: PaymentDiscounting.model [0..1] <discountFactor> xsd:decimal </discountFactor> [0..1] 'The value representing the discount factor used to calculate the present value of the cash flow.' <presentValueAmount> Money </presentValueAmount> [0..1] 'The amount representing the present value of the forecast payment.' End Group: PaymentDiscounting.model </...></pre> |
|--|

Diagram



Schema Component Representation

| |
|---|
| <pre><xsd:complexType name="Premium"></pre> |
|---|

```
<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>
```

[top](#)

Complex Type: **PubliclyAvailableInformation**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | PubliclyAvailableInformation |
| Used by (from the same schema document) | Complex Type CreditEventNotice |
| Abstract | no |

XML Instance Representation

<...>

<standardPublicSources> [Empty](#) </standardPublicSources> [0..1]

'If this element is specified, indicates that ISDA defined Standard Public Sources are applicable.'

<publicSource> [xsd:string](#) </publicSource> [0..*]

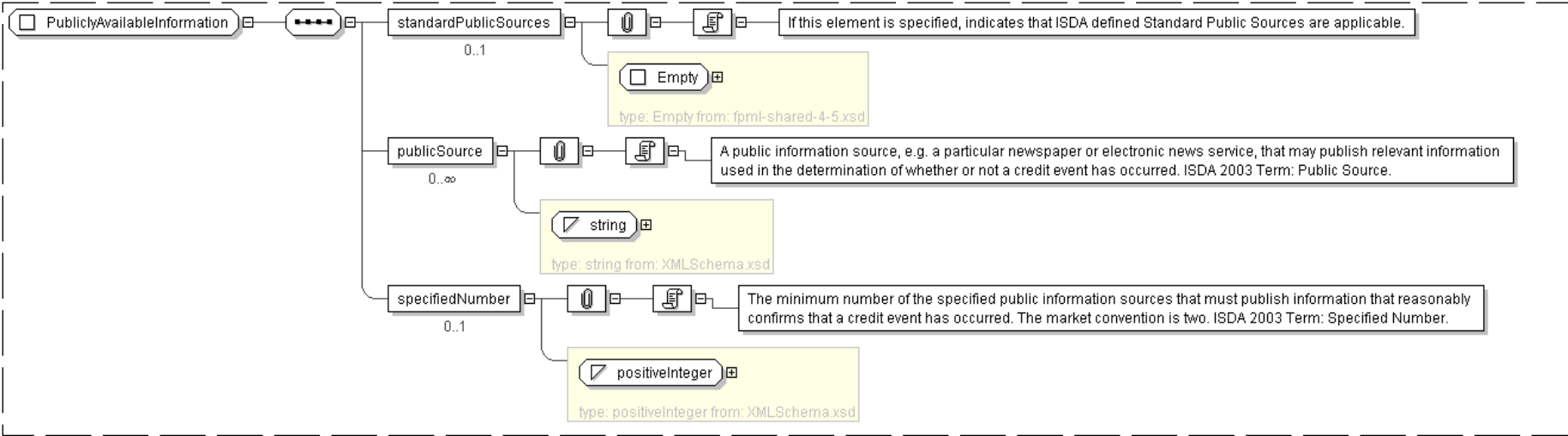
'A public information source, e.g. a particular newspaper or electronic news service, that may publish relevant information used in the determination of whether or not a credit event has occurred. ISDA 2003 Term: Public Source.'

<specifiedNumber> [xsd:positiveInteger](#) </specifiedNumber> [0..1]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PubliclyAvailableInformation">
  <xsd:sequence>
    <xsd:element name="standardPublicSources" type="Empty" minOccurs="0"/>
    <xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Quanto**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | Quanto |
| Used by (from the same schema document) | Complex Type FxFeature |
| Abstract | no |
| Documentation | 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. |

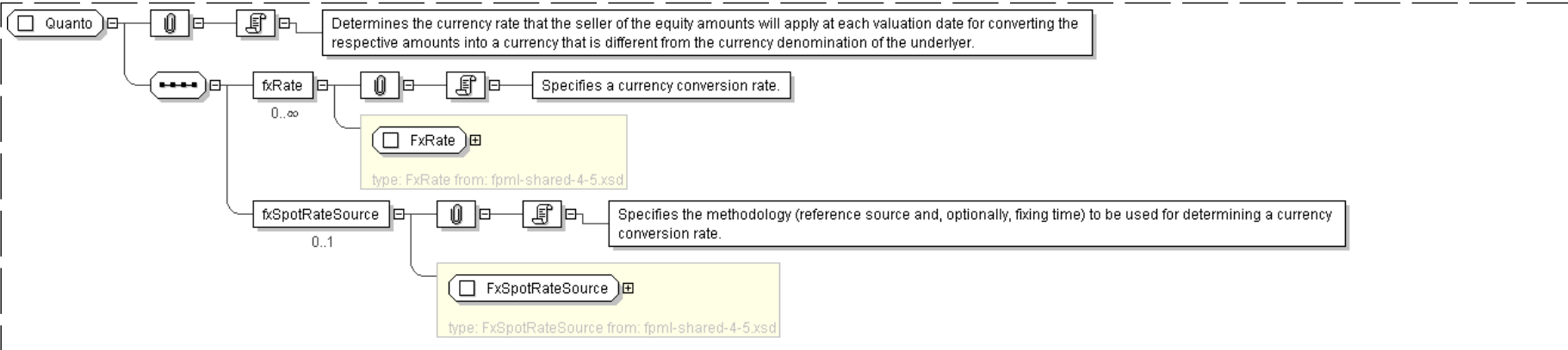
XML Instance Representation

```
<...>
  <fxRate> FxRate </fxRate> [0..*]
  'Specifies a currency conversion rate.'

  <fxSpotRateSource> FxSpotRateSource </fxSpotRateSource> [0..1]
  'Specifies the methodology (reference source and, optionally, fixing time) to be used
  for determining a currency conversion rate.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Quanto">
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: Restructuring

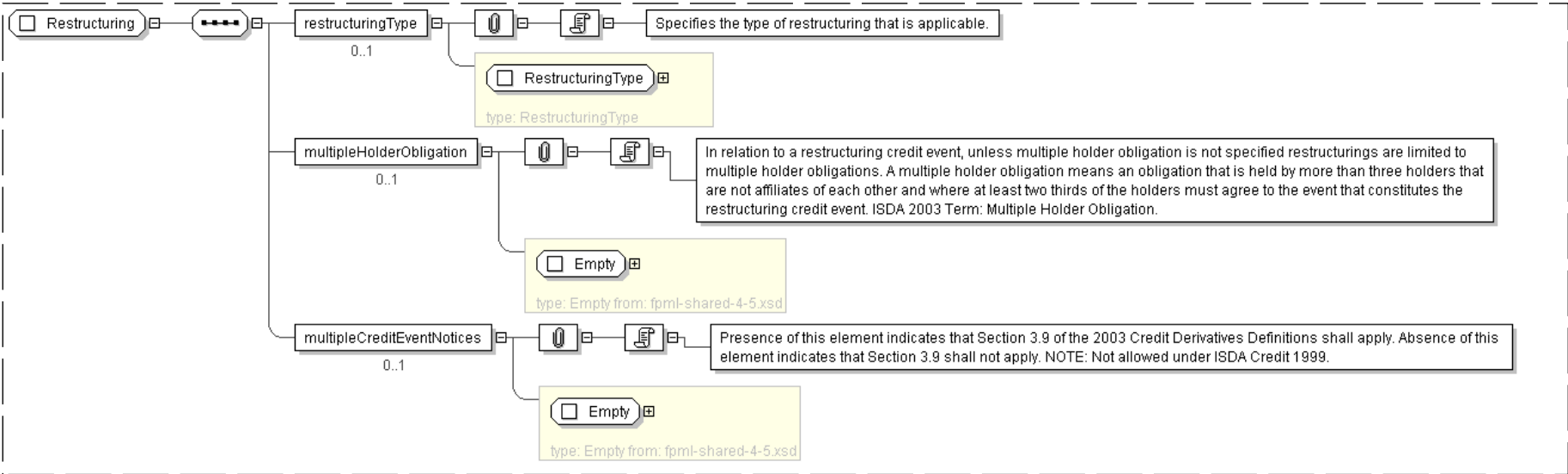
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Restructuring |
| Used by (from the same schema document) | Complex Type CreditEvents |
| Abstract | no |

XML Instance Representation

```
<...>
<restructuringType> RestructuringType </restructuringType> [0..1]
  'Specifies the type of restructuring that is applicable.'

<multipleHolderObligation> Empty </multipleHolderObligation> [0..1]
  '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.'Empty </multipleCreditEventNotices> [0..1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type=" RestructuringType " minOccurs="0"/>
    <xsd:element name="multipleHolderObligation" type=" Empty " minOccurs="0"/>
    <xsd:element name="multipleCreditEventNotices" type=" Empty " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: RestructuringType

| | |
|--------------|---|
| Super-types: | Scheme < RestructuringType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | RestructuringType |
| Used by (from the same schema document) | Complex Type Restructuring |
| Abstract | no |

XML Instance Representation

```
<...  
  restructuringScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RestructuringType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="restructuringScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/restructuring"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: StrategyFeature

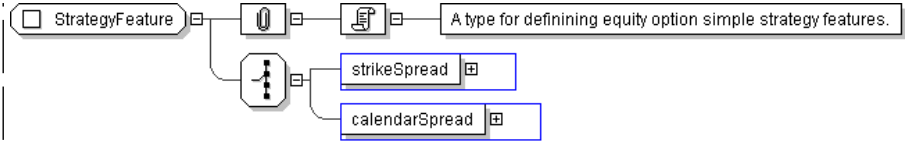
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | StrategyFeature |
| Used by (from the same schema document) | Model Group OptionBaseFeature.model |
| Abstract | no |
| Documentation | A type for defining equity option simple strategy features. |

XML Instance Representation

```
<...>  
  Start Choice [1]  
    <strikeSpread> StrikeSpread </strikeSpread> [1]  
    <calendarSpread> CalendarSpread </calendarSpread> [1]  
  End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StrategyFeature">
  <xsd:choice>
    <xsd:element name="strikeSpread" type=" StrikeSpread " />
    <xsd:element name="calendarSpread" type=" CalendarSpread " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

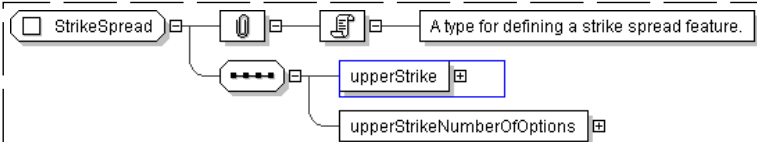
Complex Type: **StrikeSpread**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | StrikeSpread |
| Used by (from the same schema document) | Complex Type StrategyFeature |
| Abstract | no |
| Documentation | A type for defining a strike spread feature. |

XML Instance Representation

```
<...>
  <upperStrike> OptionStrike </upperStrike> [1]
  <upperStrikeNumberOfOptions> xsd:decimal </upperStrikeNumberOfOptions> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StrikeSpread">
  <xsd:sequence>
    <xsd:element name="upperStrike" type=" OptionStrike " />
    <xsd:element name="upperStrikeNumberOfOptions" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Trigger**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Trigger |
| Used by (from the same schema document) | Complex Type TriggerEvent |

| | |
|---------------|--|
| Abstract | no |
| Documentation | Trigger point at which feature is effective. |

XML Instance Representation

```
<...>
Start Choice [1]
  <level> xsd:decimal </level> [1]
    'The trigger level.'

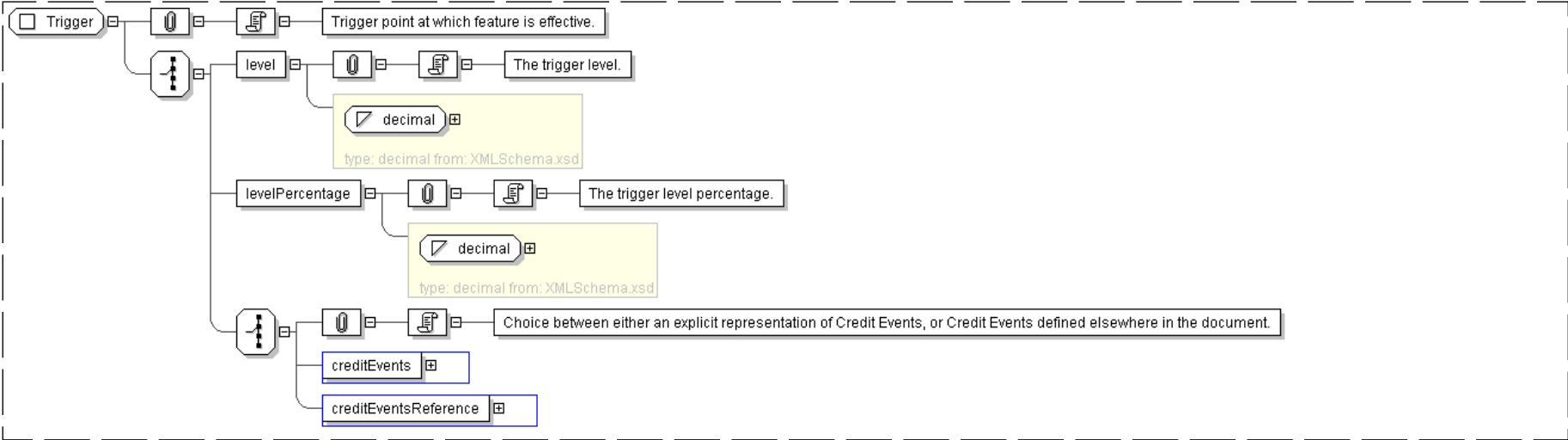
  <levelPercentage> xsd:decimal </levelPercentage> [1]
    'The trigger level percentage.'

Start Choice [1]
'Choice between either an explicit representation of Credit Events, or Credit Events
defined elsewhere in the document.'

  <creditEvents> CreditEvents </creditEvents> [1]
  <creditEventsReference> CreditEventsReference </creditEventsReference> [1]

End Choice
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Trigger">
  <xsd:choice>
    <xsd:element name="level" type=" xsd:decimal " />
    <xsd:element name="levelPercentage" type=" xsd:decimal " />
    <xsd:choice>
      <xsd:element name="creditEvents" type=" CreditEvents " />
      <xsd:element name="creditEventsReference" type=" CreditEventsReference " />
    </xsd:choice>
  </xsd:choice>
</xsd:complexType>
```

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | TriggerEvent |
| Used by (from the same schema document) | Complex Type Barrier , Complex Type Barrier , Complex Type Knock , Complex Type Knock |
| Abstract | no |
| Documentation | Observation point for trigger. |

XML Instance Representation

```
<...>
<schedule> AveragingSchedule </schedule> [0..*]
'A Equity Derivative schedule.'

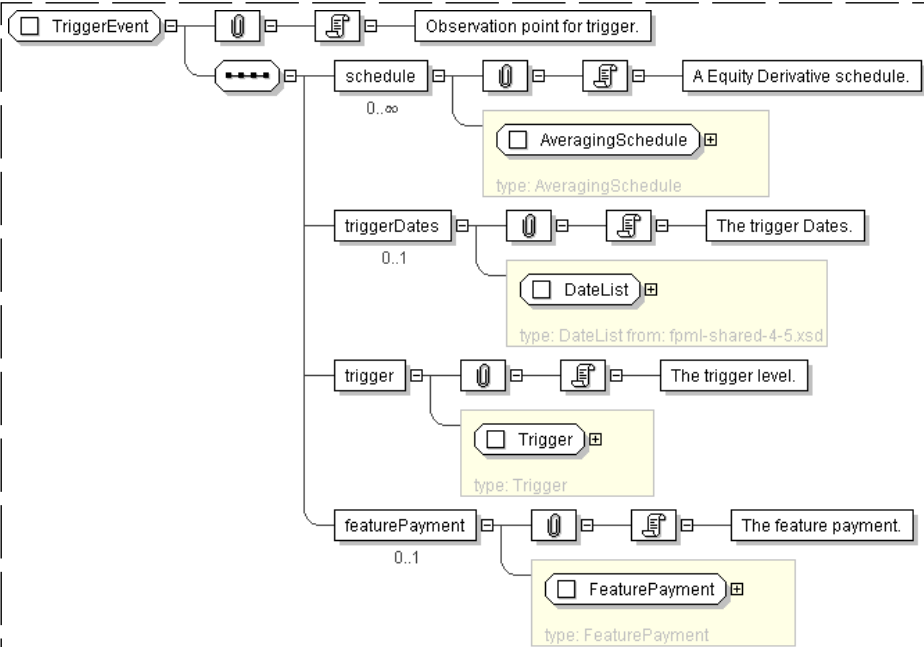
<triggerDates> DateList </triggerDates> [0..1]
'The trigger Dates.'

<trigger> Trigger </trigger> [1]
'The trigger level.'

<featurePayment> FeaturePayment </featurePayment> [0..1]
'The feature payment.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TriggerEvent">
  <xsd:sequence>
    <xsd:element name="schedule" type=" AveragingSchedule " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="triggerDates" type=" DateList " minOccurs="0"/>
    <xsd:element name="trigger" type=" Trigger "/>
    <xsd:element name="featurePayment" type=" FeaturePayment " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```


Model Group: OptionBaseFeature.model

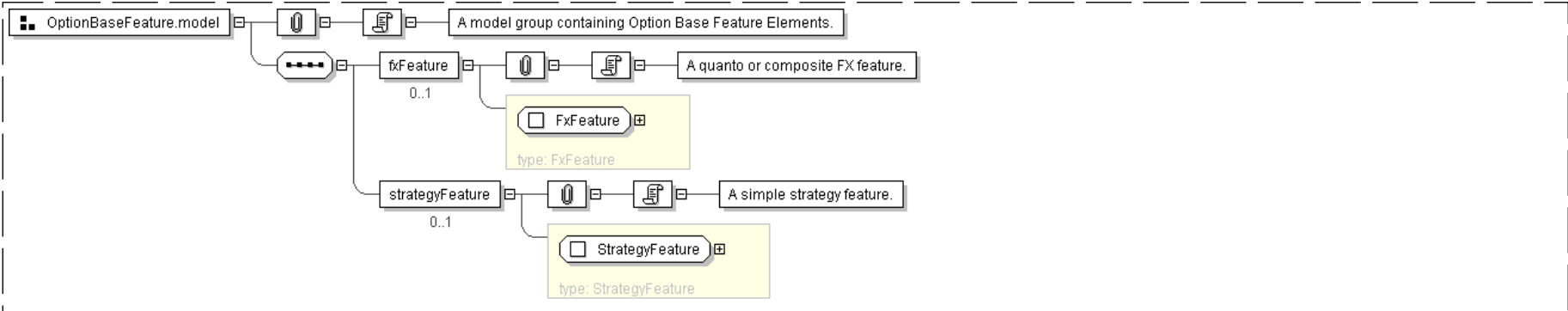
| | |
|---|--|
| Name | OptionBaseFeature.model |
| Used by (from the same schema document) | Complex Type OptionFeature |
| Documentation | A model group containing Option Base Feature Elements. |

XML Instance Representation

```
<fxFeature> FxFeature </fxFeature> [0..1]
'A quanto or composite FX feature.'

<strategyFeature> StrategyFeature </strategyFeature> [0..1]
'A simple strategy feature.'
```

Diagram



Schema Component Representation

```
<xsd:group name="OptionBaseFeature.model">
  <xsd:sequence>
    <xsd:element name="fxFeature" type=" FxFeature " minOccurs="0"/>
    <xsd:element name="strategyFeature" type=" StrategyFeature " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

Model Group: OptionDenomination.model

| | |
|---|--|
| Name | OptionDenomination.model |
| Used by (from the same schema document) | Complex Type OptionBaseExtended |
| Documentation | A model group containing the option denomination components. |

XML Instance Representation

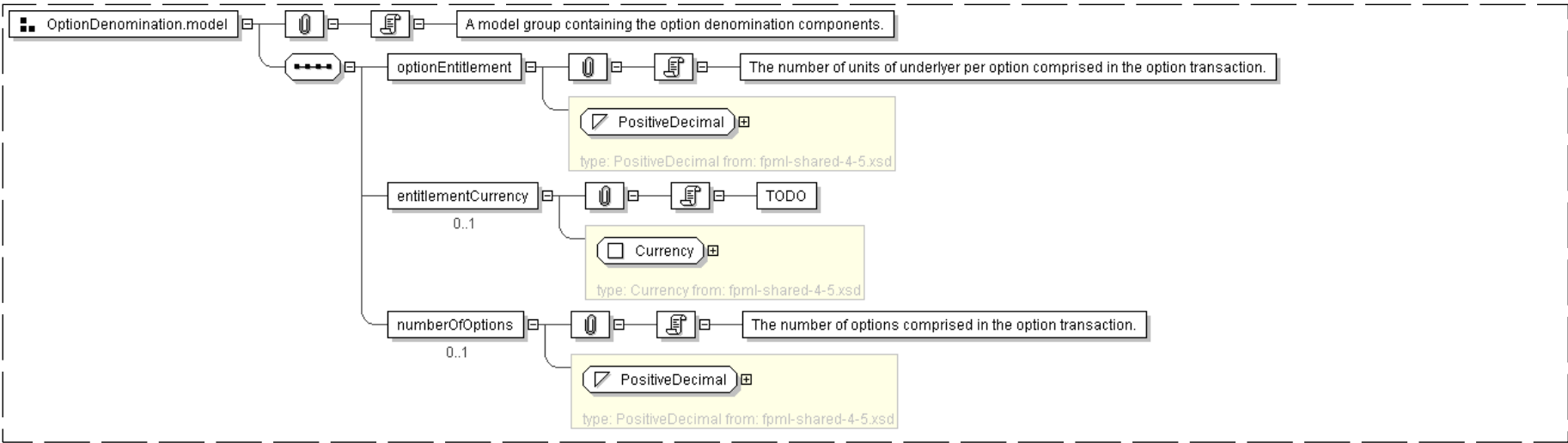
```
<optionEntitlement> PositiveDecimal </optionEntitlement> [1]
'The number of units of underlyer per option comprised in the option transaction.'

<entitlementCurrency> Currency </entitlementCurrency> [0..1]
'TODO'

<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]
```

'The number of options comprised in the option transaction.'

Diagram



Schema Component Representation

```
<xsd:group name="OptionDenomination.model">
  <xsd:sequence>
    <xsd:element name="optionEntitlement" type="PositiveDecimal" />
    <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0"/>
    <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: OptionFeature.model

| | |
|---|--|
| Name | OptionFeature.model |
| Used by (from the same schema document) | Complex Type OptionFeature |
| Documentation | A model group containing Option Base Feature Elements. |

XML Instance Representation

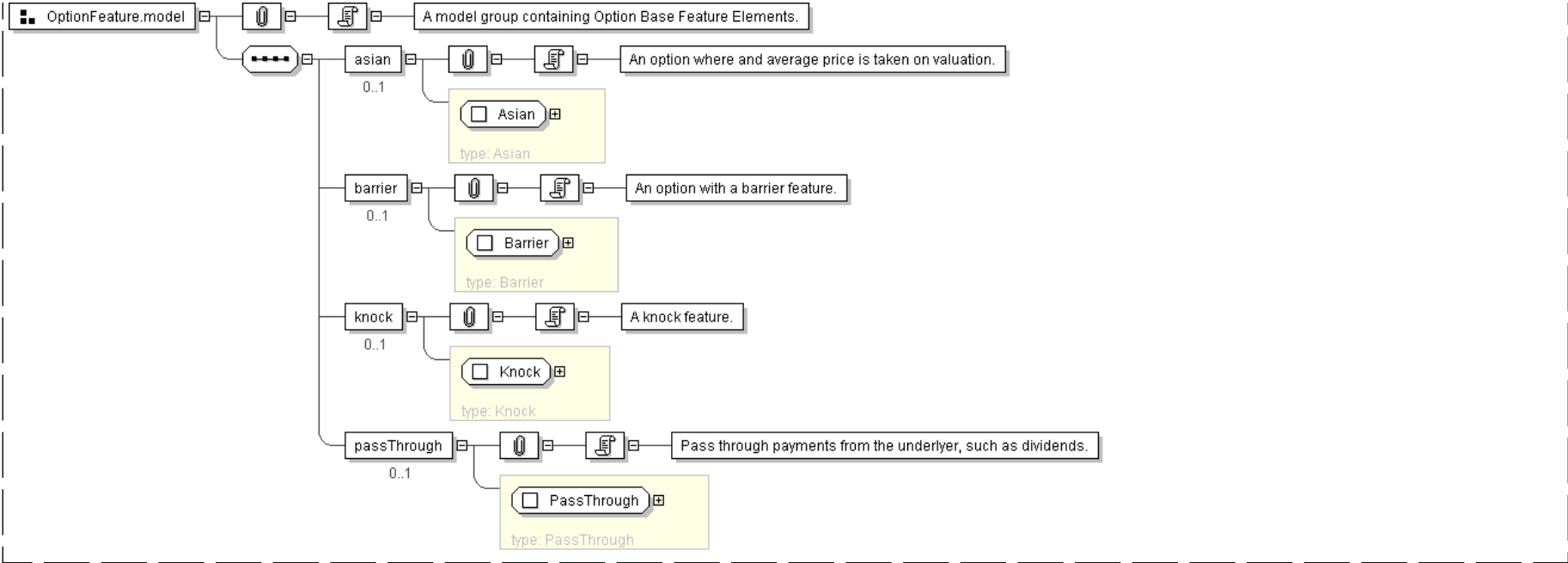
```
<asian> Asian </asian> [0..1]
'An option where and average price is taken on valuation.'

<barrier> Barrier </barrier> [0..1]
'An option with a barrier feature.'

<knock> Knock </knock> [0..1]
'A knock feature.'

<passThrough> PassThrough </passThrough> [0..1]
'Pass through payments from the underlying, such as dividends.'
```

Diagram



Schema Component Representation

```
<xsd:group name="OptionFeature.model">
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0"/>
    <xsd:element name="barrier" type="Barrier" minOccurs="0"/>
    <xsd:element name="knock" type="Knock" minOccurs="0"/>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **OptionSettlement.model**

| | |
|---|---|
| Name | OptionSettlement.model |
| Used by (from the same schema document) | Complex Type OptionBaseExtended |
| Documentation | A group which has Option Settlement elements. |

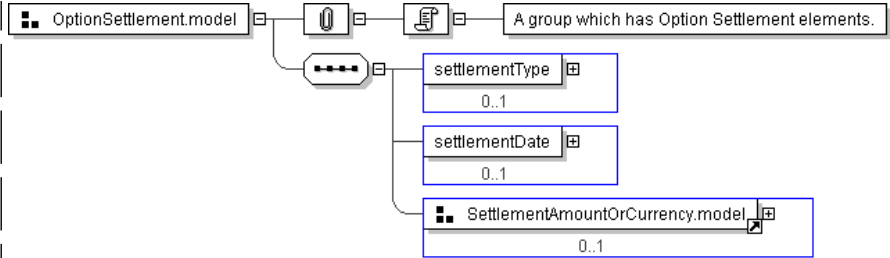
XML Instance Representation

```
<settlementType> SettlementTypeEnum </settlementType> [0..1]
<settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
Start Group: SettlementAmountOrCurrency.model [0..1]
Start Choice [1]
  <settlementAmount> Money </settlementAmount> [1]
  'Settlement Amount'

  <settlementCurrency> Currency </settlementCurrency> [1]
  'Settlement Currency for use where the Settlement Amount cannot be known in advance'

End Choice
End Group: SettlementAmountOrCurrency.model
```

Diagram



Schema Component Representation

```
<xsd:group name="OptionSettlement.model">
  <xsd:sequence>
    <xsd:element name="settlementType" type=" SettlementTypeEnum " minOccurs="0"/>
    <xsd:element name="settlementDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
    <xsd:group ref=" SettlementAmountOrCurrency.model " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml-annotation | http://www.fpml.org/annotation |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  ...
</xsd:schema>
```

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Global Definitions

Complex Type: **AffectedTransactions**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|----------------------|
| Name | AffectedTransactions |
| Abstract | no |

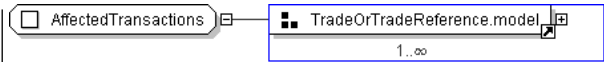
XML Instance Representation

```
<...>
  Start Group: TradeOrTradeReference.model [1..*]
  Start Choice [1]
    <trade> Trade </trade> [1]
    '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'

    <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
    'A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.'

  End Choice
  End Group: TradeOrTradeReference.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AffectedTransactions">
  <xsd:group ref=" TradeOrTradeReference.model " maxOccurs="unbounded"/>
</xsd:complexType>
```

[top](#)

Complex Type: **Novation**

| | |
|--------------|--|
| Super-types: | Event < Novation (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Novation |
| Used by (from the same schema document) | Model Group NovationMessage.model |
| Abstract | no |
| Documentation | An event type that records the occurrence of a novation |

XML Instance Representation

```
<...>
  <eventId> EventId </eventId> [0..*]
  ''

  Start Choice [1]
  Start Choice [1]
    <newTransactionReference> PartyTradeIdentifiers </newTransactionReference> [1]
    'Indicates a reference to the new transaction between the transferee and the remaining party.'

    <newTransaction> Trade </newTransaction> [1]
    'Indicates the new transaction between the transferee and the remaining party.'

  End Choice
  Start Choice [1]
    <oldTransactionReference> PartyTradeIdentifiers </oldTransactionReference> [1]
    'Indicates a reference to the original trade between the transferor and the remaining party.'

    <oldTransaction> Trade </oldTransaction> [1]
    'Indicates the original trade between the transferor and the remaining party.'
```


End Choice
Start [Choice](#) [0..1]

<newTransactionReference> [PartyTradeIdentifiers](#) </newTransactionReference> [1]

'Indicates a reference to the new transaction between the transferee and the remaining party.'

<newTransaction> [Trade](#) </newTransaction> [1]

'Indicates the new transaction between the transferee and the remaining party.'

End Choice
End Choice

<transferor> [PartyReference](#) </transferor> [1]

'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> [PartyReference](#) </transferee> [1]

'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> [PartyReference](#) </remainingParty> [1]

'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> [PartyReference](#) </otherRemainingParty> [0..1]

'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> [xsd:date](#) </novationDate> [1]

'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> [xsd:date](#) </novationTradeDate> [0..1]

'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.'

Start [Choice](#) [0..1]

<novatedAmount> [Money](#) </novatedAmount> [1]

'The amount which represents the portion of the Old Transaction being novated.'

<novatedNumberOfOptions> [xsd:decimal](#) </novatedNumberOfOptions> [1]

'The number of options which represent the portion of the Old Transaction being novated.'

End Choice

<remainingTrade> [Trade](#) </remainingTrade> [0..1]

'This element contains a description of the remaining portion of a partially novated trade.'

<fullFirstCalculationPeriod> [xsd:boolean](#) </fullFirstCalculationPeriod> [0..1]

'This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.'

<firstPeriodStartDate> [FirstPeriodStartDate](#) </firstPeriodStartDate> [0..2]

'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> [Empty](#) </nonReliance> [0..1]

'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> [CreditDerivativesNotices](#) </creditDerivativesNotices> [0..1]

'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> [ContractualDefinitions](#) </contractualDefinitions> [0..*]

'The definitions (such as those published by ISDA) that will define the terms of the novation transaction.'

Start [Choice](#) [1]

<contractualSupplement> [ContractualSupplement](#) </contractualSupplement> [0..*]

'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.'

<contractualTermsSupplement> [ContractualTermsSupplement](#) </contractualTermsSupplement> [0..*]

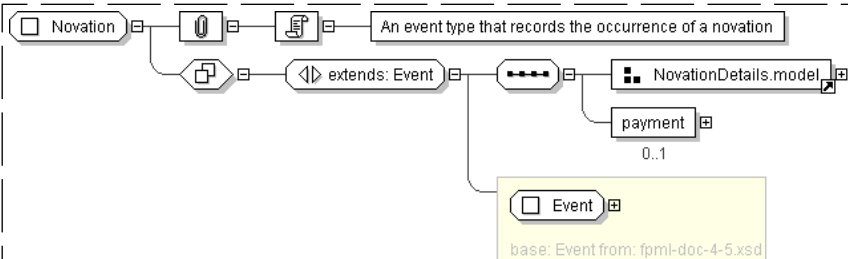
'A contractual supplement (such as those published by ISDA) that will apply to the trade.'

End Choice

<payment> [Payment](#) </payment> [0..1]

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="Novation">
  <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>

```

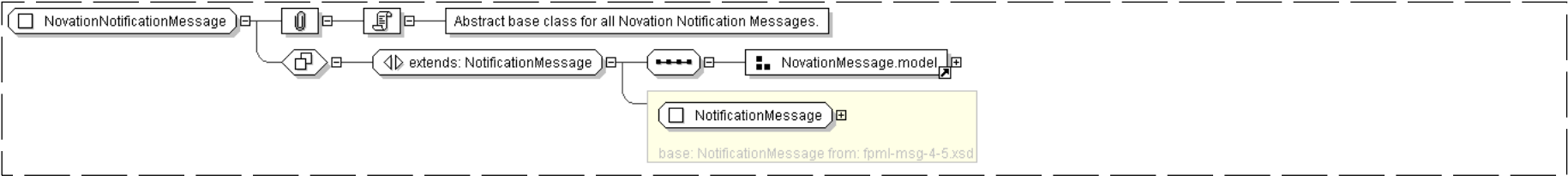
Complex Type: **NovationNotificationMessage**

| | |
|---------------|---|
| Super-types: | NotificationMessage < NovationNotificationMessage (by extension) |
| Sub-types: | None |
| Name | NovationNotificationMessage |
| Abstract | yes |
| Documentation | Abstract base class for all Novation Notification Messages. |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'  
  
  "  
  actualBuild="6 [0..1]  
  '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.'  
  
  ">  
    <header> NotificationMessageHeader </header> [1]  
    <validation> Validation </validation> [0..*]  
    <novation> Novation </novation> [1]  
    <party> Party </party> [3..*]  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationNotificationMessage" abstract="true">  
  <xsd:complexContent>  
    <xsd:extension base=" NotificationMessage ">  
      <xsd:sequence>  
        <xsd:group ref=" NovationMessage.model "/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: **NovationRequestMessage**

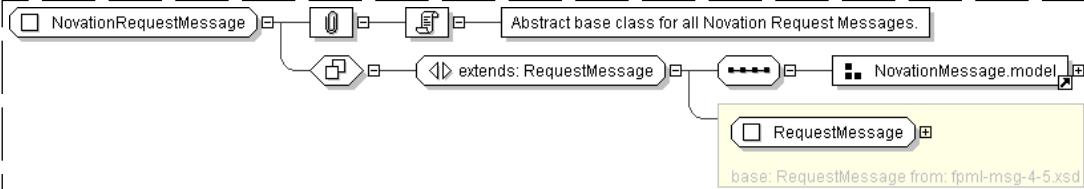
| | |
|--------------|---|
| Super-types: | RequestMessage < NovationRequestMessage (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | NovationRequestMessage |
| Abstract | yes |
| Documentation | Abstract base class for all Novation Request Messages. |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  
  "  
    expectedBuild=" xsd:positiveInteger [0..1]  
  
    '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.'  
  
    "  
      actualBuild="6 [0..1]  
  
      '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.'  
  
    ">  
    <header> RequestMessageHeader </header> [1]  
    <validation> Validation </validation> [0..*]  
    <novation> Novation </novation> [1]  
    <party> Party </party> [3..*]  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationRequestMessage" abstract="true">  
  <xsd:complexContent>  
    <xsd:extension base=" RequestMessage ">  
      <xsd:sequence>  
        <xsd:group ref=" NovationMessage.model "/>  
      </xsd:sequence>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: **NovationResponseMessage**

| | |
|--------------|---|
| Super-types: | ResponseMessage < NovationResponseMessage (by extension) |
| Sub-types: | None |

| | |
|----------|-------------------------|
| Name | NovationResponseMessage |
| Abstract | yes |

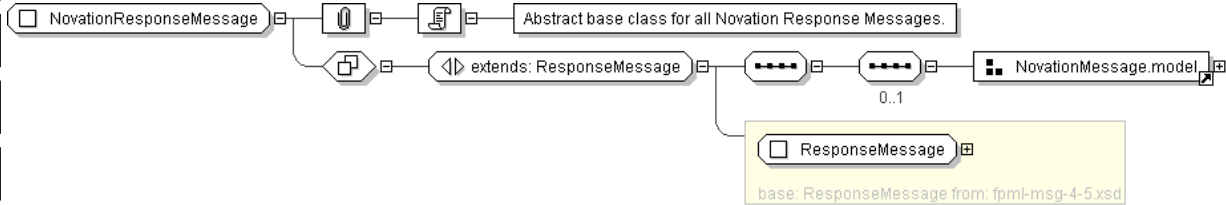
Documentation

Abstract base class for all Novation Response Messages.

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
Start Sequence [0..1]
  <novation> Novation </novation> [1]
  <party> Party </party> [3..*]
End Sequence
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationResponseMessage" abstract="true">
  <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>
```

Complex Type: PartialTerminationAmount

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PartialTerminationAmount |
| Used by (from the same schema document) | Model Group TerminationDetails.model |
| Abstract | no |

XML Instance Representation

```

<...>
Start Choice [0..1]
<decreaseInNotionalAmount> Money </decreaseInNotionalAmount> [1]
'Specifies the fixed amount by which the Notional decreases due to the Partial
Termination transaction.'

<outstandingNotionalAmount> Money </outstandingNotionalAmount> [1]
'Specifies the Notional amount after the Partial Termination.'

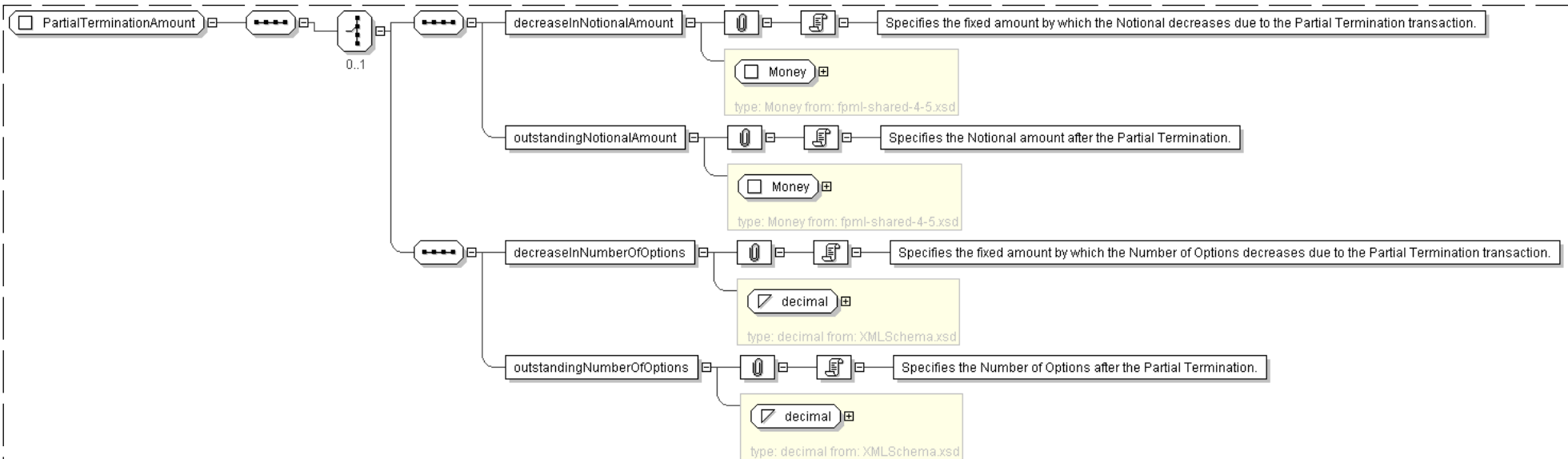
<decreaseInNumberOfOptions> xsd:decimal </decreaseInNumberOfOptions> [1]
'Specifies the fixed amount by which the Number of Options decreases due to the
Partial Termination transaction.'

<outstandingNumberOfOptions> xsd:decimal </outstandingNumberOfOptions> [1]
'Specifies the Number of Options after the Partial Termination.'

End Choice
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="PartialTerminationAmount">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:sequence>
        <xsd:element name="decreaseInNotionalAmount" type="Money" />
        <xsd:element name="outstandingNotionalAmount" type="Money" />
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="decreaseInNumberOfOptions" type="xsd:decimal" />
        <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal" />
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>

```

Complex Type: Termination

| | |
|--------------|--|
| Super-types: | Event < Termination (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | Termination |
| Abstract | no |
| Documentation | An event type that defines the content of a Termination transaction. |

XML Instance Representation

```
<...>
  <eventId> EventId </eventId> [0..*]
  ''

Start Choice [1]
  <trade> Trade </trade> [1]
  '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'

  <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
  'A container since an individual trade can be referenced by two or more
  different partyTradeIdentifier elements - each allocated by a different party.'

End Choice

  <terminationTradeDate> xsd:date </terminationTradeDate> [1]
  'The date on which the the parties enter into the Termination transaction.'

  <terminationEffectiveDate> xsd:date </terminationEffectiveDate> [1]
  'The date on which the Termination becomes effective.'

Start Choice [1]
  <full> Empty </full> [1]
  'The use of the Full element indicates that this is a Full Termination.'

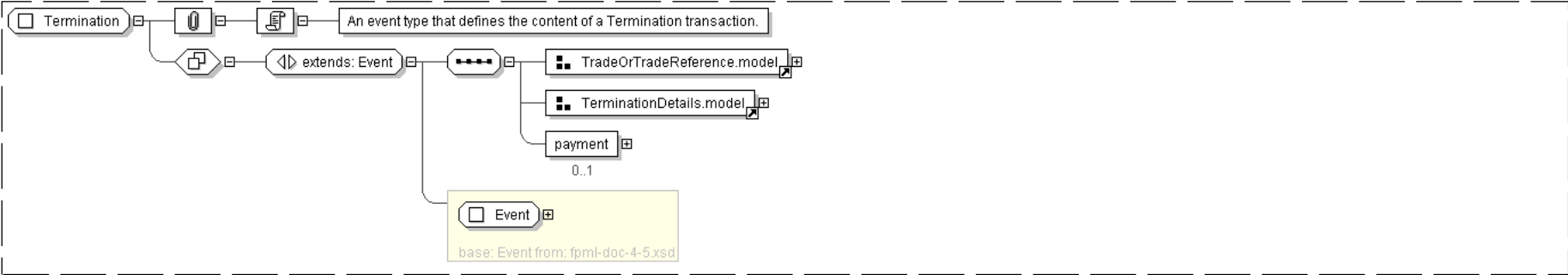
  <partial> PartialTerminationAmount </partial> [1]
  'The use of the Partial element indicates that this is a Partial Termination.'

End Choice

  <payment> Payment </payment> [0..1]
  'A payment for the right to terminate the trade.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Termination">
  <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:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeAmendment

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeAmendment |
| Abstract | no |
| Documentation | A type describing the original trade and the amended trade. |

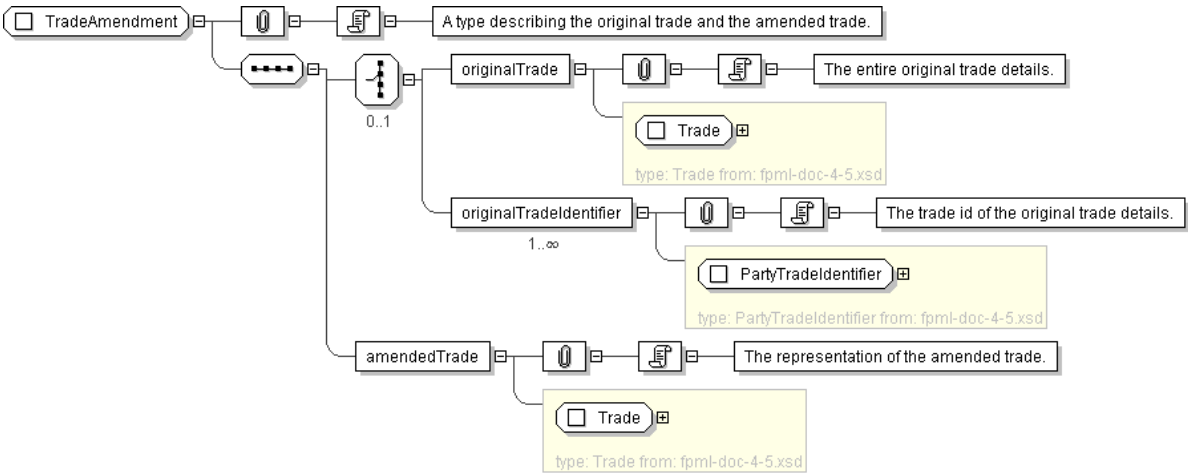
XML Instance Representation

```
<...>
Start Choice [0..1]
<originalTrade> Trade </originalTrade> [1]
  'The entire original trade details.'

<originalTradeIdentifier> PartyTradeIdentifier </originalTradeIdentifier> [1..*]
  'The trade id of the original trade details.'

End Choice
<amendedTrade> Trade </amendedTrade> [1]
  'The representation of the amended trade.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAmendment">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalTrade" type=" Trade " />
      <xsd:element name="originalTradeIdentifier" type=" PartyTradeIdentifier "
        minOccurs="0" maxOccurs="unbounded" />
    </xsd:choice>
    <xsd:element name="amendedTrade" type=" Trade " />
  </xsd:sequence>
</xsd:complexType>
```


Model Group: **NovationDetails.model**

| | |
|---|---------------------------------------|
| Name | NovationDetails.model |
| Used by (from the same schema document) | Complex Type Novation |

XML Instance Representation

| | |
|--|--|
| Start Choice [1] | |
| Start Choice [1] | |
| <newTransactionReference> PartyTradeIdentifiers </newTransactionReference> [1] | |
| 'Indicates a reference to the new transaction between the transferee and the remaining party.' | |
| <newTransaction> Trade </newTransaction> [1] | |
| 'Indicates the new transaction between the transferee and the remaining party.' | |
| End Choice | |
| Start Choice [1] | |
| <oldTransactionReference> PartyTradeIdentifiers </oldTransactionReference> [1] | |
| 'Indicates a reference to the original trade between the transferor and the remaining party.' | |
| <oldTransaction> Trade </oldTransaction> [1] | |
| 'Indicates the original trade between the transferor and the remaining party.' | |
| End Choice | |
| Start Choice [0..1] | |
| <newTransactionReference> PartyTradeIdentifiers </newTransactionReference> [1] | |
| 'Indicates a reference to the new transaction between the transferee and the remaining party.' | |
| <newTransaction> Trade </newTransaction> [1] | |
| 'Indicates the new transaction between the transferee and the remaining party.' | |
| End Choice | |
| End Choice | |
| <transferor> PartyReference </transferor> [1] | |
| '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> PartyReference </transferee> [1] | |
| '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> PartyReference </remainingParty> [1] | |
| '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> [PartyReference](#) </otherRemainingParty> [0..1]

'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> [xsd:date](#) </novationDate> [1]

'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> [xsd:date](#) </novationTradeDate> [0..1]

'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.'

Start [Choice](#) [0..1]

<novatedAmount> [Money](#) </novatedAmount> [1]

'The amount which represents the portion of the Old Transaction being novated.'

<novatedNumberOfOptions> [xsd:decimal](#) </novatedNumberOfOptions> [1]

'The number of options which represent the portion of the Old Transaction being novated.'

End Choice

<remainingTrade> [Trade](#) </remainingTrade> [0..1]

'This element contains a description of the remaining portion of a partially novated trade.'

<fullFirstCalculationPeriod> [xsd:boolean](#) </fullFirstCalculationPeriod> [0..1]

'This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.'

<firstPeriodStartDate> [FirstPeriodStartDate](#) </firstPeriodStartDate> [0..2]

'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> [Empty](#) </nonReliance> [0..1]

'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> [CreditDerivativesNotices](#) </creditDerivativesNotices> [0..1]

'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> [ContractualDefinitions](#) </contractualDefinitions> [0..*]

'The definitions (such as those published by ISDA) that will define the terms of the novation transaction.'

Start [Choice](#) [1]

<contractualSupplement> [ContractualSupplement](#) </contractualSupplement> [0..*]

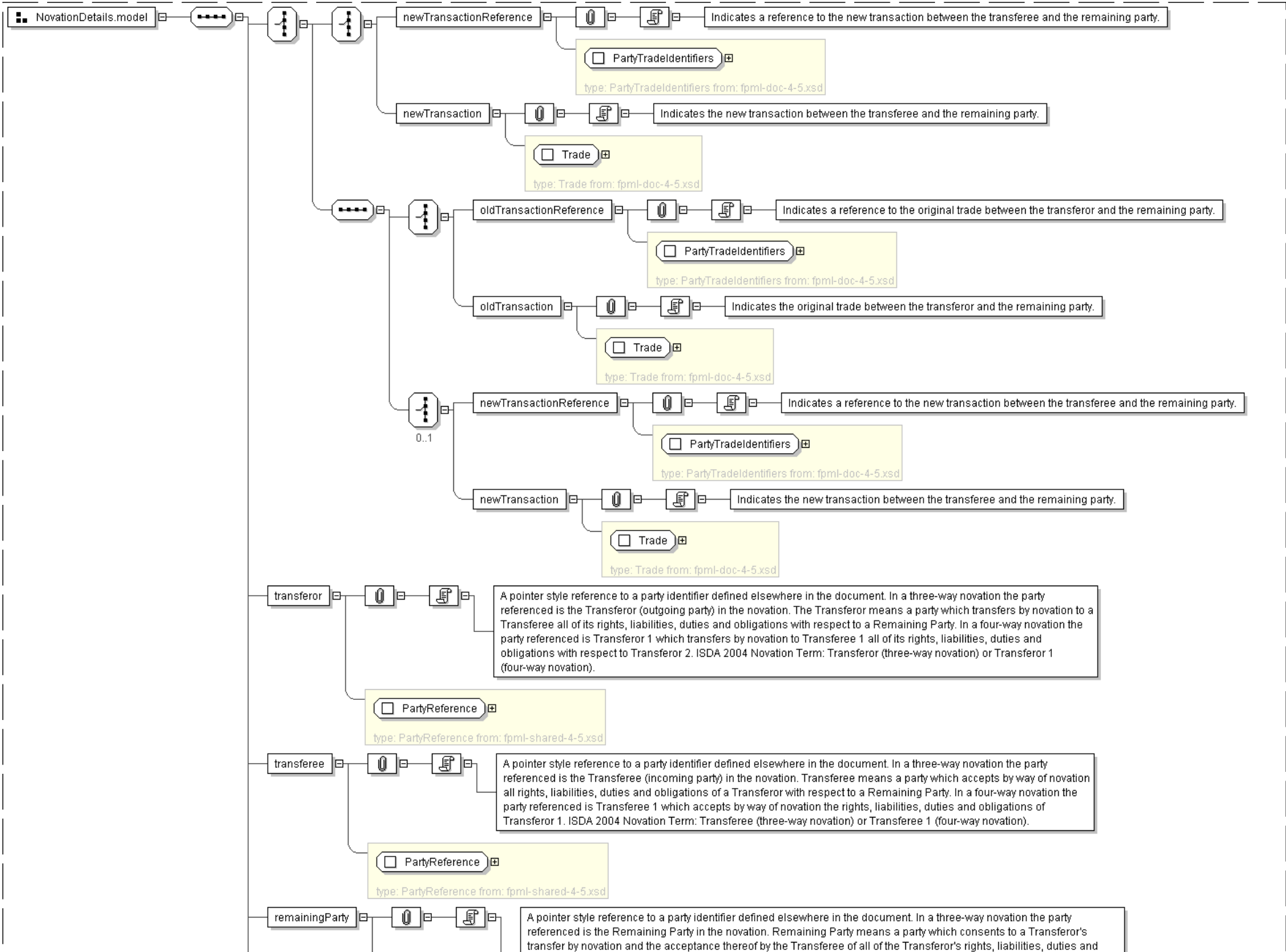
'DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.'

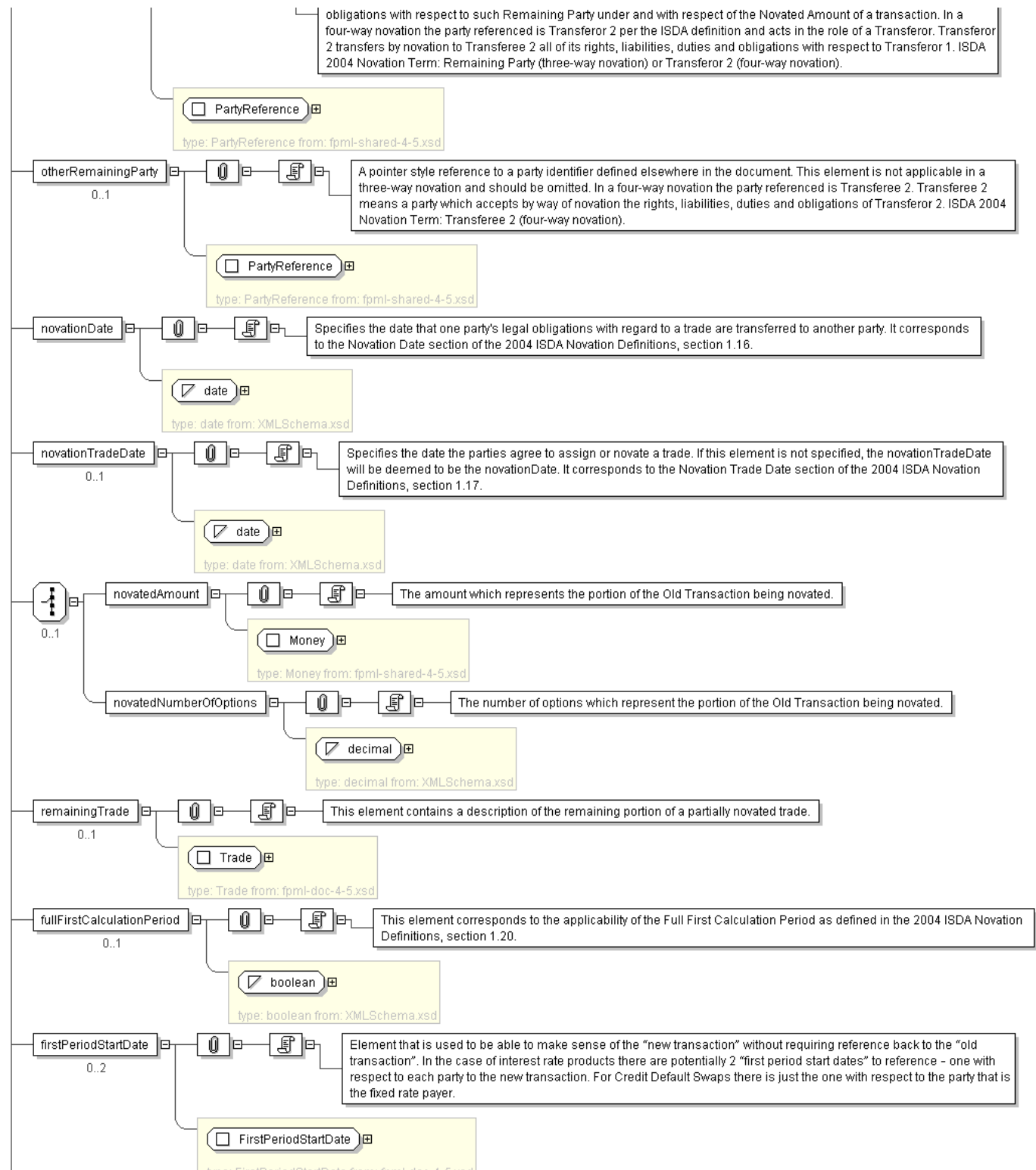
<contractualTermsSupplement> [ContractualTermsSupplement](#) </contractualTermsSupplement> [0..*]

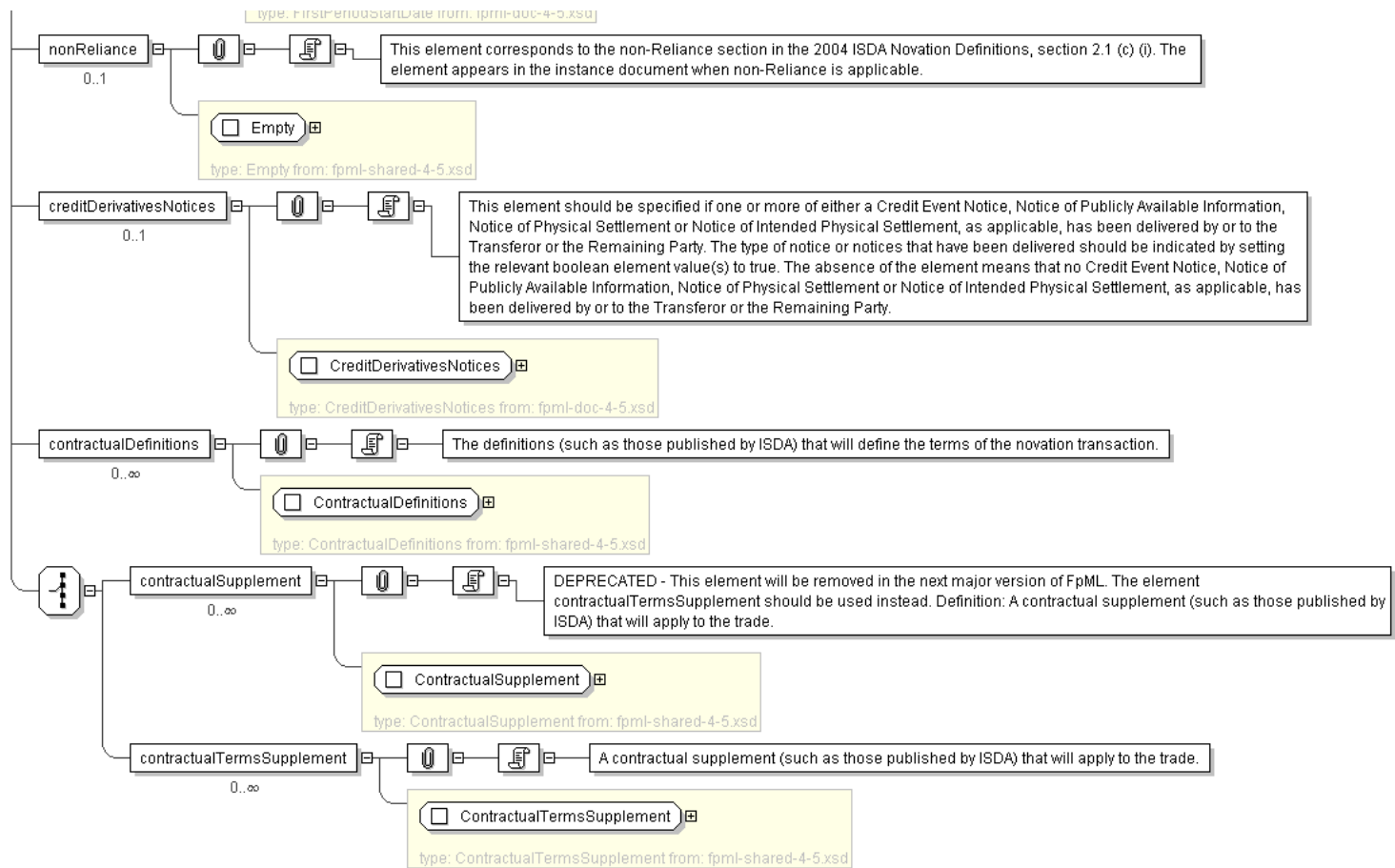
'A contractual supplement (such as those published by ISDA) that will apply to the trade.'

End Choice

Diagram







Schema Component Representation

```

<xsd:group name="NovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers" />
        <xsd:element name="newTransaction" type="Trade" />
      </xsd:choice>
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="oldTransactionReference" type="PartyTradeIdentifiers" />
          <xsd:element name="oldTransaction" type="Trade" />
        </xsd:choice>
        <xsd:choice minOccurs="0">
          <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers" />
          <xsd:element name="newTransaction" type="Trade" />
        </xsd:choice>
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="transferor" type="PartyReference" />
    <xsd:element name="transferee" type="PartyReference" />
    <xsd:element name="remainingParty" type="PartyReference" />
    <xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0"/>
    <xsd:element name="novationDate" type="xsd:date" />
    <xsd:element name="novationTradeDate" type="xsd:date" minOccurs="0"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="novatedAmount" type="Money" />
    </xsd:choice>
  </xsd:sequence>
</xsd:group>

```

```
<xsd:element name="novatedNumberOfOptions" type="xsd:decimal" />
</xsd:choice>
<xsd:element name="remainingTrade" type="Trade" minOccurs="0"/>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate"
minOccurs="0" maxOccurs="2"/>
<xsd:element name="nonReliance" type="Empty" minOccurs="0"/>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0"/>
<xsd:element name="contractualDefinitions" type="ContractualDefinitions"
minOccurs="0" maxOccurs="unbounded"/>
<xsd:choice>
  <xsd:element name="contractualSupplement" type="ContractualSupplement"
minOccurs="0" maxOccurs="unbounded" deprecated="true"
  deprecatedReason="The contractualTermsSupplement includes the publication date, which was
not present in the contractualSupplement"/>
  <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement"
minOccurs="0" maxOccurs="unbounded"/>
</xsd:choice>
</xsd:sequence>
</xsd:group>
```

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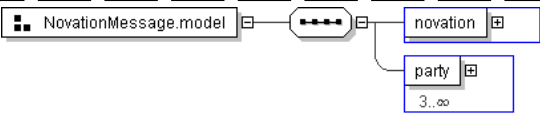
Model Group: **NovationMessage.model**

| | |
|---|---|
| Name | NovationMessage.model |
| Used by (from the same schema document) | Complex Type NovationNotificationMessage , Complex Type NovationRequestMessage , Complex Type NovationResponseMessage |

XML Instance Representation

```
<novation> Novation </novation> [1]
<party> Party </party> [3..*]
```

Diagram



Schema Component Representation

```
<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>
```

[top](#)

Model Group: **TerminationDetails.model**

| | |
|---|--|
| Name | TerminationDetails.model |
| Used by (from the same schema document) | Complex Type Termination |

XML Instance Representation

```
<terminationTradeDate> xsd:date </terminationTradeDate> [1]
'The date on which the the parties enter into the Termination transaction.'
```

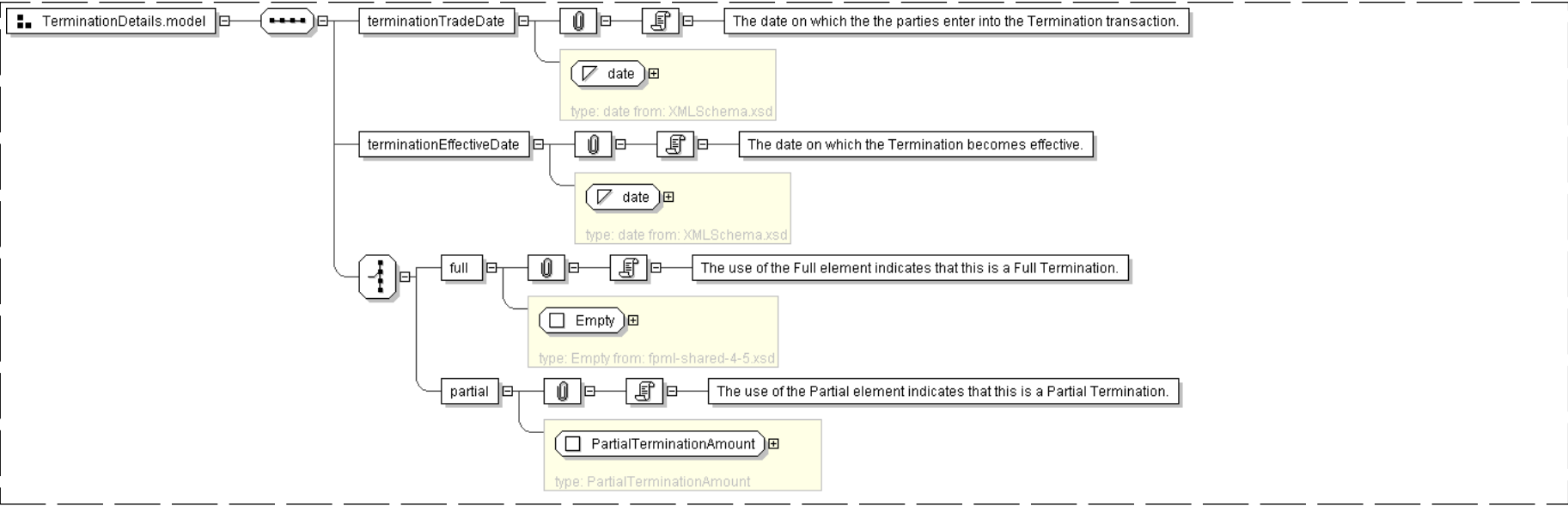
```
<terminationEffectiveDate> xsd:date </terminationEffectiveDate> [1]
'The date on which the Termination becomes effective.'
```

```
Start Choice [1]
<full> Empty </full> [1]
'The use of the Full element indicates that this is a Full Termination.'

<partial> PartialTerminationAmount </partial> [1]
'The use of the Partial element indicates that this is a Partial Termination.'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="TerminationDetails.model">
  <xsd:sequence>
    <xsd:element name="terminationTradeDate" type="xsd:date" />
    <xsd:element name="terminationEffectiveDate" type="xsd:date" />
    <xsd:choice>
      <xsd:element name="full" type="Empty" />
      <xsd:element name="partial" type="PartialTerminationAmount" />
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

| |
|--|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> AusStates </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|--|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

| |
|--|
| <pre><complexType name="AusAddress"> <complexContent> <extension base=" Address "> <sequence> <element name="state" type=" AusStates "/> <element name="postcode"> <simpleType> <restriction base=" string "> <pattern value="[1-9][0-9]{3}"/> </restriction> </simpleType> </element> </sequence> <attribute name="country" type=" string " fixed="Australia"/> </extension> </complexContent> </complexType></pre> |
|--|

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
```

```
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-posttrade-4-5.xsd"/>
  ...
</xsd:schema>
```

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Global Definitions

Complex Type: **AmendmentConfirmed**

| | |
|--------------|--|
| Super-types: | NotificationMessage < AmendmentConfirmed (by extension) |
| Sub-types: | None |

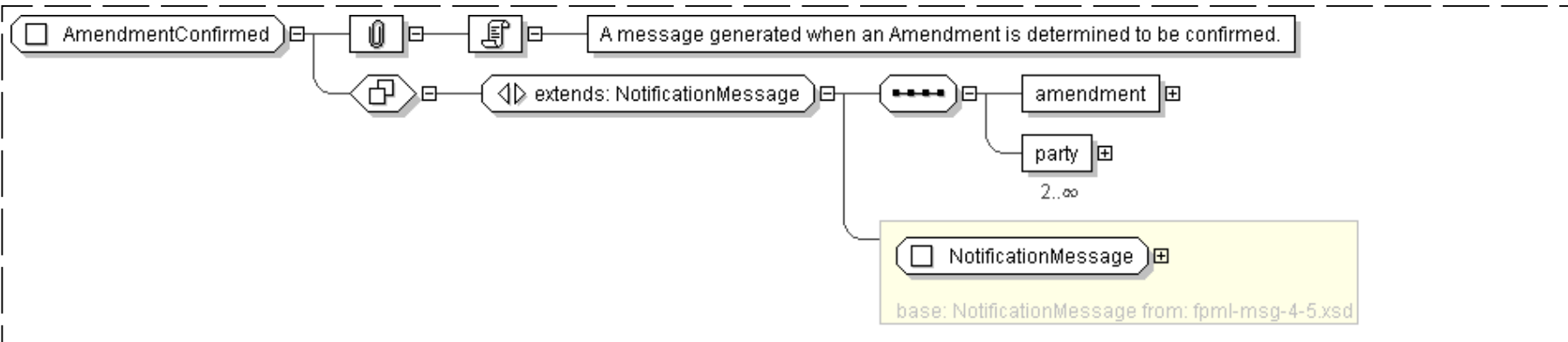
| | |
|---------------|--|
| Name | AmendmentConfirmed |
| Abstract | no |
| Documentation | A message generated when an Amendment is determined to be confirmed. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <amendment> Amendment </amendment> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="AmendmentConfirmed">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="amendment" type=" Amendment " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: IncreaseConfirmed

| | |
|--------------|---|
| Super-types: | NotificationMessage < IncreaseConfirmed (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | IncreaseConfirmed |
| Abstract | no |
| Documentation | A message generated when an Increase is determined to be confirmed. |

XML Instance Representation

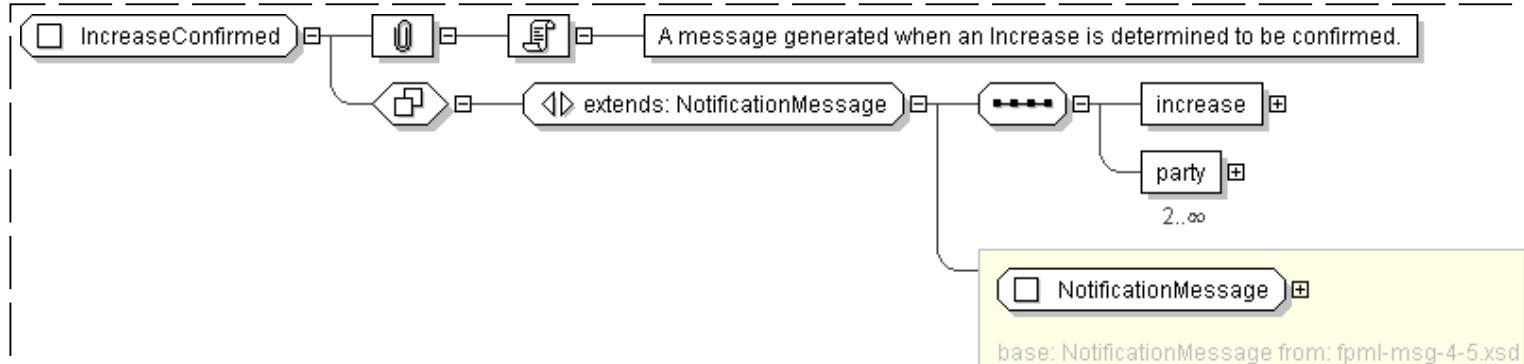
```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<increase> Increase </increase> [1]
<party> Party </party> [2..*]
'One party element for each of the principal parties and any other party that is referenced.'
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="IncreaseConfirmed">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="increase" type=" Increase "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

</xsd:complexType>

Complex Type: **NovationAlleged**

| | |
|--------------|---|
| Super-types: | NovationNotificationMessage < NovationAlleged (by extension) |
| Sub-types: | None |

| | |
|----------|-----------------|
| Name | NovationAlleged |
| Abstract | no |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'  
  "  
  actualBuild="6 [0..1]  
  '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.'  
  ">  
    <header> NotificationMessageHeader </header> [1]  
    <validation> Validation </validation> [0..*]  
    <novation> Novation </novation> [1]  
    <party> Party </party> [3..*]  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationAlleged">
  <xsd:complexContent>
    <xsd:extension base=" NovationNotificationMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NovationConfirmed**

| | |
|--------------|---|
| Super-types: | NovationNotificationMessage < NovationConfirmed (by extension) |
| Sub-types: | None |

| | |
|----------|-------------------|
| Name | NovationConfirmed |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
  '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.'
  ">
    <header> NotificationMessageHeader </header> [1]
    <validation> Validation </validation> [0..*]
    <novation> Novation </novation> [1]
    <party> Party </party> [3..*]
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationConfirmed">
  <xsd:complexContent>
    <xsd:extension base=" NovationNotificationMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestAmendmentConfirmation

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestAmendmentConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RequestAmendmentConfirmation |
| Abstract | no |
| Documentation | A message for requesting that the contained amendment be put forward for matching and confirmation. |

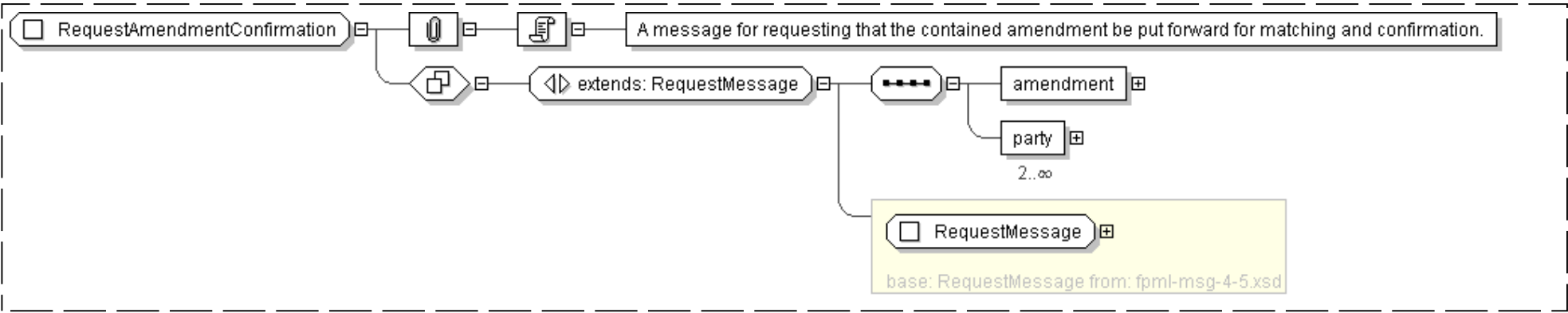
XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <amendment> Amendment </amendment> [1]
```


<party> Party </party> [2..*]
'One party element for each of the principal parties and any other party that is referenced.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestAmendmentConfirmation">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestIncreaseConfirmation

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestIncreaseConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RequestIncreaseConfirmation |
| Abstract | no |
| Documentation | A message for requesting that the contained increase be put forward for matching and confirmation. |

XML Instance Representation

<...>

```

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

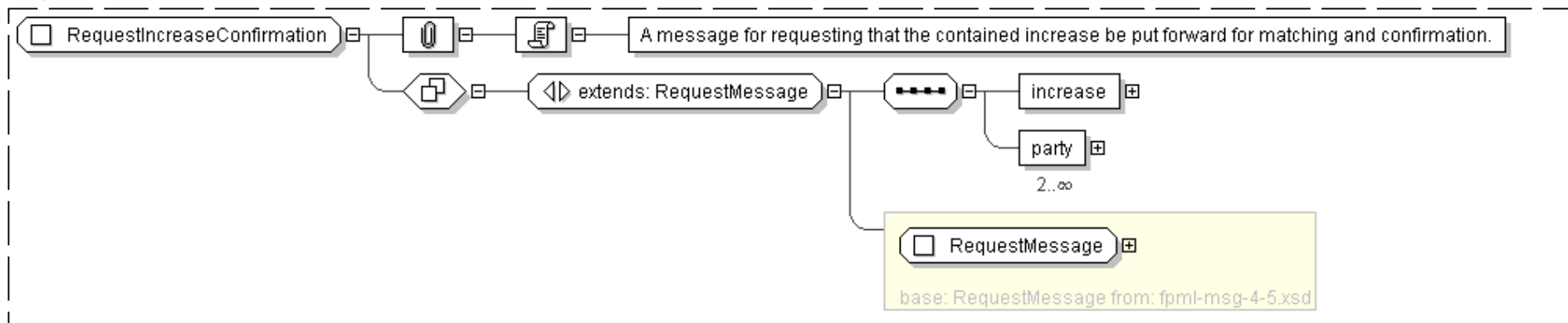
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'

"
actualBuild="6 [0..1]
'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.'

">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <increase> Increase </increase> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="RequestIncreaseConfirmation">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="increase" type=" Increase "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

```

        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

[top](#)

Complex Type: **RequestNovationConfirmation**

| | |
|--------------|--|
| Super-types: | NovationRequestMessage < RequestNovationConfirmation (by extension) |
| Sub-types: | None |

| | |
|----------|-----------------------------|
| Name | RequestNovationConfirmation |
| Abstract | no |

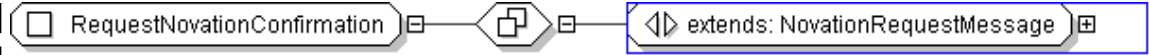
XML Instance Representation

```

<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <novation> Novation </novation> [1]
  <party> Party </party> [3..*]
</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestNovationConfirmation">
  <xsd:complexContent>
    <xsd:extension base=" NovationRequestMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestTerminationConfirmation

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestTerminationConfirmation (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RequestTerminationConfirmation |
| Abstract | no |
| Documentation | A message for requesting that the contained termination be put forward for matching and confirmation. |

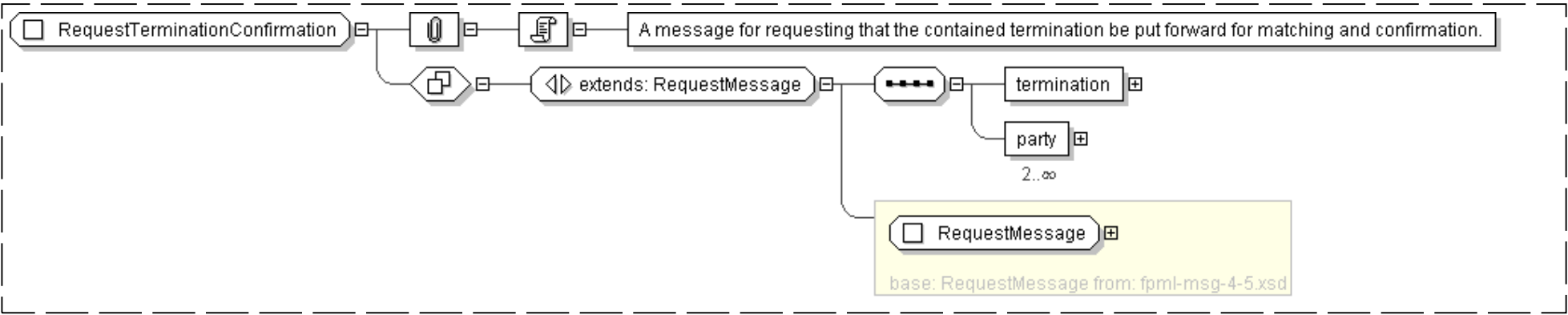
XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <termination> Termination </termination> [1]
```

<party> Party </party> [2..*]
'One party element for each of the principal parties and any other party that is referenced.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestTerminationConfirmation">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="termination" type=" Termination "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TerminationConfirmed

| | |
|--------------|--|
| Super-types: | NotificationMessage < TerminationConfirmed (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TerminationConfirmed |
| Abstract | no |
| Documentation | A message generated when a Termination is determined to be confirmed. |

XML Instance Representation

<...>

```

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

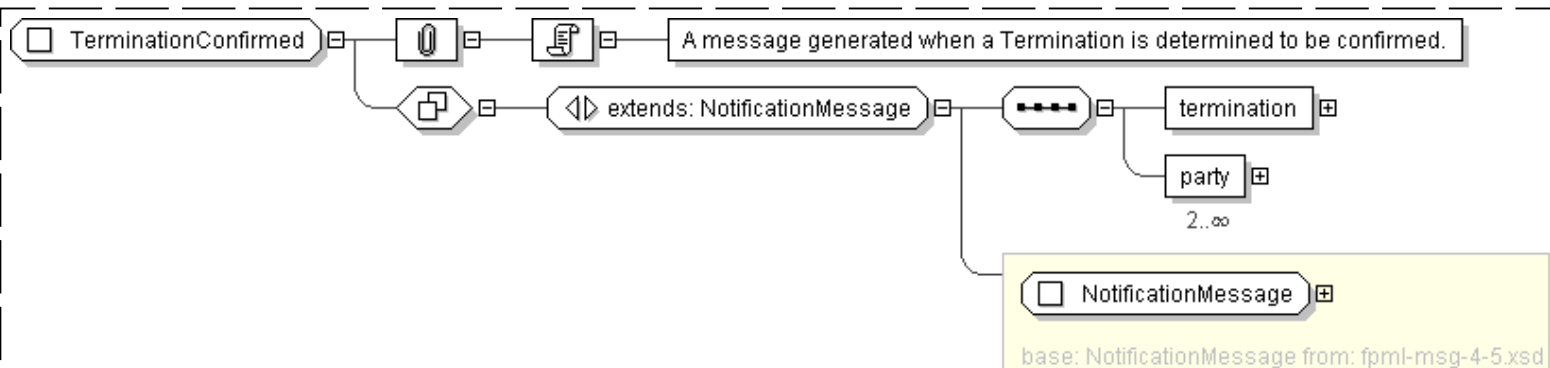
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'

"
actualBuild="6 [0..1]
'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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <termination> Termination </termination> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TerminationConfirmed">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="termination" type=" Termination "/>

```

```
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types:

[Address](#) < AusAddress (by extension)

Sub-types:

- [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|---|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML"
```

```

targetNamespace="http://www.fpml.org/2008/FpML-4-5"
version="$Revision: 5577 $" attributeFormDefault="unqualified"
elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-posttrade-4-5.xsd"/>
  ...
</xsd:schema>

```

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Global Definitions

Complex Type: **NovateTrade**

Super-types: [NovationRequestMessage](#) < **NovateTrade** (by extension)

Sub-types: None

| | |
|-----------------|-------------|
| Name | NovateTrade |
| Abstract | no |

XML Instance Representation

```

<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-
3'|'4-4'|'4-5'}) [1]

```

'Indicate which version of the FpML Schema an FpML message adheres to.'

"

```
expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

"

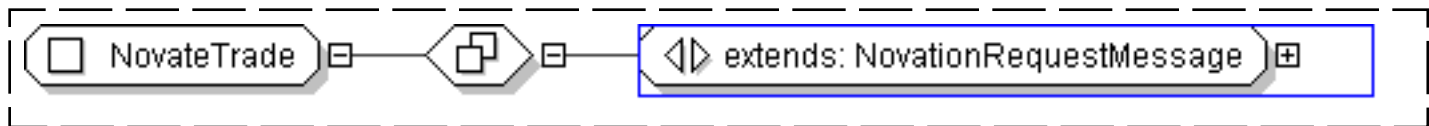
```
actualBuild="6 [0..1]
```

'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.'

```
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <novation> Novation </novation> [1]
  <party> Party </party> [3..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovateTrade">
  <xsd:complexContent>
    <xsd:extension base=" NovationRequestMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeNovated

Super-types: [NovationNotificationMessage](#) < **TradeNovated** (by extension)

Sub-types: None

| | |
|-----------------|--------------|
| Name | TradeNovated |
| Abstract | no |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <novation> Novation </novation> [1]
  <party> Party </party> [3..*]
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeNovated">
  <xsd:complexContent>
    <xsd:extension base=" NovationNotificationMessage "/>
  </xsd:complexContent>
</xsd:complexType>

```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)**Sub-types:** • [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```

<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>

```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<*pattern* = [1-9][0-9]{3}>>.

Schema Component Representation

```

<complexType name="AusAddress">

```

```

<complexContent>
  <extension base=" Address ">
    <sequence>
      <element name="state" type=" AusStates "/>
      <element name="postcode">
        <simpleType>
          <restriction base=" string ">
            <pattern value="[1-9][0-9]{3}" />
          </restriction>
        </simpleType>
      </element>
    </sequence>
    <attribute name="country" type=" string " fixed="Australia"/>
  </extension>
</complexContent>
</complexType>

```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified

scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Generated by [<oXygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-posttrade-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmlsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
```

```
<xsd:include schemaLocation="fpml-posttrade-4-5.xsd" />
...
</xsd:schema>
```

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Global Definitions

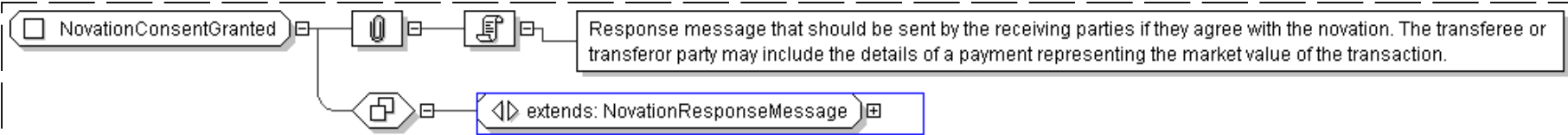
Complex Type: **NovationConsentGranted**

| | |
|---------------|--|
| Super-types: | NovationResponseMessage < NovationConsentGranted (by extension) |
| Sub-types: | None |
| Name | NovationConsentGranted |
| Abstract | no |
| Documentation | Response message that should be sent by the receiving parties if they agree with the novation. The transferee or transferor party may include the details of a payment representing the market value of the transaction. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  Start Sequence [0..1]
    <novation> Novation </novation> [1]
    <party> Party </party> [3..*]
  End Sequence
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationConsentGranted">
  <xsd:complexContent>
    <xsd:extension base=" NovationResponseMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NovationConsentRefused**

| | |
|--------------|--|
| Super-types: | NovationResponseMessage < NovationConsentRefused (by extension) |
| Sub-types: | None |

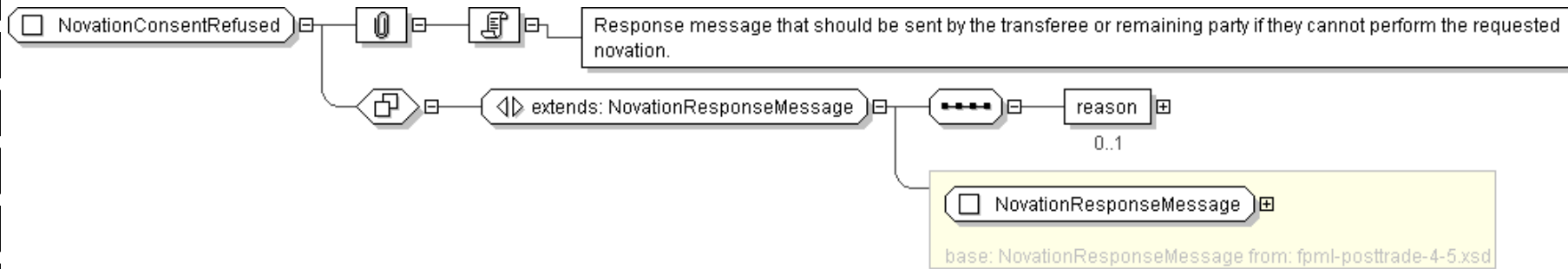
| | |
|---------------|--|
| Name | NovationConsentRefused |
| Abstract | no |
| Documentation | Response message that should be sent by the transferee or remaining party if they cannot perform the requested novation. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
```

```
Start Sequence [0..1]
    <novation> Novation </novation> [1]
    <party> Party </party> [3..*]
End Sequence
    <reason> Reason </reason> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationConsentRefused">
  <xsd:complexContent>
    <xsd:extension base=" NovationResponseMessage ">
      <xsd:sequence>
        <xsd:element name="reason" type=" Reason " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NovationConsentRequest**

| | |
|---------------------|---|
| <i>Super-types:</i> | NovationRequestMessage < NovationConsentRequest (by extension) |
| <i>Sub-types:</i> | None |

| | |
|------------------------|--|
| Name | NovationConsentRequest |
| <u>Abstract</u> | no |
| Documentation | A request message that passes details of the previously negotiated transaction that the transferor wishes to novate as well as describing the identity and roles of each party. As the same message is sent to both the transferee and remaining party it must contain the complete description of the underlying transaction (rather than just a reference) as the transferee will not have record of it. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```

```
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
```

```
expectedBuild=" xsd:positiveInteger [0..1]
```

```
'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.'
```

```
"
```

```
actualBuild="6 [0..1]
```

```
'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.'
```

```
">
```

```
<header> RequestMessageHeader </header> [1]
```

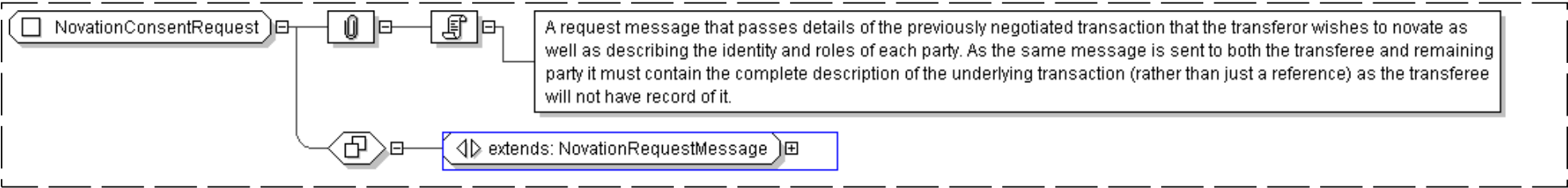
```
<validation> Validation </validation> [0..*]
```

```
<novation> Novation </novation> [1]
```

```
<party> Party </party> [3..*]
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NovationConsentRequest">
```

```
<xsd:complexContent>
```

```
<xsd:extension base=" NovationRequestMessage" />
```

```
</xsd:complexContent>
```

```
</xsd:complexType>
```

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Complex Type: TradeAmendmentRequest

| | |
|--------------|--|
| Super-types: | RequestMessage < TradeAmendmentRequest (by extension) |
| Sub-types: | None |

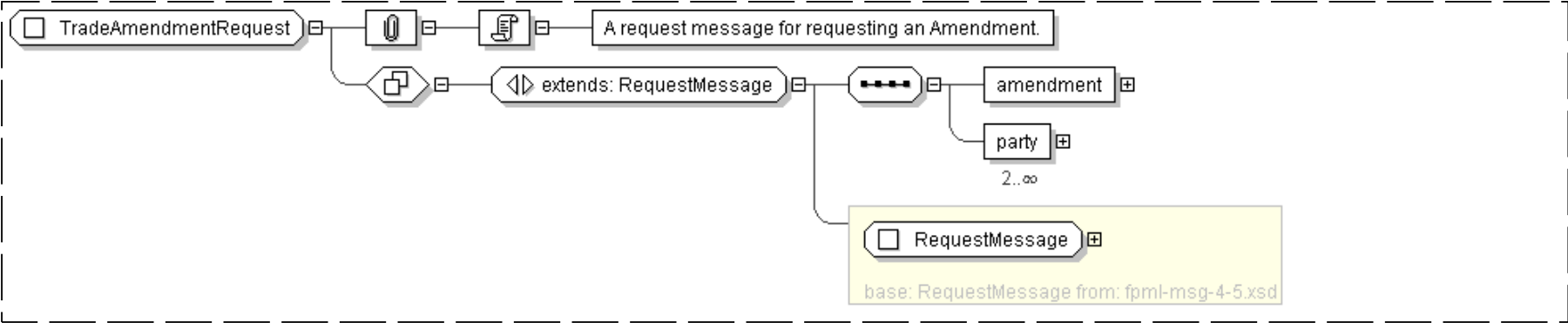
| | |
|------|-----------------------|
| Name | TradeAmendmentRequest |
|------|-----------------------|

| | |
|---------------|--|
| Abstract | no |
| Documentation | A request message for requesting an Amendment. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <amendment> Amendment </amendment> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAmendmentRequest">
  <xsd:complexContent>
```

```
<xsd:extension base=" RequestMessage ">
  <xsd:sequence>
    <xsd:element name="amendment" type=" Amendment "/>
    <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **TradeAmendmentResponse**

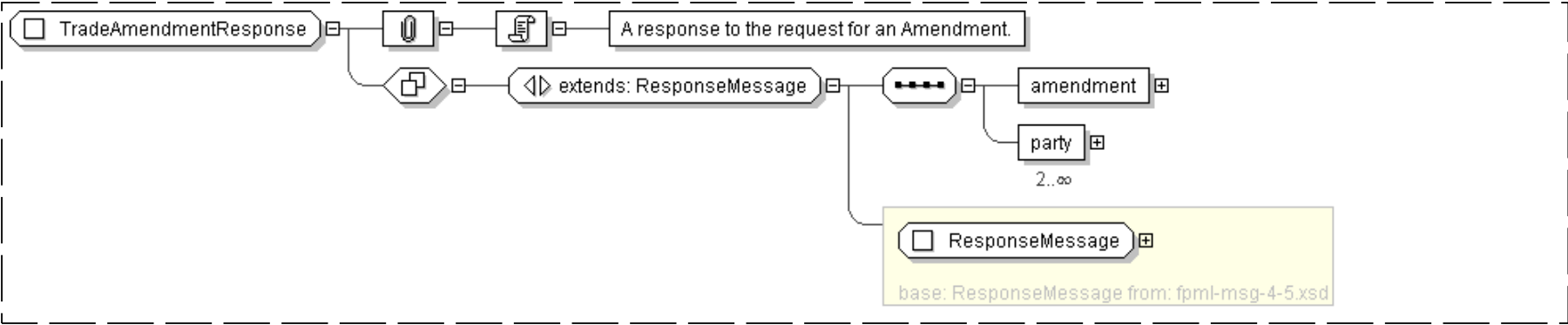
| | |
|--------------|--|
| Super-types: | ResponseMessage < TradeAmendmentResponse (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeAmendmentResponse |
| Abstract | no |
| Documentation | A response to the request for an Amendment. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <amendment> Amendment </amendment> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>
```


Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAmendmentResponse">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeIncreaseRequest

| | |
|--------------|---|
| Super-types: | RequestMessage < TradeIncreaseRequest (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeIncreaseRequest |
| Abstract | no |
| Documentation | A request message for requesting an Increase. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
```

```

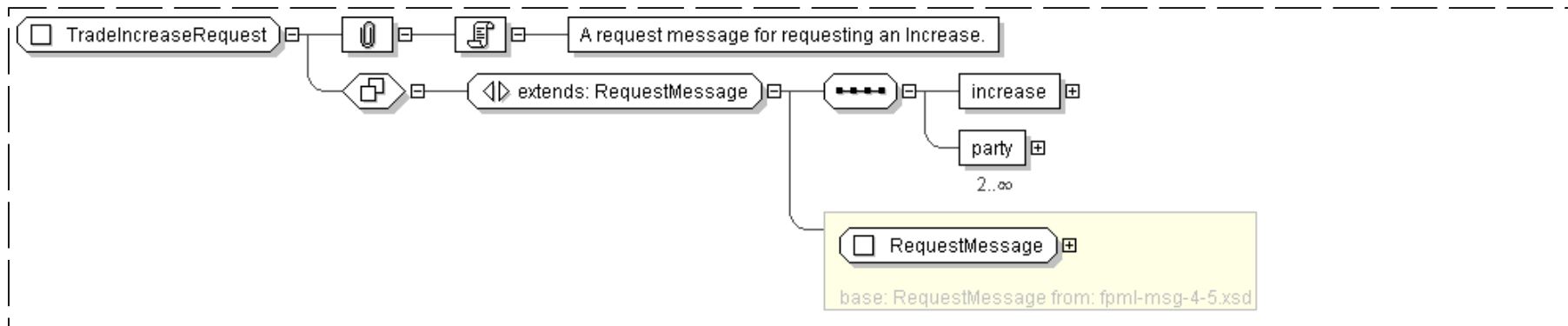
"
actualBuild="6 [0..1]
'The specific build number of this schema version. This attribute is not included in
an instance document. Instead, it is supplied by the XML parser when the document is
validated against the FpML schema and indicates the build number of the schema file. Every
time FpML publishes 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.'

">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <increase> Increase </increase> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeIncreaseRequest">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

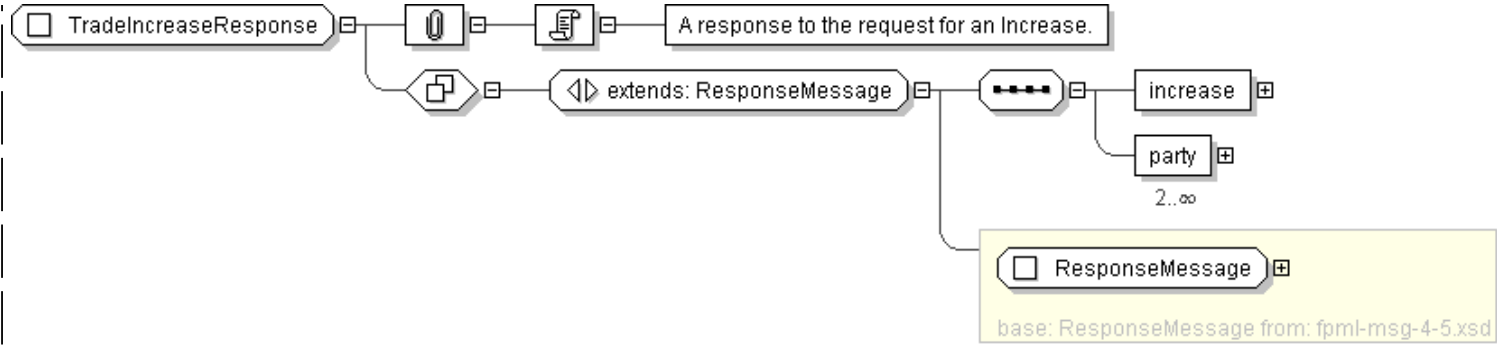
| | |
|--------------|---|
| Super-types: | ResponseMessage < TradeIncreaseResponse (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeIncreaseResponse |
| Abstract | no |
| Documentation | A response to the request for an Increase. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <increase> Increase </increase> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeIncreaseResponse">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeTerminationRequest

| | |
|--------------|--|
| Super-types: | RequestMessage < TradeTerminationRequest (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeTerminationRequest |
| Abstract | no |
| Documentation | A request message for requesting a Termination. |

XML Instance Representation

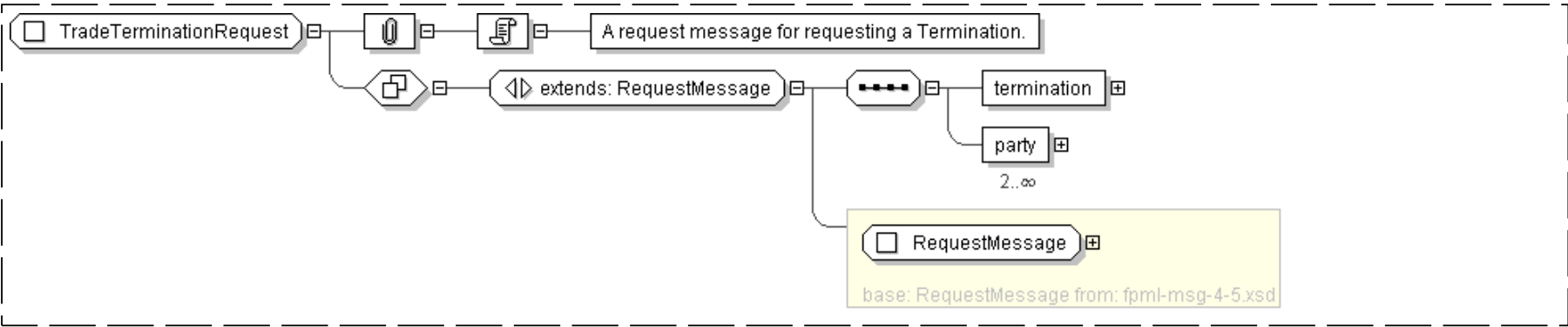
```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
"
actualBuild="6 [0..1]
```

'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.'

```
">
<header> RequestMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<termination> Termination </termination> [1]
<party> Party </party> [2..*]
'One party element for each of the principal parties and any other party that is referenced.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeTerminationRequest">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="termination" type=" Termination "/>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: TradeTerminationResponse

| | |
|--------------|--|
| Super-types: | ResponseMessage < TradeTerminationResponse (by extension) |
|--------------|--|

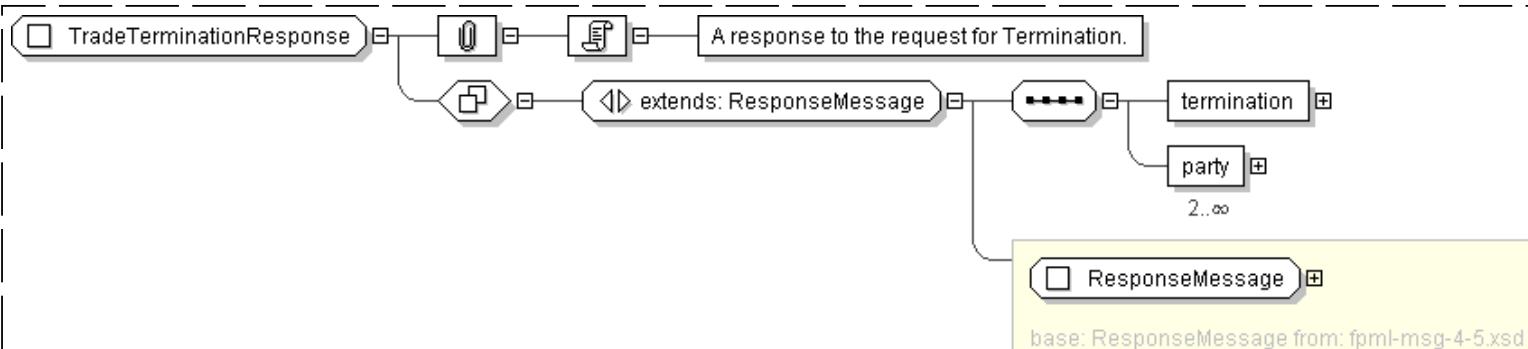
Sub-types: None

| | |
|----------------------|--|
| Name | TradeTerminationResponse |
| Abstract | no |
| Documentation | A response to the request for Termination. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <termination> Termination </termination> [1]
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeTerminationResponse">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " >
      <xsd:sequence>
        <xsd:element name="termination" type=" Termination " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.

- XML Schema Documentation
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
 - Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group Only *one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml-annotation | http://www.fpml.org/annotation |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
```

```
<xsd:include schemaLocation="fpml-msg-4-5.xsd" />
...
</xsd:schema>
```

Global Declarations

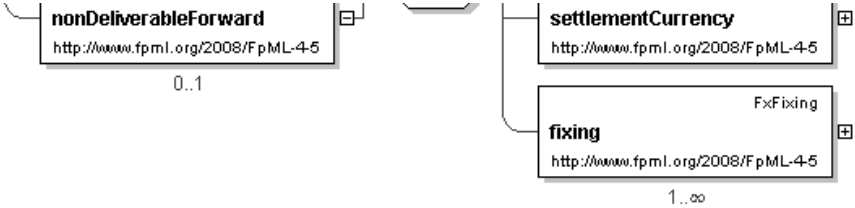
Element: **quotableFxSingleLeg**

- This element can be used wherever the following element is referenced:
 - [quotableProduct](#)

| | |
|----------|-------------------------------|
| Name | quotableFxSingleLeg |
| Type | QuotableFxLeg |
| Nilable | no |
| Abstract | no |

Logical Diagram





XML Instance Representation

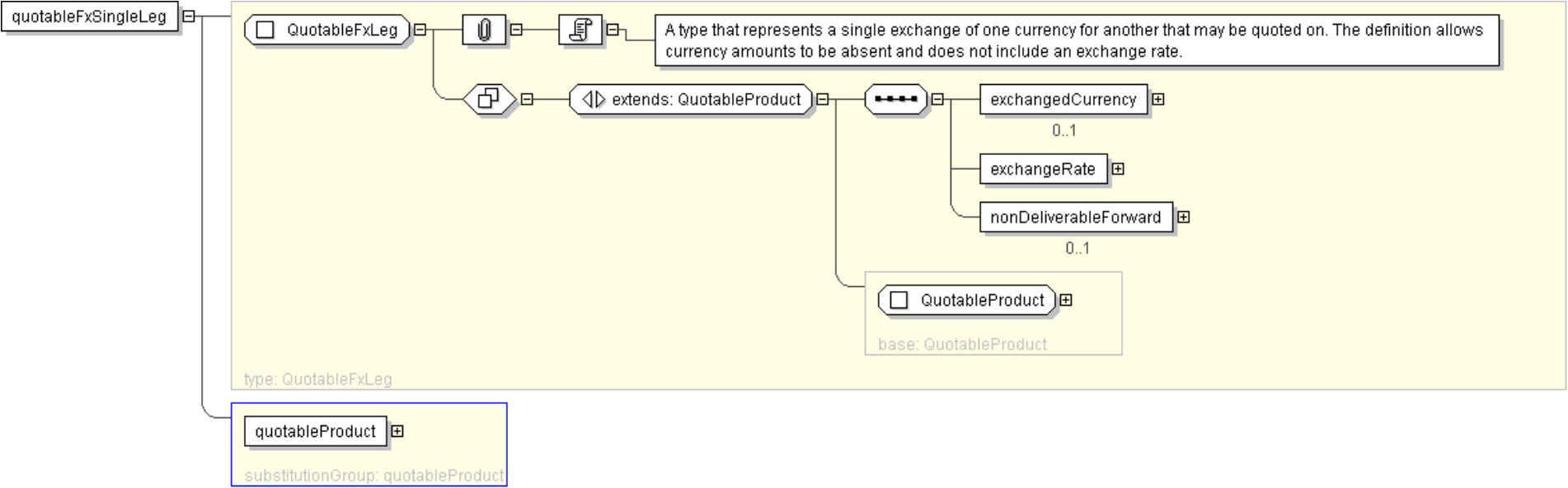
```
<quotableFxSingleLeg>
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <exchangedCurrency> QuotablePayment </exchangedCurrency> [0..1]
  <exchangeRate> QuotableFxRate </exchangeRate> [1]
  <nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]
  'Used to describe a particular type of FX forward transaction that is settled in a
  single currency.'

</quotableFxSingleLeg>
```

Diagram



Schema Component Representation

```
<xsd:element name="quotableFxSingleLeg" type=" QuotableFxLeg
```

```
" substitutionGroup="quotableProduct"/>
```

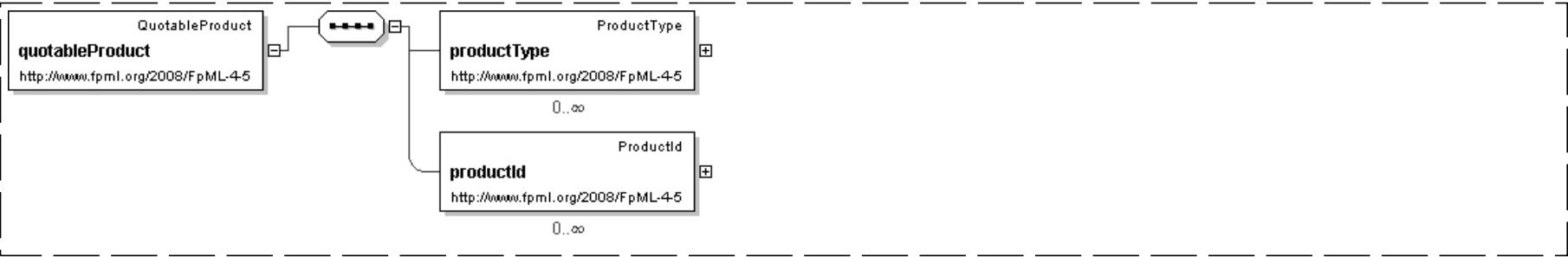
[top](#)

Element: **quotableProduct**

- The following elements can be used wherever this element is referenced:
 - [quotableFxSingleLeg](#)

| | |
|---|---|
| Name | quotableProduct |
| Used by (from the same schema document) | Complex Type QuoteUpdated , Complex Type RequestQuote |
| Type | QuotableProduct |
| Nilable | no |
| Abstract | yes |

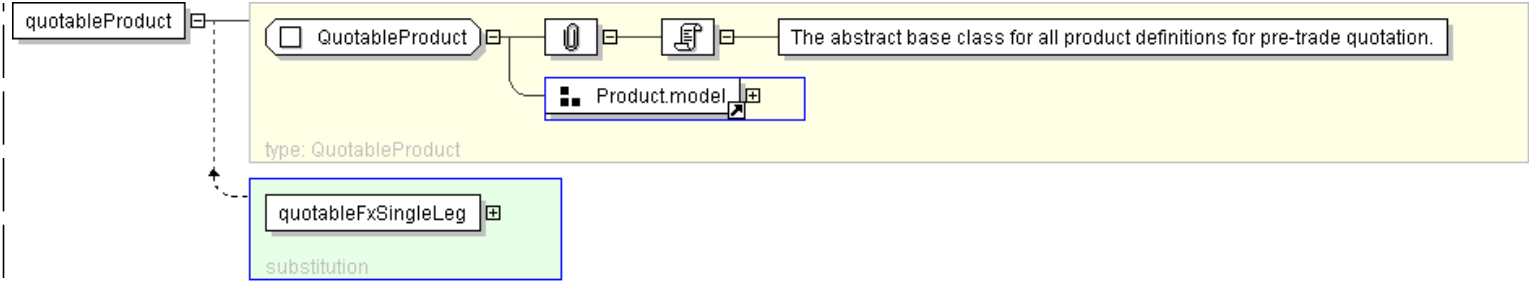
Logical Diagram



XML Instance Representation

```
<quotableProduct>
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
</quotableProduct>
```

Diagram



Schema Component Representation

```
<xsd:element name="quotableProduct" type=" QuotableProduct " abstract="true"/>
```

[top](#)

Global Definitions

Complex Type: **AcceptQuote**

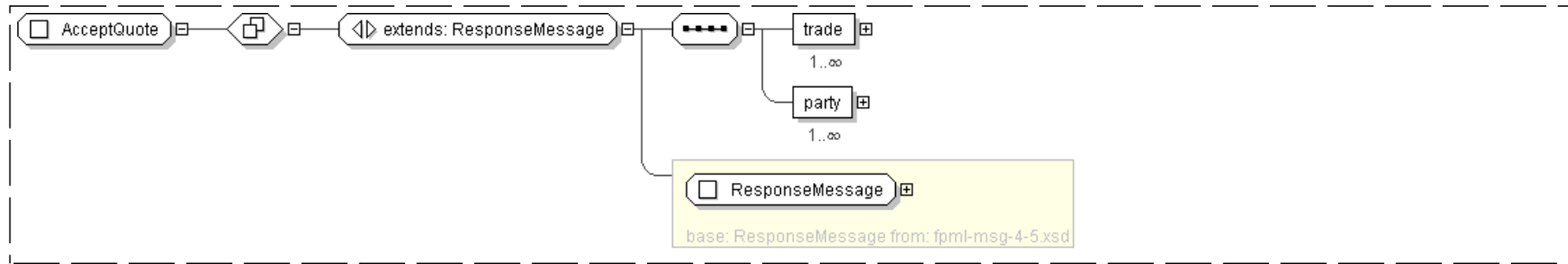
| | |
|--------------|---|
| Super-types: | ResponseMessage < AcceptQuote (by extension) |
| Sub-types: | None |

| | |
|----------|-------------|
| Name | AcceptQuote |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1..*]
  <party> Party </party> [1..*]
</...>
```

Diagram



Schema Component Representation

```

<xsd:complexType name="AcceptQuote">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage ">
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " maxOccurs="unbounded"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

[top](#)Complex Type: **QuotableFxLeg**

Super-types: [QuotableProduct](#) < **QuotableFxLeg** (by extension)

Sub-types: None

| | |
|--|--|
| Name | QuotableFxLeg |
| Used by (from the same schema document) | Element quotableFxSingleLeg |
| Abstract | no |
| Documentation | A type that represents a single exchange of one currency for another that may be quoted on. The definition allows currency amounts to be absent and does not include an exchange rate. |

XML Instance Representation

```

<...>
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

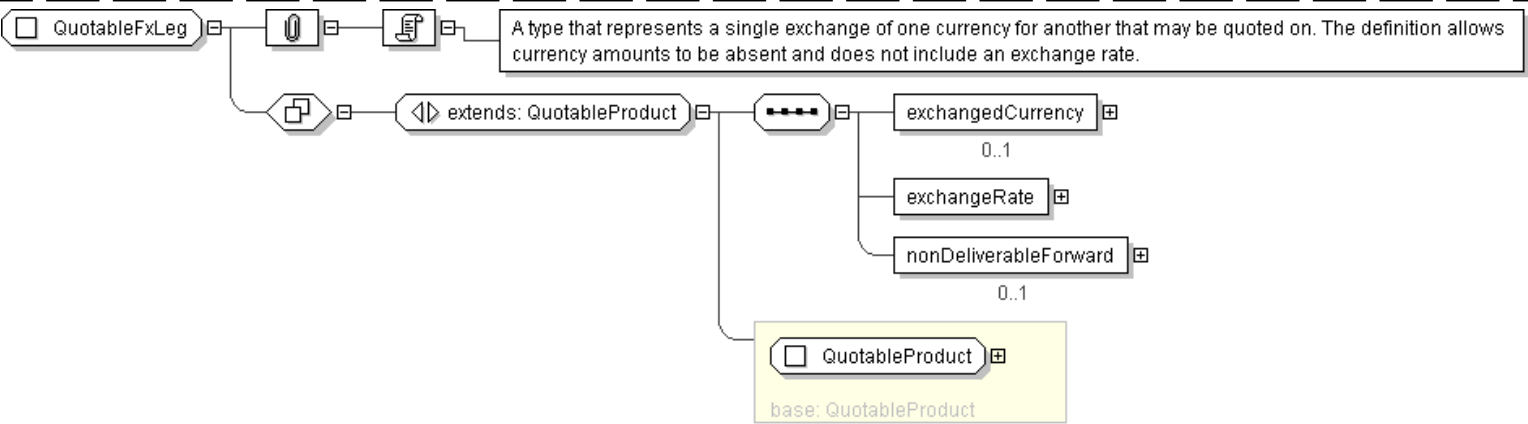
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <exchangedCurrency> QuotablePayment </exchangedCurrency> [0..1]
  <exchangeRate> QuotableFxRate </exchangeRate> [1]
  <nonDeliverableForward> FxCashSettlement </nonDeliverableForward> [0..1]
  
```

'Used to describe a particular type of FX forward transaction that is settled in a single currency.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotableFxLeg">
  <xsd:complexContent>
    <xsd:extension base=" QuotableProduct " >
      <xsd:sequence>
        <xsd:element name="exchangedCurrency" type=" QuotablePayment " minOccurs="0"/>
        <xsd:element name="exchangeRate" type=" QuotableFxRate "/>
        <xsd:element name="nonDeliverableForward" type=" FxCashSettlement " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

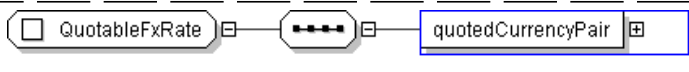
Complex Type: QuotableFxRate

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | QuotableFxRate |
| Used by (from the same schema document) | Complex Type QuotableFxLeg |
| Abstract | no |

XML Instance Representation

```
<...>
  <quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotableFxRate">
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type="QuotedCurrencyPair"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: QuotablePayment

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | QuotablePayment |
| Used by (from the same schema document) | Complex Type QuotableFxLeg |
| Abstract | no |
| Documentation | A type for defining payments. |

XML Instance Representation

```
<...>
Start Group: PayerReceiver.model [0..1]
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

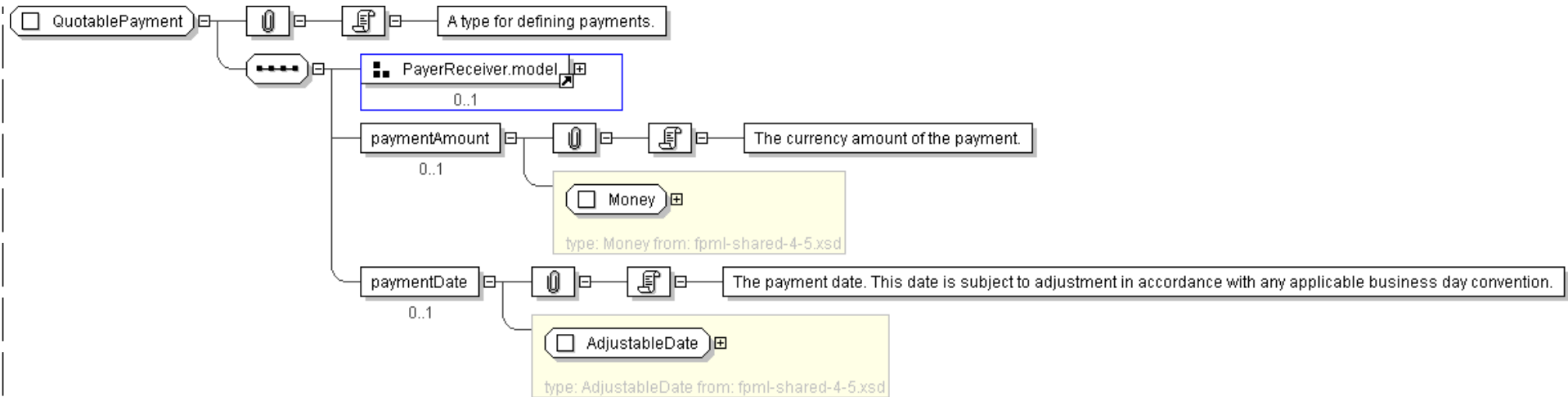
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

End Group: PayerReceiver.model
  <paymentAmount> Money </paymentAmount> [0..1]
  'The currency amount of the payment.'

  <paymentDate> AdjustableDate </paymentDate> [0..1]
  'The payment date. This date is subject to adjustment in accordance with any
  applicable business day convention.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotablePayment">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " minOccurs="0"/>
    <xsd:element name="paymentAmount" type=" Money " minOccurs="0"/>
    <xsd:element name="paymentDate" type=" AdjustableDate " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: QuotableProduct

| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">QuotableFxLeg (by extension) |

| | |
|---|--|
| Name | QuotableProduct |
| Used by (from the same schema document) | Element quotableProduct |
| Abstract | yes |
| Documentation | The abstract base class for all product definitions for pre-trade quotation. |

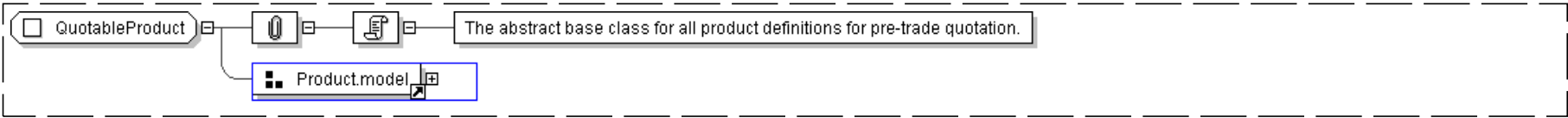
XML Instance Representation

```
<...>
<productType> ProductType </productType> [0..*]
'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'
```

```
<productId> ProductId </productId> [0..*]
'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotableProduct" abstract="true">
  <xsd:group ref="Product.model" />
</xsd:complexType>
```

[top](#)

Complex Type: Quote

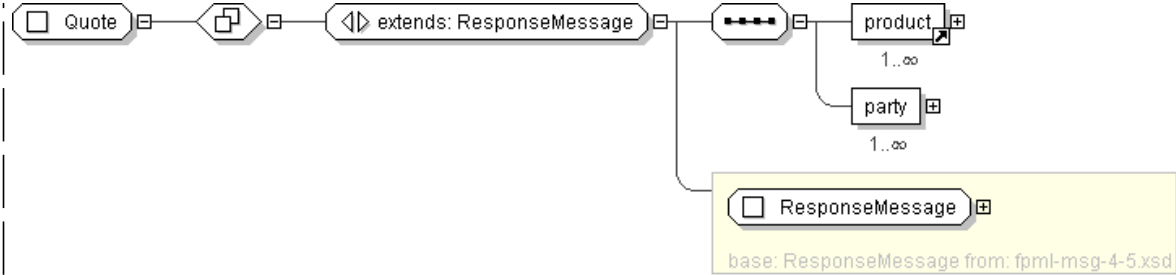
| | |
|--------------|---|
| Super-types: | ResponseMessage < Quote (by extension) |
| Sub-types: | None |

| | |
|-----------------|-------|
| Name | Quote |
| Abstract | no |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <product> ... </product> [1..*]
  <party> Party </party> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Quote">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " >
      <xsd:sequence>
        <xsd:element ref=" product " maxOccurs="unbounded"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: QuoteAcceptanceConfirmed

| | |
|--------------|--|
| Super-types: | ResponseMessage < QuoteAcceptanceConfirmed (by extension) |
| Sub-types: | None |

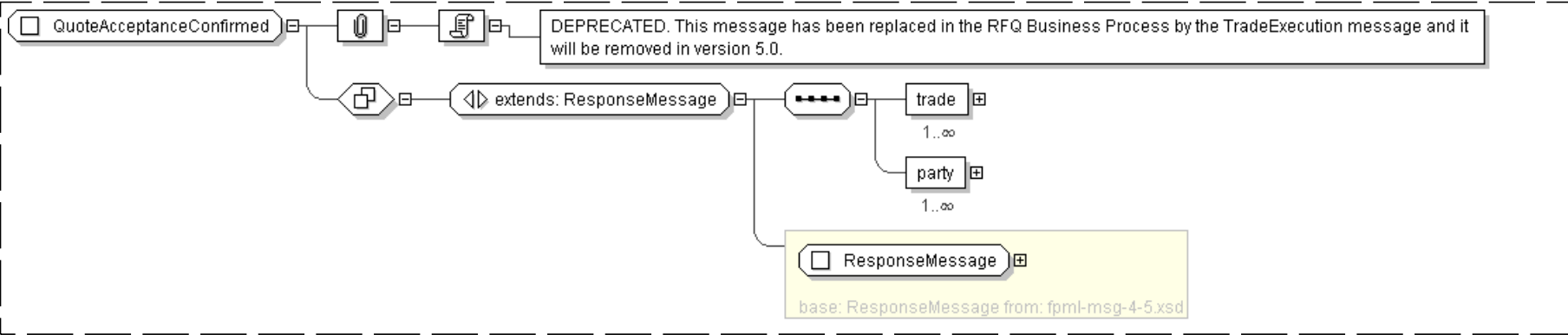
| | |
|---------------|---|
| Name | QuoteAcceptanceConfirmed |
| Abstract | no |
| Documentation | DEPRECATED. This message has been replaced in the RFQ Business Process by the TradeExecution message and it will be removed in version 5.0. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
actualBuild="6 [0..1]
  '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.'
```

```
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1..*]
  <party> Party </party> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuoteAcceptanceConfirmed" deprecated="true"
  deprecatedReason="The message has been replaced by the TradeExecution message to provide
the link between the RFQ and Trade Execution processes.">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " />
    <xsd:sequence>
      <xsd:element name="trade" type=" Trade " maxOccurs="unbounded"/>
      <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: QuoteAlreadyExpired

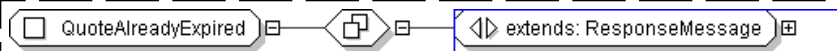
| | |
|--------------|---|
| Super-types: | ResponseMessage < QuoteAlreadyExpired (by extension) |
| Sub-types: | None |
| Name | QuoteAlreadyExpired |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuoteAlreadyExpired">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: QuoteUpdated

Super-types: [ResponseMessage](#) < **QuoteUpdated** (by extension)

Sub-types: None

| | |
|-----------------|--------------|
| Name | QuoteUpdated |
| Abstract | no |

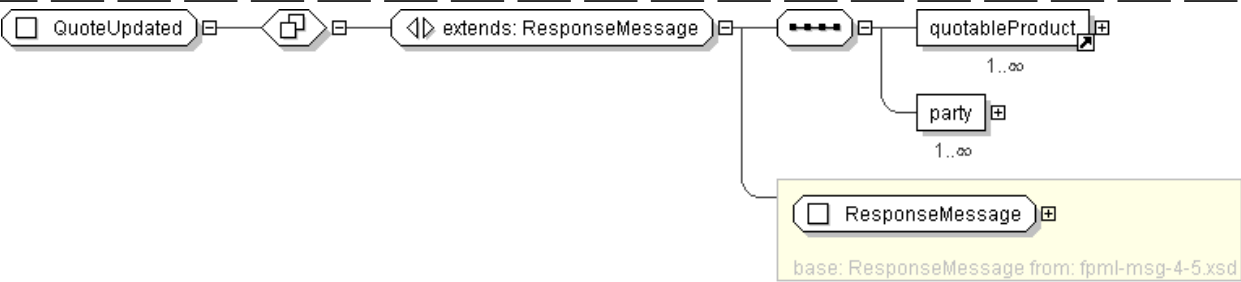
XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
```

'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.'

```
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <quotableProduct> ... </quotableProduct> [1..*]
  <party> Party </party> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="QuoteUpdated">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage ">
      <xsd:sequence>
        <xsd:element ref=" quotableProduct " maxOccurs="unbounded"/>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestQuote

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestQuote (by extension) |
| Sub-types: | None |

| | |
|----------|--------------|
| Name | RequestQuote |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  ...
</...>
```

```
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
```

```
expectedBuild=" xsd:positiveInteger [0..1]
```

```
'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.'
```

```
"
```

```
actualBuild="6 [0..1]
```

```
'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.'
```

```
">
```

```
<header> RequestMessageHeader </header> [1]
```

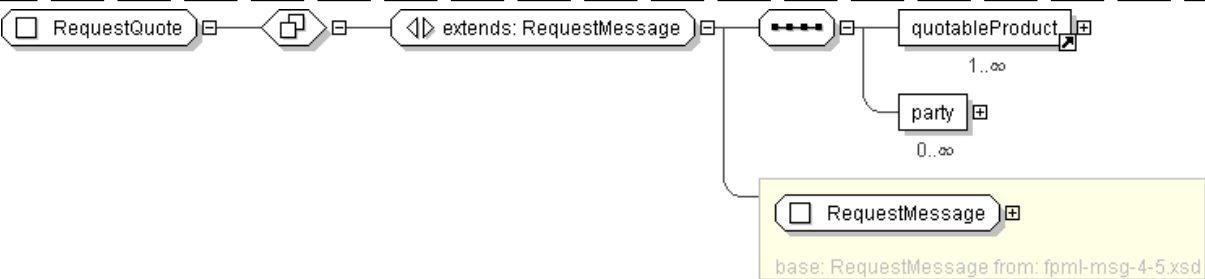
```
<validation> Validation </validation> [0..*]
```

```
<quotableProduct> ... </quotableProduct> [1..*]
```

```
<party> Party </party> [0..*]
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestQuote">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage " />
    <xsd:sequence>
      <xsd:element ref=" quotableProduct " maxOccurs="unbounded" />
      <xsd:element name="party" type=" Party " minOccurs="0" maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

Complex Type: **RequestQuoteResponse**

Super-types: [ResponseMessage](#) < **RequestQuoteResponse** (by extension)

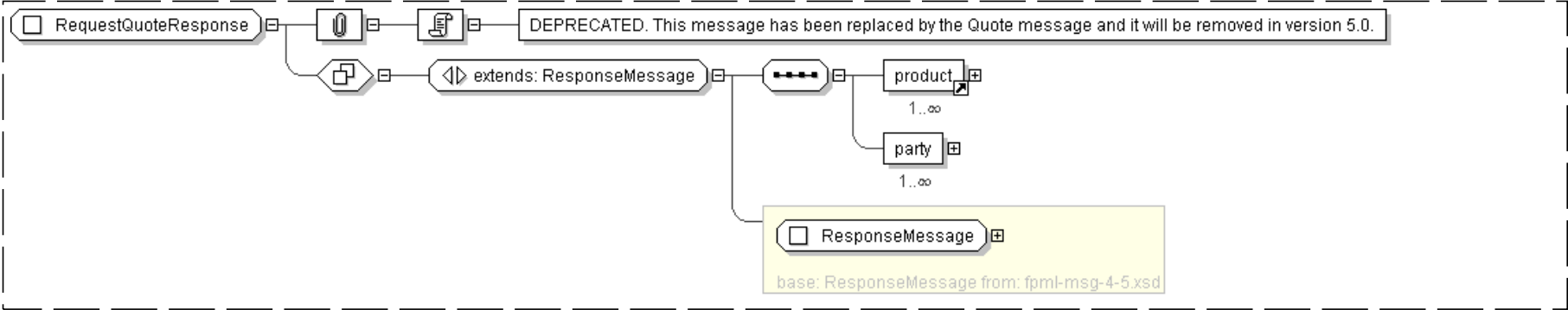
| | |
|------------|------|
| Sub-types: | None |
|------------|------|

| | |
|---------------|--|
| Name | RequestQuoteResponse |
| Abstract | no |
| Documentation | DEPRECATED. This message has been replaced by the Quote message and it will be removed in version 5.0. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <product> ... </product> [1..*]
  <party> Party </party> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestQuoteResponse" deprecated="true" deprecatedReason="The naming
of the message was not clear, it has been replaced by the Quote message">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " >
      <xsd:sequence>
        <xsd:element ref=" product " maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

    <xsd:element name="party" type=" Party " maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)
Sub-types:

- [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```

<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>

```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```

<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>

```

```

<element name="postcode">
  <simpleType>
    <restriction base=" string ">
      <pattern value="[1-9][0-9]{3}" />
    </restriction>
  </simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>

```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group Only *one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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 - Complex Type: [PositionProposedMatch](#)
 - Complex Type: [PositionReference](#)
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 - Complex Type: [PositionsAsserted](#)
 - Complex Type: [PositionsMatchResults](#)
 - Complex Type: [RequestPortfolio](#)
 - Complex Type: [StepReference](#)
 - Complex Type: [TradeCashflowsAsserted](#)
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Schema Document Properties

| | |
|------------------|-----------------------------------|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
|------------------|-----------------------------------|

| | |
|----------------------------------|--|
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-reporting-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-reporting-4-5.xsd" />
  ...
</xsd:schema>
```

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Global Definitions

Complex Type: **AllegedCashflow**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | AllegedCashflow |
| Used by (from the same schema document) | Complex Type TradeCashflowsMatchResult |
| Abstract | no |

XML Instance Representation

```
<...>
  <asOfDate> xsd:dateTime </asOfDate> [0..1]
  'The date and time at which the set of cashflows was defined.'

  <tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
  'Unique identifier assigned by the party asserting the set of cashflows to be reconciled.'

  Start Group: TradeCashflows.model [0..1]
  <tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
  'Structure that holds reference to the trade through the tradeId and optionally some
  trade-specific elements for identifying the trade in the case of trades that have not
  been negotiated through electronic platforms and for which the counterparty\'s trade ID has
  not been captured.'

  <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
  'The adjusted date in which the payments are being paid/received.'

  <payment> PaymentMatching </payment> [1..*]
  'Specifies the payment that is exposed to the matching process. Usually there will be a
  single payment but for cross-currency swaps a different payment per currency shall be provided.'
```

XML Schema Documentation

End Group: TradeCashflows.model</...>

Diagram

AllegedCashflow

DefinitionAndCashflows.model

Schema Component Representation

<xsd:complexType name="AllegedCashflow"><xsd:sequence><xsd:group ref=" DefinitionAndCashflows.model " /></xsd:sequence></xsd:complexType>

top

Complex Type: **AssertedCashflow**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AssertedCashflow |
| Used by (from the same schema document) | Complex Type TradeCashflowsMatchResult |
| Abstract | no |
| Documentation | A type that defines a cashflow (or set of cashflows for cross-currency swap) asserted by one of the parties. |

XML Instance Representation

```
<...>
  <asOfDate> xsd:dateTime </asOfDate> [0..1]
  'The date and time at which the set of cashflows was defined.'

  <tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
  'Unique identifier assigned by the party asserting the set of cashflows to be reconciled.'

  Start Group: TradeCashflows.model [0..1]
    <tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
    'Structure that holds reference to the trade through the tradeId and optionally some
    trade-specific elements for identifying the trade in the case of trades that have not
    been negotiated through electronic platforms and for which the counterparty\'s trade ID has
    not been captured.'

    <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
    'The adjusted date in which the payments are being paid/received.'

    <payment> PaymentMatching </payment> [1..*]
    'Specifies the payment that is exposed to the matching process. Usually there will be a
    single payment but for cross-currency swaps a different payment per currency shall be provided.'

  End Group: TradeCashflows.model
</...>
```

Diagram

AssertedCashflow

A type that defines a cashflow (or set of cashflows for cross-currency swap) asserted by one of the parties.

DefinitionAndCashflows.model

Schema Component Representation

file:///C:/Irina-Local/Subversion/branches/FpML-4-5/pdf/fpml-reconciliation-4-5.xsd.html (3 of 52) [2/23/2009 2:24:55 PM]

```
<xsd:complexType name="AssertedCashflow">
  <xsd:sequence>
    <xsd:group ref=" DefinitionAndCashflows.model " />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **AssertedPosition**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AssertedPosition |
| Used by (from the same schema document) | Complex Type PositionMatchResult , Complex Type PositionMatchResult |
| Abstract | no |
| Documentation | A type that defines a position asserted by one of the parties. |

XML Instance Representation

```
<...>
  <positionId> PositionId </positionId> [1]
  'A version-independent identifier for the position, possibly based on trade identifier.'

  <version> xsd:positiveInteger </version> [0..1]
  '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.'

  Start Group: PositionWithoutId.model [0..1]
  <reportingRoles> ReportingRoles </reportingRoles> [0..1]
  'Information about the roles of the parties with respect to reporting the positions.'

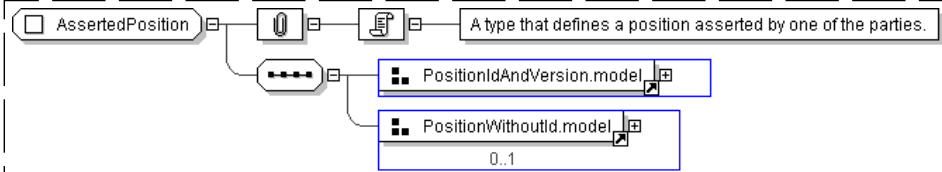
  <constituent> PositionConstituent </constituent> [1]
  'The components that create this position.'

  <scheduledDate> ScheduledDate </scheduledDate> [0..*]
  'Position level schedule date, such as final payment dates, in a simple and flexible format.'

  <valuation> AssetValuation </valuation> [0..*]
  '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.'

  End Group: PositionWithoutId.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AssertedPosition">
  <xsd:sequence>
    <xsd:group ref=" PositionIdAndVersion.model " />
  </xsd:sequence>
</xsd:complexType>
```

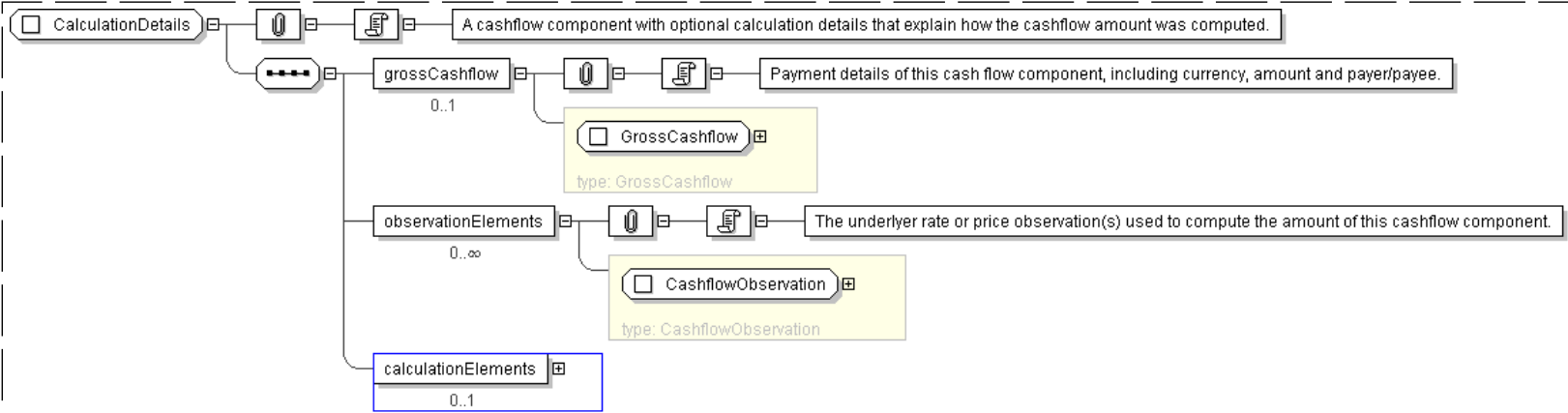

Complex Type: **CalculationDetails**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CalculationDetails |
| Used by (from the same schema document) | Complex Type PaymentMatching |
| Abstract | no |
| Documentation | A cashflow component with optional calculation details that explain how the cashflow amount was computed. |

XML Instance Representation

```
<...>  
  <grossCashflow> GrossCashflow </grossCashflow> [0..1]  
  'Payment details of this cash flow component, including currency, amount and payer/payee.'  
  
  <observationElements> CashflowObservation </observationElements> [0..*]  
  'The underlyer rate or price observation(s) used to compute the amount of this  
  cashflow component.'  
  
  <calculationElements> CashflowCalculationElements </calculationElements> [0..1]  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationDetails">  
  <xsd:sequence>  
    <xsd:element name="grossCashflow" type=" GrossCashflow " minOccurs="0"/>  
    <xsd:element name="observationElements" type=" CashflowObservation "  
    minOccurs="0" maxOccurs="unbounded"/>  
    <xsd:element name="calculationElements" type=" CashflowCalculationElements " minOccurs="0"/>  
  </xsd:sequence>  
</xsd:complexType>
```

Complex Type: **CancelTradeCashflows**

| | |
|---------------|--|
| Super-types: | NotificationMessage < CancelTradeCashflows (by extension) |
| Sub-types: | None |
| Name | CancelTradeCashflows |
| Abstract | no |
| Documentation | Message for cancellation of payments to be reconciled. A message sent to indicate that previously asserted TradeCashFlows are no longer in effect. For example, this may be caused by a trade's being terminated or assigned after a TradeCashflowsAsserted message has been sent but before the payment date. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
  'Unique identifier assigned by either party to a set of cashflows.'

  Start Group: TradeCashflows.model [0..1]
  <tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
  'Structure that holds reference to the trade through the tradeId and optionally some
  trade-specific elements for identifying the trade in the case of trades that have not
  been negotiated through electronic platforms and for which the counterparty's trade ID has
  not been captured.'

  <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
  'The adjusted date in which the payments are being paid/received.'

  <payment> PaymentMatching </payment> [1..*]
  'Specifies the payment that is exposed to the matching process. Usually there will be a
  single payment but for cross-currency swaps a different payment per currency shall be provided.'

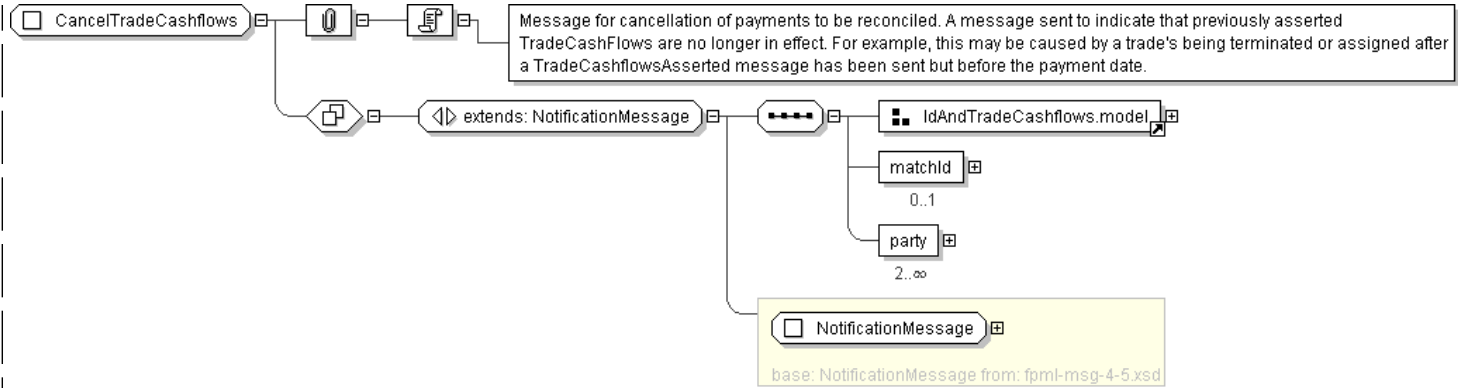
  End Group: TradeCashflows.model

  <matchId> MatchId </matchId> [0..1]
  'A unique identifier assigned by matching service to each set of matched cashflows.'

  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CancelTradeCashflows">
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="IdAndTradeCashflows.model"/>
        <xsd:element name="matchId" type="MatchId" minOccurs="0"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CashflowCalculationElements**

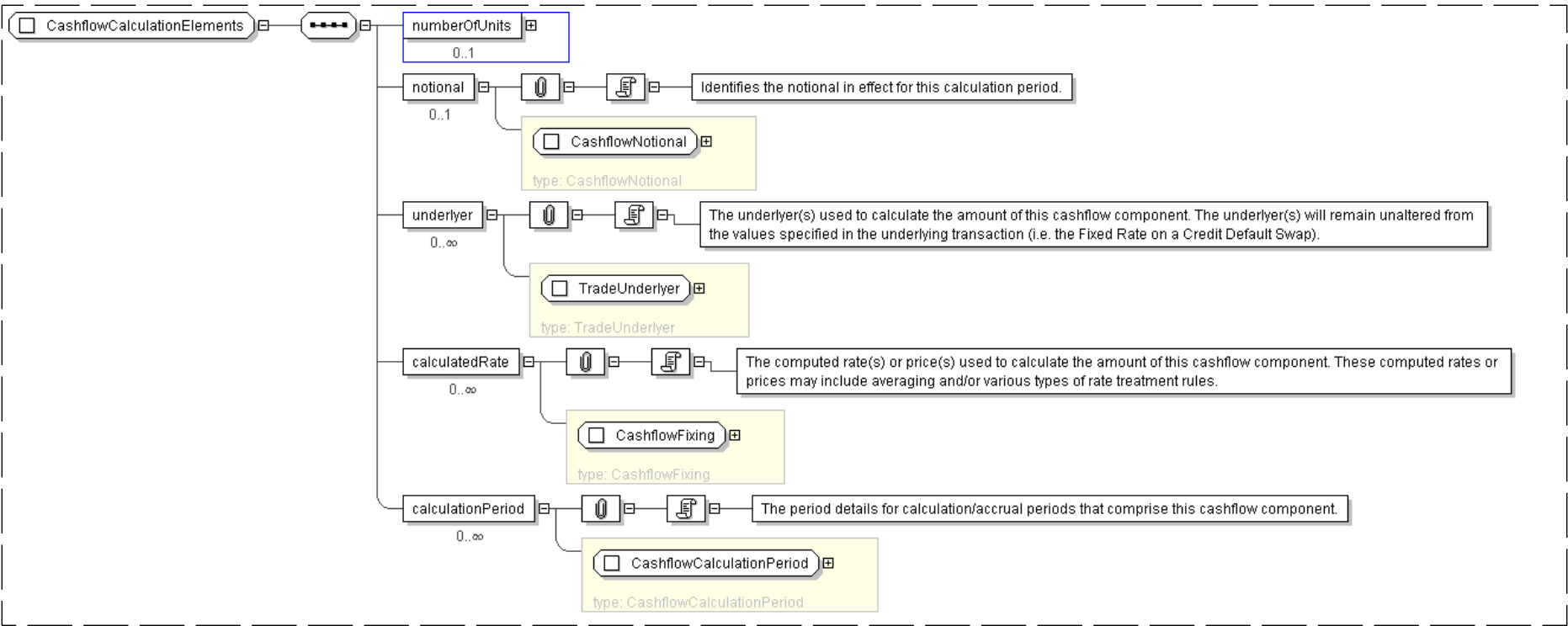
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CashflowCalculationElements |
| Used by (from the same schema document) | Complex Type CalculationDetails |
| Abstract | no |

XML Instance Representation

```
<...>
  <numberOfUnits> UnderlyerReferenceUnits </numberOfUnits> [0..1]
  <notional> CashflowNotional </notional> [0..1]
  'Identifies the notional in effect for this calculation period.'

  <underlyer> TradeUnderlyer </underlyer> [0..*]
  'The underlyer(s) used to calculate the amount of this cashflow component. The underlyer
  (s) will remain unaltered from the values specified in the underlying transaction (i.e.
  the Fixed Rate on a Credit Default Swap).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowCalculationElements">
  <xsd:sequence>
    <xsd:element name="numberOfUnits" type="UnderlyerReferenceUnits" minOccurs="0"/>
    <xsd:element name="notional" type="CashflowNotional" minOccurs="0"/>
    <xsd:element name="underlyer" type="TradeUnderlyer" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="calculatedRate" type="CashflowFixing" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="calculationPeriod" type="CashflowCalculationPeriod"
      minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CashflowCalculationPeriod**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CashflowCalculationPeriod |
| Used by (from the same schema document) | Complex Type CashflowCalculationElements |
| Abstract | no |
| Documentation | The period calculation details for a calculation/accrual period. This will include information about the dates and duration of the accrual period, the rate fixing (s), the notional in effect, and the amount of the accrual. |

XML Instance Representation

<...>

```

<calculatedRateReference> CashflowFixingReference </calculatedRateReference> [0..*]
'Reference to the fixing details defined somewhere in the document.'

<adjustedStartDate> xsd:date </adjustedStartDate> [0..1]
'Date that defines the beginning of the calculation period.'

<adjustedEndDate> xsd:date </adjustedEndDate> [0..1]
'Date that defines the end of the calculation period.'

<numberOfDays> xsd:positiveInteger </numberOfDays> [0..1]
'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.'

<fixedRateStepReference> StepReference </fixedRateStepReference> [0..1]
'Reference to the fixed rate schedule\'s step in order to identify the calculation period
fixed rate.'

<dayCountFraction> DayCountFraction </dayCountFraction> [0..1]
'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.'

<dayCountYearFraction> xsd:decimal </dayCountYearFraction> [0..1]
'The year fraction value of the calculation period, result of applying the ISDA rules for
day count fraction defined in the ISDA Annex.'

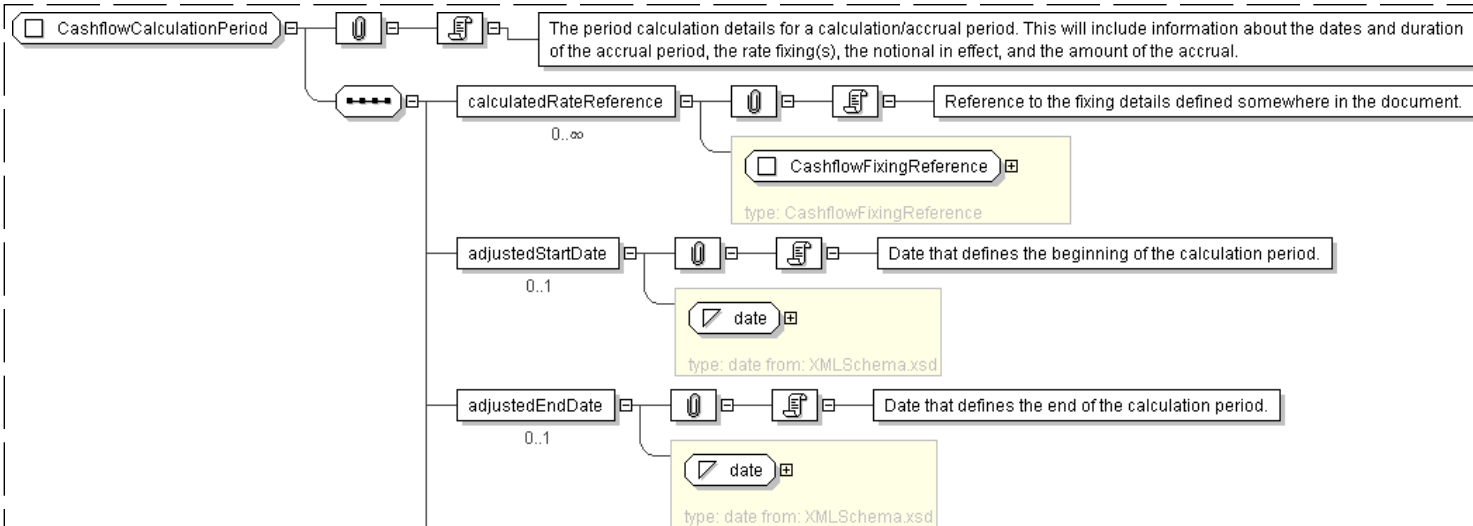
<compoundingMethod> CompoundingMethodEnum </compoundingMethod> [0..1]
'If more that one calculation period contributes to a single payment amount this
element specifies whether compounding is applicable, and if so, what compounding method is
to be used. This element must only be included when more that one calculation
period contributes to a single payment amount.'

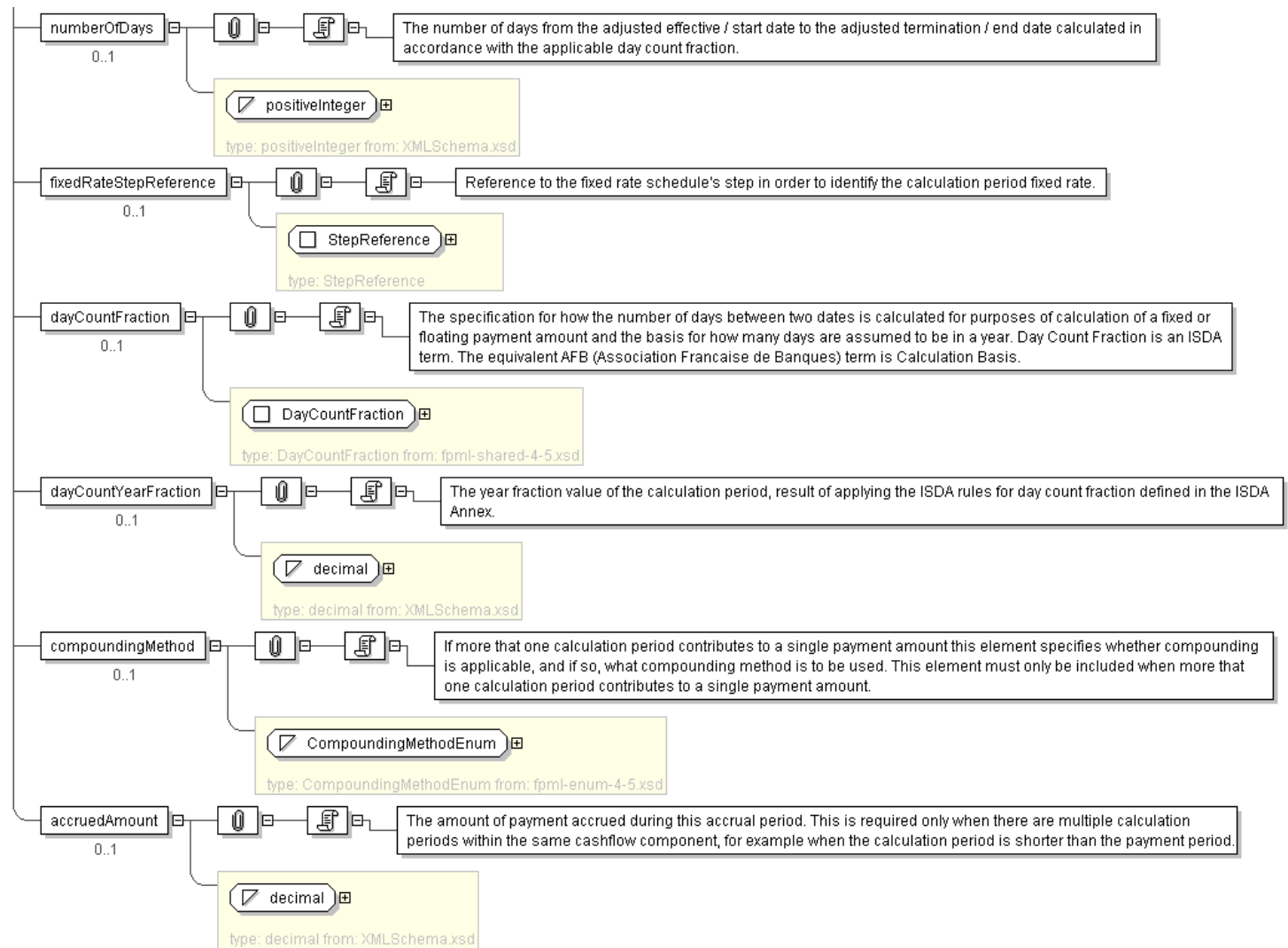
<accruedAmount> xsd:decimal </accruedAmount> [0..1]
'The amount of payment accrued during this accrual period. This is required only when there
are multiple calculation periods within the same cashflow component, for example when
the calculation period is shorter than the payment period.'

</...>

```

Diagram





Schema Component Representation

```

<xsd:complexType name="CashflowCalculationPeriod">
  <xsd:sequence>
    <xsd:element name="calculatedRateReference" type="CashflowFixingReference"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="adjustedStartDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedEndDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="numberOfDays" type="xsd:positiveInteger" minOccurs="0"/>
    <xsd:element name="fixedRateStepReference" type="StepReference" minOccurs="0"/>
    <xsd:element name="dayCountFraction" type="DayCountFraction" minOccurs="0"/>
    <xsd:element name="dayCountYearFraction" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum" minOccurs="0"/>
    <xsd:element name="accruedAmount" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>

```

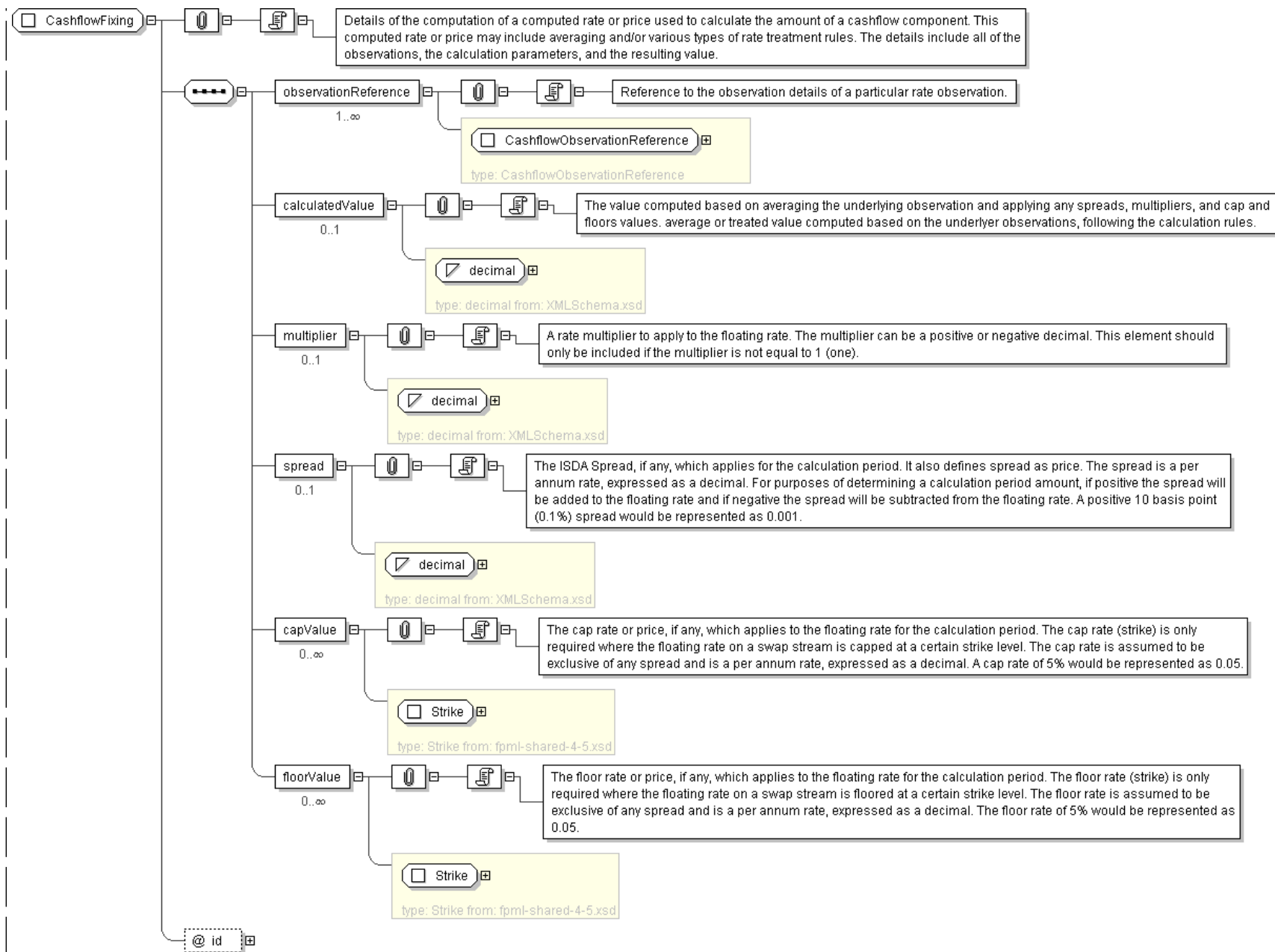
Complex Type: **CashflowFixing**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CashflowFixing |
| Used by (from the same schema document) | Complex Type CashflowCalculationElements |
| Abstract | no |
| Documentation | Details of the computation of a computed rate or price used to calculate the amount of a cashflow component. This computed rate or price may include averaging and/or various types of rate treatment rules. The details include all of the observations, the calculation parameters, and the resulting value. |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]"> <observationReference> CashflowObservationReference </observationReference> [1..*] 'Reference to the observation details of a particular rate observation.' <calculatedValue> xsd:decimal </calculatedValue> [0..1] 'The value computed based on averaging the underlying observation and applying any spreads, multipliers, and cap and floors values. average or treated value computed based on the underlyer observations, following the calculation rules.' <multiplier> xsd:decimal </multiplier> [0..1] '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> xsd:decimal </spread> [0..1] 'The ISDA Spread, if any, which applies for the calculation period. It also defines spread as price. 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.' <capValue> Strike </capValue> [0..*] 'The cap rate or price, 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.' <floorValue> Strike </floorValue> [0..*] 'The floor rate or price, 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.' </...></pre> | |
|---|--|

Diagram



Schema Component Representation

```

<xsd:complexType name="CashflowFixing">
  <xsd:sequence>
    <xsd:element name="observationReference" type="CashflowObservationReference"
      " maxOccurs="unbounded"/>
    <xsd:element name="calculatedValue" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="multiplier" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="spread" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="capValue" type="Strike" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="floorValue" type="Strike" minOccurs="0" maxOccurs="unbounded"/>
  
```



```
<xsd:element name="floorValue" type=" Strike " minOccurs="0" maxOccurs="unbounded" />
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **CashflowFixingReference**

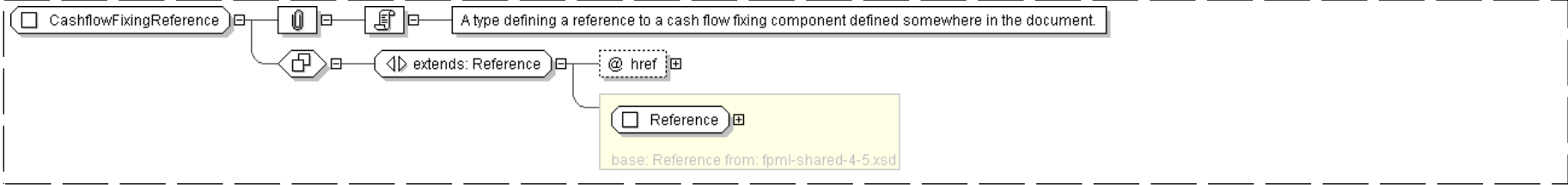
| | |
|--------------|---|
| Super-types: | Reference < CashflowFixingReference (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | CashflowFixingReference |
| Used by (from the same schema document) | Complex Type CashflowCalculationPeriod |
| Abstract | no |
| Documentation | A type defining a reference to a cash flow fixing component defined somewhere in the document. |

XML Instance Representation

```
<...
 href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowFixingReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="CashflowFixing"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CashflowId**

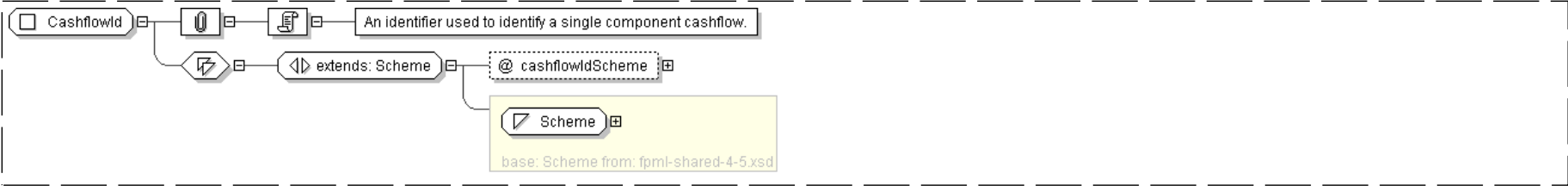
| | |
|--------------|---|
| Super-types: | Scheme < CashflowId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | CashflowId |
| Used by (from the same schema document) | Complex Type GrossCashflow |
| Abstract | no |
| Documentation | An identifier used to identify a single component cashflow. |

XML Instance Representation

```
<...
 cashflowIdScheme=" xsd:anyURI [0..1]" >
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowId">
  <xsd:simpleContent>
    <xsd:extension base="Scheme" >
      <xsd:attribute name="cashflowIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CashflowNotional**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CashflowNotional |
| Used by (from the same schema document) | Complex Type CashflowCalculationElements , Complex Type TradeDetails |
| Abstract | no |
| Documentation | The notional/principal value/quantity/volume used to compute the cashflow. |

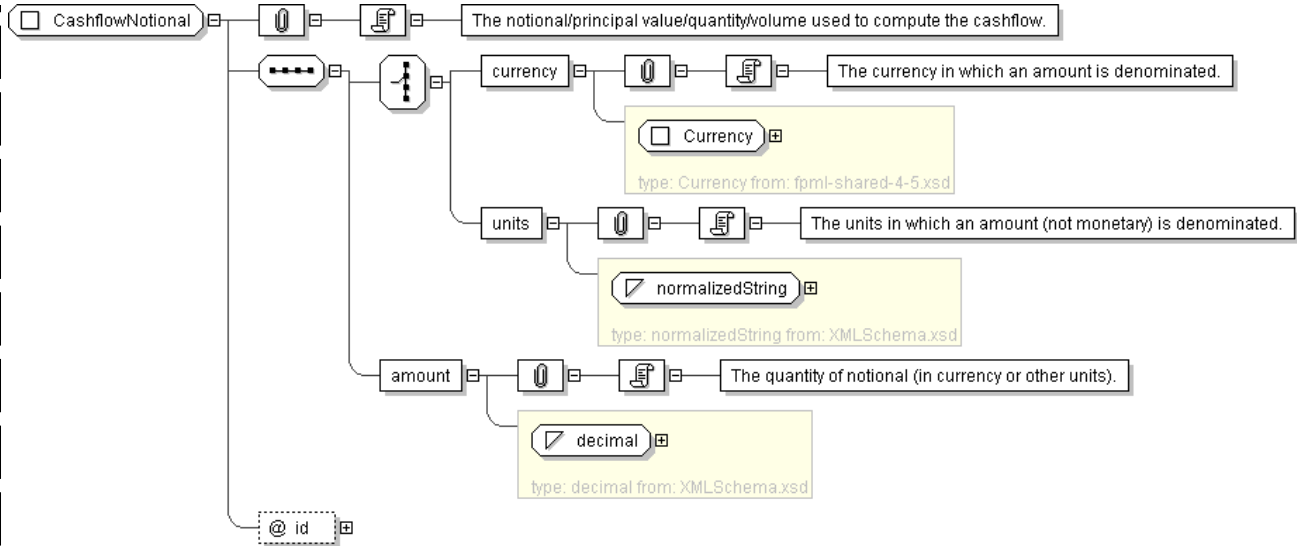
XML Instance Representation

```
<...
id="xsd:ID [0..1]">
Start Choice [1]
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <units> xsd:normalizedString </units> [1]
  'The units in which an amount (not monetary) is denominated.'

End Choice
  <amount> xsd:decimal </amount> [1]
  'The quantity of notional (in currency or other units).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowNotional">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="currency" type=" Currency " />
      <xsd:element name="units" type=" xsd:normalizedString " />
    </xsd:choice>
    <xsd:element name="amount" type=" xsd:decimal " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **CashflowObservation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CashflowObservation |
| Used by (from the same schema document) | Complex Type CalculationDetails |
| Abstract | no |
| Documentation | An observation of a rate or a price of an underlying used in the computation of a cash flow amount. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <underlyerReference> TradeUnderlyerReference </underlyerReference> [1]
  'The underlyer whose rate or price is observed. Reference to an underlyer defined within
  the calculationElements structure.'

  <underlyingAsset> ... </underlyingAsset> [0..1]
  'In cases where the underlying index is observed by observing the value of a specific
  security different from the index (typically a futures price), the specific security
  whose price was observed. For example, the underlying index might be NYMEX Crude Oil, and
  the underlying asset whose price is observed on a particular day might be CLU7. The index
  is specified via the underlyerReference, while the specific asset is specified via
```

the underlyingAsset.'

<observationDate> xsd:date </observationDate> [1]

'The date when the rate is observed. Corresponds to adjustedFixingDate on the Interest Rate Derivatives subschema.'

<observedValue> BasicQuotation </observedValue> [0..1]

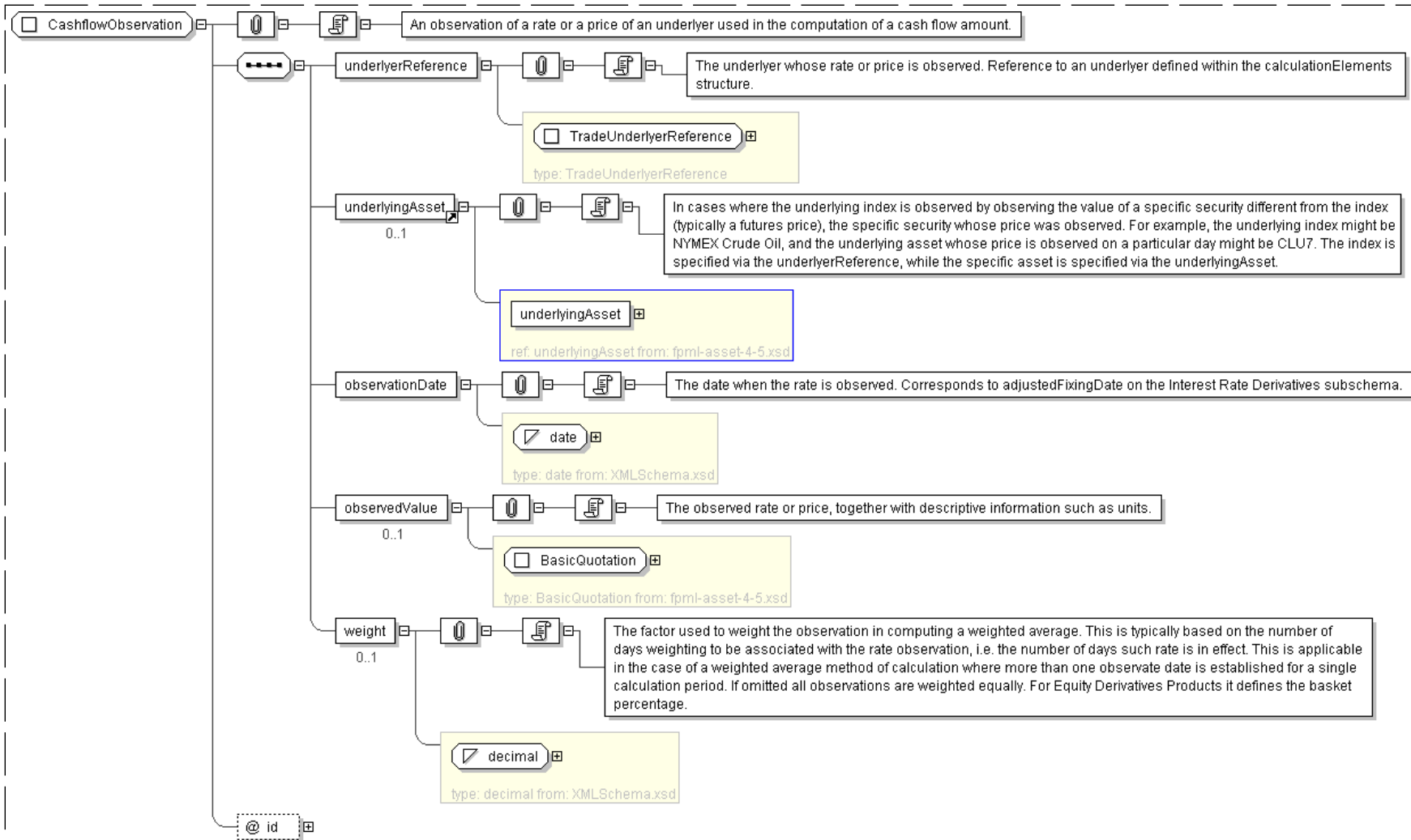
'The observed rate or price, together with descriptive information such as units.'

<weight> xsd:decimal </weight> [0..1]

'The factor used to weight the observation in computing a weighted average. This is typically based on 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 observe date is established for a single calculation period. If omitted all observations are weighted equally. For Equity Derivatives Products it defines the basket percentage.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowObservation">
  <xsd:sequence>
    <xsd:element name="underlyerReference" type="TradeUnderlyerReference"/>
    <xsd:element ref="underlyingAsset" minOccurs="0"/>
    <xsd:element name="observationDate" type="xsd:date"/>
    <xsd:element name="observedValue" type="BasicQuotation" minOccurs="0"/>
    <xsd:element name="weight" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
```

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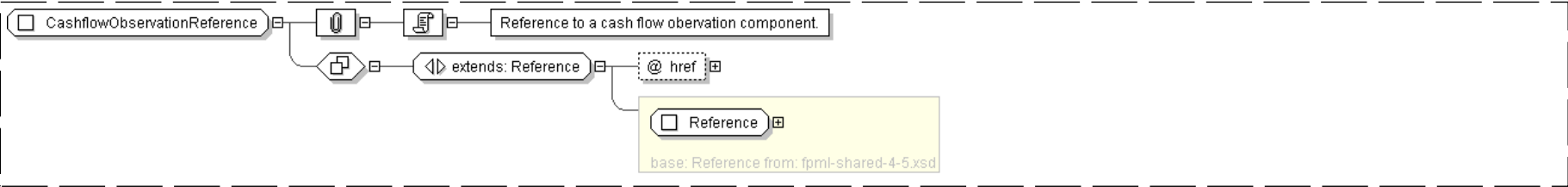
Complex Type: CashflowObservationReference

| | |
|---|--|
| Super-types: | Reference < CashflowObservationReference (by extension) |
| Sub-types: | None |
| Name | CashflowObservationReference |
| Used by (from the same schema document) | Complex Type CashflowFixing |
| Abstract | no |
| Documentation | Reference to a cash flow observation component. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowObservationReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="CashflowObservation"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: DefinePosition

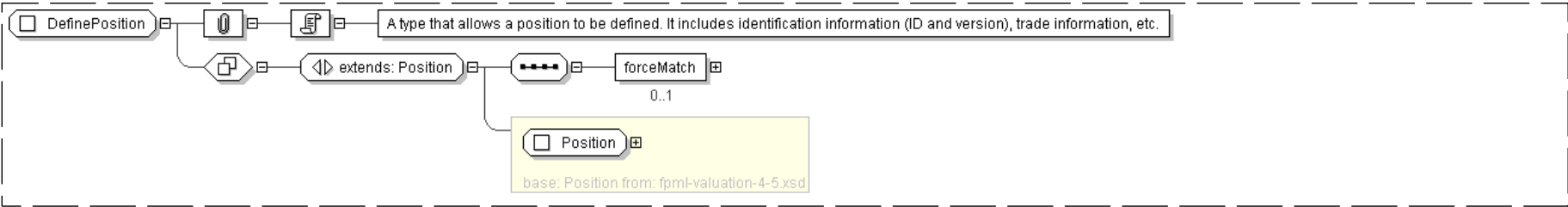
| | |
|---|---|
| Super-types: | Position < DefinePosition (by extension) |
| Sub-types: | None |
| Name | DefinePosition |
| Used by (from the same schema document) | Complex Type PositionsAsserted , Complex Type PositionsAsserted |

| | |
|---------------|---|
| Abstract | no |
| Documentation | A type that allows a position to be defined. It includes identification information (ID and version), trade information, etc. |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]"> <positionId> <u>PositionId</u> </positionId> [1] 'A version-independent identifier for the position, possibly based on trade identifier.' <version> <u>xsd:positiveInteger</u> </version> [0..1] '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> <u>ReportingRoles</u> </reportingRoles> [0..1] 'Information about the roles of the parties with respect to reporting the positions.' <constituent> <u>PositionConstituent</u> </constituent> [1] 'The components that create this position.' <scheduledDate> <u>ScheduledDate</u> </scheduledDate> [0..*] 'Position level schedule date, such as final payment dates, in a simple and flexible format.' <valuation> <u>AssetValuation</u> </valuation> [0..*] '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.' <forceMatch> <u>PositionReference</u> </forceMatch> [0..1] 'An optional reference to a position supplied by the matching party that is known to match this one.' </...></pre> | |
|---|--|

Diagram



Schema Component Representation

| |
|--|
| <pre><xsd:complexType name="DefinePosition"> <xsd:complexContent> <xsd:extension base=" <u>Position</u> "> <xsd:sequence> <xsd:element name="forceMatch" type=" <u>PositionReference</u> " minOccurs="0"/> </xsd:sequence> </xsd:extension> </xsd:complexContent> </xsd:complexType></pre> |
|--|

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | GrossCashflow |
| Used by (from the same schema document) | Complex Type CalculationDetails |
| Abstract | no |
| Documentation | A payment component owed from one party to the other for the cash flow date. This payment component should by of only a single type, e.g. a fee or a cashflow from a cashflow stream. |

XML Instance Representation

```
<...>
Start Sequence [0..1]
  <cashflowId> CashflowId </cashflowId> [1]
  'Unique identifier for a cash flow.'

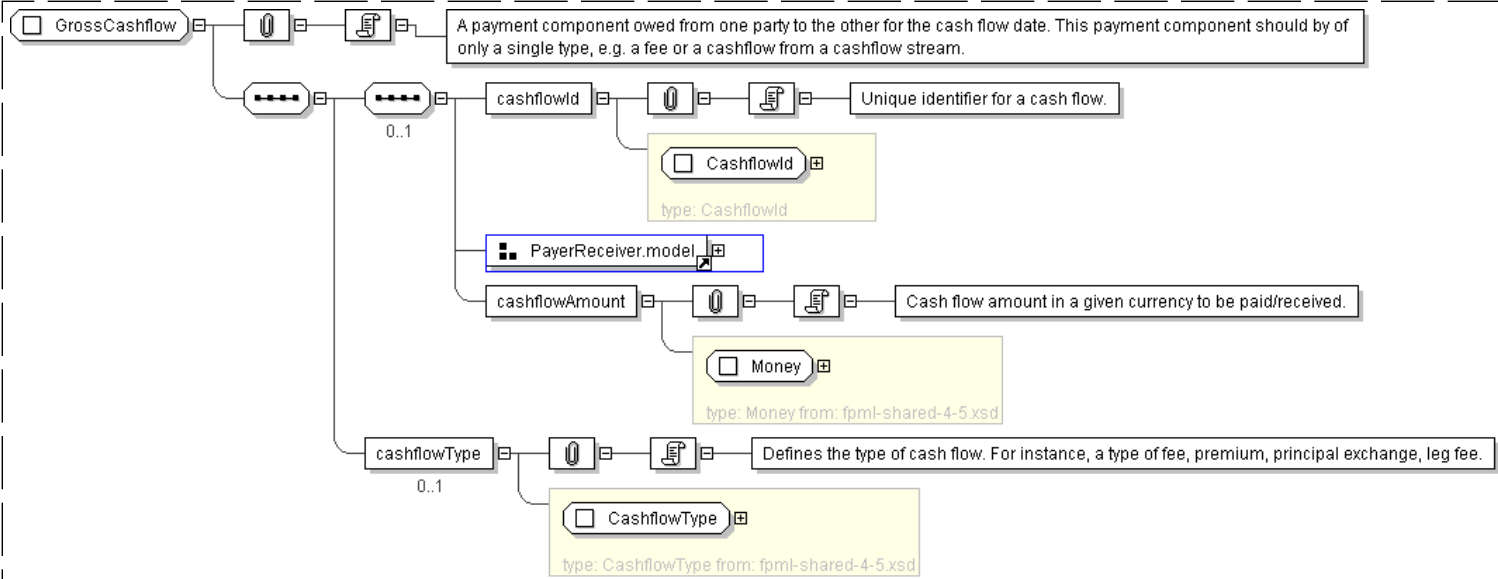
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <cashflowAmount> Money </cashflowAmount> [1]
  'Cash flow amount in a given currency to be paid/received.'

End Sequence
<cashflowType> CashflowType </cashflowType> [0..1]
'Defines the type of cash flow. For instance, a type of fee, premium, principal exchange,
leg fee.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="GrossCashflow">
  <xsd:sequence>
    <xsd:sequence minOccurs="0">
```

```
<xsd:element name="cashflowId" type=" CashflowId " />
<xsd:group ref=" PayerReceiver.model " />
<xsd:element name="cashflowAmount" type=" Money " />
</xsd:sequence>
<xsd:element name="cashflowType" type=" CashflowType " minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

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Complex Type: **InitialPortfolioDefinition**

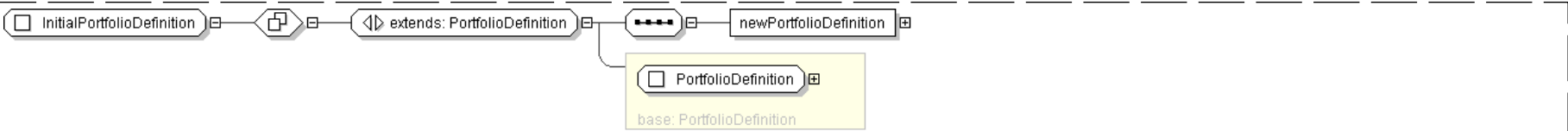
| | |
|--------------|--|
| Super-types: | PortfolioDefinition < InitialPortfolioDefinition (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | InitialPortfolioDefinition |
| Used by (from the same schema document) | Complex Type PositionsAsserted |
| Abstract | no |

XML Instance Representation

```
<...>
<portfolioName> xsd:normalizedString </portfolioName> [1]
<asOfDate> xsd:date </asOfDate> [1]
<definingParty> PartyReference </definingParty> [1]
<matchingParty> PartyReference </matchingParty> [0..1]
<newPortfolioDefinition> xsd:boolean </newPortfolioDefinition> [1]
'Indicates whether it\'s a definition of a new portfolio (true) or an update to an existing one (false).'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InitialPortfolioDefinition">
  <xsd:complexContent>
    <xsd:extension base=" PortfolioDefinition ">
      <xsd:sequence>
        <xsd:element name="newPortfolioDefinition" type=" xsd:boolean " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **MatchId**

| | |
|--------------|--|
| Super-types: | Scheme < MatchId (by extension) |
| Sub-types: | None |

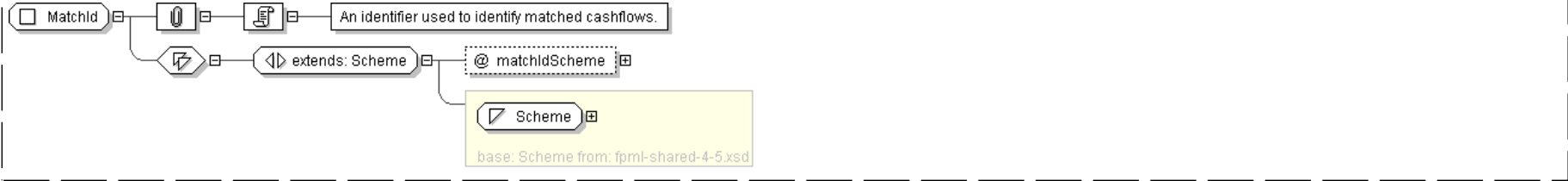
| | |
|------|---------|
| Name | MatchId |
|------|---------|

| | |
|---|---|
| Used by (from the same schema document) | Complex Type CancelTradeCashflows , Complex Type PositionProposedMatch , Complex Type TradeCashflowsAsserted , Complex Type TradeCashflowsProposedMatch |
| Abstract | no |
| Documentation | An identifier used to identify matched cashflows. |

XML Instance Representation

```
<...  
  matchIdScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MatchId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme " >  
      <xsd:attribute name="matchIdScheme" type=" xsd:anyURI " />  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **PaymentId**

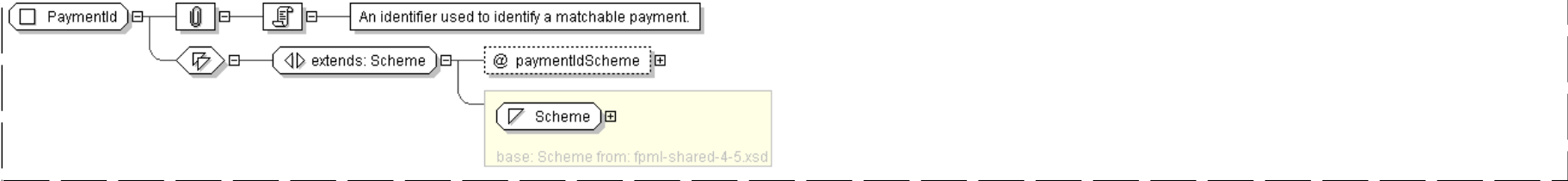
| | |
|--------------|--|
| Super-types: | Scheme < PaymentId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | PaymentId |
| Used by (from the same schema document) | Complex Type PaymentMatching |
| Abstract | no |
| Documentation | An identifier used to identify a matchable payment. |

XML Instance Representation

```
<...  
  paymentIdScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



XML Schema Documentation

Schema Component Representation

```
<xsd:complexType name="PaymentId">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="paymentIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: **PaymentMatching**

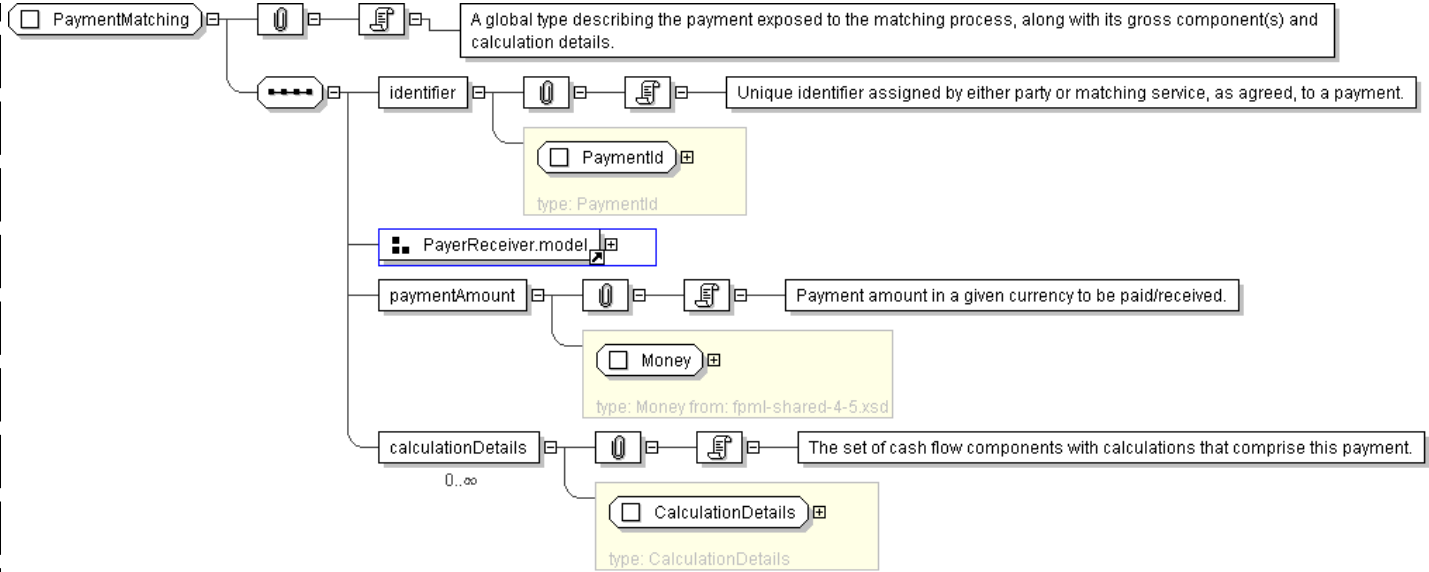
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PaymentMatching |
| Used by (from the same schema document) | Model Group TradeCashflows.model |
| Abstract | no |
| Documentation | A global type describing the payment exposed to the matching process, along with its gross component(s) and calculation details. |

XML Instance Representation

| | |
|--|--|
| <...> | <identifier> PaymentId </identifier> [1] |
| | 'Unique identifier assigned by either party or matching service, as agreed, to a payment.' |
| <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1] | |
| | 'A reference to the party responsible for making the payments defined by this structure.' |
| <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1] | |
| | 'A reference to the party that receives the payments corresponding to this structure.' |
| <paymentAmount> Money </paymentAmount> [1] | |
| | 'Payment amount in a given currency to be paid/received.' |
| <calculationDetails> CalculationDetails </calculationDetails> [0..*] | |
| | 'The set of cash flow components with calculations that comprise this payment.' |
| </...> | |

Diagram





Schema Component Representation

```
<xsd:complexType name="PaymentMatching">
  <xsd:sequence>
    <xsd:element name="identifier" type="PaymentId" />
    <xsd:group ref="PayerReceiver.model" />
    <xsd:element name="paymentAmount" type="Money" />
    <xsd:element name="calculationDetails" type="CalculationDetails"
      minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PortfolioDefinition**

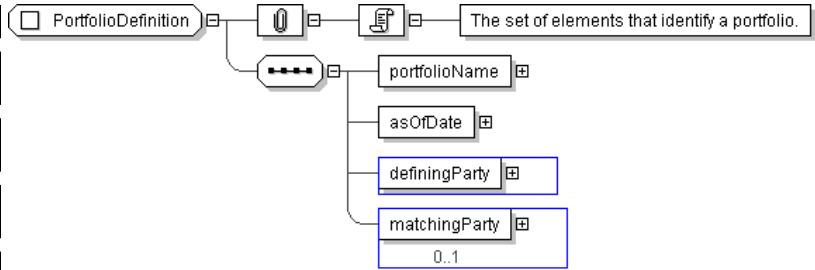
| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">InitialPortfolioDefinition (by extension) |

| | |
|---|---|
| Name | PortfolioDefinition |
| Used by (from the same schema document) | Complex Type PositionsAcknowledged , Complex Type PositionsMatchResults |
| Abstract | no |
| Documentation | The set of elements that identify a portfolio. |

XML Instance Representation

```
<...>
  <portfolioName> xsd:normalizedString </portfolioName> [1]
  <asOfDate> xsd:date </asOfDate> [1]
  <definingParty> PartyReference </definingParty> [1]
  <matchingParty> PartyReference </matchingParty> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PortfolioDefinition">
  <xsd:sequence>
    <xsd:element name="portfolioName" type="xsd:normalizedString"/>
    <xsd:element name="asOfDate" type="xsd:date"/>
    <xsd:element name="definingParty" type="PartyReference"/>
    <xsd:element name="matchingParty" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PositionMatchResult**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PositionMatchResult |
| Used by (from the same schema document) | Complex Type PositionsMatchResults |
| Abstract | no |

XML Instance Representation

```
<...>
  <status> PositionMatchStatus </status> [1]
  'Reconciliation status of the position.'

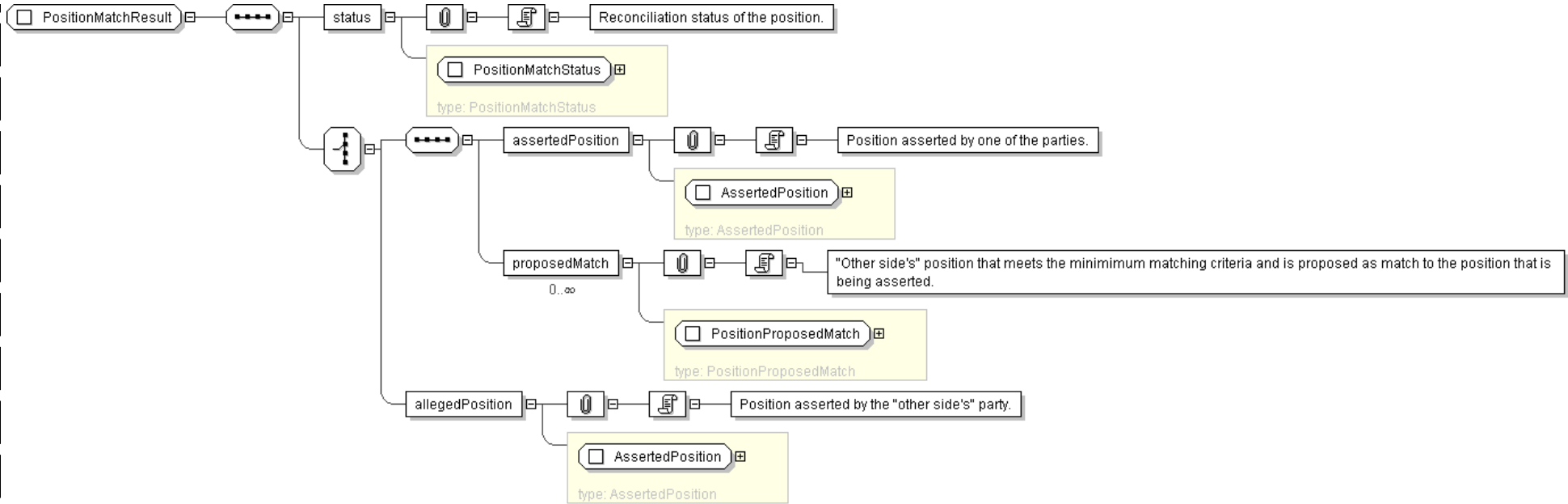
  Start Choice [1]
    <assertedPosition> AssertedPosition </assertedPosition> [1]
    'Position asserted by one of the parties.'

    <proposedMatch> PositionProposedMatch </proposedMatch> [0..*]
    '"Other side\'s" position that meets the minimum matching criteria and is proposed as match to the position that is being asserted.'

    <allegedPosition> AssertedPosition </allegedPosition> [1]
    'Position asserted by the \'other side\'s\' party.'

  End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionMatchResult">
  <xsd:sequence>
    <xsd:element name="status" type=" PositionMatchStatus " />
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="assertedPosition" type=" AssertedPosition " />
        <xsd:element name="proposedMatch" type=" PositionProposedMatch "
          minOccurs="0" maxOccurs="unbounded" />
      </xsd:sequence>
      <xsd:element name="allegedPosition" type=" AssertedPosition " />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

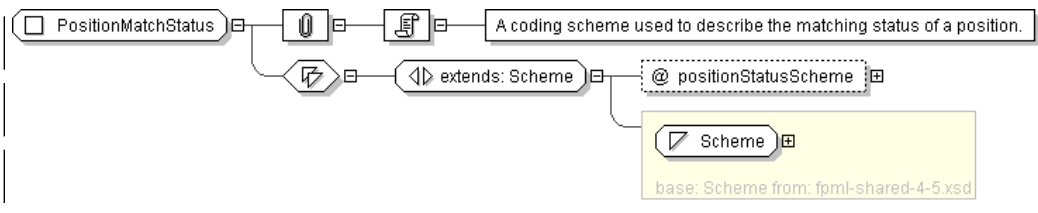
Complex Type: **PositionMatchStatus**

| | |
|---|---|
| Super-types: | Scheme < PositionMatchStatus (by extension) |
| Sub-types: | None |
| Name | PositionMatchStatus |
| Used by (from the same schema document) | Complex Type PositionMatchResult |
| Abstract | no |
| Documentation | A coding scheme used to describe the matching status of a position. |

XML Instance Representation

```
<...
  positionStatusScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionMatchStatus">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="positionStatusScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/position-status"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **PositionProposedMatch**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | PositionProposedMatch |
| Used by (from the same schema document) | Complex Type PositionMatchResult |
| Abstract | no |

XML Instance Representation

```
<...>
<positionId> PositionId </positionId> [1]
  'A version-independent identifier for the position, possibly based on trade identifier.'

<version> xsd:positiveInteger </version> [0..1]
  '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.'

Start Group: PositionWithoutId.model [0..1]
  <reportingRoles> ReportingRoles </reportingRoles> [0..1]
    'Information about the roles of the parties with respect to reporting the positions.'

  <constituent> PositionConstituent </constituent> [1]
    'The components that create this position.'

  <scheduledDate> ScheduledDate </scheduledDate> [0..*]
    'Position level schedule date, such as final payment dates, in a simple and flexible format.'

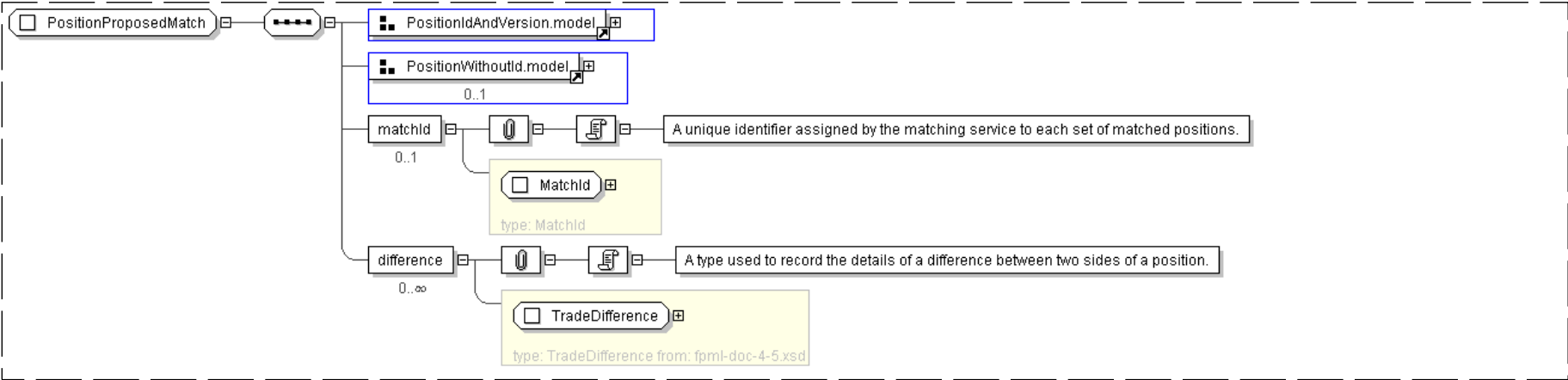
  <valuation> AssetValuation </valuation> [0..*]
    'Valuation reported for the position, such as NPV or accrued interest. The asset/
    object references in the valuations should refer to the deal or components of the deal in
    the position, e.g. legs, streams, or underlyers.'

End Group: PositionWithoutId.model

<matchId> MatchId </matchId> [0..1]
  'A unique identifier assigned by the matching service to each set of matched positions.'
```

```
<difference> TradeDifference </difference> [0..*]  
'A type used to record the details of a difference between two sides of a position.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionProposedMatch">  
  <xsd:sequence>  
    <xsd:group ref=" PositionIdAndVersion.model " />  
    <xsd:group ref=" PositionWithoutId.model " minOccurs="0"/>  
    <xsd:element name="matchId" type=" MatchId " minOccurs="0"/>  
    <xsd:element name="difference" type=" TradeDifference " minOccurs="0" maxOccurs="unbounded"/>  
  </xsd:sequence>  
</xsd:complexType>
```

[top](#)

Complex Type: **PositionReference**

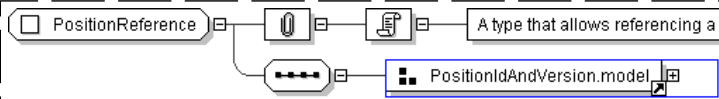
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | PositionReference |
| Used by (from the same schema document) | Complex Type DefinePosition , Complex Type PositionsAcknowledged , Complex Type PositionsAcknowledged , Complex Type PositionsAsserted |
| Abstract | no |
| Documentation | A type that allows referencing a position by ID and version. |

XML Instance Representation

```
<...>  
  <positionId> PositionId </positionId> [1]  
  'A version-independent identifier for the position, possibly based on trade identifier.'  
  
  <version> xsd:positiveInteger </version> [0..1]  
  '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.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionReference">
  <xsd:sequence>
    <xsd:group ref="PositionIdAndVersion.model" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PositionsAcknowledged**

| | |
|--------------|---|
| Super-types: | ResponseMessage < PositionsAcknowledged (by extension) |
| Sub-types: | None |

| | |
|----------|-----------------------|
| Name | PositionsAcknowledged |
| Abstract | no |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

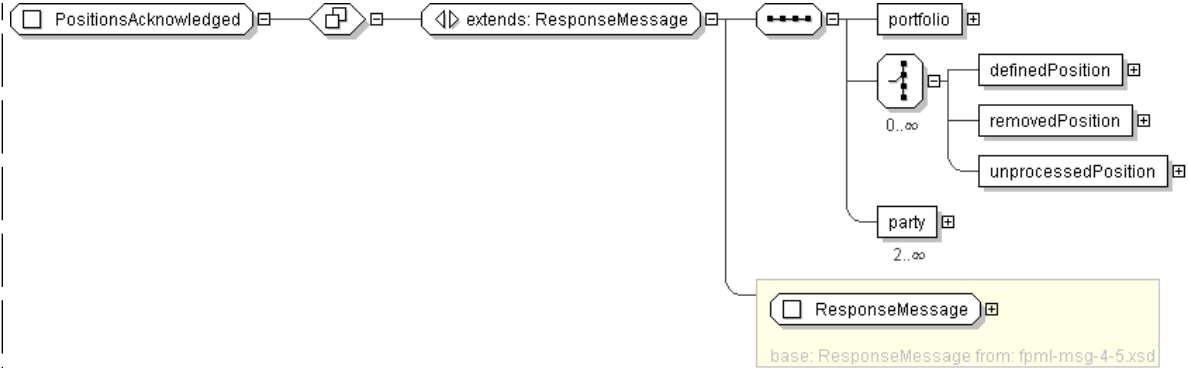
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'

  "
  actualBuild="6 [0..1]
  '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.'

  ">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <portfolio> PortfolioDefinition </portfolio> [1]
  'Contains the portfolio definition.'

  Start Choice [0..*]
    <definedPosition> PositionReference </definedPosition> [1]
    <removedPosition> PositionReference </removedPosition> [1]
    <unprocessedPosition> UnprocessedPosition </unprocessedPosition> [1]
  End Choice
  <party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionsAcknowledged">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="portfolio" type="PortfolioDefinition"/>
        <xsd:choice minOccurs="0" maxOccurs="unbounded">
          <xsd:element name="definedPosition" type="PositionReference"/>
          <xsd:element name="removedPosition" type="PositionReference"/>
          <xsd:element name="unprocessedPosition" type="UnprocessedPosition"/>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **PositionsAsserted**

| | |
|--------------|--|
| Super-types: | RequestMessage < PositionsAsserted (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PositionsAsserted |
| Abstract | no |
| Documentation | Request that a portfolio be defined, either by replacing any pre-existing definition, or by updating or removing individual positions. |

XML Instance Representation

```
<...
  version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]"
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild="xsd:positiveInteger [0..1]"
  '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.'

  "
  actualBuild="6 [0..1]"
  '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.'

">

```
<header> RequestMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<portfolio> InitialPortfolioDefinition </portfolio> [1]
```

'Contains the portfolio definition.'

```
<submissionsComplete> xsd:boolean </submissionsComplete> [1]
```

'Indicates whether all portfolio updates have been submitted for this as-of date'

Start Choice [1]

'Either start from scratch and define new positions, or just update and remove positions'

```
<replaceAllPositions> Empty </replaceAllPositions> [1]
```

'Indicates that this message replaces all previous positions for this portfolio.'

```
<definePosition> DefinePosition </definePosition> [1..*]
```

'Used to specify a new position.'

Start Choice [0..*]

```
<definePosition> DefinePosition </definePosition> [1]
```

'Used to specify a position, whether it is a new or updated position.'

```
<removePosition> PositionReference </removePosition> [1]
```

'Used to remove a position from the portfolio.'

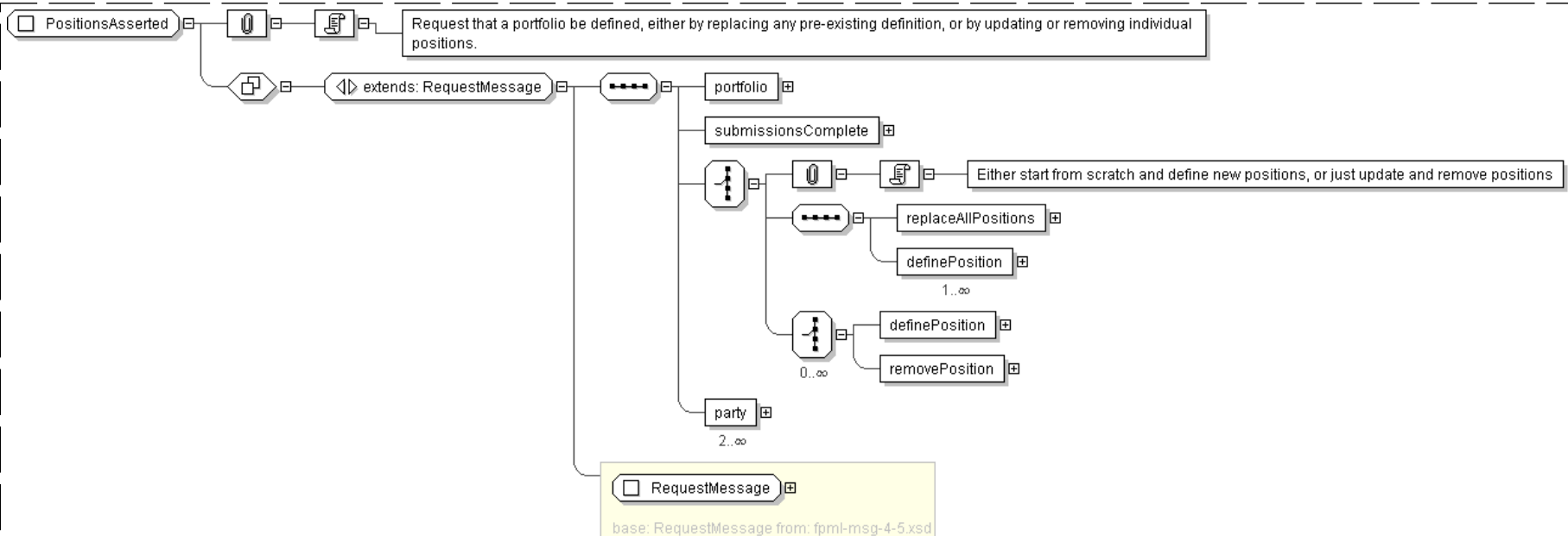
End Choice

End Choice

```
<party> Party </party> [2..*]
```

```
</...>
```

Diagram



XML Schema Documentation

Schema Component Representation

```
<xsd:complexType name="PositionsAsserted">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage " >
      <xsd:sequence>
        <xsd:element name="portfolio" type=" InitialPortfolioDefinition "/>
        <xsd:element name="submissionsComplete" type=" xsd:boolean "/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="replaceAllPositions" type=" Empty "/>
            <xsd:element name="definePosition" type=" DefinePosition " maxOccurs="unbounded"/>
          </xsd:sequence>
          <xsd:choice minOccurs="0" maxOccurs="unbounded">
            <xsd:element name="definePosition" type=" DefinePosition "/>
            <xsd:element name="removePosition" type=" PositionReference "/>
          </xsd:choice>
        </xsd:choice>
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: PositionsMatchResults

| | |
|---------------|---|
| Super-types: | ResponseMessage < PositionsMatchResults (by extension) |
| Sub-types: | None |
| Name | PositionsMatchResults |
| Abstract | no |
| Documentation | Reports the results of the portfolio reconciliation operation. It states the matching results for multiple positions, supporting the match, mismatched, unmatched and alleged position results. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'

"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'

"
actualBuild="6 [0..1]
'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.'

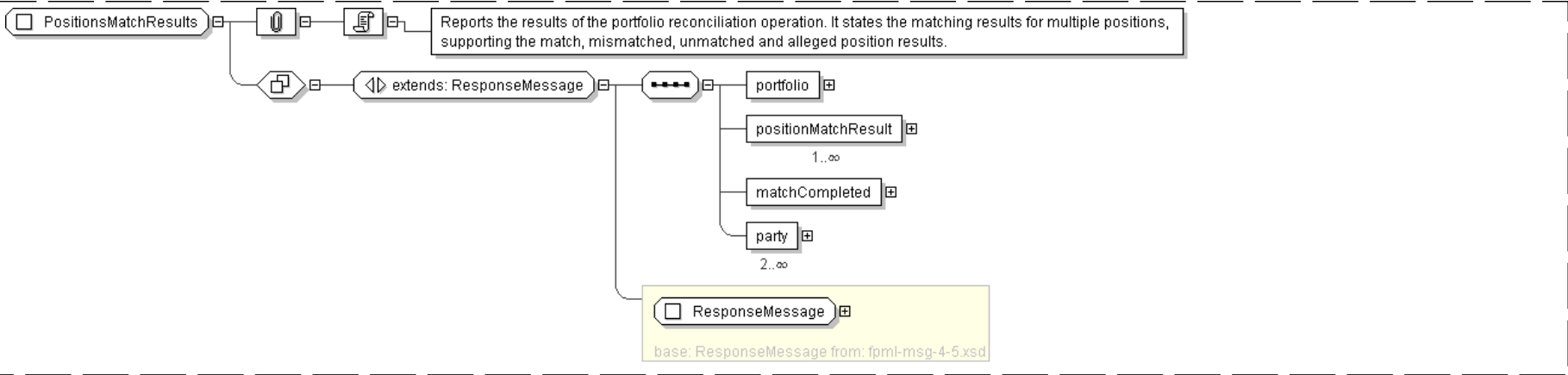
">
<header> ResponseMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<portfolio> PortfolioDefinition </portfolio> [1]
'Contains the portfolio definition.'

<positionMatchResult> PositionMatchResult </positionMatchResult> [1..*]
```

```
<matchCompleted> xsd:boolean </matchCompleted> [1]
'Flag indicating whether the Matching Service has finished sending all matching results.'
```

```
<party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionsMatchResults">
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage" />
    <xsd:sequence>
      <xsd:element name="portfolio" type="PortfolioDefinition" />
      <xsd:element name="positionMatchResult" type="PositionMatchResult" maxOccurs="unbounded"/>
      <xsd:element name="matchCompleted" type="xsd:boolean" />
      <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestPortfolio

| | |
|--------------|--|
| Super-types: | RequestMessage < RequestPortfolio (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RequestPortfolio |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting a portfolio (for reconciliation purposes). |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
```

```

| "
actualBuild="6" [0..1]
'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.'

```

```

">
<header> RequestMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<asOfDate> ... </asOfDate> [0..1]
'The date for which this request desires positions and valuations.'

```

```

Start Choice [1]
<portfolioName> xsd:normalizedString </portfolioName> [1]
'The name of the portfolio that is requested.'

<requestedPositions> RequestedPositions </requestedPositions> [1]
'The name of the data set (portfolio, product type, etc.) that this request corresponds
to. Describes the desired report.'

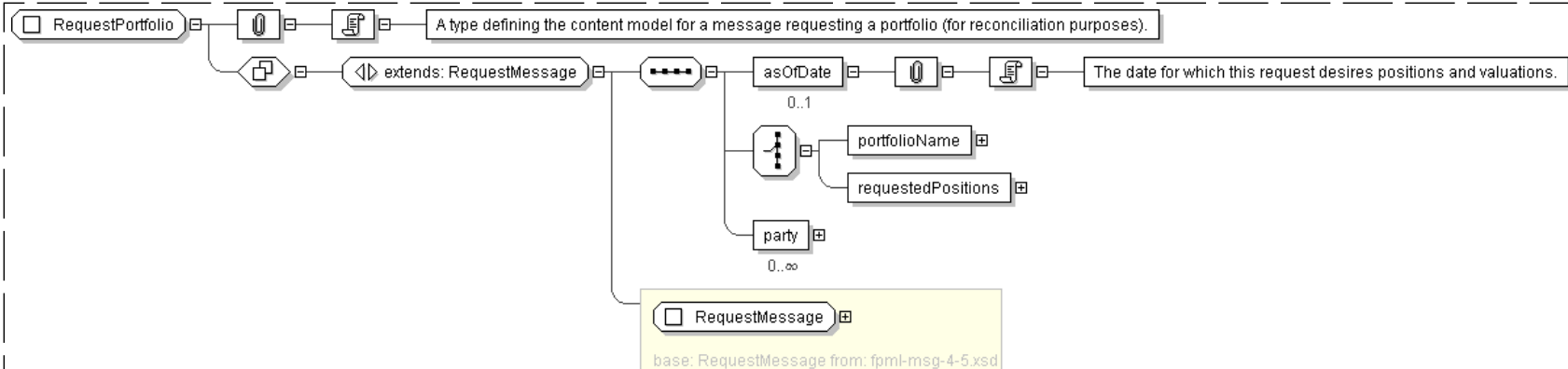
```

```

End Choice
<party> Party </party> [0..*]
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="RequestPortfolio">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage " >
      <xsd:sequence>
        <xsd:element name="asOfDate" minOccurs="0"/>
        <xsd:choice>
          <xsd:element name="portfolioName" type=" xsd:normalizedString "/>
          <xsd:element name="requestedPositions" type=" RequestedPositions "/>
        </xsd:choice>
        <xsd:element name="party" type=" Party " minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

Complex Type: **StepReference**

| | |
|---|---|
| Super-types: | Reference < StepReference (by extension) |
| Sub-types: | None |
| Name | StepReference |
| Used by (from the same schema document) | Complex Type CashflowCalculationPeriod |
| Abstract | no |
| Documentation | Reference to a Schedule's Step. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StepReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference" >  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Step"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **TradeCashflowsAsserted**

| | |
|---------------|---|
| Super-types: | NotificationMessage < TradeCashflowsAsserted (by extension) |
| Sub-types: | None |
| Name | TradeCashflowsAsserted |
| Abstract | no |
| Documentation | Message for assertion of payments to be reconciled. Notification message that submits cashflows that need to be reconciled per payment date at the trade level. |

XML Instance Representation

```
<...  
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]  
  'Indicate which version of the FpML Schema an FpML message adheres to.'  
  "  
  expectedBuild=" xsd:positiveInteger [0..1]  
  '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.'  
  "  
  actualBuild="6 [0..1]
```

```
'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.'
```

```
">
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<asOfDate> xsd:dateTime </asOfDate> [0..1]
'The date and time at which the set of cashflows was defined.'
```

```
<tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
'Unique identifier assigned by the party asserting the set of cashflows to be reconciled.'
```

```
<tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
'Structure that holds reference to the trade through the tradeId and optionally some
trade-specific elements for identifying the trade in the case of trades that have not
been negotiated through electronic platforms and for which the counterparty's trade ID has
not been captured.'
```

```
<adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
'The adjusted date in which the payments are being paid/received.'
```

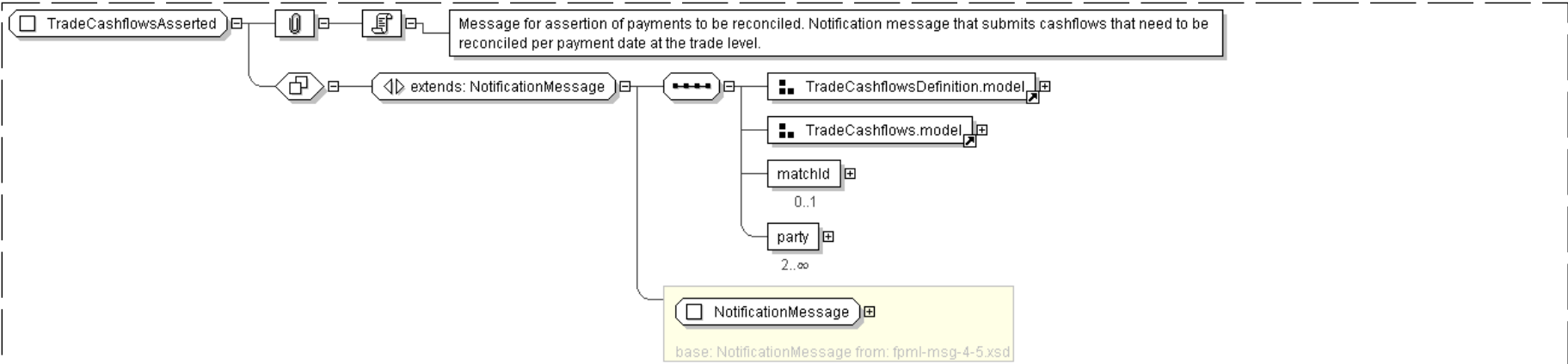
```
<payment> PaymentMatching </payment> [1..*]
'Specifies the payment that is exposed to the matching process. Usually there will be a
single payment but for cross-currency swaps a different payment per currency shall be provided.'
```

```
<matchId> MatchId </matchId> [0..1]
'A unique identifier assigned by either party, or matching service, as agreed, to each set
of matched cashflows.'
```

```
<party> Party </party> [2..*]
'One party element for each of the principal parties and any other party that is referenced.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCashflowsAsserted">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " />
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:sequence>
  <xsd:group ref=" TradeCashflowsDefinition.model " />
  <xsd:group ref=" TradeCashflows.model " />
  <xsd:element name="matchId" type=" MatchId " minOccurs="0"/>
  <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeCashflowsId

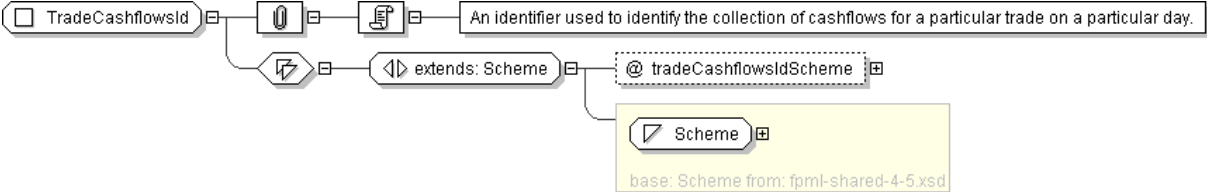
| | |
|--------------|--|
| Super-types: | Scheme < TradeCashflowsId (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | TradeCashflowsId |
| Used by (from the same schema document) | Model Group IdAndTradeCashflows.model , Model Group TradeCashflowsDefinition.model |
| Abstract | no |
| Documentation | An identifier used to identify the collection of cashflows for a particular trade on a particular day. |

XML Instance Representation

```
<...
tradeCashflowsIdScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCashflowsId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="tradeCashflowsIdScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeCashflowsMatchResult

| | |
|--------------|--|
| Super-types: | ResponseMessage < TradeCashflowsMatchResult (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeCashflowsMatchResult |
| Abstract | no |
| Documentation | Message for sending match results. Response message that returns the status of the set of cashflows (more than one in the case of cross-currency swaps) that have been reconciled. |

XML Instance Representation

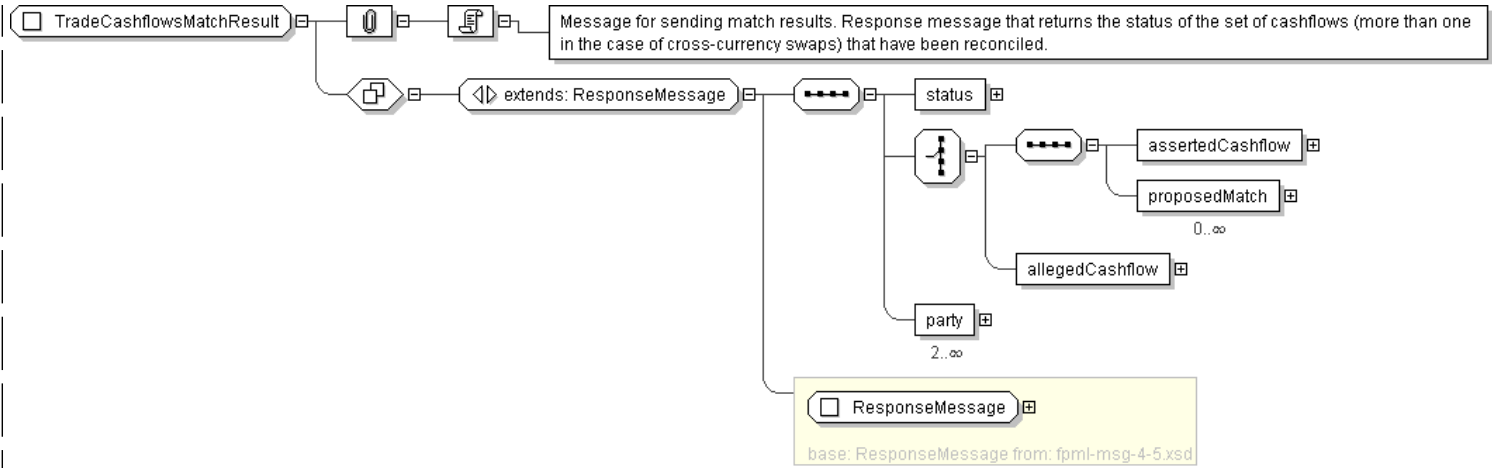
```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <status> TradeCashflowsStatus </status> [1]
  'Reconciliation status of the set of cashflows.'
Start Choice [1]
  <assertedCashflow> AssertedCashflow </assertedCashflow> [1]
  'Cashflow (or set of cashflows for cross-currency swap) asserted by one of the parties.'

  <proposedMatch> TradeCashflowsProposedMatch </proposedMatch> [0..*]
  '"Other side\'s" cashflow that meets the minimum matching criteria and is proposed as
  match to the cashflow that is being asserted.'

  <allegedCashflow> AllegedCashflow </allegedCashflow> [1]
  'Cashflow (or set of cashflows for cross-currency swap) asserted by the \'other side\'s
  \' party.'

End Choice
  <party> Party </party> [2..*]
  'One party element for each of the principal parties and any other party that is referenced.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCashflowsMatchResult">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage " />
    <xsd:sequence>
      <xsd:element name="status" type=" TradeCashflowsStatus " />
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="assertedCashflow" type=" AssertedCashflow " />
          <xsd:element name="proposedMatch" type=" TradeCashflowsProposedMatch "
            minOccurs="0" maxOccurs="unbounded" />
        </xsd:sequence>
        <xsd:element name="allegedCashflow" type=" AllegedCashflow " />
      </xsd:choice>
      <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: TradeCashflowsProposedMatch

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeCashflowsProposedMatch |
| Used by (from the same schema document) | Complex Type TradeCashflowsMatchResult |
| Abstract | no |
| Documentation | "Other side's" cashflow that meets the minimum matching criteria and is proposed as match to the cash flow that is being asserted. |

XML Instance Representation

```
<...>
  <tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
  'Unique identifier assigned by either party to a set of cashflows.'

  Start Group: TradeCashflows.model [0..1]
  <tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
  'Structure that holds reference to the trade through the tradeId and optionally some
  trade-specific elements for identifying the trade in the case of trades that have not
```

```
been negotiated through electronic platforms and for which the counterparty\'s trade ID has
not been captured.'
```

```
<adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
\'The adjusted date in which the payments are being paid/received.'
```

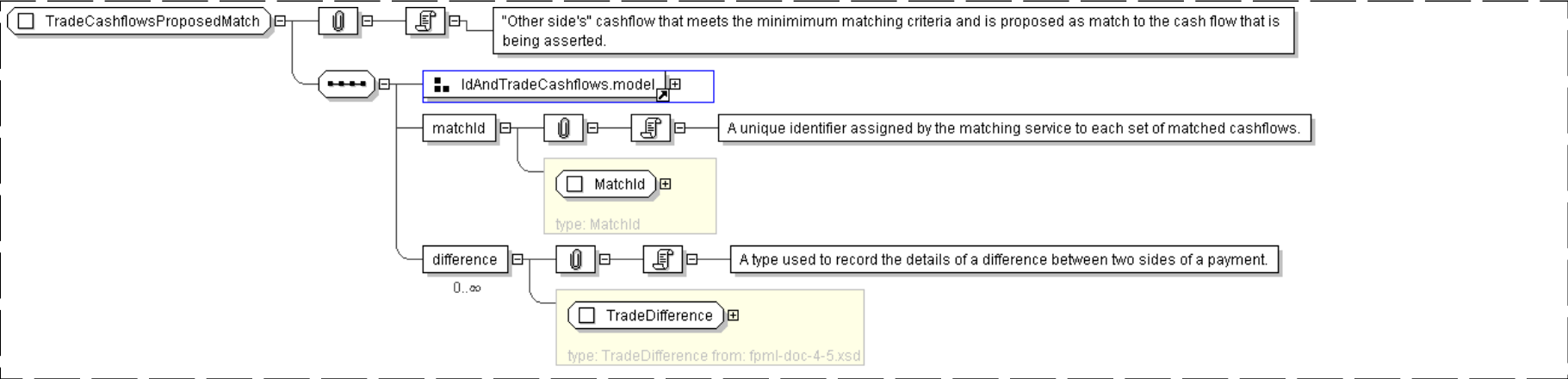
```
<payment> PaymentMatching </payment> [1..*]
\'Specifies the payment that is exposed to the matching process. Usually there will be a
single payment but for cross-currency swaps a different payment per currency shall be provided.'
```

```
End Group: TradeCashflows.model
<matchId> MatchId </matchId> [1]
\'A unique identifier assigned by the matching service to each set of matched cashflows.'
```

```
<difference> TradeDifference </difference> [0..*]
\'A type used to record the details of a difference between two sides of a payment.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCashflowsProposedMatch">
  <xsd:sequence>
    <xsd:group ref=" IdAndTradeCashflows.model " />
    <xsd:element name="matchId" type=" MatchId " />
    <xsd:element name="difference" type=" TradeDifference " minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

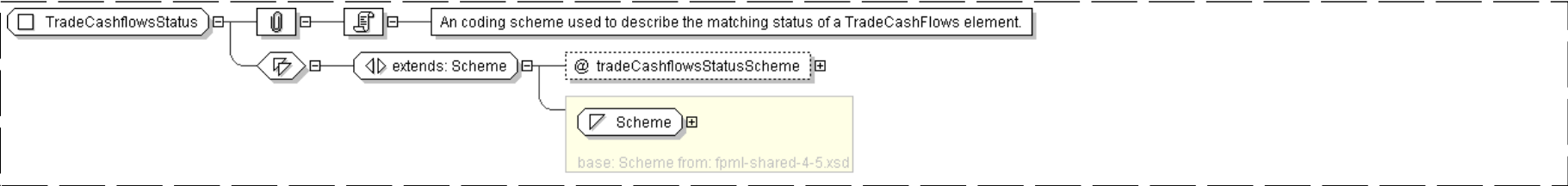
Complex Type: TradeCashflowsStatus

| | |
|---|--|
| Super-types: | Scheme < TradeCashflowsStatus (by extension) |
| Sub-types: | None |
| Name | TradeCashflowsStatus |
| Used by (from the same schema document) | Complex Type TradeCashflowsMatchResult |
| Abstract | no |
| Documentation | An coding scheme used to describe the matching status of a TradeCashFlows element. |

XML Instance Representation

```
<...  
tradeCashflowsStatusScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCashflowsStatus">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="tradeCashflowsStatusScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/trade-cashflows-status"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: TradeDetails

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeDetails |
| Used by (from the same schema document) | Complex Type TradIdentifyingItems |
| Abstract | no |
| Documentation | Summary trade economic details used to help identify a trade where no shared trade ID is available. |

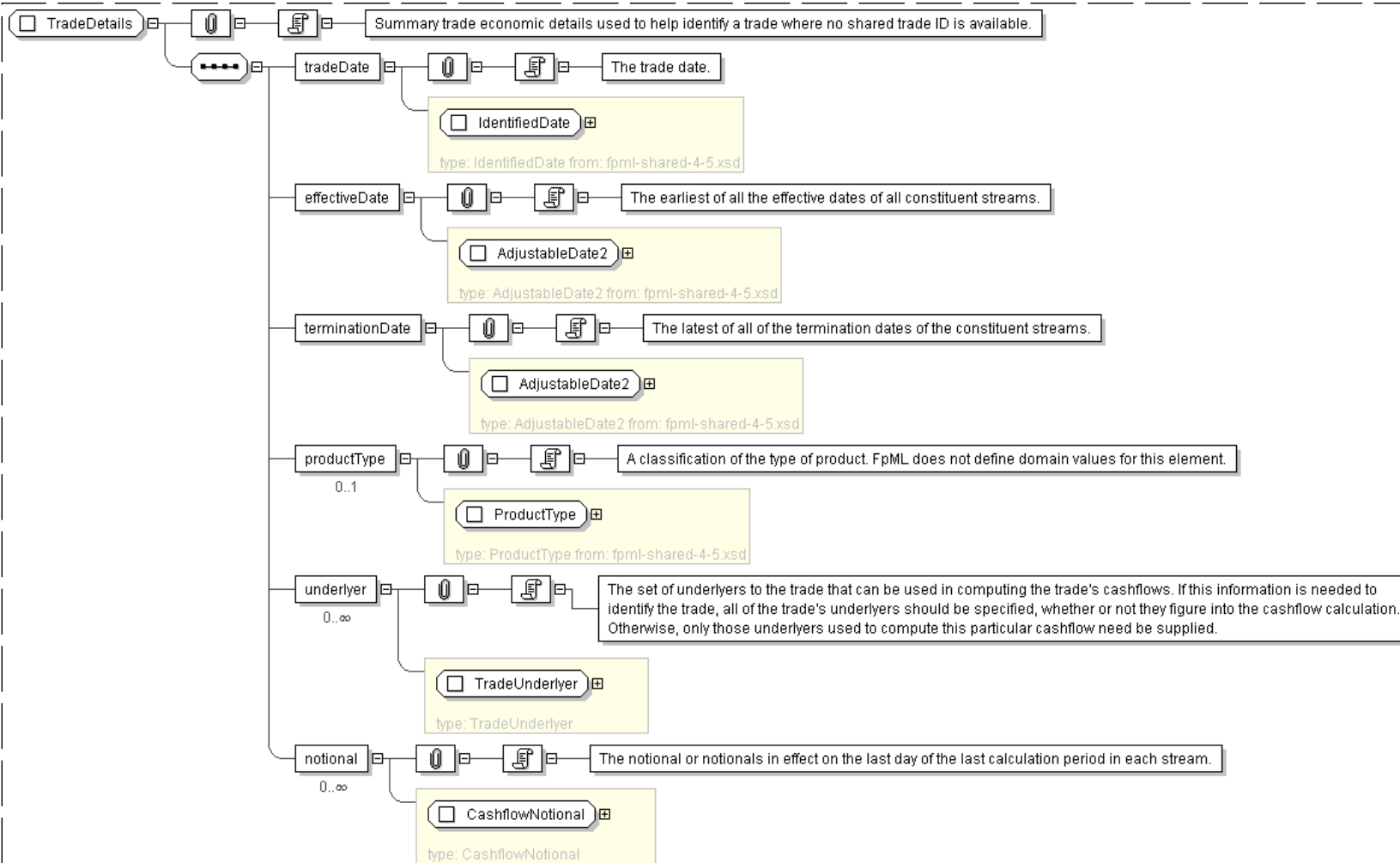
XML Instance Representation

```
<...>  
  <tradeDate> IdentifiedDate </tradeDate> [1]  
  'The trade date.'  
  
  <effectiveDate> AdjustableDate2 </effectiveDate> [1]  
  'The earliest of all the effective dates of all constituent streams.'  
  
  <terminationDate> AdjustableDate2 </terminationDate> [1]  
  'The latest of all of the termination dates of the constituent streams.'  
  
  <productType> ProductType </productType> [0..1]  
  'A classification of the type of product. FpML does not define domain values for this element.'  
  
  <underlyer> TradeUnderlyer </underlyer> [0..*]  
  'The set of underlyers to the trade that can be used in computing the trade's cashflows.  
  If this information is needed to identify the trade, all of the trade's underlyers should  
  be specified, whether or not they figure into the cashflow calculation. Otherwise, only  
  those underlyers used to compute this particular cashflow need be supplied.'  
  
  <notional> CashflowNotional </notional> [0..*]
```

'The notional or notionals in effect on the last day of the last calculation period in each stream.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeDetails">
  <xsd:sequence>
    <xsd:element name="tradeDate" type="IdentifiedDate" />
    <xsd:element name="effectiveDate" type="AdjustableDate2" />
    <xsd:element name="terminationDate" type="AdjustableDate2" />
    <xsd:element name="productType" type="ProductType" minOccurs="0"/>
    <xsd:element name="underlyer" type="TradeUnderlyer" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="notional" type="CashflowNotional" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>

```

Complex Type: TradeIdentifyingItems

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | TradeIdentifyingItems |
| Used by (from the same schema document) | Model Group TradeCashflows.model |
| Abstract | no |
| Documentation | Data elements that can be used to identify the trade for which cashflows are being communicated. This includes both explicit trade identifiers and summary economic details. |

XML Instance Representation

<...>

<partyTradeIdentifier> [PartyTradeIdentifier](#) </partyTradeIdentifier> [1..*]

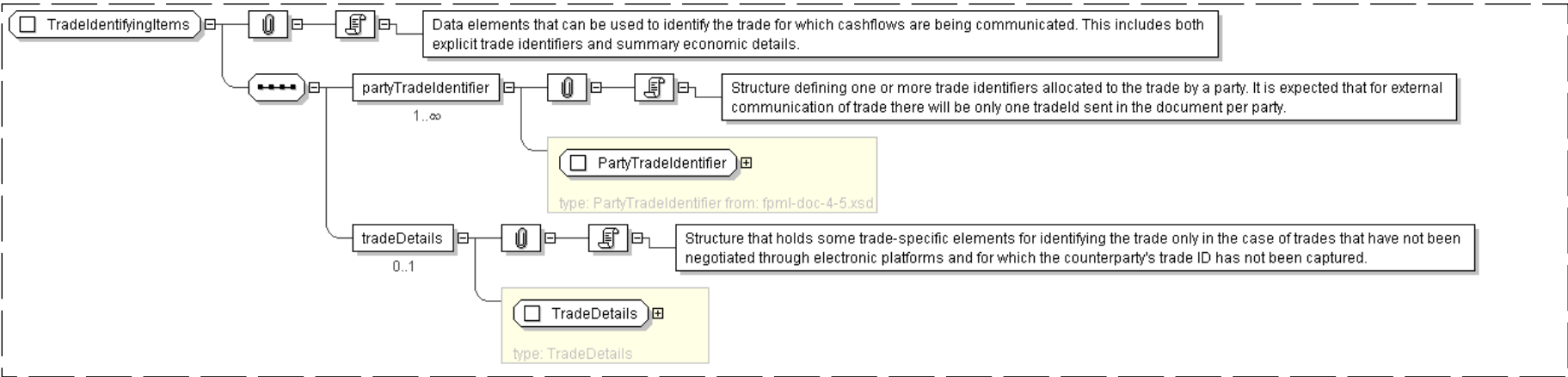
'Structure defining one or more trade identifiers allocated to the trade by a party. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.'

<tradeDetails> [TradeDetails](#) </tradeDetails> [0..1]

'Structure that holds some trade-specific elements for identifying the trade only in the case of trades that have not been negotiated through electronic platforms and for which the counterparty's trade ID has not been captured.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeIdentifyingItems">
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " maxOccurs="unbounded"/>
    <xsd:element name="tradeDetails" type=" TradeDetails " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: TradeUnderlyer

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | TradeUnderlyer |
| Used by (from the same schema document) | Complex Type CashflowCalculationElements , Complex Type TradeDetails |
| Abstract | no |
| Documentation | The underlying asset/index/reference price etc. whose rate/price may be observed to compute the value of the cashflow. It can be an index, fixed rate, listed security, quoted currency pair, or a reference entity (for credit derivatives). |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <floatingRate> FloatingRate </floatingRate> [1]
  'A floating rate.'

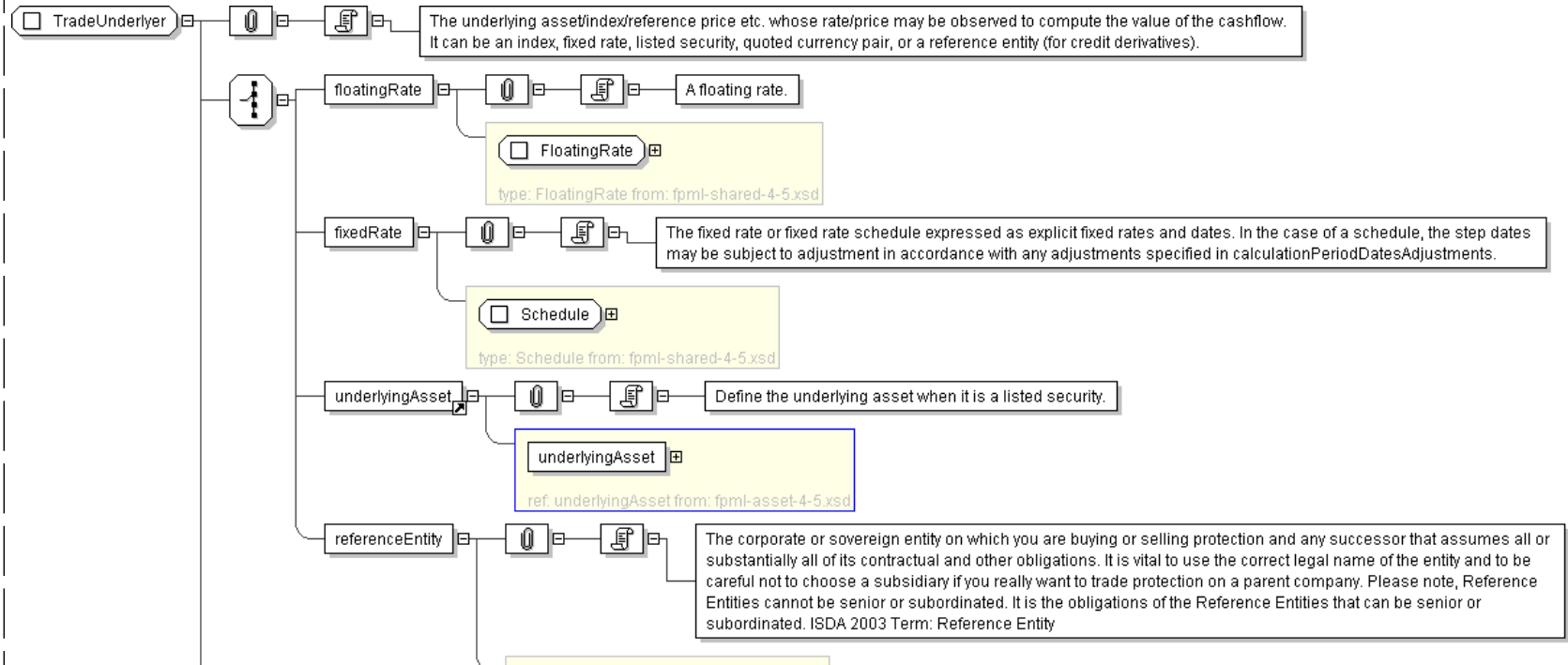
  <fixedRate> Schedule </fixedRate> [1]
  'The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. In the
  case of a schedule, the step dates may be subject to adjustment in accordance with
  any adjustments specified in calculationPeriodDatesAdjustments.'

  <underlyingAsset> ... </underlyingAsset> [1]
  'Define the underlying asset when it is a listed security.'

  <referenceEntity> LegalEntity </referenceEntity> [1]
  'The corporate or sovereign entity on which you are buying or selling protection and
  any successor that assumes all or substantially all of its contractual and other
  obligations. It is vital to use the correct legal name of the entity and to be careful not
  to choose a subsidiary if you really want to trade protection on a parent company. Please
  note, Reference Entities cannot be senior or subordinated. It is the obligations of
  the Reference Entities that can be senior or subordinated. ISDA 2003 Term: Reference Entity'

End Choice
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="TradeUnderlyer">
  <xsd:choice>
    <xsd:element name="floatingRate" type=" FloatingRate " />
    <xsd:element name="fixedRate" type=" Schedule " />
    <xsd:element ref="@ underlyingAsset " />
    <xsd:element name="referenceEntity" type=" LegalEntity " />
  </xsd:choice>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: TradeUnderlyerReference

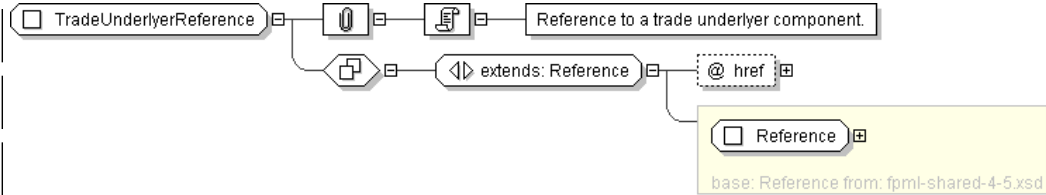
| | |
|--------------|--|
| Super-types: | Reference < TradeUnderlyerReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | TradeUnderlyerReference |
| Used by (from the same schema document) | Complex Type CashflowObservation , Complex Type UnderlyerReferenceUnits |
| Abstract | no |
| Documentation | Reference to a trade underlyer component. |

XML Instance Representation

```
<...
href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeUnderlyerReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="TradeUnderlyer" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: UnderlyerReferenceUnits

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

| | |
|---|--|
| Sub-types: | None |
| Name | UnderlyerReferenceUnits |
| Used by (from the same schema document) | Complex Type CashflowCalculationElements |
| Abstract | no |

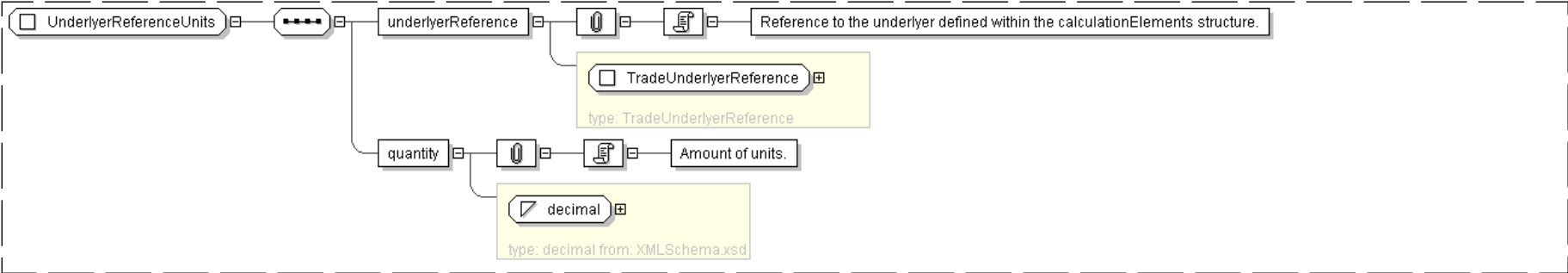
XML Instance Representation

```
<...>
  <underlyerReference> TradeUnderlyerReference </underlyerReference> [1]
  'Reference to the underlyer defined within the calculationElements structure.'

  <quantity> xsd:decimal </quantity> [1]
  'Amount of units.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="UnderlyerReferenceUnits">
  <xsd:sequence>
    <xsd:element name="underlyerReference" type="TradeUnderlyerReference" />
    <xsd:element name="quantity" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **UnprocessedPosition**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | UnprocessedPosition |
| Used by (from the same schema document) | Complex Type PositionsAcknowledged |
| Abstract | no |
| Documentation | A type describing the situation when an entire position change cannot be processed. It includes the position identification information and the reason that the position change could not be processed. |

XML Instance Representation

```
<...>
  <positionId> PositionId </positionId> [1]
  'A version-independent identifier for the position, possibly based on trade identifier.'

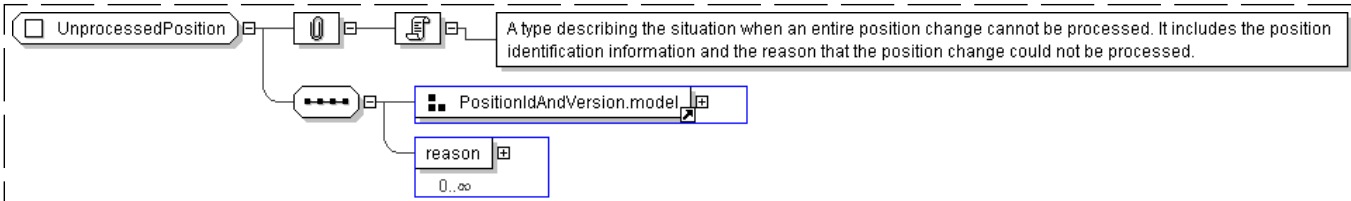
  <version> xsd:positiveInteger </version> [0..1]
  'A version identifier. Version identifiers must be ascending, i.e. higher numbers imply
```

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.'

<reason> Reason </reason> [0..*]

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="UnprocessedPosition">
  <xsd:sequence>
    <xsd:group ref=" PositionIdAndVersion.model " />
    <xsd:element name="reason" type=" Reason " minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Model Group: DefinitionAndCashflows.model

| | |
|---|--|
| Name | DefinitionAndCashflows.model |
| Used by (from the same schema document) | Complex Type AllegedCashflow , Complex Type AssertedCashflow |

XML Instance Representation

```
<asOfDate> xsd:dateTime </asOfDate> [0..1]
'The date and time at which the set of cashflows was defined.'
```

```
<tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
'Unique identifier assigned by the party asserting the set of cashflows to be reconciled.'
```

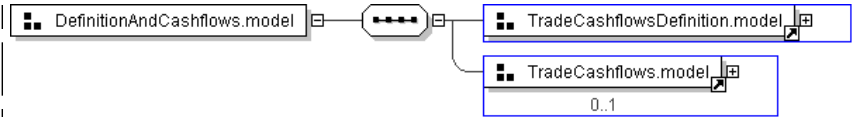
```
Start Group: TradeCashflows.model [0..1]
  <tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
  'Structure that holds reference to the trade through the tradeId and optionally some
  trade-specific elements for identifying the trade in the case of trades that have not
  been negotiated through electronic platforms and for which the counterparty\'s trade ID has
  not been captured.'
```

```
  <adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
  'The adjusted date in which the payments are being paid/received.'
```

```
  <payment> PaymentMatching </payment> [1..*]
  'Specifies the payment that is exposed to the matching process. Usually there will be a
  single payment but for cross-currency swaps a different payment per currency shall be provided.'
```

```
End Group: TradeCashflows.model
```

Diagram



Schema Component Representation

```
<xsd:group name="DefinitionAndCashflows.model">
  <xsd:sequence>
    <xsd:group ref=" TradeCashflowsDefinition.model " />
    <xsd:group ref=" TradeCashflows.model " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: IdAndTradeCashflows.model

| | |
|---|--|
| Name | IdAndTradeCashflows.model |
| Used by (from the same schema document) | Complex Type CancelTradeCashflows , Complex Type TradeCashflowsProposedMatch |

XML Instance Representation

<tradeCashflowsId> [TradeCashflowsId](#) </tradeCashflowsId> [1]

'Unique identifier assigned by either party to a set of cashflows.'

Start Group: [TradeCashflows.model](#) [0..1]

<tradeIdentifyingItems> [TradeIdentifyingItems](#) </tradeIdentifyingItems> [1]

'Structure that holds reference to the trade through the tradeId and optionally some trade-specific elements for identifying the trade in the case of trades that have not been negotiated through electronic platforms and for which the counterparty's trade ID has not been captured.'

<adjustedPaymentDate> [xsd:date](#) </adjustedPaymentDate> [1]

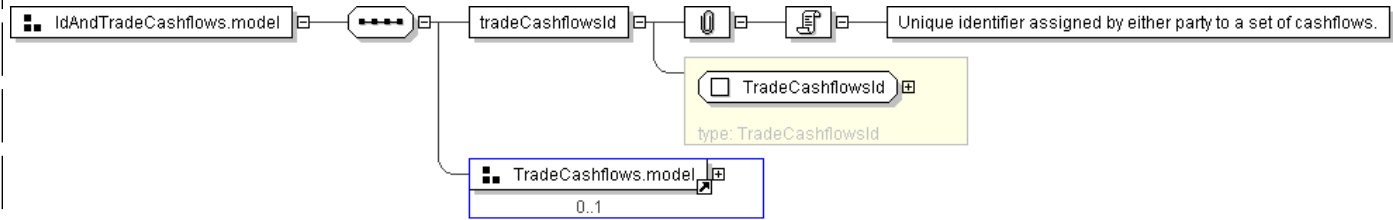
'The adjusted date in which the payments are being paid/received.'

<payment> [PaymentMatching](#) </payment> [1..*]

'Specifies the payment that is exposed to the matching process. Usually there will be a single payment but for cross-currency swaps a different payment per currency shall be provided.'

End Group: [TradeCashflows.model](#)

Diagram



Schema Component Representation

```
<xsd:group name="IdAndTradeCashflows.model">
  <xsd:sequence>
    <xsd:element name="tradeCashflowsId" type=" TradeCashflowsId " />
    <xsd:group ref=" TradeCashflows.model " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

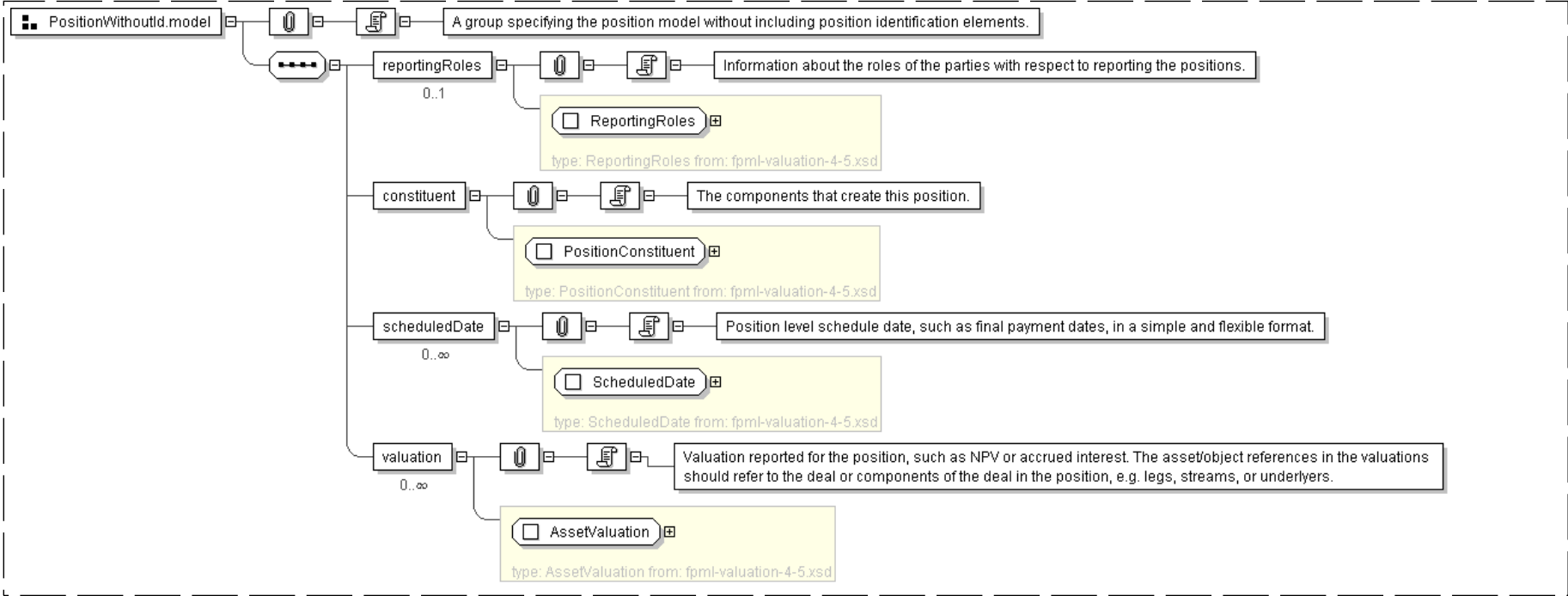
Model Group: **PositionWithoutId.model**

| | |
|---|--|
| Name | PositionWithoutId.model |
| Used by (from the same schema document) | Complex Type AssertedPosition , Complex Type PositionProposedMatch |
| Documentation | A group specifying the position model without including position identification elements. |

XML Instance Representation

| |
|---|
| <code><reportingRoles> ReportingRoles </reportingRoles> [0..1]</code> |
| <i>'Information about the roles of the parties with respect to reporting the positions.'</i> |
| <code><constituent> PositionConstituent </constituent> [1]</code> |
| <i>'The components that create this position.'</i> |
| <code><scheduledDate> ScheduledDate </scheduledDate> [0..*]</code> |
| <i>'Position level schedule date, such as final payment dates, in a simple and flexible format.'</i> |
| <code><valuation> AssetValuation </valuation> [0..*]</code> |
| <i>'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.'</i> |

Diagram



Schema Component Representation

| |
|---|
| <pre><xsd:group name="PositionWithoutId.model"> <xsd:sequence> <xsd:element name="reportingRoles" type="ReportingRoles" minOccurs="0"/> <xsd:element name="constituent" type="PositionConstituent" /> <xsd:element name="scheduledDate" type="ScheduledDate" minOccurs="0" maxOccurs="unbounded"/> </xsd:sequence> </xsd:group></pre> |
|---|

```
<xsd:element name="valuation" type=" AssetValuation " minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:group>
```

Model Group: **TradeCashflows.model**

| | |
|---|--|
| Name | TradeCashflows.model |
| Used by (from the same schema document) | Complex Type TradeCashflowsAsserted , Model Group DefinitionAndCashflows.model , Model Group IdAndTradeCashflows.model |
| Documentation | A group describing the cashflows owing on a particular adjustedPaymentDate for a specific trade. |

XML Instance Representation

```
<tradeIdentifyingItems> TradeIdentifyingItems </tradeIdentifyingItems> [1]
```

'Structure that holds reference to the trade through the tradeId and optionally some trade-specific elements for identifying the trade in the case of trades that have not been negotiated through electronic platforms and for which the counterparty's trade ID has not been captured.'

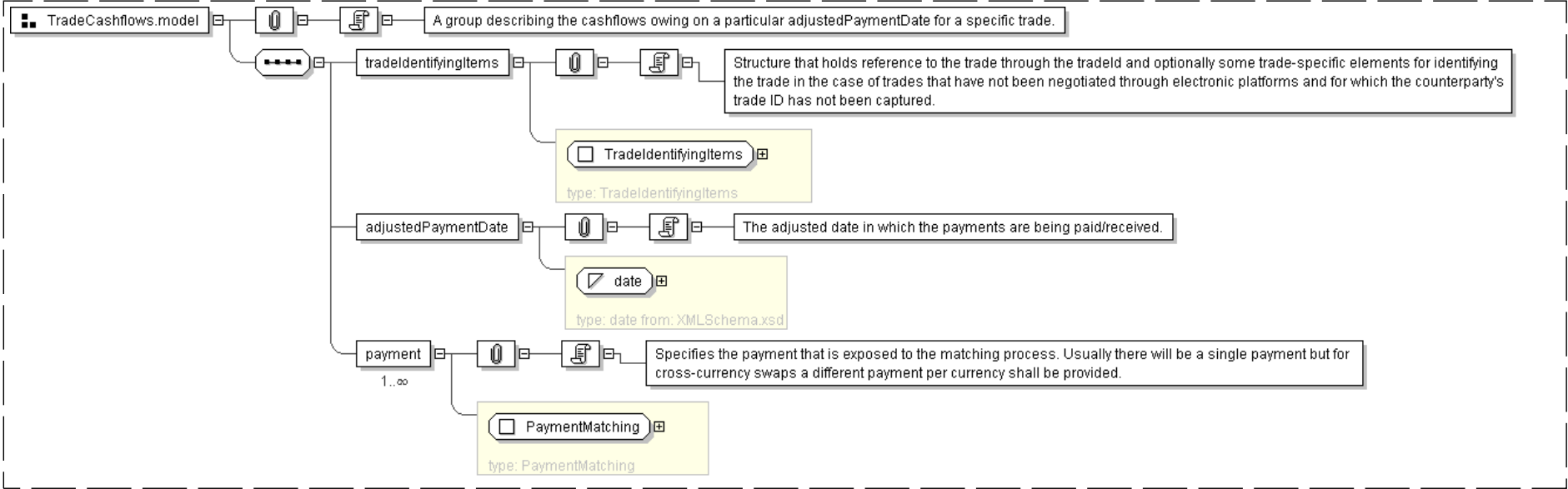
```
<adjustedPaymentDate> xsd:date </adjustedPaymentDate> [1]
```

'The adjusted date in which the payments are being paid/received.'

```
<payment> PaymentMatching </payment> [1..*]
```

'Specifies the payment that is exposed to the matching process. Usually there will be a single payment but for cross-currency swaps a different payment per currency shall be provided.'

Diagram



Schema Component Representation

```
<xsd:group name="TradeCashflows.model">
  <xsd:sequence>
    <xsd:element name="tradeIdentifyingItems" type=" TradeIdentifyingItems " />
    <xsd:element name="adjustedPaymentDate" type=" xsd:date " />
    <xsd:element name="payment" type=" PaymentMatching " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

Model Group: TradeCashflowsDefinition.model

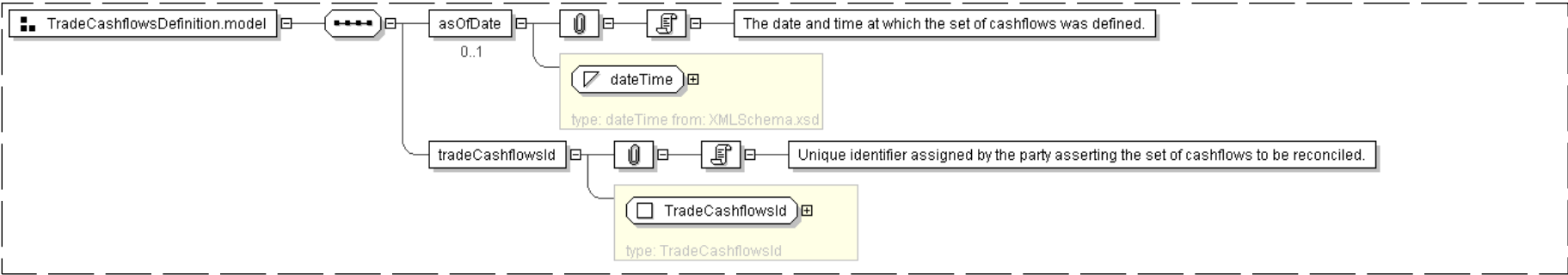
| | |
|---|--|
| Name | TradeCashflowsDefinition.model |
| Used by (from the same schema document) | Complex Type TradeCashflowsAsserted , Model Group DefinitionAndCashflows.model |

XML Instance Representation

```
<asOfDate> xsd:dateTime </asOfDate> [0..1]
'The date and time at which the set of cashflows was defined.'

<tradeCashflowsId> TradeCashflowsId </tradeCashflowsId> [1]
'Unique identifier assigned by the party asserting the set of cashflows to be reconciled.'
```

Diagram



Schema Component Representation

```
<xsd:group name="TradeCashflowsDefinition.model">
  <xsd:sequence>
    <xsd:element name="asOfDate" type="xsd:dateTime" minOccurs="0"/>
    <xsd:element name="tradeCashflowsId" type="TradeCashflowsId"/>
  </xsd:sequence>
</xsd:group>
```

Legend

Complex Type: AusAddress
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates " />
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}" />
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an xsi:type attribute.

Key Constraint Like [Uniqueness Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions) or [Uniqueness Constraint](http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd◦ fpml-valuation-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  <xsd:include schemaLocation="fpml-valuation-4-5.xsd" />
  ...
</xsd:schema>
```

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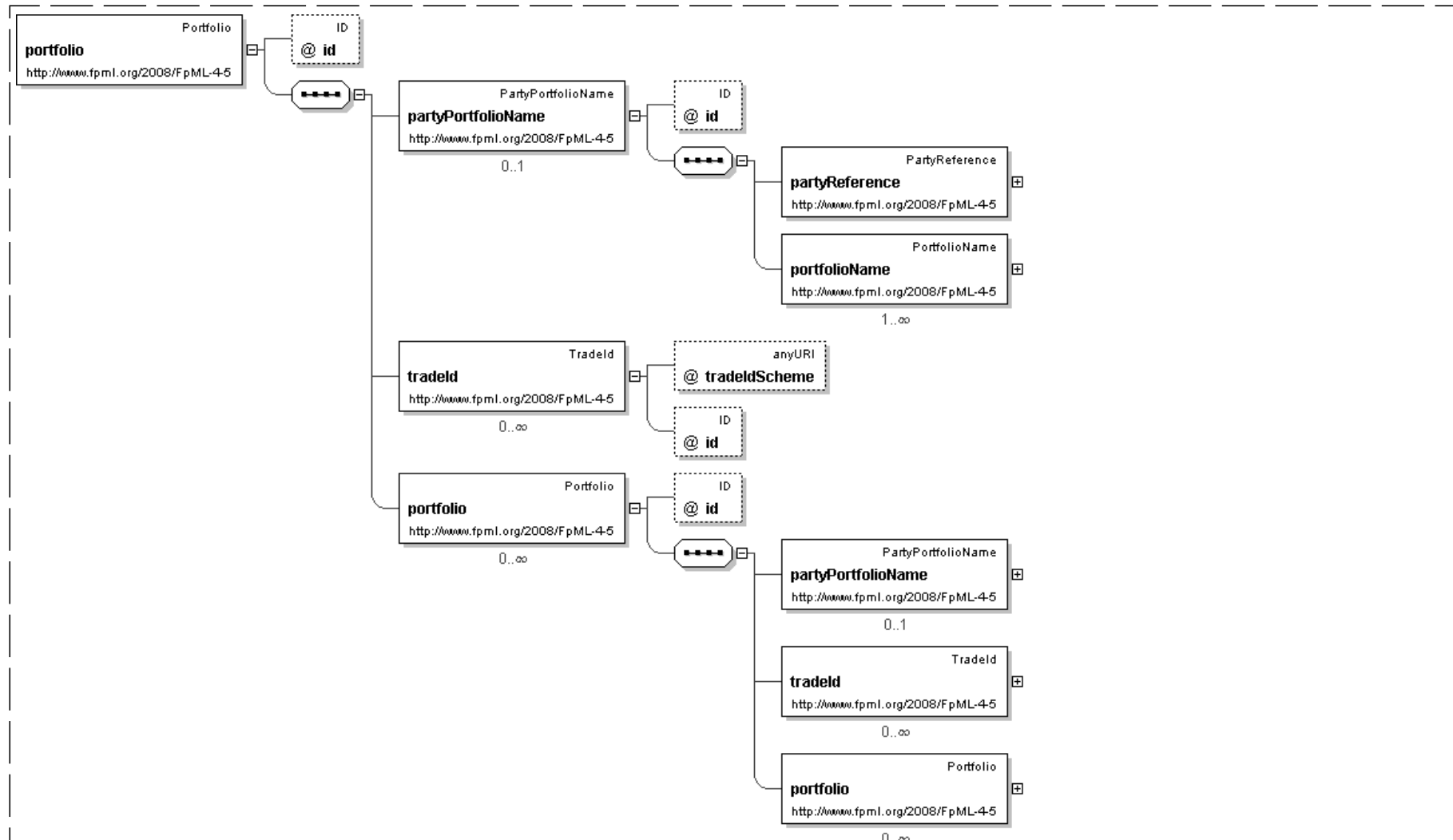
Global Declarations

Element: **portfolio**

- The following elements can be used wherever this element is referenced:
 - [queryPortfolio](#)

| | |
|--|--|
| Name | portfolio |
| Used by (from the same schema document) | Complex Type PortfolioValuationItem |
| Type | Portfolio |
| Nilable | no |
| Abstract | no |
| Documentation | Global portfolio element used as a basis for a substitution group. |

Logical Diagram

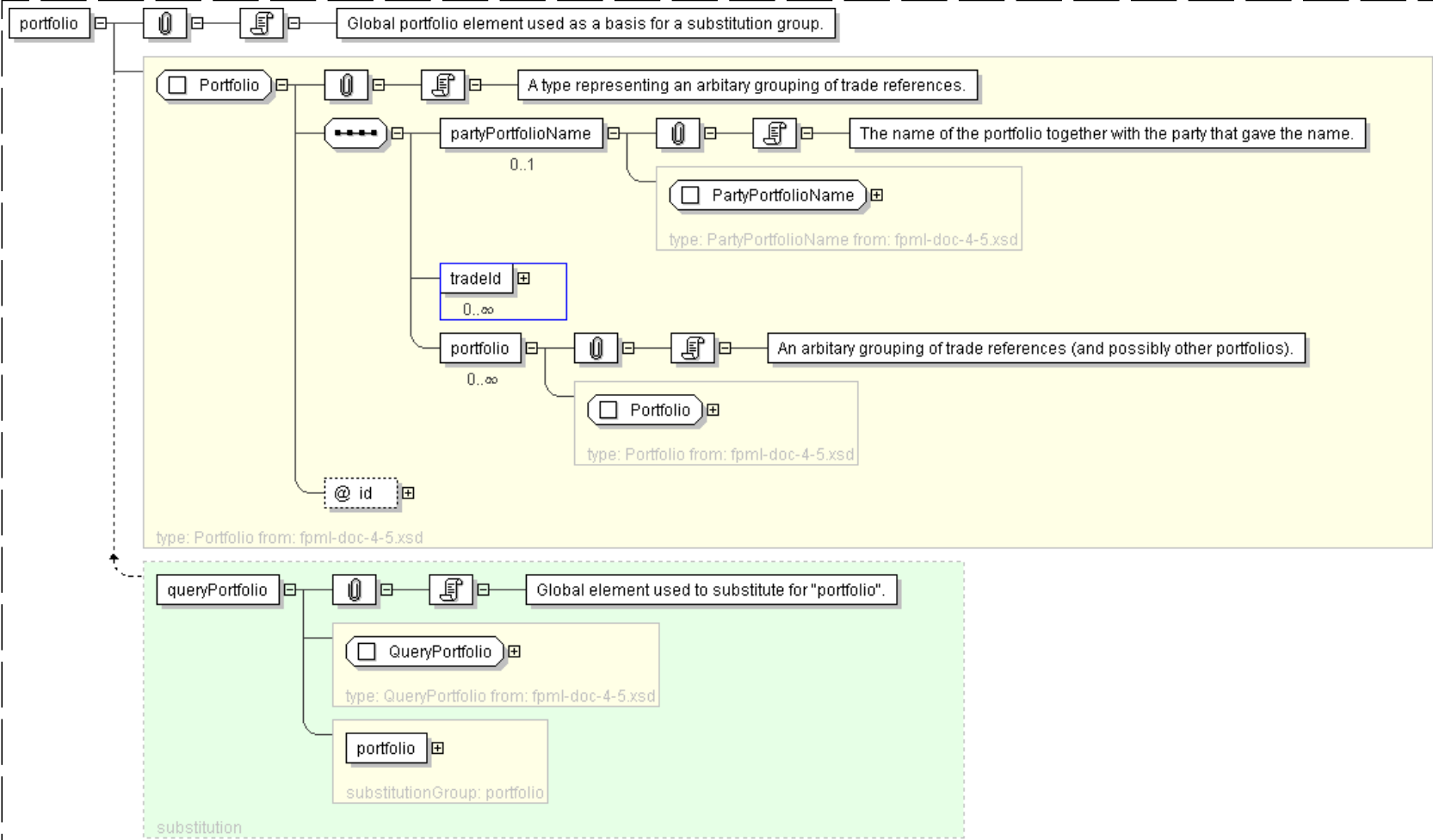


XML Instance Representation

```
<portfolio
id=" xsd:ID [0..1]">
  <partyPortfolioName> PartyPortfolioName </partyPortfolioName> [0..1]
  'The name of the portfolio together with the party that gave the name.'

  <tradeId> TradeId </tradeId> [0..*]
  <portfolio> Portfolio </portfolio> [0..*]
  'An arbitrary grouping of trade references (and possibly other portfolios).'
</portfolio>
```

Diagram



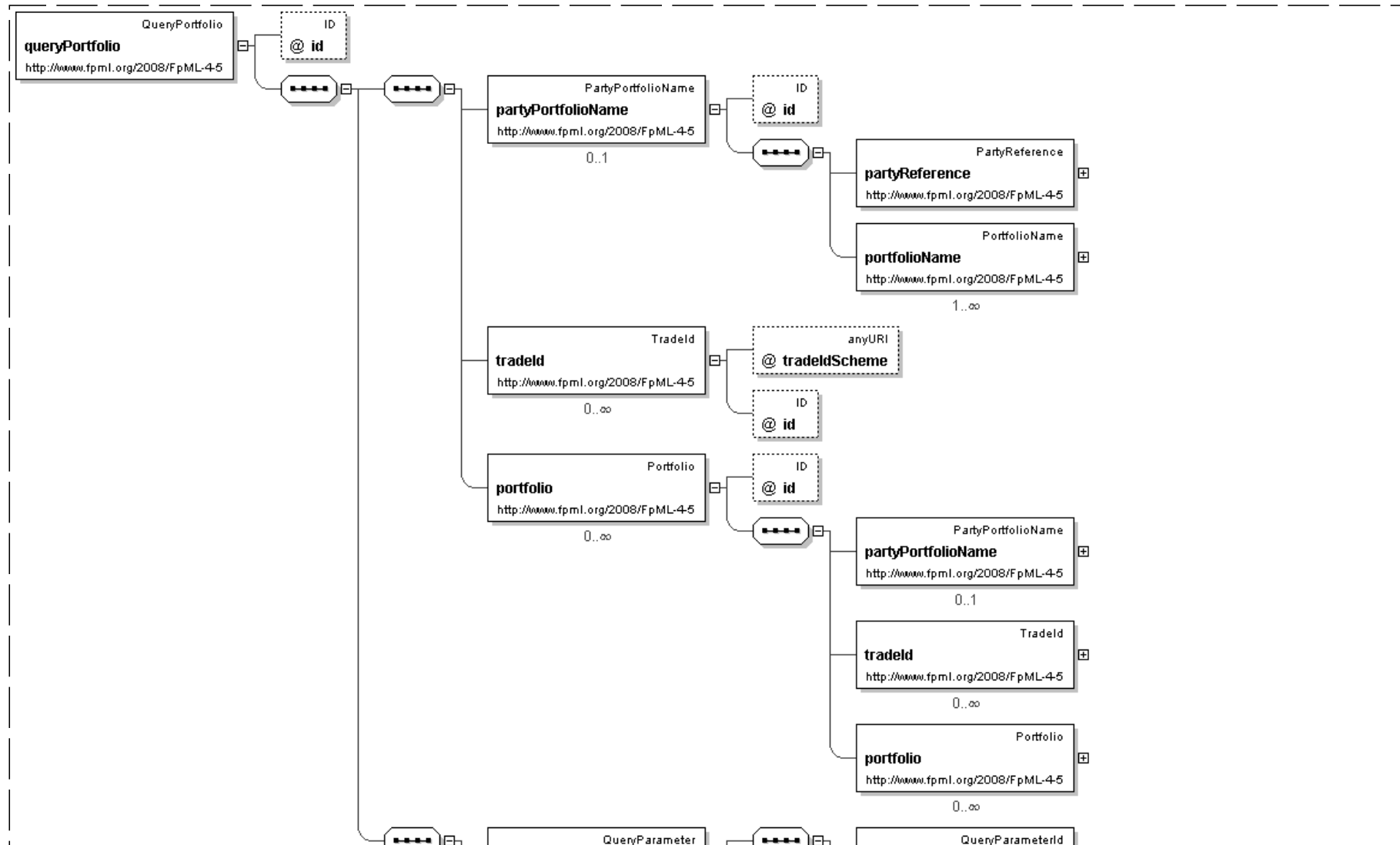
Schema Component Representation

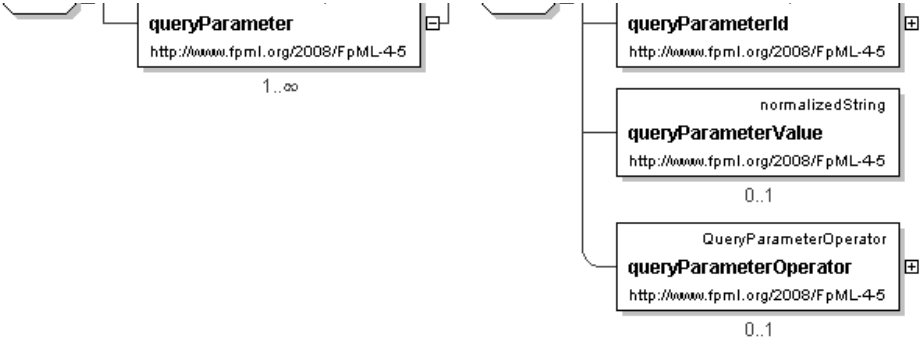
```
<xsd:element name="portfolio" type=" Portfolio " />
```

Element: **queryPortfolio**

- This element can be used wherever the following element is referenced:
 - [portfolio](#)

| | |
|----------------------|--|
| Name | queryPortfolio |
| Type | QueryPortfolio |
| Nilable | no |
| Abstract | no |
| Documentation | Global element used to substitute for "portfolio". |

Logical Diagram

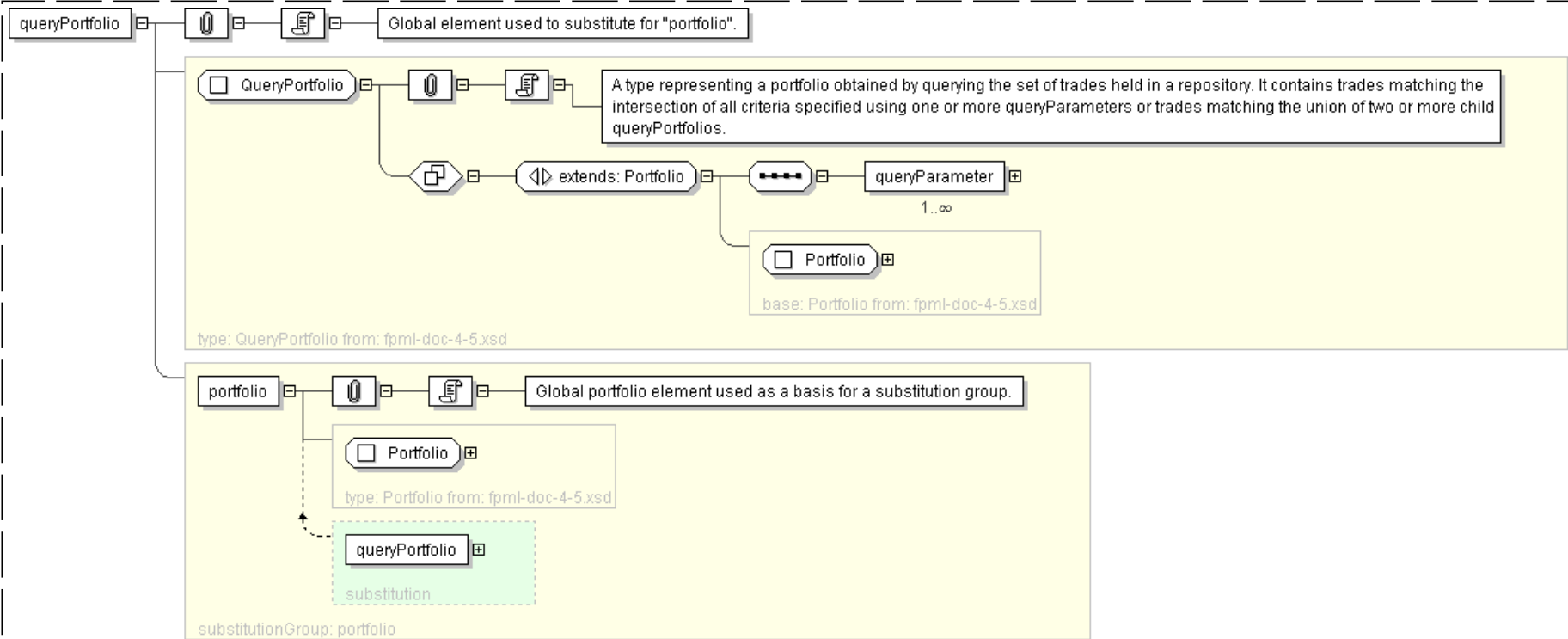


XML Instance Representation

```
<queryPortfolio
id="xsd:ID [0..1]">
  <partyPortfolioName> PartyPortfolioName </partyPortfolioName> [0..1]
  'The name of the portfolio together with the party that gave the name.'

  <tradeId> TradeId </tradeId> [0..*]
  <portfolio> Portfolio </portfolio> [0..*]
  'An arbitrary grouping of trade references (and possibly other portfolios).'
```

Diagram



Schema Component Representation

```
<xsd:element name="queryPortfolio" type=" QueryPortfolio " substitutionGroup="portfolio"/>
```

[top](#)

Global Definitions

Complex Type: PortfolioValuationItem

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | PortfolioValuationItem |
| Used by (from the same schema document) | Complex Type RequestValuationReport , Complex Type ValuationReport |
| Abstract | no |
| Documentation | A type used in valuation enquiry messages which relates a portfolio to its trades and current value. |

XML Instance Representation

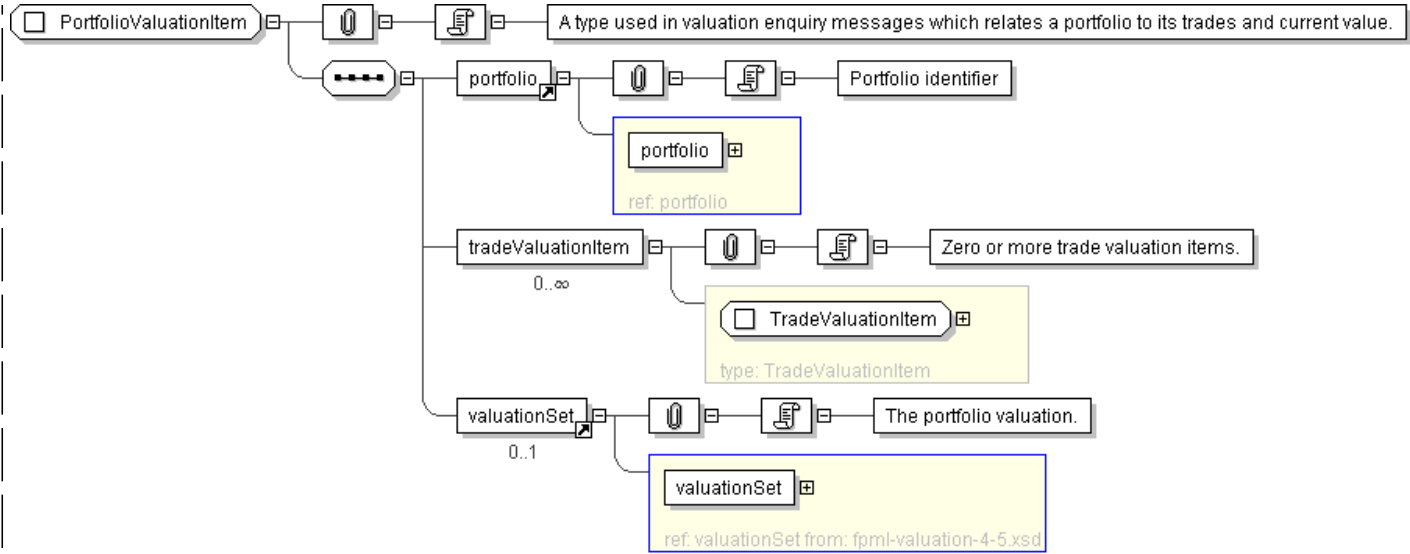
```
<...>
  <portfolio> ... </portfolio> [1]
  'Portfolio identifier'

  <tradeValuationItem> TradeValuationItem </tradeValuationItem> [0..*]
  'Zero or more trade valuation items.'

  <valuationSet> ... </valuationSet> [0..1]
  'The portfolio valuation.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PortfolioValuationItem">
  <xsd:sequence>
    <xsd:element ref=" portfolio " />
    <xsd:element name="tradeValuationItem" type=" TradeValuationItem "
      minOccurs="0" maxOccurs="unbounded" />
    <xsd:element ref=" valuationSet " minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PositionReport**

| | |
|--------------|--|
| Super-types: | NotificationMessage < PositionReport (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PositionReport |
| Abstract | no |
| Documentation | A type defining the content model for a message allowing one party to send a report consisting of positions. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
  "
  actualBuild="6 [0..1]
```

'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.'

```
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<asOfDate> IdentifiedDate </asOfDate> [0..1]
'The date for which this document reports positions and valuations.'

<dataSetName> xsd:string </dataSetName> [0..1]
'The name of the data set (portfolio, product type, etc.) that this report corresponds to.
Used to help document the contents of the report.'

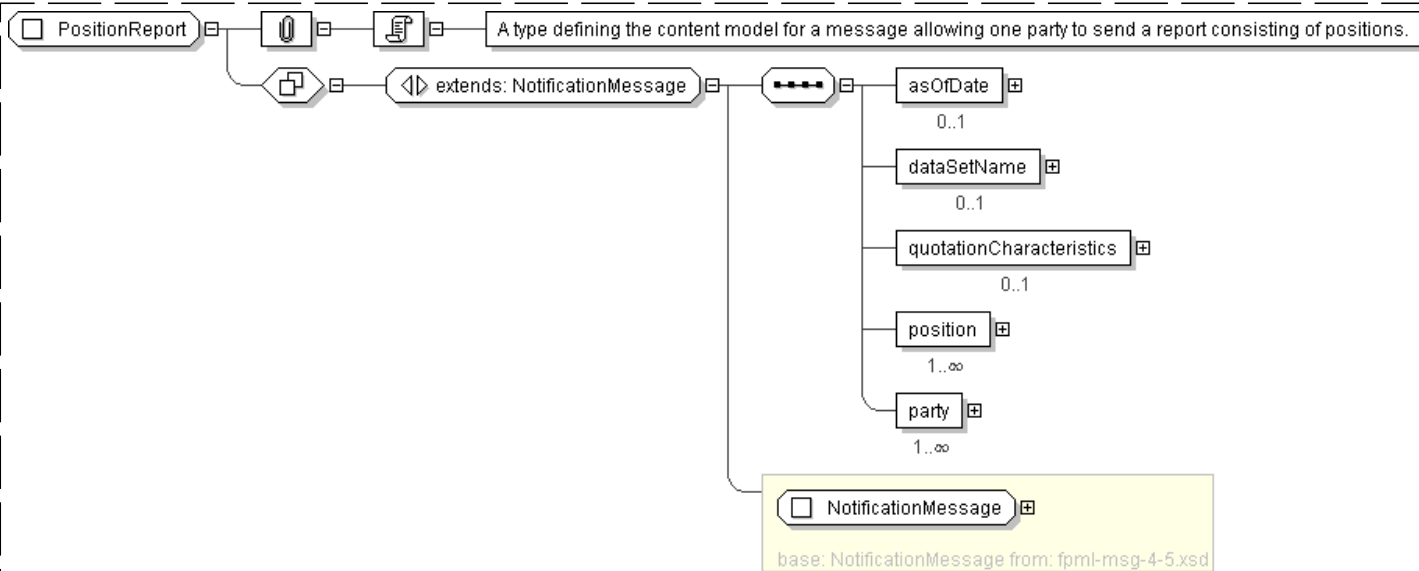
<quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..1]
'The default quotation characteristics for this document (e.g. currency, location).
Currency must be specified; other fields may be specified.'

<position> Position </position> [1..*]
'The positions included in the position report.'

<party> Party </party> [1..*]
'The parties whose trades are included included in this position report.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionReport">
```



```
<xsd:complexContent>
  <xsd:extension base=" NotificationMessage "
    <xsd:sequence>
      <xsd:element name="asOfDate" type=" IdentifiedDate " minOccurs="0"/>
      <xsd:element name="dataSetName" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="quotationCharacteristics" type=" QuotationCharacteristics " minOccurs="0"/>
      <xsd:element name="position" type=" Position " maxOccurs="unbounded"/>
      <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestPositionReport

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestPositionReport (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RequestPositionReport |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting a position report . |

XML Instance Representation

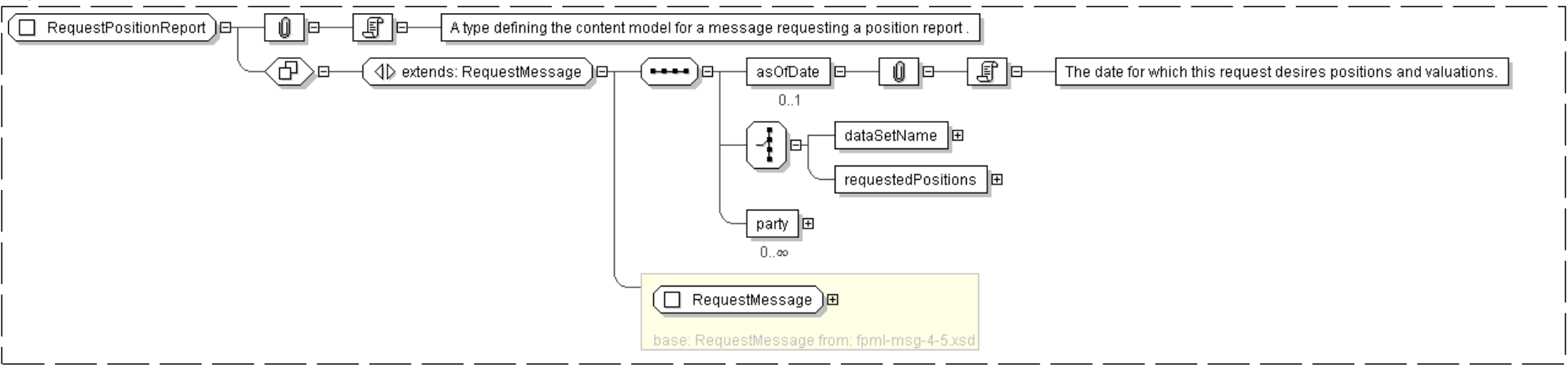
```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
"
actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <asOfDate> ... </asOfDate> [0..1]
  'The date for which this request desires positions and valuations.'
Start Choice [1]
  <dataSetName> xsd:normalizedString </dataSetName> [1]
  'The name of the data set (portfolio, product type, etc.) that this request corresponds
  to. Describes the desired report.'

  <requestedPositions> RequestedPositions </requestedPositions> [1]
```

'The name of the data set (portfolio, product type, etc.) that this request corresponds to. Describes the desired report.'

```
End Choice
<party> Party </party> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestPositionReport">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="asOfDate" minOccurs="0"/>
        <xsd:choice>
          <xsd:element name="dataSetName" type="xsd:normalizedString"/>
          <xsd:element name="requestedPositions" type="RequestedPositions"/>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestValuationReport

| | |
|---------------|---|
| Super-types: | RequestMessage < RequestValuationReport (by extension) |
| Sub-types: | None |
| Name | RequestValuationReport |
| Abstract | no |
| Documentation | A type defining the content model for a message allowing one party a report containing valuations of one or many existing trades. |

XML Instance Representation

```
<...>
```

```

version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'

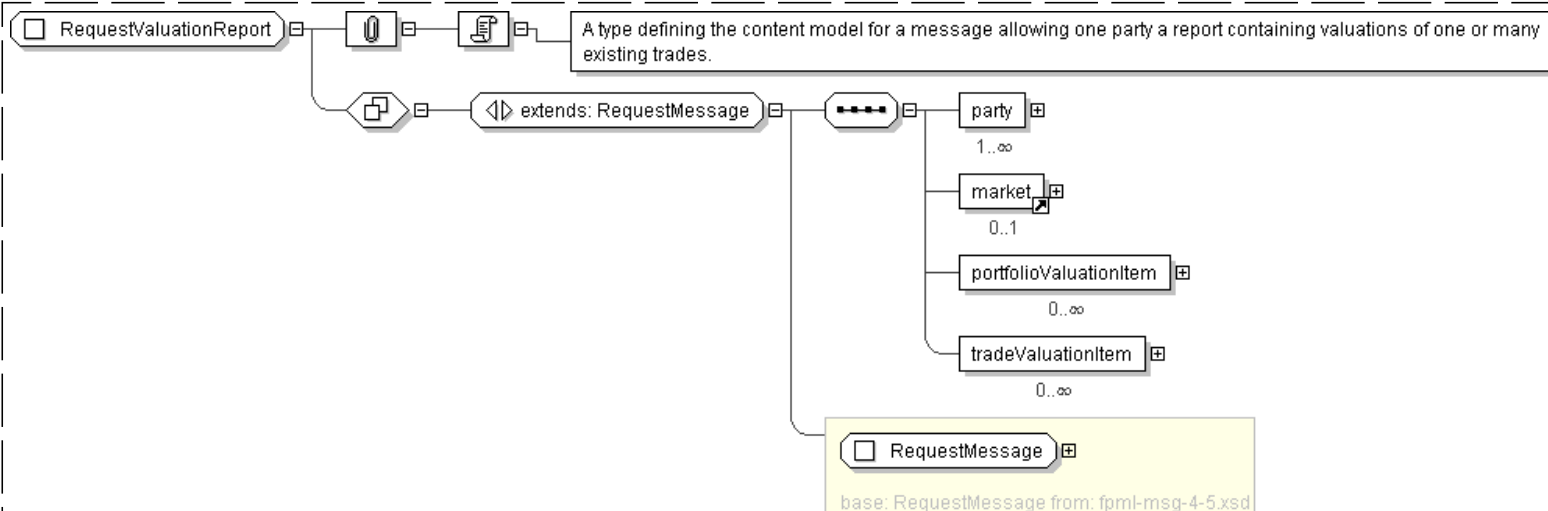
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <party> Party </party> [1..*]
  <market> ... </market> [0..1]
  <portfolioValuationItem> PortfolioValuationItem </portfolioValuationItem> [0..*]
  'An instance of a unique portfolio valuation.'

  <tradeValuationItem> TradeValuationItem </tradeValuationItem> [0..*]
  'An instance of a unique trade valuation.'

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="RequestValuationReport">
  <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" maxOccurs="unbounded"/>
  <xsd:element name="tradeValuationItem" type=" TradeValuationItem "
minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: RequestedPositions

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | RequestedPositions |
| Used by (from the same schema document) | Complex Type RequestPositionReport |
| Abstract | no |
| Documentation | A definition of the positions that are requested. |

XML Instance Representation

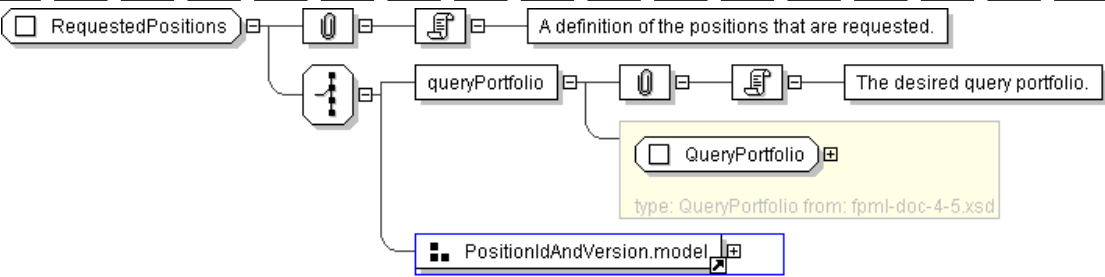
```
<...>
Start Choice [1]
  <queryPortfolio> QueryPortfolio </queryPortfolio> [1]
  'The desired query portfolio.'

  <positionId> PositionId </positionId> [1]
  'A version-independent identifier for the position, possibly based on trade identifier.'

  <version> xsd:positiveInteger </version> [0..1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestedPositions">
  <xsd:choice>
    <xsd:element name="queryPortfolio" type=" QueryPortfolio " />
    <xsd:group ref=" PositionIdAndVersion.model " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: **TradeValuationItem**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | TradeValuationItem |
| Used by (from the same schema document) | Complex Type PortfolioValuationItem , Complex Type RequestValuationReport , Complex Type ValuationReport |
| Abstract | no |
| Documentation | A type used in trade valuation enquiry messages which relates a trade identifier to its current value. |

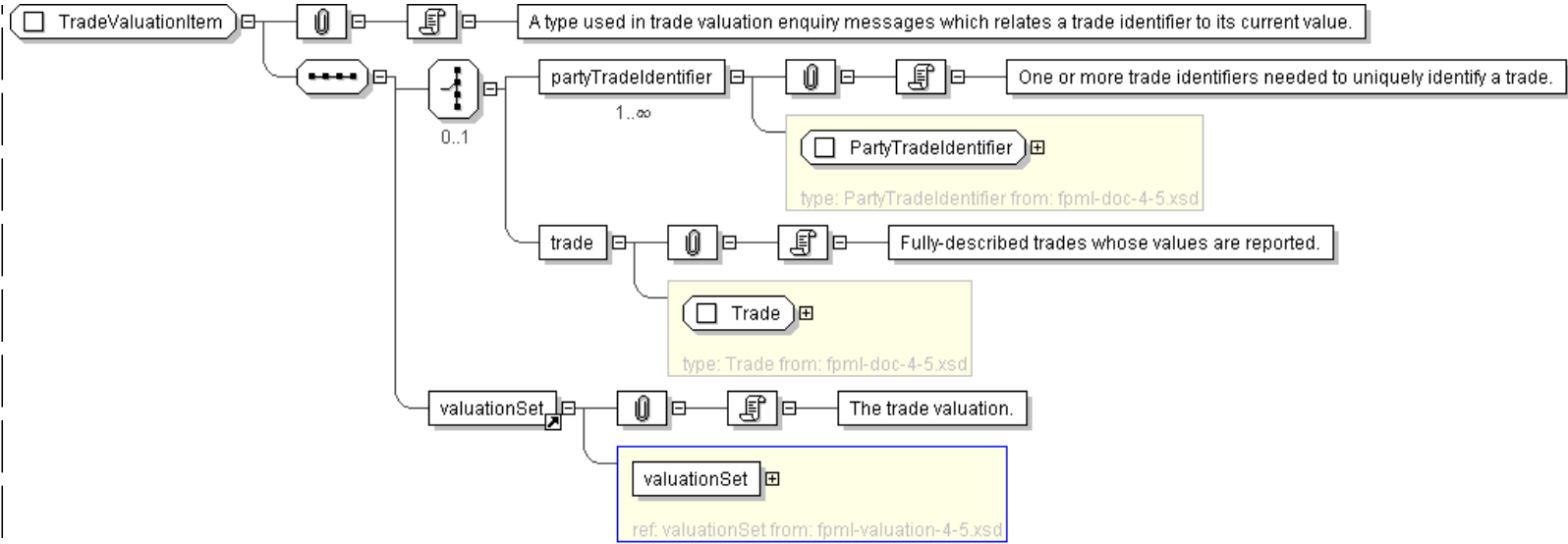
XML Instance Representation

```
<...>
Start Choice [0..1]
  <partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1..*]
  'One or more trade identifiers needed to uniquely identify a trade.'

  <trade> Trade </trade> [1]
  'Fully-described trades whose values are reported.'

End Choice
  <valuationSet> ... </valuationSet> [1]
  'The trade valuation.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeValuationItem">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="partyTradeIdentifier" type=" PartyTradeIdentifier " maxOccurs="unbounded"/>
      <xsd:element name="trade" type=" Trade "/>
    </xsd:choice>
    <xsd:element ref=" valuationSet " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ValuationReport**

| | |
|--------------|---|
| Super-types: | NotificationMessage < ValuationReport (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ValuationReport |
| Abstract | no |
| Documentation | A type defining the content model for a message normally generated in response to a RequestValuationReport request. |

XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

  "
```

actualBuild="6" [0..1]

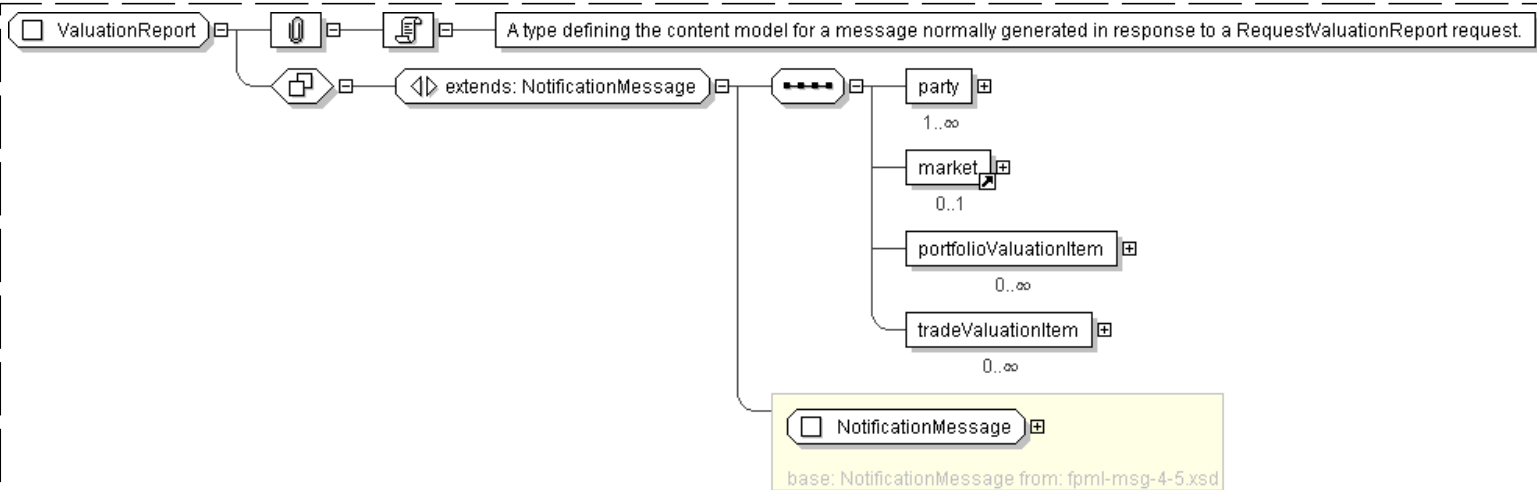
'The specific build number of this schema version. This attribute is not included in an instance document. Instead, it is supplied by the XML parser when the document is validated against the FpML schema and indicates the build number of the schema file. Every time FpML publishes a change to the schema, 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.'

```
<header> NotificationMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<party> Party </party> [1..*]
<market> ... </market> [0..1]
<portfolioValuationItem> PortfolioValuationItem </portfolioValuationItem> [0..*]
'An instance of a unique portfolio valuation.'
```

```
<tradeValuationItem> TradeValuationItem </tradeValuationItem> [0..*]
'A collection of data values describing the state of the given trade.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationReport">
  <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="unbounded"/>
        <xsd:element name="tradeValuationItem" type=" TradeValuationItem "
          minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">OLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

| |
|--|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> AusStates </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|--|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

| |
|--|
| <pre><complexType name="AusAddress"> <complexContent> <extension base=" Address "> <sequence> <element name="state" type=" AusStates "/> <element name="postcode"> <simpleType> <restriction base=" string "> <pattern value="[1-9][0-9]{3}"/> </restriction> </simpleType> </element> </sequence></pre> |
|--|


```
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#identity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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Generated by [oXygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-ird-4-5.xsd◦ fpml-eq-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-ird-4-5.xsd"/>
  <xsd:include schemaLocation="fpml-eq-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

[top](#)

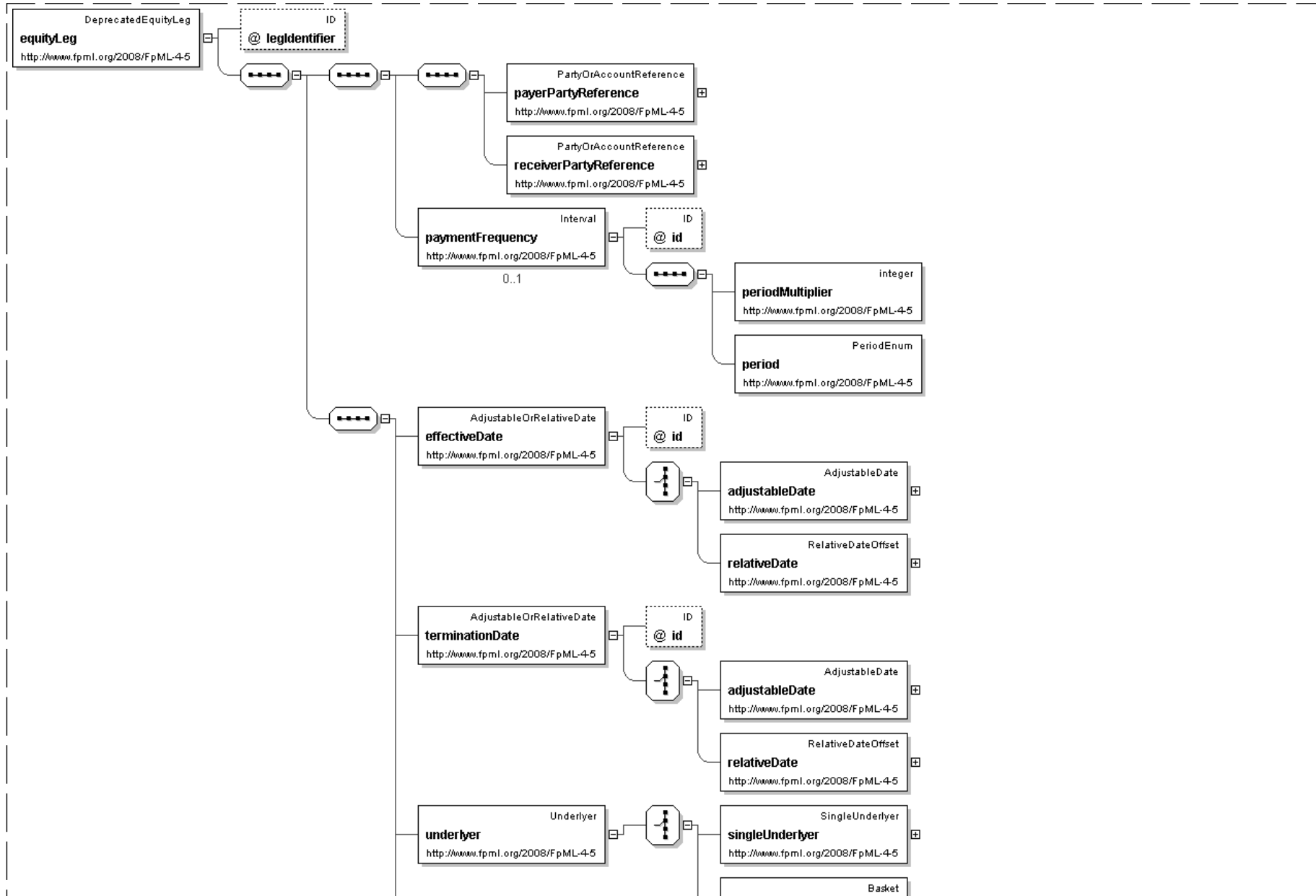
Global Declarations

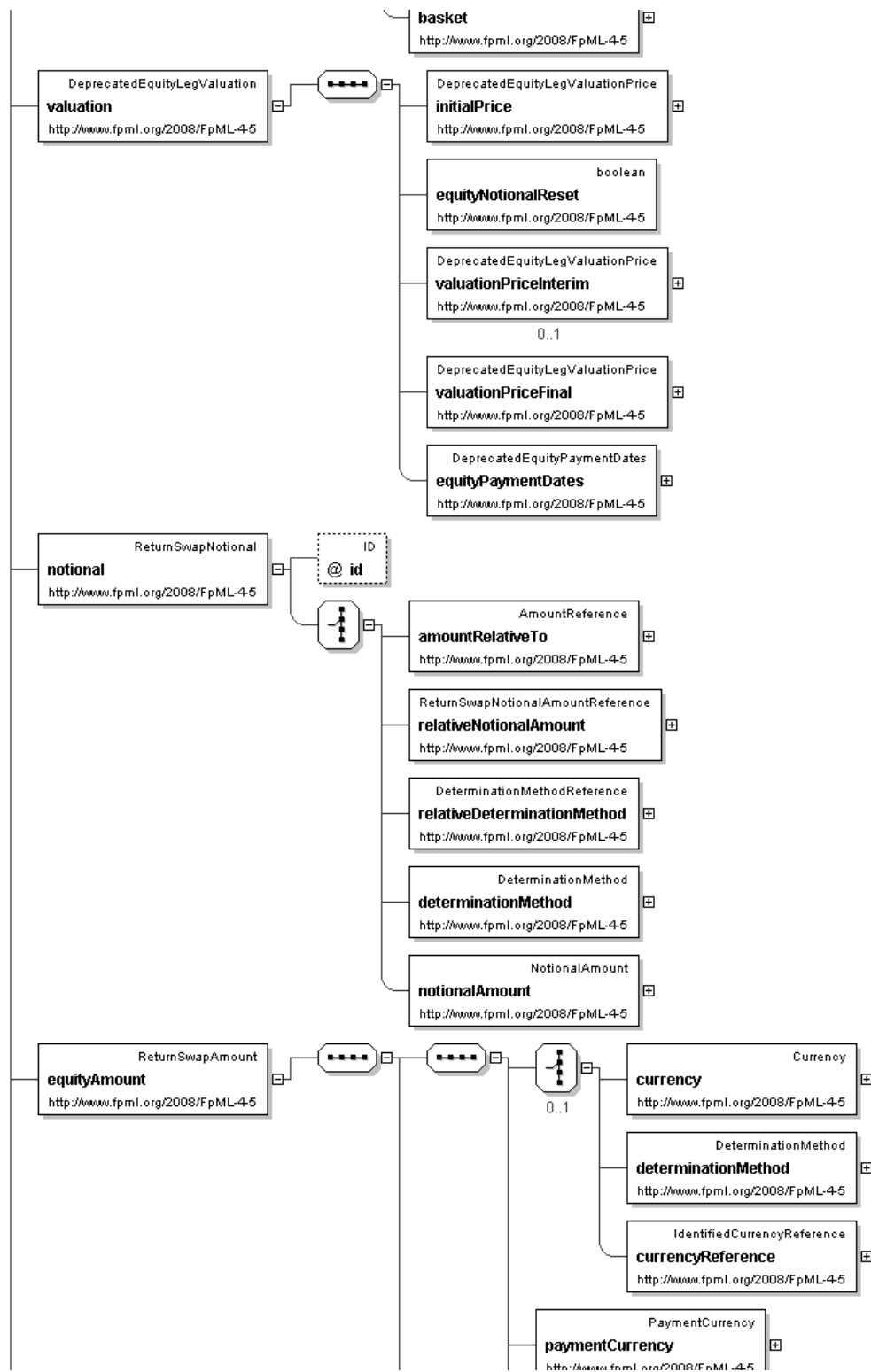
Element: **equityLeg**

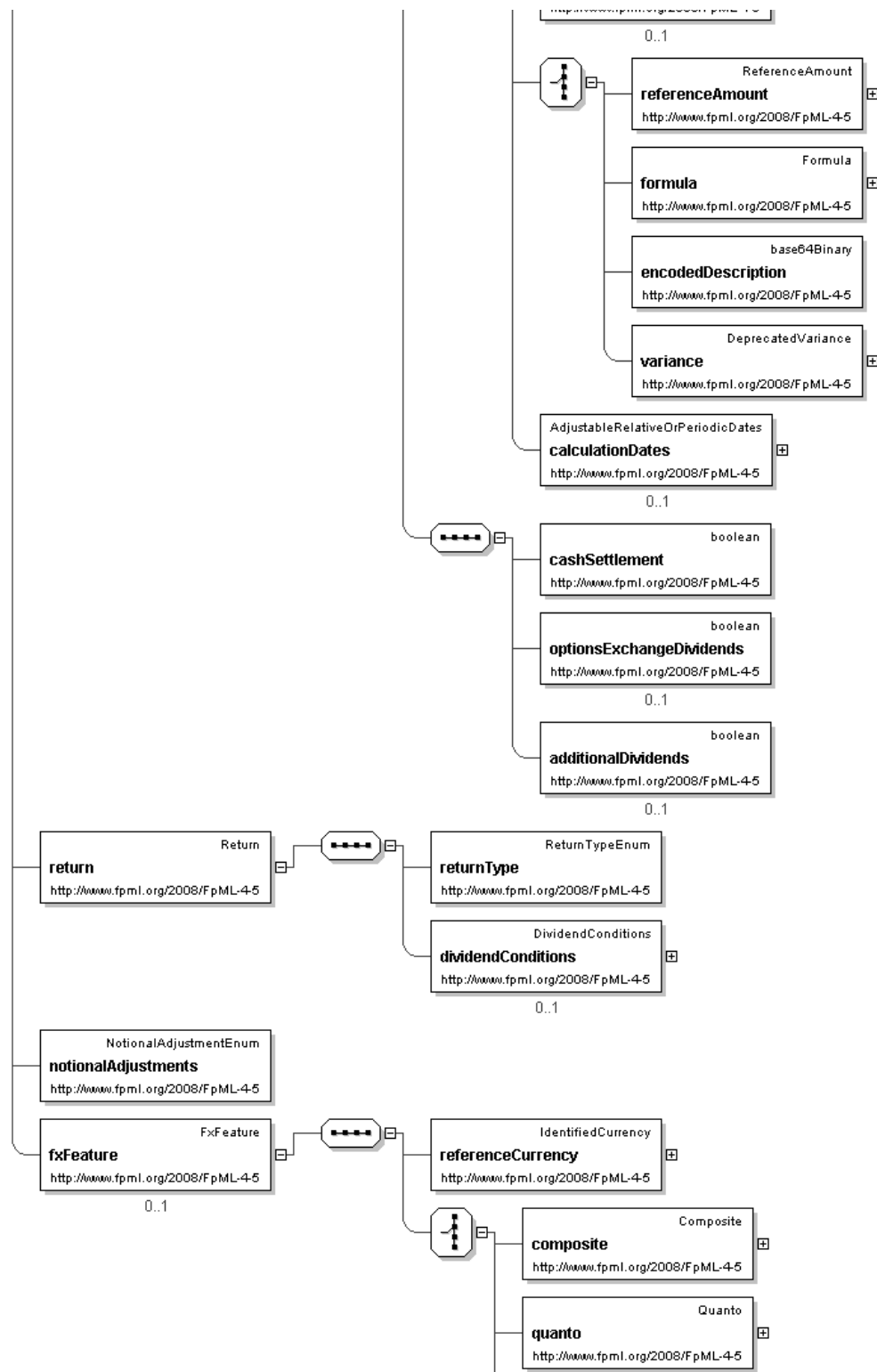
- This element can be used wherever the following element is referenced:
 - [returnSwapLeg](#)

| | |
|----------------------|---|
| Name | equityLeg |
| Type | DeprecatedEquityLeg |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram







XML Instance Representation

```

<equityLeg
  legIdentifier=" xsd:ID [0..1]
  'DEPRECATED This element will be renamed to id in the next major FpML version.'
">
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentFrequency> Interval </paymentFrequency> [0..1]
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at
  which this leg pays.'

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
  '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> AdjustableOrRelativeDate </terminationDate> [1]
  '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> Underlyer </underlyer> [1]
  '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> DeprecatedEquityLegValuation </valuation> [1]
  'Specifies the terms of the initial price of the return type swap and of the
  subsequent valuations of the equity underlyer.'

  <notional> ReturnSwapNotional </notional> [1]
  '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> ReturnSwapAmount </equityAmount> [1]
  '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> Return </return> [1]
  'Specifies the conditions under which dividend affecting the underlyer will be paid to
  the receiver of the equity amounts.'

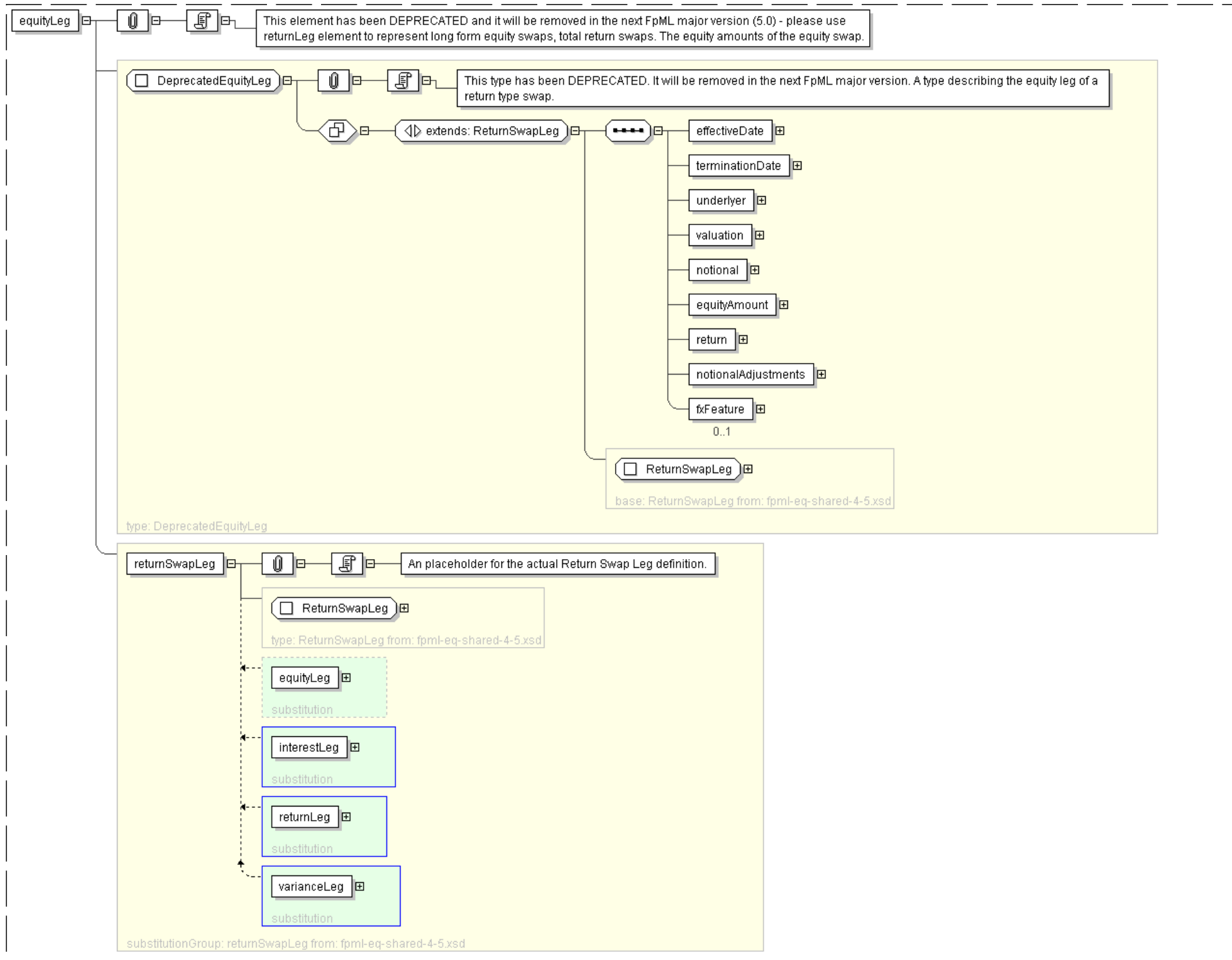
  <notionalAdjustments> NotionalAdjustmentEnum </notionalAdjustments> [1]
  'Specifies the conditions that govern the adjustment to the number of units of the equity swap.'

  <fxFeature> FxFeature </fxFeature> [0..1]
  'A quanto or composite FX feature.'

```

</equityLeg>

Diagram



Schema Component Representation

```
<xsd:element name="equityLeg" type="DeprecatedEquityLeg"
substitutionGroup="returnSwapLeg" deprecated="true" deprecatedReason="It has been made
more generic as returnLeg to cover return swap type products."/>
```

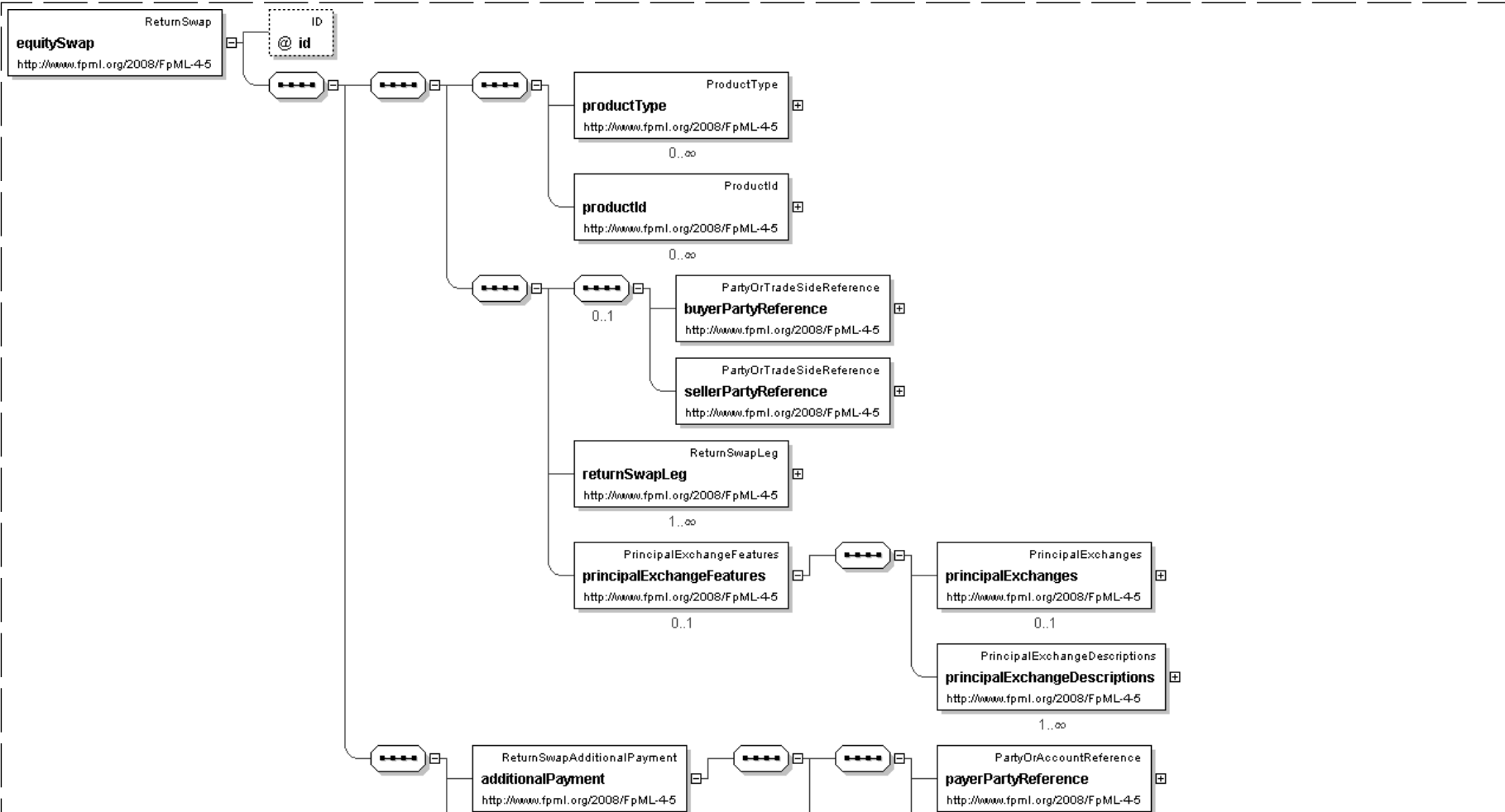
[top](#)

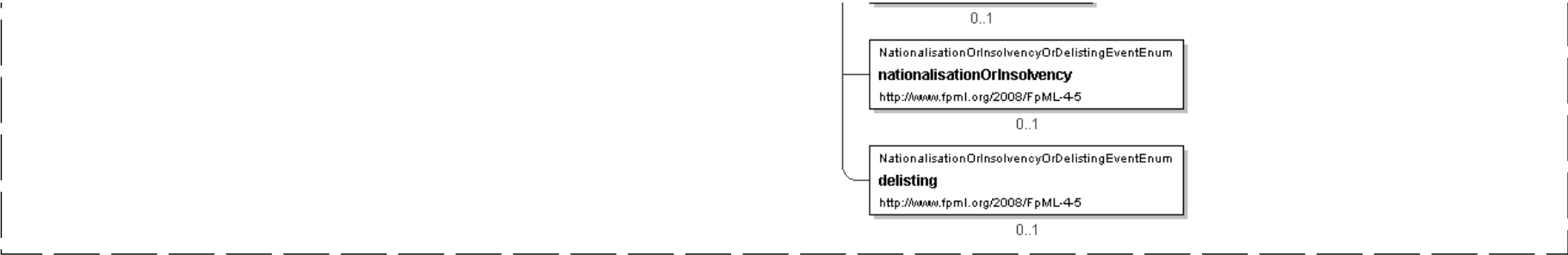
Element: equitySwap

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|---|
| Name | equitySwap |
| Type | ReturnSwap |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram





XML Instance Representation

```
<equitySwap
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  Start Group: BuyerSeller.model [0..1]
  '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.'

  <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
  'A reference to the party that buys this instrument, ie. pays for this instrument and
  receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
  of FRAs this the fixed rate payer.'

  <sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
  'A reference to the party that sells ("writes") this instrument, i.e. that grants the
  rights defined by this instrument and in return receives a payment for it. See 2000
  ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

  End Group: BuyerSeller.model

  <returnSwapLeg> ... </returnSwapLeg> [1..*]
  <principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
  'This is used to document a Fully Funded Return Swap.'

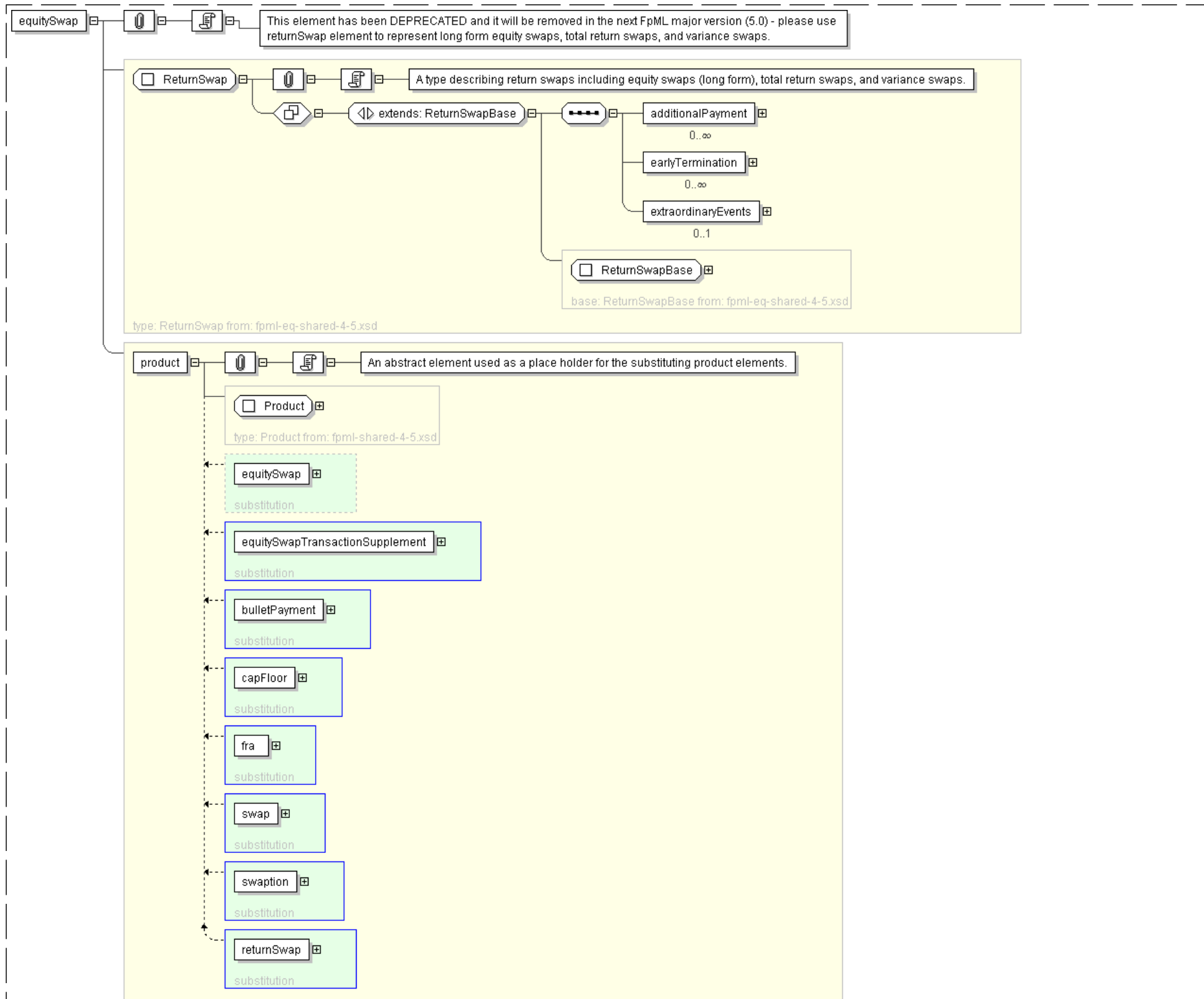
  <additionalPayment> ReturnSwapAdditionalPayment </additionalPayment> [0..*]
  'Specifies additional payment(s) between the principal parties to the trade. This
  component extends some of the features of the additionalPayment component developed by the
  FpML industry group. Appropriate discussions will determine whether it would be appropriate
  to extend the shared component in order to meet the further requirements of equity swaps.'

  <earlyTermination> ReturnSwapEarlyTermination </earlyTermination> [0..*]
  'Specifies, for one or for both the parties to the trade, the date from which it can
  early terminate it.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
  'Where the underlying is shares, specifies events affecting the issuer of those shares that
  may require the terms of the transaction to be adjusted.'

</equitySwap>
```

Diagram



substitutionGroup: product from: fpml-shared-4-5.xsd

Schema Component Representation

```
<xsd:element name="equitySwap" type="ReturnSwap"
substitutionGroup="product" deprecated="true" deprecatedReason="It has been made more
generic as returnSwap to cover return swap type products." />
```

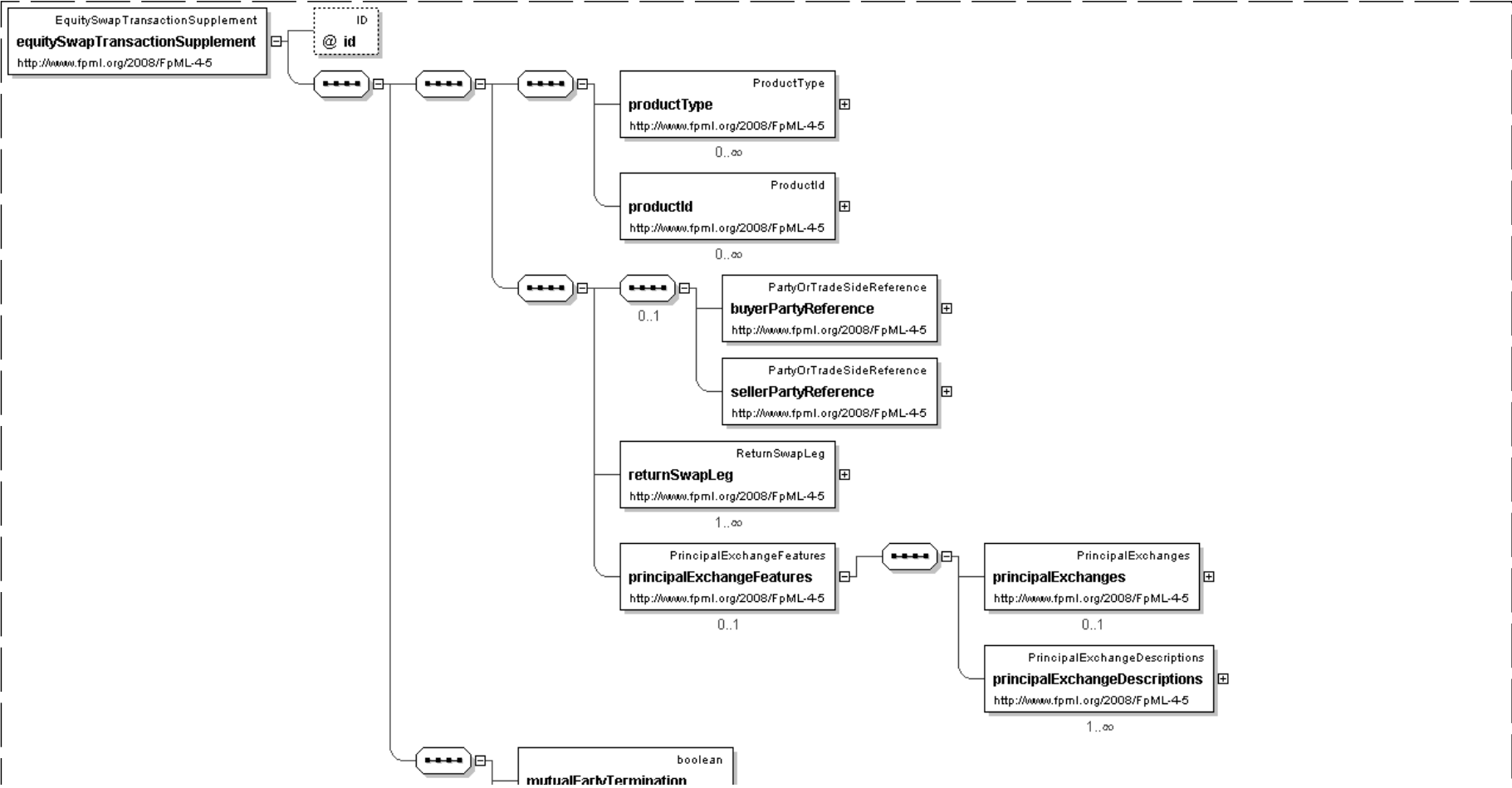
[top](#)

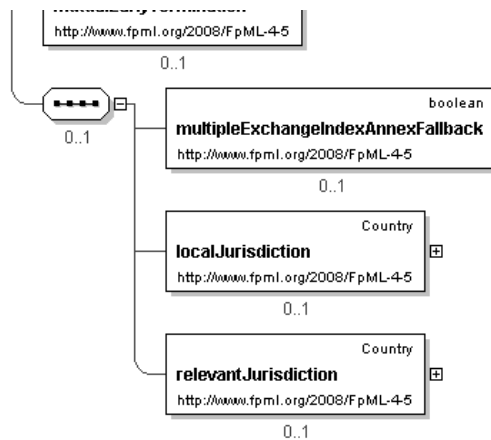
Element: equitySwapTransactionSupplement

- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|--|
| Name | equitySwapTransactionSupplement |
| Type | EquitySwapTransactionSupplement |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of the equity swap transaction supplement. |

Logical Diagram





XML Instance Representation

```

<equitySwapTransactionSupplement
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
```

Start Group: BuyerSeller.model [0..1]

'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.'

```

<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
'A reference to the party that buys this instrument, ie. pays for this instrument and
receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
of FRAs this the fixed rate payer.'
```

```

<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
'A reference to the party that sells ("writes") this instrument, i.e. that grants the
rights defined by this instrument and in return receives a payment for it. See 2000
ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'
```

End Group: BuyerSeller.model

```

<returnSwapLeg> ... </returnSwapLeg> [1..*]
<principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
'This is used to document a Fully Funded Return Swap.'
```

```

<mutualEarlyTermination> xsd:boolean </mutualEarlyTermination> [0..1]
'Used for specifying whether the Mutual Early Termination Right that is detailed in the
Master Confirmation will apply.'
```

Start Group: EquityUnderlyerProvisions.model [0..1]

```

<multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
'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> Country </localJurisdiction> [0..1]
```

'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.'

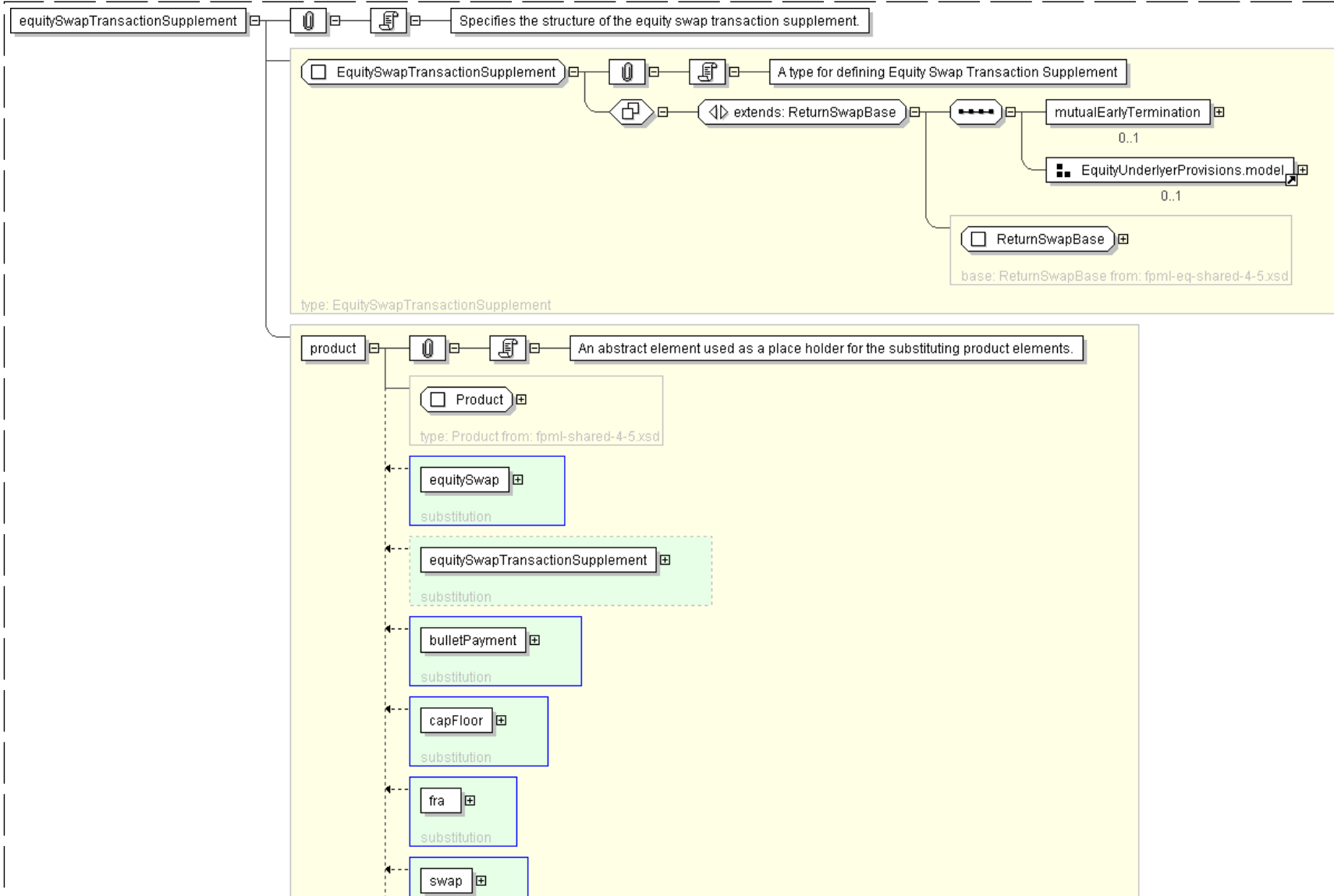
```
<relevantJurisdiction> Country </relevantJurisdiction> [0..1]
```

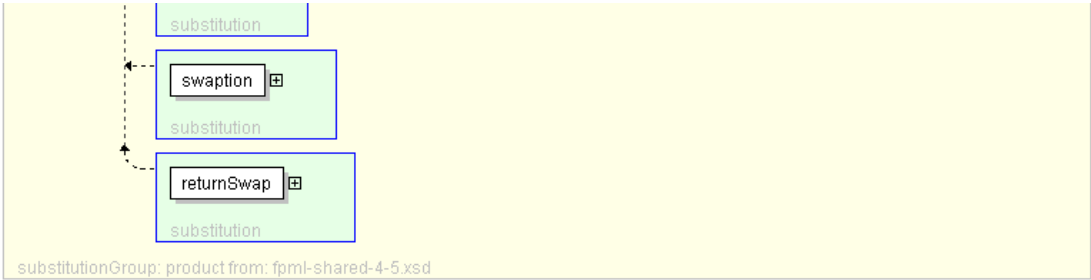
'Relevant Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties and similar charges that would be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker Dealer assuming the Applicable Hedge Positions are held by its office in the Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

End Group: [EquityUnderlyerProvisions.model](#)

```
</equitySwapTransactionSupplement>
```

Diagram





Schema Component Representation

```
<xsd:element name="equitySwapTransactionSupplement" type=" EquitySwapTransactionSupplement" substitutionGroup="product" />
```

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Global Definitions

Complex Type: **DeprecatedEquityLeg**

| | |
|--------------|---|
| Super-types: | ReturnSwapLeg < DeprecatedEquityLeg (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | DeprecatedEquityLeg |
| Used by (from the same schema document) | Element equityLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
legIdentifier=" xsd:ID [0..1]  
'DEPRECATED This element will be renamed to id in the next major FpML version.'  
  
>  
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]  
  'A reference to the party responsible for making the payments defined by this structure.'  
  
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]  
  'A reference to the party that receives the payments corresponding to this structure.'  
  
  <paymentFrequency> Interval </paymentFrequency> [0..1]  
  'DEPRECATED This element will be removed in the next FpML major version. Frequency at  
  which this leg pays.'  
  
  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]  
  '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> AdjustableOrRelativeDate </terminationDate> [1]  
  '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> Underlyer </underlyer> [1]  
  ...
```


'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> DeprecatedEquityLegValuation </valuation> [1]
```

'Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the equity underlyer.'

```
<notional> ReturnSwapNotional </notional> [1]
```

'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> ReturnSwapAmount </equityAmount> [1]
```

'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> Return </return> [1]
```

'Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the equity amounts.'

```
<notionalAdjustments> NotionalAdjustmentEnum </notionalAdjustments> [1]
```

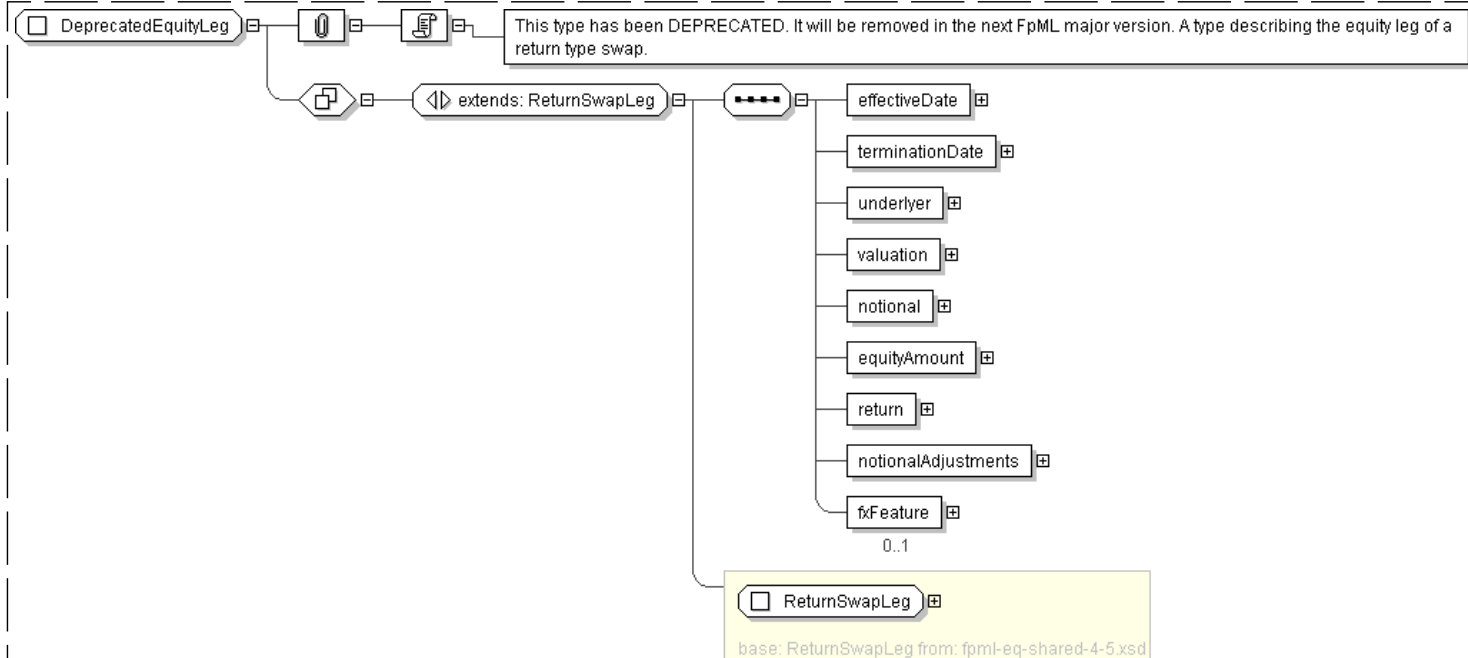
'Specifies the conditions that govern the adjustment to the number of units of the equity swap.'

```
<fxFeature> FxFeature </fxFeature> [0..1]
```

'A quanto or composite FX feature.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLeg" deprecated="true" deprecatedReason="It has
been made more generic as ReturnLeg to cover return swap type products.">
  <xsd:complexContent>
    <xsd:extension base=" ReturnSwapLeg ">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type=" AdjustableOrRelativeDate "/>
        <xsd:element name="terminationDate" type=" AdjustableOrRelativeDate "/>
        <xsd:element name="underlyer" type=" Underlyer "/>
        <xsd:element name="valuation" type=" DeprecatedEquityLegValuation "/>
        <xsd:element name="notional" type=" ReturnSwapNotional "/>
        <xsd:element name="equityAmount" type=" ReturnSwapAmount "/>
        <xsd:element name="return" type=" Return "/>
        <xsd:element name="notionalAdjustments" type=" NotionalAdjustmentEnum "/>
        <xsd:element name="fxFeature" type=" FxFeature " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **DeprecatedEquityLegValuation**

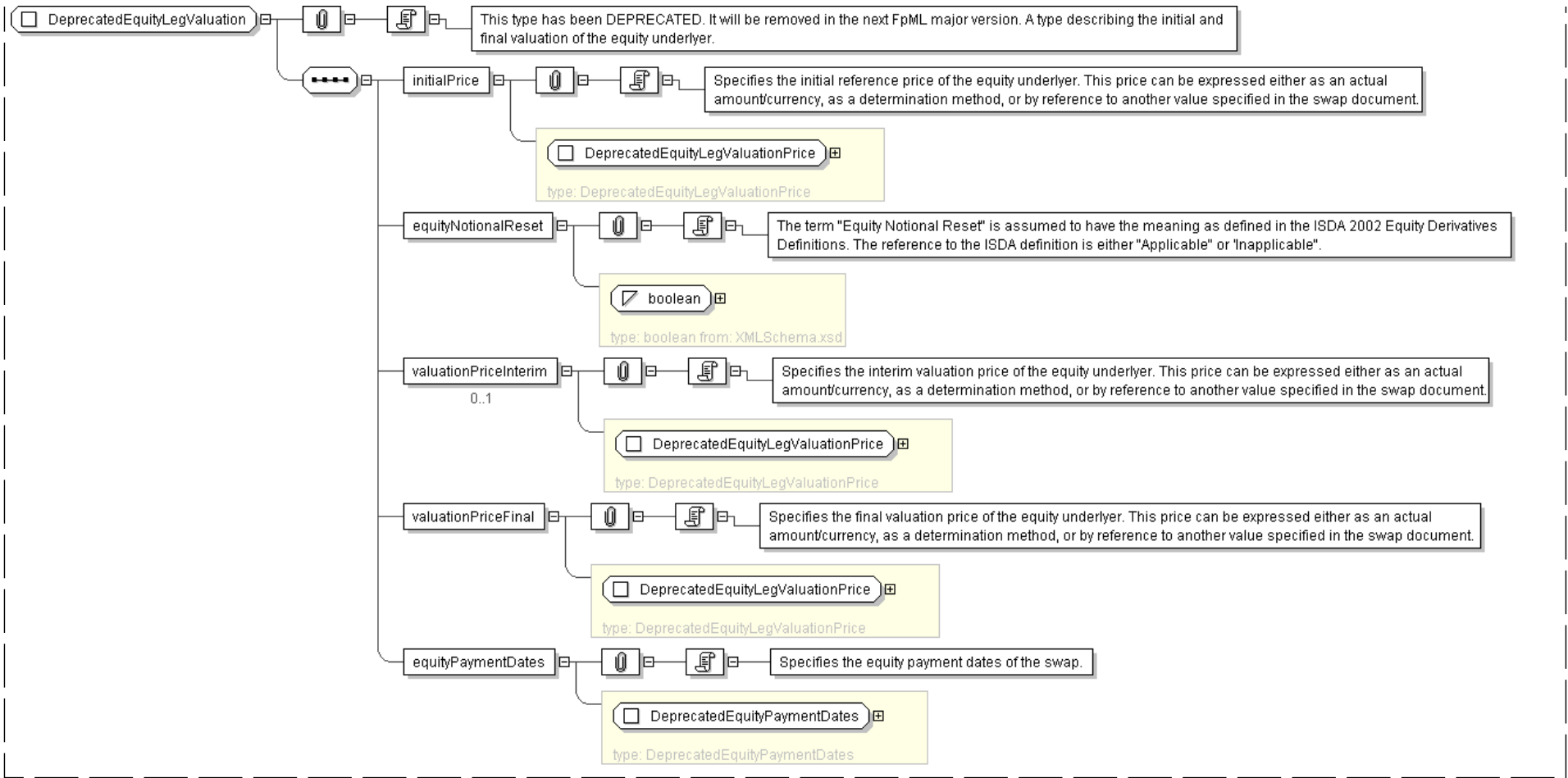
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | DeprecatedEquityLegValuation |
| Used by (from the same schema document) | Complex Type DeprecatedEquityLeg |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <initialPrice> DeprecatedEquityLegValuationPrice </initialPrice> [1]
  '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:boolean </equityNotionalReset> [1]
  '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\".'DeprecatedEquityLegValuationPrice </valuationPriceInterim> [0..1]
  '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.'DeprecatedEquityLegValuationPrice </valuationPriceFinal> [1]
  '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.'DeprecatedEquityPaymentDates </equityPaymentDates> [1]
  'Specifies the equity payment dates of the swap.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLegValuation" deprecated="true" deprecatedReason="It
has been made more generic as ReturnLegValuation to cover return swap type products.">
  <xsd:sequence>
    <xsd:element name="initialPrice" type="DeprecatedEquityLegValuationPrice"/>
    <xsd:element name="equityNotionalReset" type="xsd:boolean"/>
    <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice"
      minOccurs="0"/>
    <xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice"/>
    <xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **DeprecatedEquityLegValuationPrice**

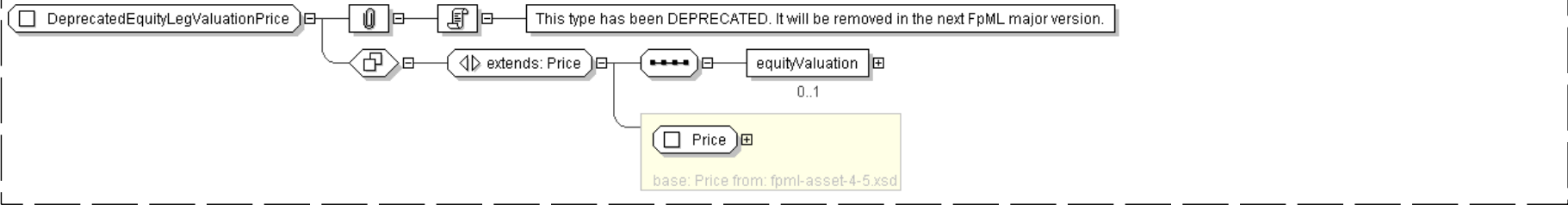
| | |
|--------------|---|
| Super-types: | Price < DeprecatedEquityLegValuationPrice (by extension) |
| Sub-types: | None |
| Name | DeprecatedEquityLegValuationPrice |

| | |
|---|---|
| Used by (from the same schema document) | Complex Type DeprecatedEquityLegValuation , Complex Type DeprecatedEquityLegValuation , Complex Type DeprecatedEquityLegValuation |
| Abstract | no |
| Documentation | This type has been DEPRECATED. It will be removed in the next FpML major version. |

XML Instance Representation

| |
|---|
| <pre><...> <commission> Commission </commission> [0..1] 'This optional component specifies the commission to be charged for executing the hedge transactions.'</pre> |
| Start Choice [1] |
| <pre><determinationMethod> DeterminationMethod </determinationMethod> [1] 'Specifies the method according to which an amount or a date is determined.'</pre> |
| <pre><amountRelativeTo> AmountReference </amountRelativeTo> [1] '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.'</pre> |
| <pre><grossPrice> ActualPrice </grossPrice> [0..1] 'Specifies the price of the underlyer, before commissions.'</pre> |
| <pre><netPrice> ActualPrice </netPrice> [1] 'Specifies the price of the underlyer, net of commissions.'</pre> |
| <pre><accruedInterestPrice> xsd:decimal </accruedInterestPrice> [0..1] '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.'</pre> |
| <pre><fxConversion> FxConversion </fxConversion> [0..1] '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.'</pre> |
| End Choice |
| <pre><cleanNetPrice> xsd:decimal </cleanNetPrice> [0..1] '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.'</pre> |
| <pre><quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..1] 'Allows information about how the price was quoted to be provided.'</pre> |
| <pre><equityValuation> EquityValuation </equityValuation> [0..1]</pre> |
| <pre></...></pre> |

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLegValuationPrice"
  deprecated="true" deprecatedReason="It has been made more generic as ReturnLegValuationPrice
  to cover return swap type products.">
  <xsd:complexContent>
    <xsd:extension base=" Price " >
      <xsd:sequence>
        <xsd:element name="equityValuation" type=" EquityValuation " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DeprecatedEquityPaymentDates**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DeprecatedEquityPaymentDates |
| Used by (from the same schema document) | Complex Type DeprecatedEquityLegValuation |
| Abstract | no |
| Documentation | 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. |

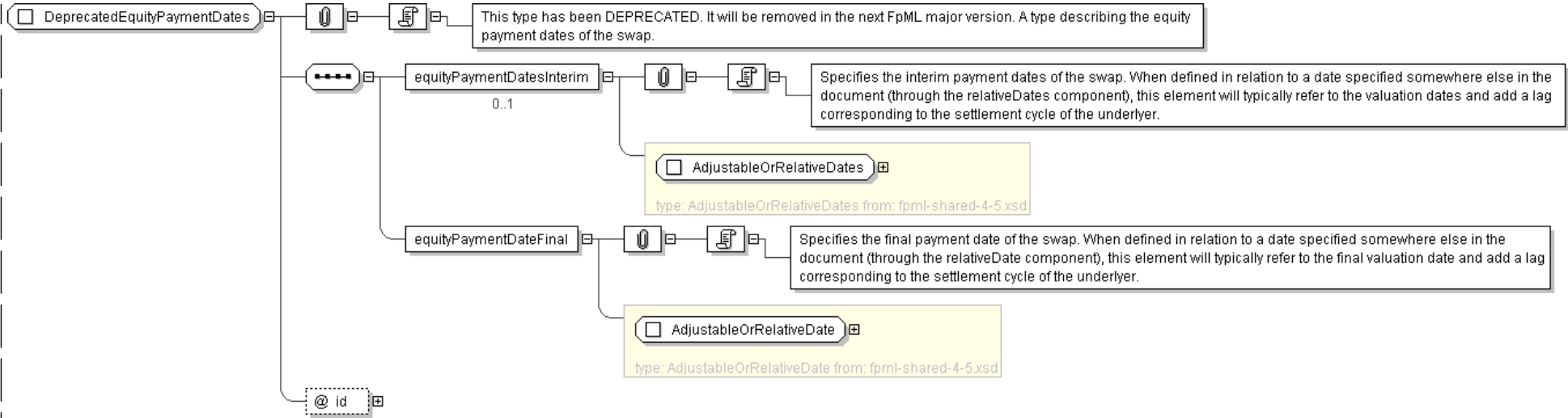
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <equityPaymentDatesInterim> AdjustableOrRelativeDates </equityPaymentDatesInterim> [0..1]
  '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.'

  <equityPaymentDateFinal> AdjustableOrRelativeDate </equityPaymentDateFinal> [1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityPaymentDates" deprecated="true" deprecatedReason="It has been made more generic as ReturnLegPaymentDates to cover return swap type products.">
  <xsd:sequence>
    <xsd:element name="equityPaymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0"/>
    <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

[top](#)

Complex Type: **EquitySwapTransactionSupplement**

| | |
|---|--|
| Super-types: | ReturnSwapBase < EquitySwapTransactionSupplement (by extension) |
| Sub-types: | None |
| Name | EquitySwapTransactionSupplement |
| Used by (from the same schema document) | Element equitySwapTransactionSupplement |
| Abstract | no |
| Documentation | A type for defining Equity Swap Transaction Supplement |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

  Start Group: BuyerSeller.model [0..1]
  'BuyerSeller.model has been included as an optional child of ReturnSwapBase to support the situation where an implementer wishes to indicate who has manufactured the Swap
```

through representing them as the Seller. It may be removed in future major revisions.'

<buyerPartyReference> [PartyOrTradeSideReference](#) </buyerPartyReference> [1]

'A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.'

<sellerPartyReference> [PartyOrTradeSideReference](#) </sellerPartyReference> [1]

'A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

End Group: [BuyerSeller.model](#)

<returnSwapLeg> ... </returnSwapLeg> [1..*]

<principalExchangeFeatures> [PrincipalExchangeFeatures](#) </principalExchangeFeatures> [0..1]

'This is used to document a Fully Funded Return Swap.'

<mutualEarlyTermination> [xsd:boolean](#) </mutualEarlyTermination> [0..1]

'Used for specifying whether the Mutual Early Termination Right that is detailed in the Master Confirmation will apply.'

Start Group: [EquityUnderlyerProvisions.model](#) [0..1]

<multipleExchangeIndexAnnexFallback> [xsd:boolean](#) </multipleExchangeIndexAnnexFallback> [0..1]

'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> [Country](#) </localJurisdiction> [0..1]

'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.'

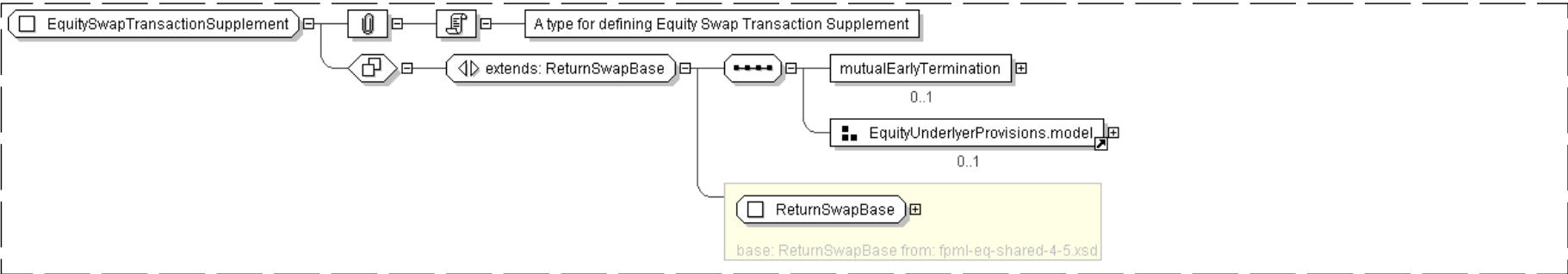
<relevantJurisdiction> [Country](#) </relevantJurisdiction> [0..1]

'Relevant 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 that would be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker Dealer assuming the Applicable Hedge Positions are held by its office in the Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

End Group: [EquityUnderlyerProvisions.model](#)

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquitySwapTransactionSupplement">
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase" />
    <xsd:sequence>
```

```
<xsd:element name="mutualEarlyTermination" type=" xsd:boolean " minOccurs="0"/>
<xsd:group ref=" EquityUnderlyerProvisions.model " minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
```



```
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group Only *one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able

to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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Generated by <oxygen/> XML Editor using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-doc-4-5.xsdfpml-asset-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---------------------------------------|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-doc-4-5.xsd"/>
  <xsd:include schemaLocation="fpml-asset-4-5.xsd"/>
  ...
</xsd:schema>
```

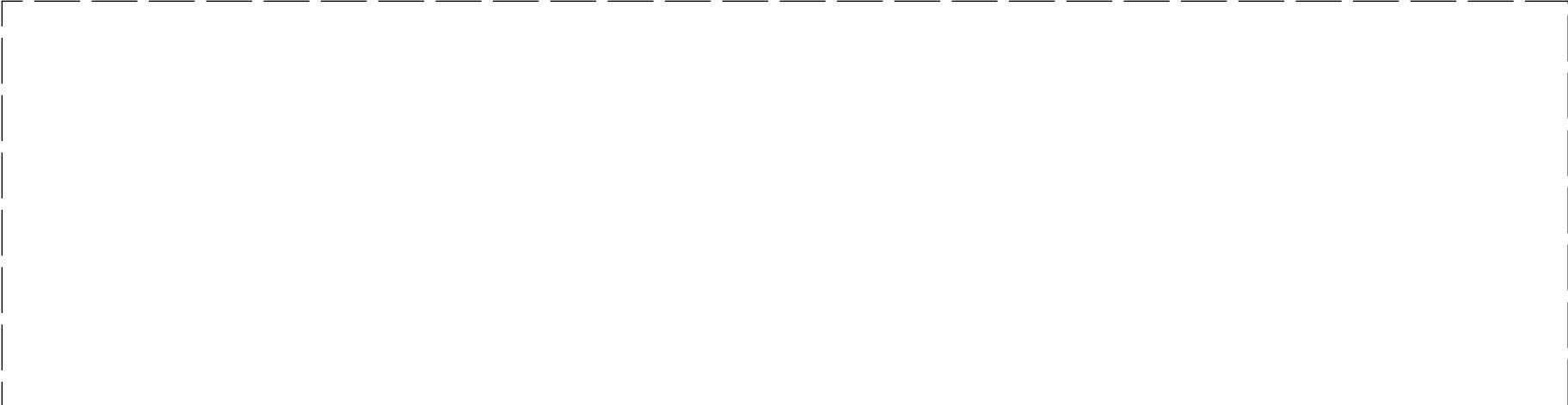
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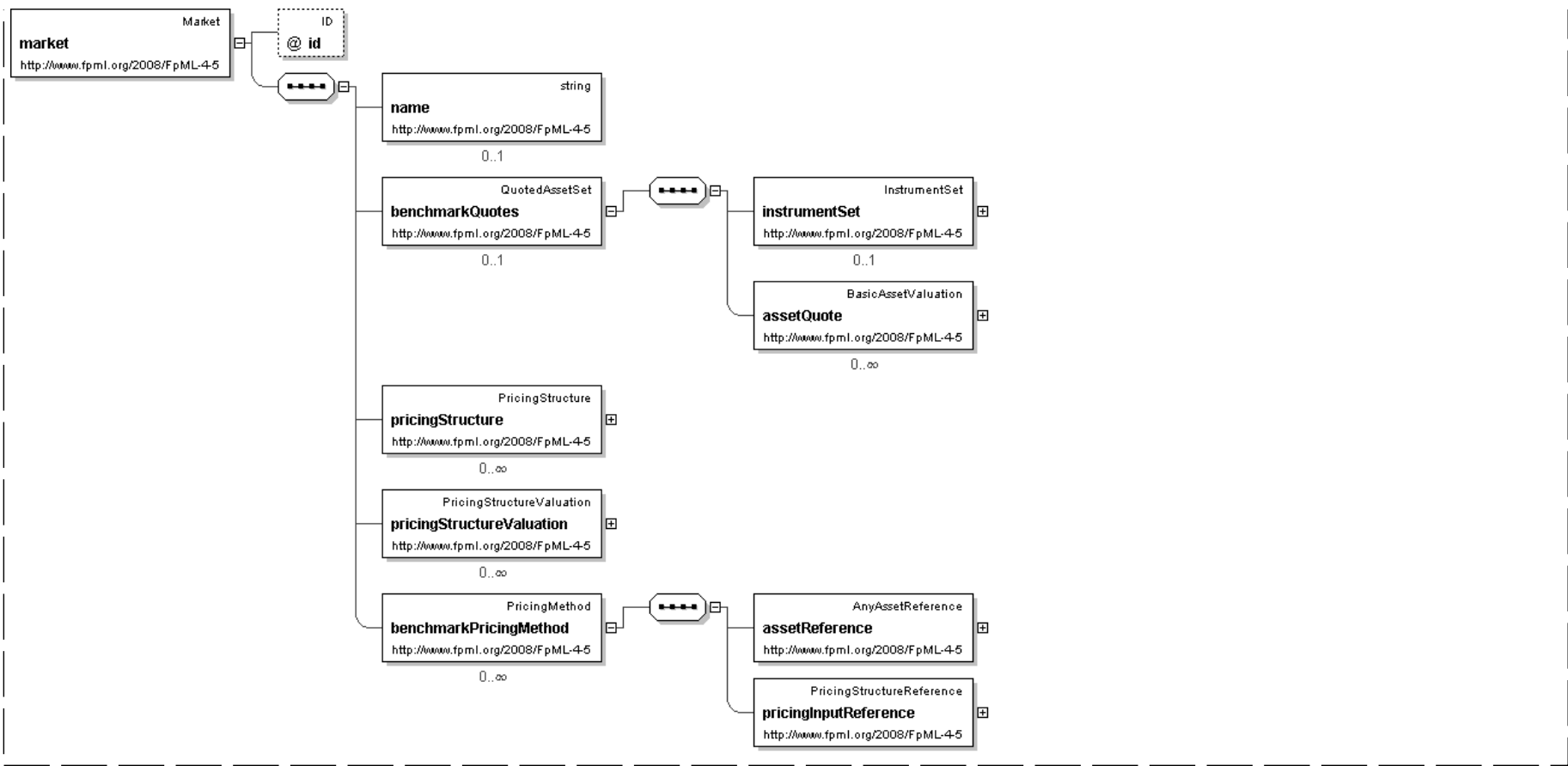
Global Declarations

Element: **market**

| | |
|---------------|---|
| Name | market |
| Type | Market |
| Nillable | no |
| Abstract | no |
| Documentation | This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc. |

Logical Diagram





XML Instance Representation

```
<market
id=" xsd:ID [0..1]">
  <name> xsd:string </name> [0..1]
  'The name of the market, e.g. the USDLIBOR market. Used for description and understandability.'

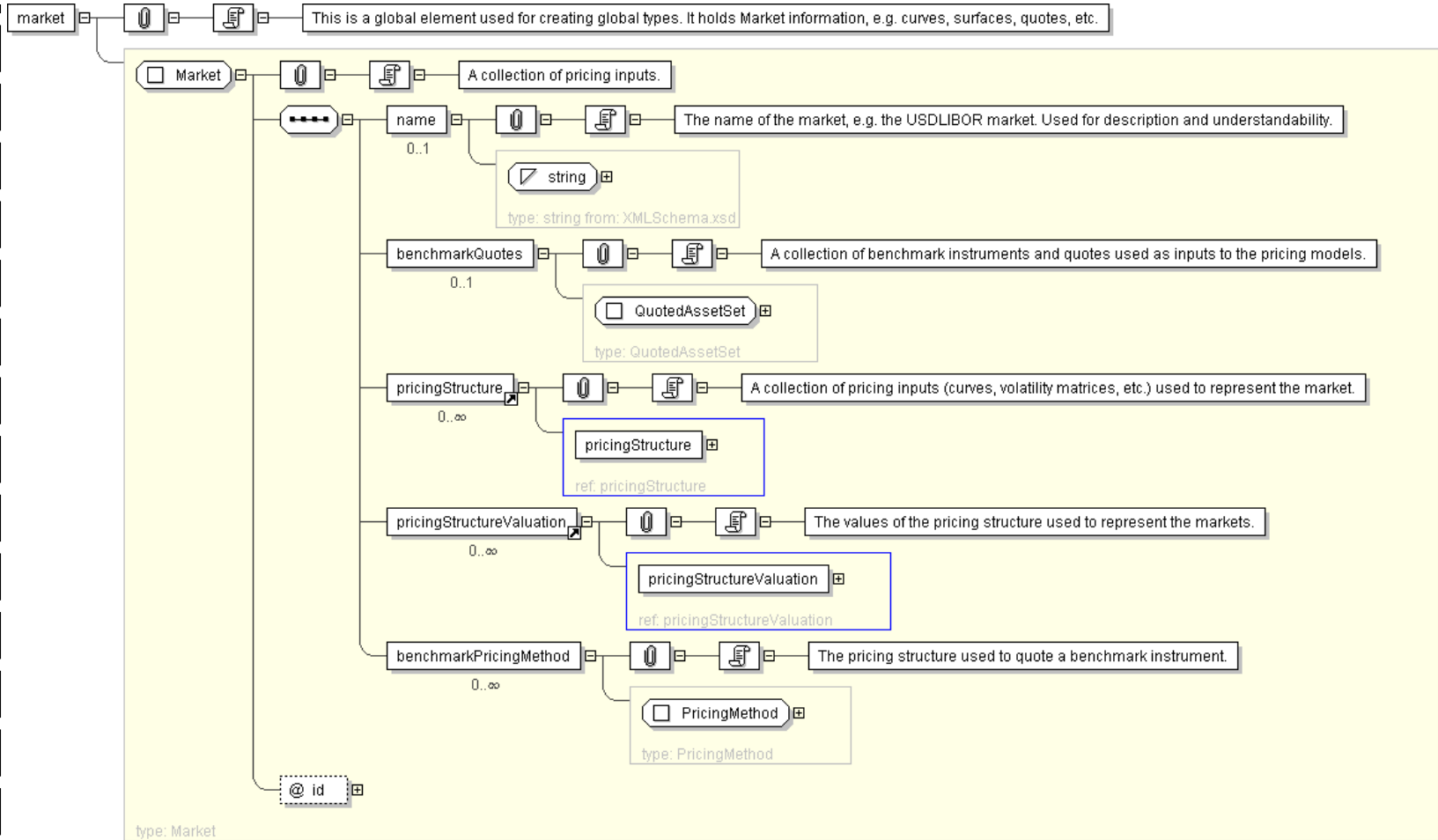
  <benchmarkQuotes> QuotedAssetSet </benchmarkQuotes> [0..1]
  'A collection of benchmark instruments and quotes used as inputs to the pricing models.'

  <pricingStructure> ... </pricingStructure> [0..*]
  'A collection of pricing inputs (curves, volatility matrices, etc.) used to represent the market.'

  <pricingStructureValuation> ... </pricingStructureValuation> [0..*]
  'The values of the pricing structure used to represent the markets.'

  <benchmarkPricingMethod> PricingMethod </benchmarkPricingMethod> [0..*]
  'The pricing structure used to quote a benchmark instrument.'
</market>
```

Diagram



Schema Component Representation

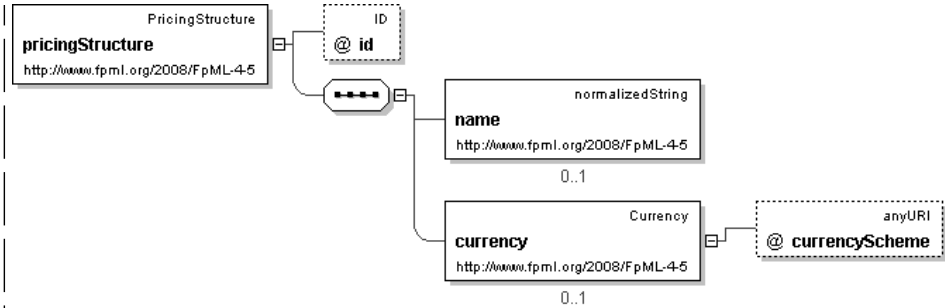
```
<xsd:element name="market" type=" Market" />
```

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Element: pricingStructure

| | |
|---|-------------------------------------|
| Name | pricingStructure |
| Used by (from the same schema document) | Complex Type Market |
| Type | PricingStructure |
| Nilable | no |
| Abstract | yes |

Logical Diagram



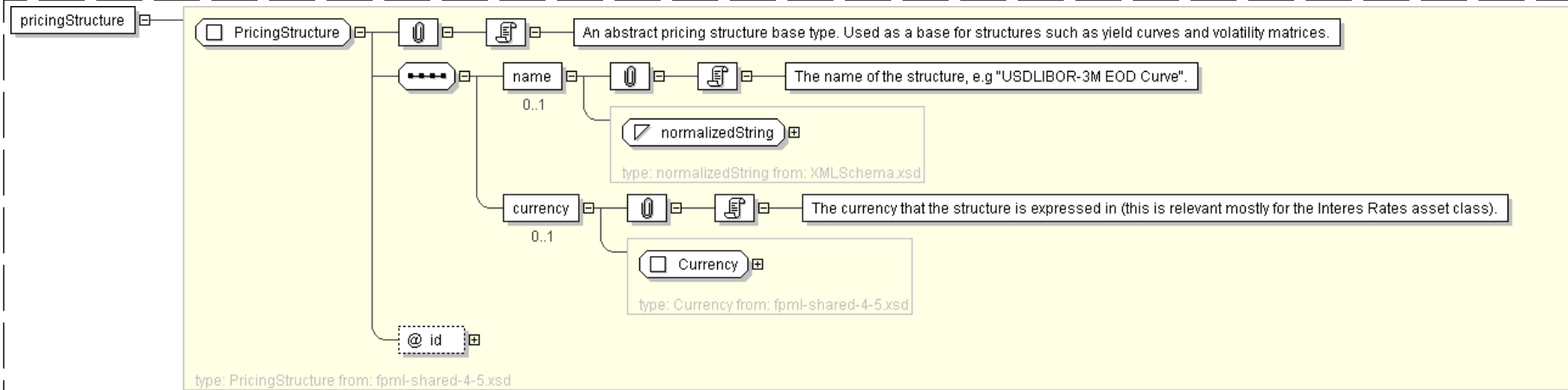
XML Instance Representation

```
<pricingStructure
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'

  <currency> Currency </currency> [0..1]
  'The currency that the structure is expressed in (this is relevant mostly for the Interes
  Rates asset class).'
```

```
</pricingStructure>
```

Diagram



Schema Component Representation

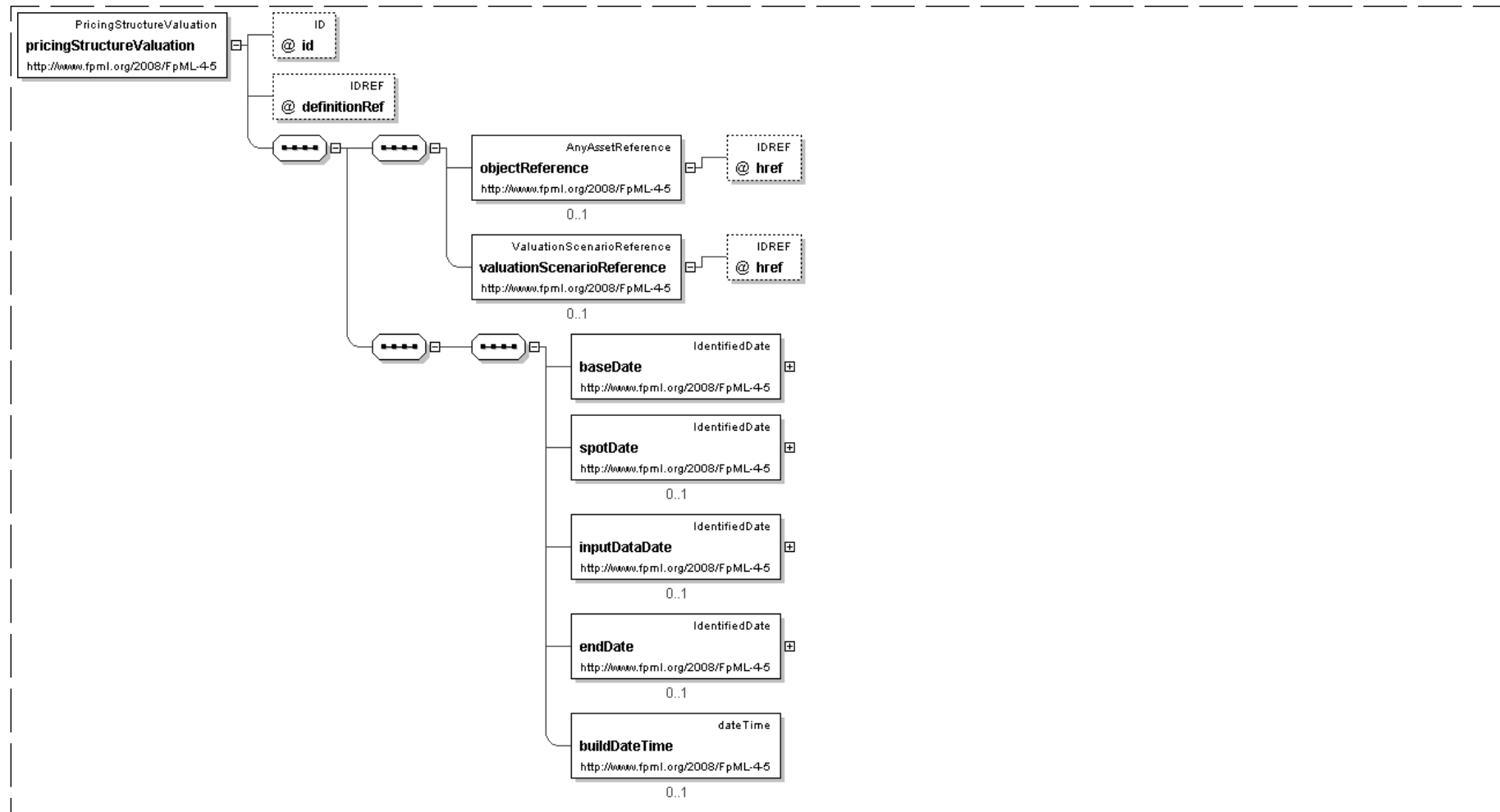
```
<xsd:element name="pricingStructure" type=" PricingStructure " abstract="true"/>
```

[top](#)

Element: **pricingStructureValuation**

| | |
|---|---|
| Name | pricingStructureValuation |
| Used by (from the same schema document) | Complex Type Market |
| Type | PricingStructureValuation |
| Nilable | no |
| Abstract | yes |

Logical Diagram



XML Instance Representation

```
<pricingStructureValuation
id=" xsd:ID [0..1]"
definitionRef=" xsd>IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'

">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'

```



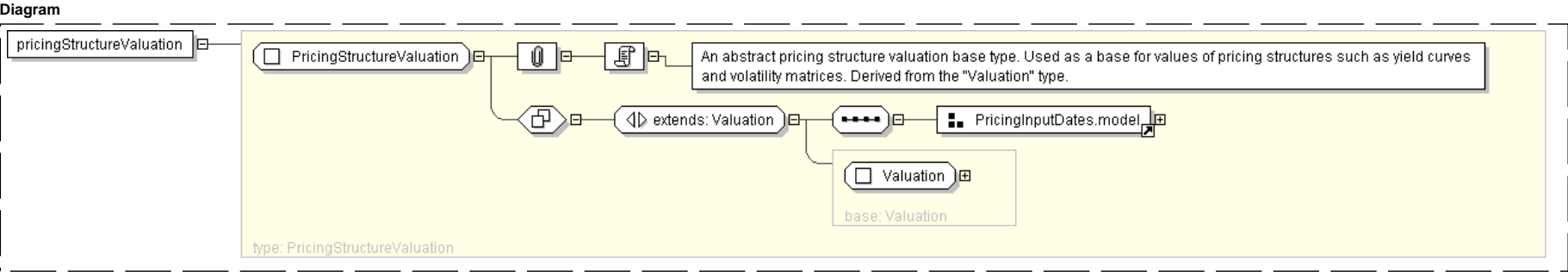
```
<spotDate> IdentifiedDate </spotDate> [0..1]
'The spot settlement date for which the structure applies, normally 0-2 days after the
base date. The difference between the baseDate and the spotDate is termed the settlement
lag, and is sometimes called \"days to spot\".'
```

```
<inputDataDate> IdentifiedDate </inputDataDate> [0..1]
'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> IdentifiedDate </endDate> [0..1]
'The last date for which data is supplied in this pricing input.'
```

```
<buildDateTime> xsd:dateTime </buildDateTime> [0..1]
'The date and time when the pricing input was generated.'
```

```
</pricingStructureValuation>
```



Schema Component Representation

```
<xsd:element name="pricingStructureValuation" type=" PricingStructureValuation
" abstract="true"/>
```

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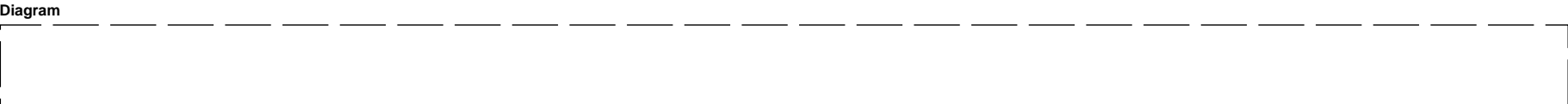
Global Definitions

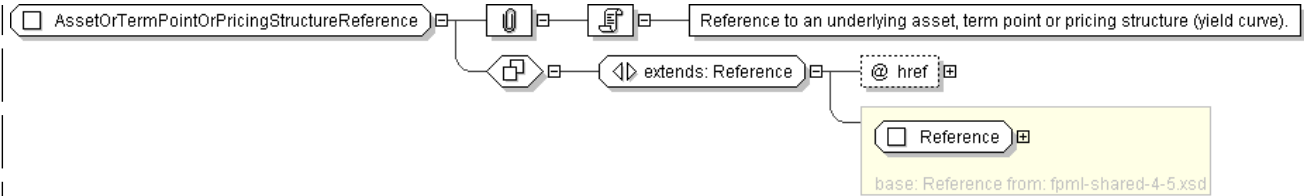
Complex Type: **AssetOrTermPointOrPricingStructureReference**

| | |
|---|--|
| Super-types: | Reference < AssetOrTermPointOrPricingStructureReference (by extension) |
| Sub-types: | None |
| Name | AssetOrTermPointOrPricingStructureReference |
| Used by (from the same schema document) | Complex Type PricingParameterDerivative , Complex Type PricingParameterShift |
| Abstract | no |
| Documentation | Reference to an underlying asset, term point or pricing structure (yield curve). |

XML Instance Representation

```
<...
href=" xsd:IDREF [1]" />
```





Schema Component Representation

```
<xsd:complexType name="AssetOrTermPointOrPricingStructureReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" >
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **BasicAssetValuation**

| | |
|--------------|---|
| Super-types: | Valuation < BasicAssetValuation (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | BasicAssetValuation |
| Used by (from the same schema document) | Complex Type QuotedAssetSet |
| Abstract | no |
| Documentation | A structure that holds a set of measures about an asset. |

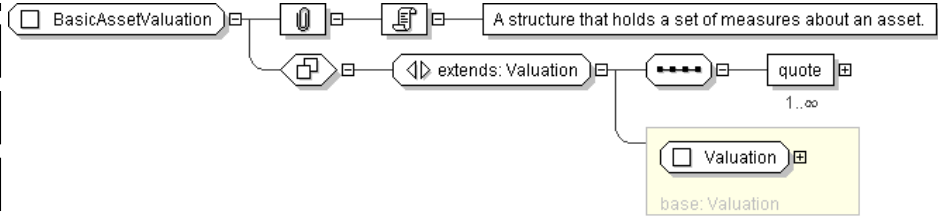
XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
definitionRef=" xsd:IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'
">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'BasicQuotation </quote> [1..*]
  'One or more numerical measures relating to the asset, possibly together with sensitivities
  of that measure to pricing inputs'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BasicAssetValuation">
  <xsd:complexContent>
    <xsd:extension base="Valuation" />
    <xsd:sequence>
      <xsd:element name="quote" type="BasicQuotation" maxOccurs="unbounded" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DenominatorTerm**

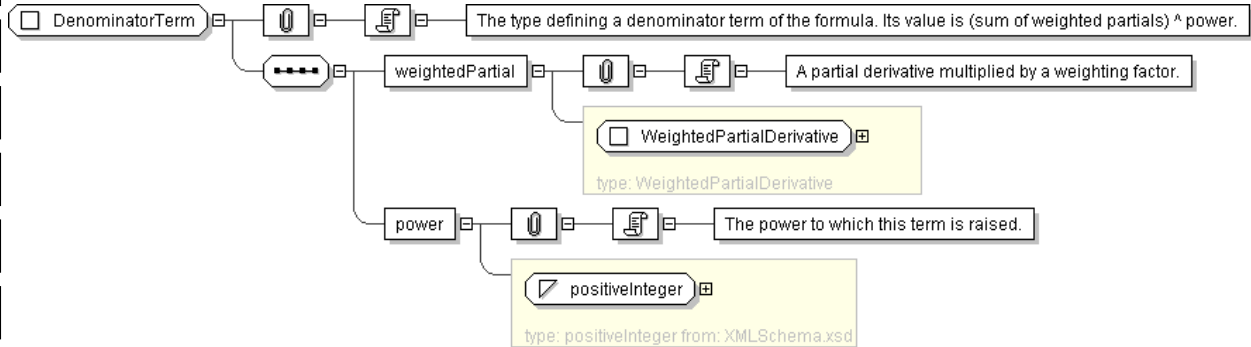
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DenominatorTerm |
| Used by (from the same schema document) | Complex Type DerivativeFormula |
| Abstract | no |
| Documentation | The type defining a denominator term of the formula. Its value is (sum of weighted partials) ^ power. |

XML Instance Representation

```
<...>
  <weightedPartial> WeightedPartialDerivative </weightedPartial> [1]
  'A partial derivative multiplied by a weighting factor.'

  <power> xsd:positiveInteger </power> [1]
  'The power to which this term is raised.'
</...>
```

Diagram



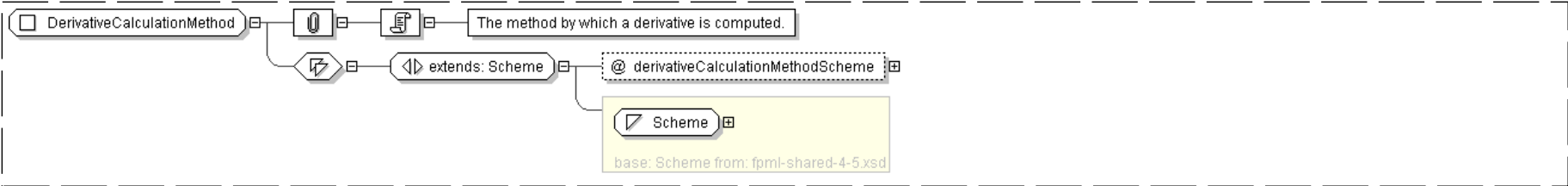
Complex Type: **DerivativeCalculationMethod**

| | |
|---|--|
| Super-types: | Scheme < DerivativeCalculationMethod (by extension) |
| Sub-types: | None |
| Name | DerivativeCalculationMethod |
| Used by (from the same schema document) | Complex Type DerivativeCalculationProcedure |
| Abstract | no |
| Documentation | The method by which a derivative is computed. |

XML Instance Representation

```
<...
derivativeCalculationMethodScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DerivativeCalculationMethod">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="derivativeCalculationMethodScheme" type=" xsd:anyURI " default="http://
        www.fpml.org/coding-scheme/derivative-calculation-method"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: **DerivativeCalculationProcedure**

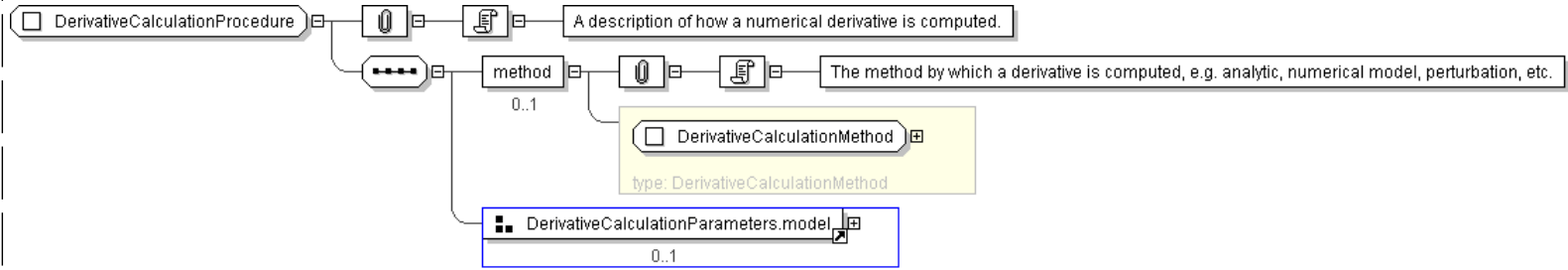
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | DerivativeCalculationProcedure |
| Used by (from the same schema document) | Complex Type PricingParameterDerivative , Complex Type SensitivitySetDefinition |
| Abstract | no |
| Documentation | A description of how a numerical derivative is computed. |

XML Instance Representation

```
<...>
  <method> DerivativeCalculationMethod </method> [0..1]
  'The method by which a derivative is computed, e.g. analytic, numerical model,
  perturbation, etc.'DerivativeCalculationParameters.model [0..1]
Start Choice [1]
  <perturbationAmount> xsd:decimal </perturbationAmount> [0..1]
  'The size and direction of the perturbation used to compute the derivative, e.g. 0.0001 = 1 bp.'

  <averaged> xsd:boolean </averaged> [1]
  '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 </perturbationType> [0..1]
  'The type of perturbation, if any, used to compute the derivative (Absolute vs Relative).'xsd:string </derivativeFormula> [0..1]
  'The formula used to compute the derivative (perhaps could be updated to use the Formula
  type in EQS).'PricingStructureReference </replacementMarketInput> [1]
  'A reference to the replacement version of the market input, e.g. a bumped yield curve.'DerivativeCalculationParameters.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DerivativeCalculationProcedure">
  <xsd:sequence>
    <xsd:element name="method" type="DerivativeCalculationMethod" minOccurs="0"/>
    <xsd:group ref="DerivativeCalculationParameters.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: DerivativeFormula

| | |
|--------------|-------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | DerivativeFormula |

| | |
|---|---|
| Used by (from the same schema document) | Model Group ComputedDerivative.model |
| Abstract | no |
| Documentation | 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. |

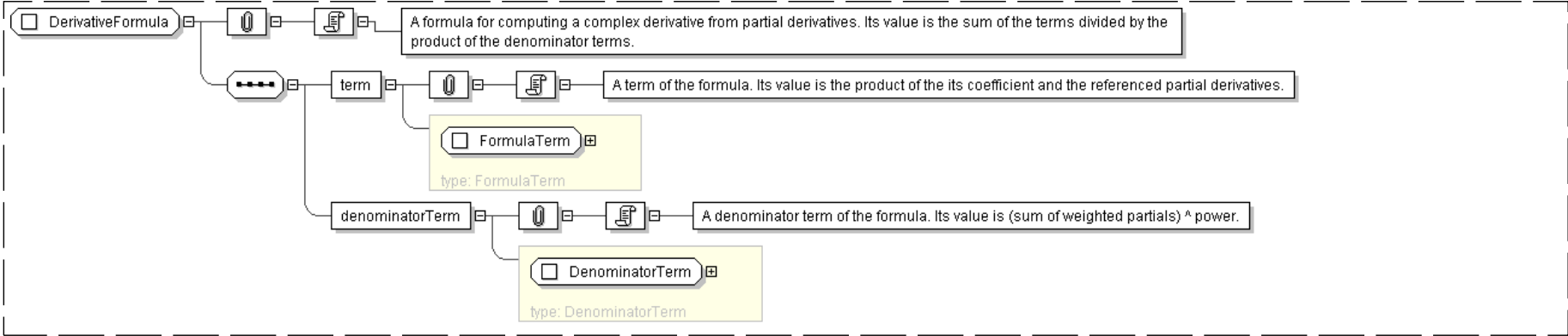
XML Instance Representation

```
<...>
  <term> FormulaTerm </term> [1]
  'A term of the formula. Its value is the product of the its coefficient and the
  referenced partial derivatives.'

  <denominatorTerm> DenominatorTerm </denominatorTerm> [1]
  'A denominator term of the formula. Its value is (sum of weighted partials) ^ power.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DerivativeFormula">
  <xsd:sequence>
    <xsd:element name="term" type="FormulaTerm" />
    <xsd:element name="denominatorTerm" type="DenominatorTerm" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FormulaTerm**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | FormulaTerm |
| Used by (from the same schema document) | Complex Type DerivativeFormula |
| Abstract | no |
| Documentation | A type defining a term of the formula. Its value is the product of the its coefficient and the referenced partial derivatives. |

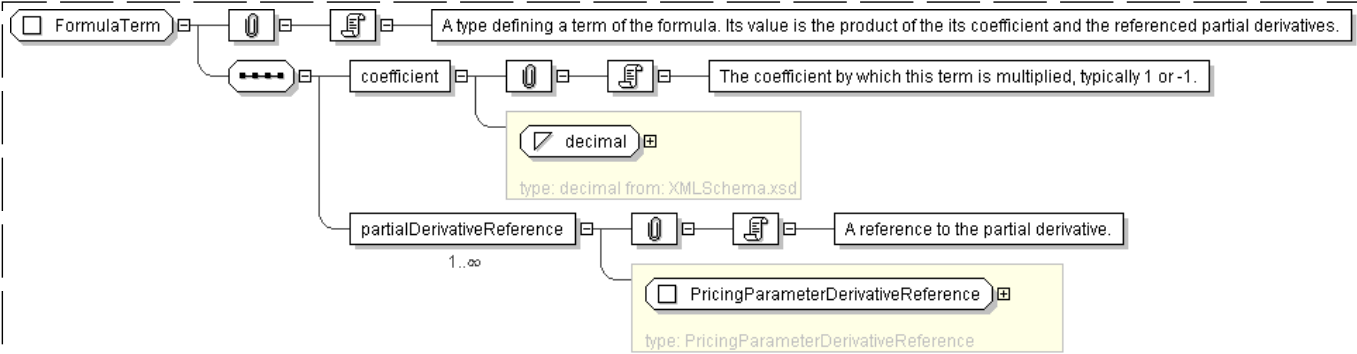
XML Instance Representation

```
<...>
  <coefficient> xsd:decimal </coefficient> [1]
  'The coefficient by which this term is multiplied, typically 1 or -1.'

  <partialDerivativeReference> PricingParameterDerivativeReference </
```

```
partialDerivativeReference> [1..*]
'A reference to the partial derivative.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FormulaTerm">
  <xsd:sequence>
    <xsd:element name="coefficient" type="xsd:decimal" />
    <xsd:element name="partialDerivativeReference" type="PricingParameterDerivativeReference"
      maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

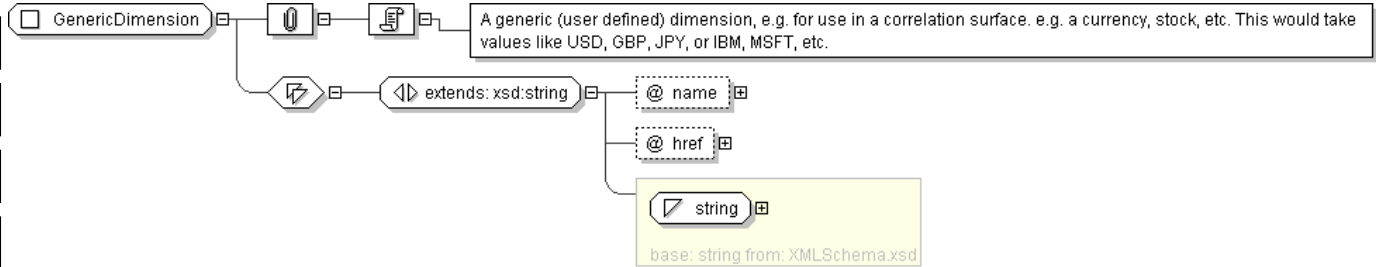
Complex Type: **GenericDimension**

| | |
|---|---|
| Super-types: | xsd:string < GenericDimension (by extension) |
| Sub-types: | None |
| Name | GenericDimension |
| Used by (from the same schema document) | Model Group PricingStructureIndex.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
name=" xsd:normalizedString [1]
'The name of the dimension. E.g.: "Currency", "Stock", "Issuer", etc.'
"
href=" xsd:IDREF [0..1]
'A reference to an instrument (e.g. currency) that this value represents.'
">
xsd:string
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="GenericDimension">
  <xsd:simpleContent>
    <xsd:extension base="xsd:string">
      <xsd:attribute name="name" type="xsd:normalizedString" use="required"/>
      <xsd:attribute name="href" type="xsd:IDREF" reference="Asset"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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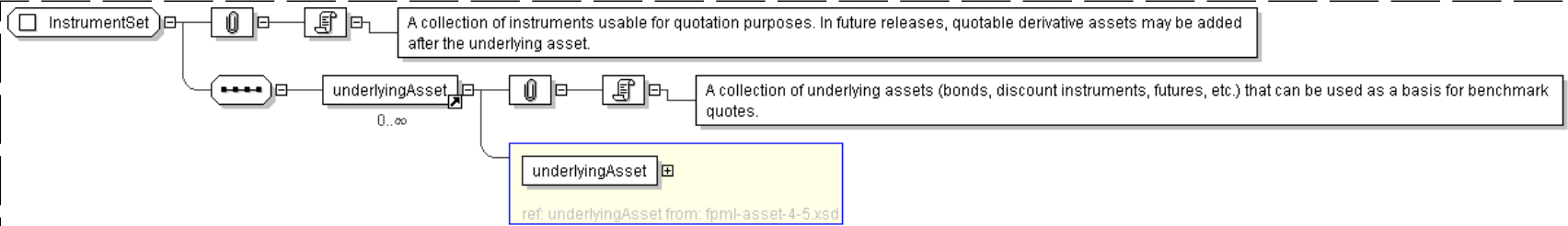
Complex Type: **InstrumentSet**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | InstrumentSet |
| Used by (from the same schema document) | Complex Type QuotedAssetSet |
| Abstract | no |
| Documentation | A collection of instruments usable for quotation purposes. In future releases, quotable derivative assets may be added after the underlying asset. |

XML Instance Representation

```
<...>
  <underlyingAsset> ... </underlyingAsset> [0..*]
  'A collection of underlying assets (bonds, discount instruments, futures, etc.) that can
  be used as a basis for benchmark quotes.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InstrumentSet">
  <xsd:sequence>
    <xsd:element ref="underlyingAsset" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
```

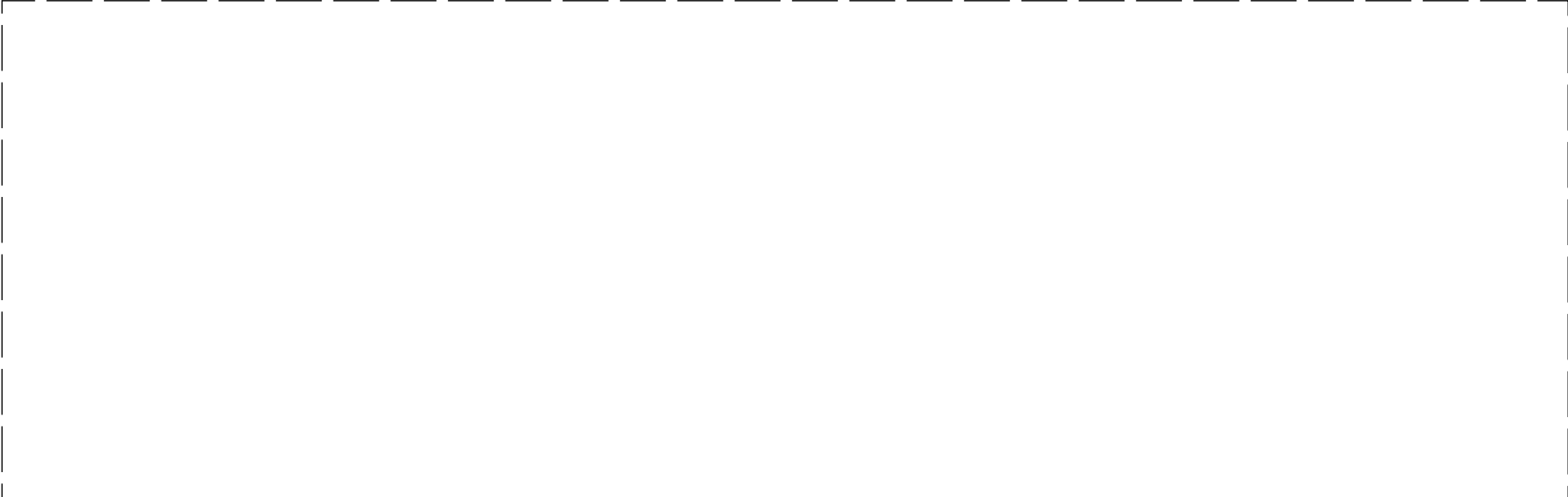

Complex Type: **Market**

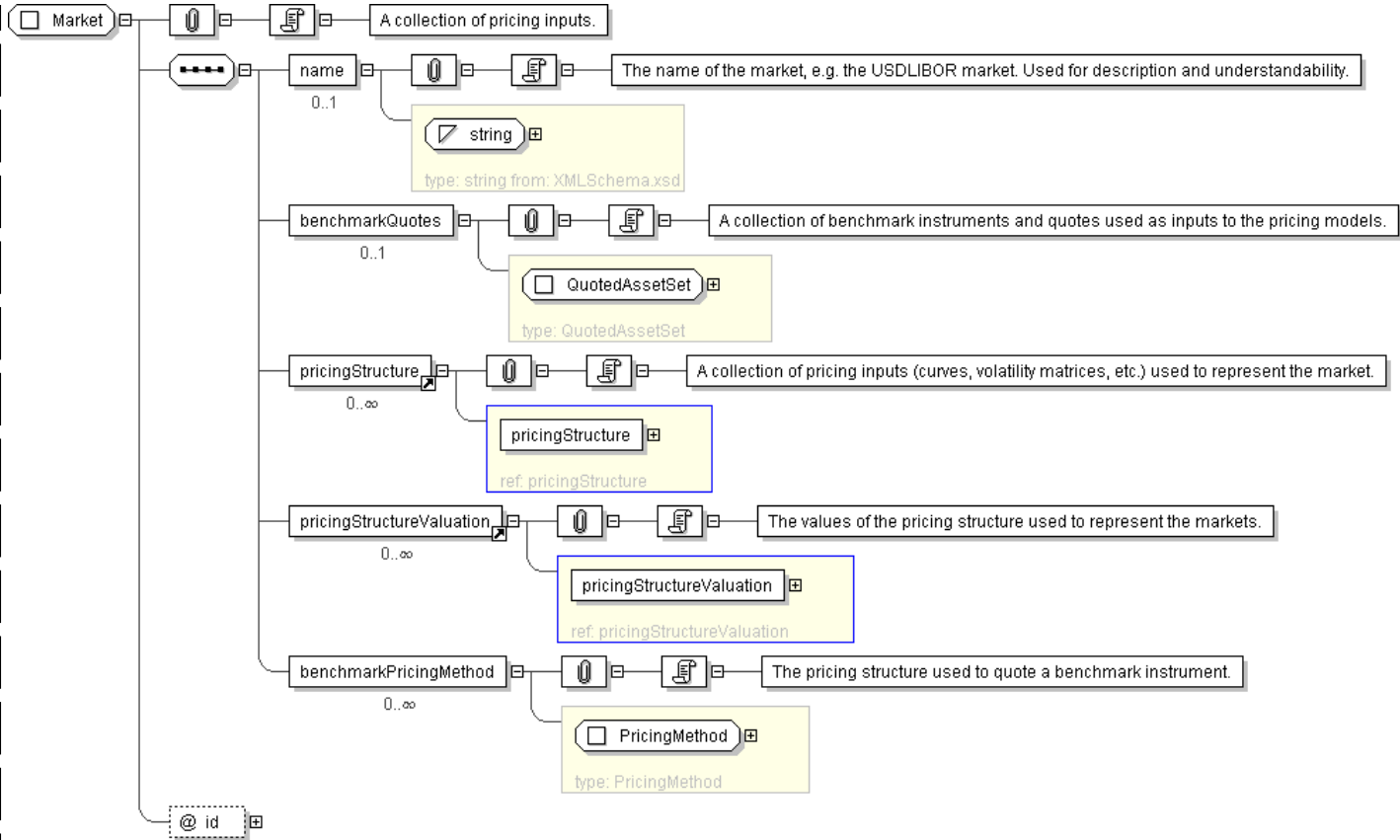
| | |
|---|---------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | Market |
| Used by (from the same schema document) | Element market |
| Abstract | no |
| Documentation | A collection of pricing inputs. |

XML Instance Representation

```
<...  
  id="  xsd:ID [0..1]">  
    <name>  xsd:string </name> [0..1]  
    'The name of the market, e.g. the USDLIBOR market. Used for description and understandability.'  
  
    <benchmarkQuotes>  QuotedAssetSet </benchmarkQuotes> [0..1]  
    'A collection of benchmark instruments and quotes used as inputs to the pricing models.'  
  
    <pricingStructure> ... </pricingStructure> [0..*]  
    'A collection of pricing inputs (curves, volatility matrices, etc.) used to represent  
    the market.'  
  
    <pricingStructureValuation> ... </pricingStructureValuation> [0..*]  
    'The values of the pricing structure used to represent the markets.'  
  
    <benchmarkPricingMethod>  PricingMethod </benchmarkPricingMethod> [0..*]  
    'The pricing structure used to quote a benchmark instrument.'  
  
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="Market">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="benchmarkQuotes" type="QuotedAssetSet" minOccurs="0"/>
    <xsd:element ref="pricingStructure" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element ref="pricingStructureValuation" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="benchmarkPricingMethod" type="PricingMethod"
      minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

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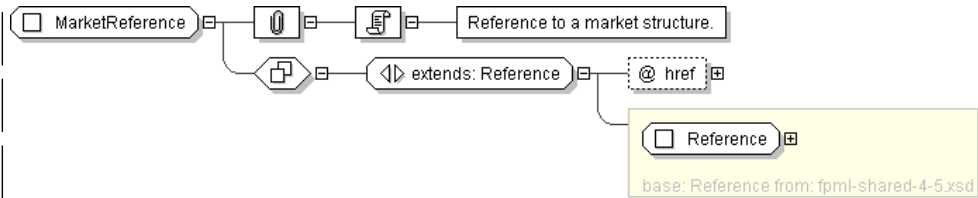
Complex Type: **MarketReference**

| | |
|---|---|
| Super-types: | Reference < MarketReference (by extension) |
| Sub-types: | None |
| Name | MarketReference |
| Used by (from the same schema document) | Complex Type ValuationScenario |
| Abstract | no |
| Documentation | Reference to a market structure. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MarketReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="Market" />  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **PerturbationType**

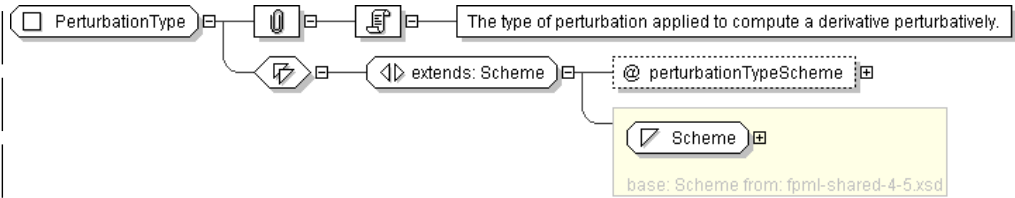
| | |
|--------------|---|
| Super-types: | Scheme < PerturbationType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | PerturbationType |
| Used by (from the same schema document) | Model Group FiniteDifferenceDerivativeParameters.model |
| Abstract | no |
| Documentation | The type of perturbation applied to compute a derivative perturbatively. |

XML Instance Representation

```
<...  
  perturbationTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PerturbationType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme " >  
      <xsd:attribute name="perturbationTypeScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/perturbation-type" />  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

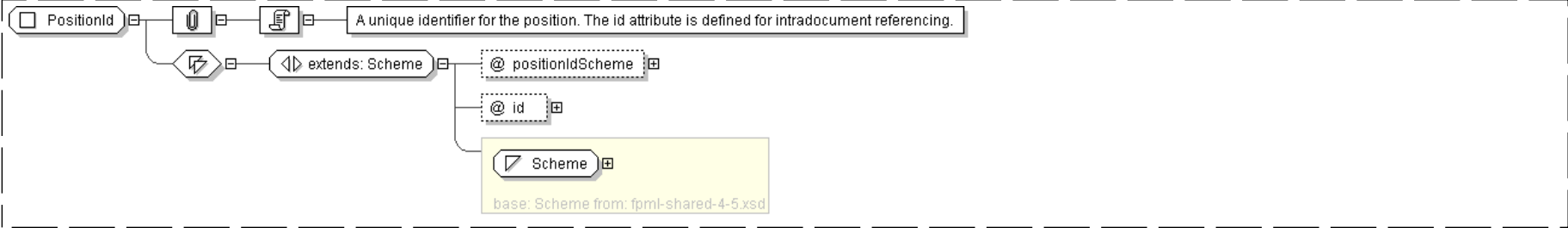
Complex Type: **PositionId**

| | |
|---|--|
| Super-types: | Scheme < PositionId (by extension) |
| Sub-types: | None |
| Name | PositionId |
| Used by (from the same schema document) | Model Group PositionIdAndVersion.model |
| Abstract | no |
| Documentation | A unique identifier for the position. The id attribute is defined for intradocument referencing. |

XML Instance Representation

```
<...  
  positionIdScheme=" xsd:anyURI [0..1]"  
  id=" xsd:ID [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="positionIdScheme" type=" xsd:anyURI "/>  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

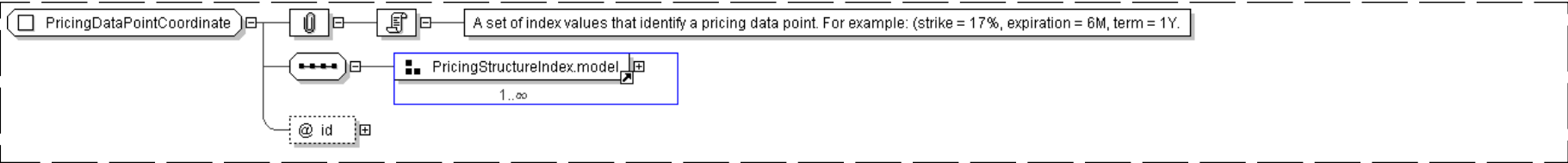
Complex Type: **PricingDataPointCoordinate**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingDataPointCoordinate |
| Used by (from the same schema document) | Model Group PricingCoordinateOrReference.model |
| Abstract | no |
| Documentation | A set of index values that identify a pricing data point. For example: (strike = 17%, expiration = 6M, term = 1Y). |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    Start Group: PricingStructureIndex.model [1..*]  
    Start Choice [1]  
      <term> TimeDimension </term> [1]  
      '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.'  
  
      <expiration> TimeDimension </expiration> [1]  
      'A time dimension that represents the time to expiration of an option.'  
  
      <strike> xsd:decimal </strike> [1]  
      'A numerical dimension that represents the strike rate or price of an option.'  
  
      <generic> GenericDimension </generic> [1]  
    End Choice  
  End Group: PricingStructureIndex.model  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingDataPointCoordinate">  
  <xsd:sequence>  
    <xsd:group ref=" PricingStructureIndex.model " maxOccurs="unbounded"/>  
  </xsd:sequence>  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

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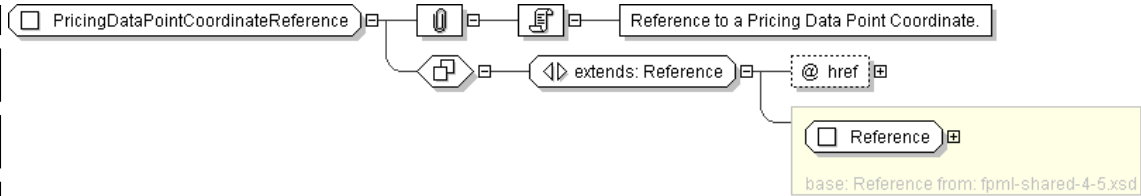
Complex Type: PricingDataPointCoordinateReference

| | |
|---|--|
| Super-types: | Reference < PricingDataPointCoordinateReference (by extension) |
| Sub-types: | None |
| Name | PricingDataPointCoordinateReference |
| Used by (from the same schema document) | Model Group PricingCoordinateOrReference.model |
| Abstract | no |
| Documentation | Reference to a Pricing Data Point Coordinate. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingDataPointCoordinateReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" >
      <xsd:attribute name="href" type="xsd:IDREF"
        use="required" reference="PricingDataPointCoordinate" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: PricingInputReplacement

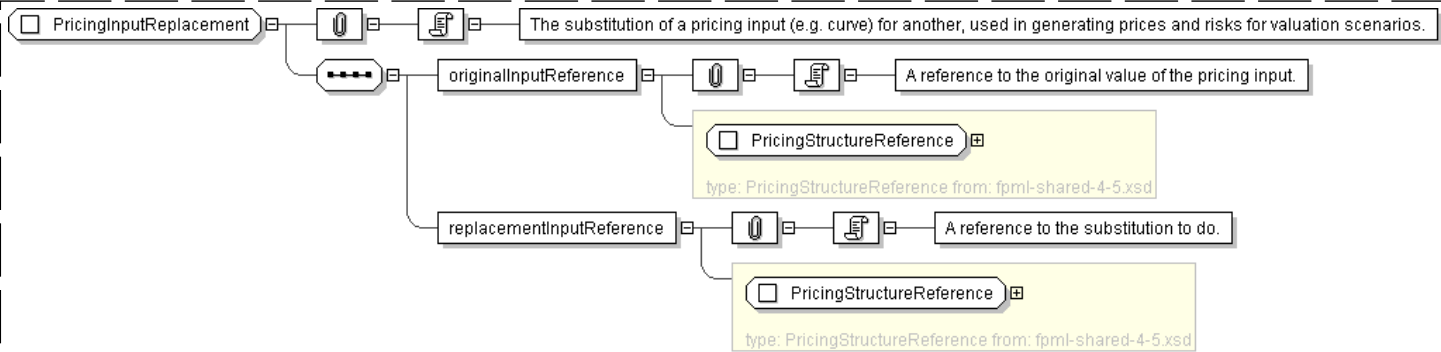
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingInputReplacement |
| Used by (from the same schema document) | Complex Type ValuationScenario |
| Abstract | no |
| Documentation | The substitution of a pricing input (e.g. curve) for another, used in generating prices and risks for valuation scenarios. |

XML Instance Representation

```
<...>
  <originalInputReference> PricingStructureReference </originalInputReference> [1]
  'A reference to the original value of the pricing input.'

  <replacementInputReference> PricingStructureReference </replacementInputReference> [1]
  'A reference to the substitution to do.'
</...>
```

Diagram



Schema Component Representation

Complex Type: PricingInputType

| | |
|---|--|
| Super-types: | Scheme < PricingInputType (by extension) |
| Sub-types: | None |
| Name | PricingInputType |
| Used by (from the same schema document) | Complex Type SensitivitySetDefinition |
| Abstract | no |
| Documentation | The type of pricing structure represented. |

XML Instance Representation

```
<...  
pricingInputTypeScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingInputType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme " >  
      <xsd:attribute name="pricingInputTypeScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/pricing-input-type"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: PricingMethod

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingMethod |
| Used by (from the same schema document) | Complex Type Market |
| Abstract | no |
| Documentation | 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. |

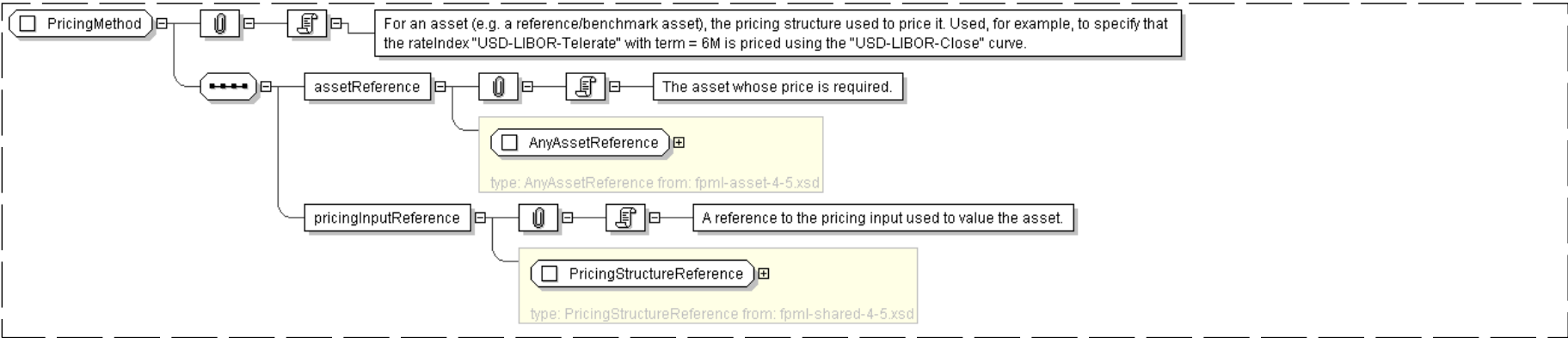
XML Instance Representation

```
<...>
  <assetReference> AnyAssetReference </assetReference> [1]
  'The asset whose price is required.'

  <pricingInputReference> PricingStructureReference </pricingInputReference> [1]
  'A reference to the pricing input used to value the asset.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingMethod">
  <xsd:sequence>
    <xsd:element name="assetReference" type=" AnyAssetReference " />
    <xsd:element name="pricingInputReference" type=" PricingStructureReference " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: PricingParameterDerivative

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingParameterDerivative |
| Used by (from the same schema document) | Model Group ComputedDerivative.model |
| Abstract | no |
| Documentation | A definition of the mathematical derivative with respect to a specific pricing parameter. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <description> xsd:string </description> [0..1]
  'A description, if needed, of how the derivative is computed.'

  Start Choice [1]
    <parameterReference> AssetOrTermPointOrPricingStructureReference </parameterReference> [0..1]
    '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.'
```



```
<inputDateReference> ValuationReference </inputDateReference> [1..*]
```

'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.)'

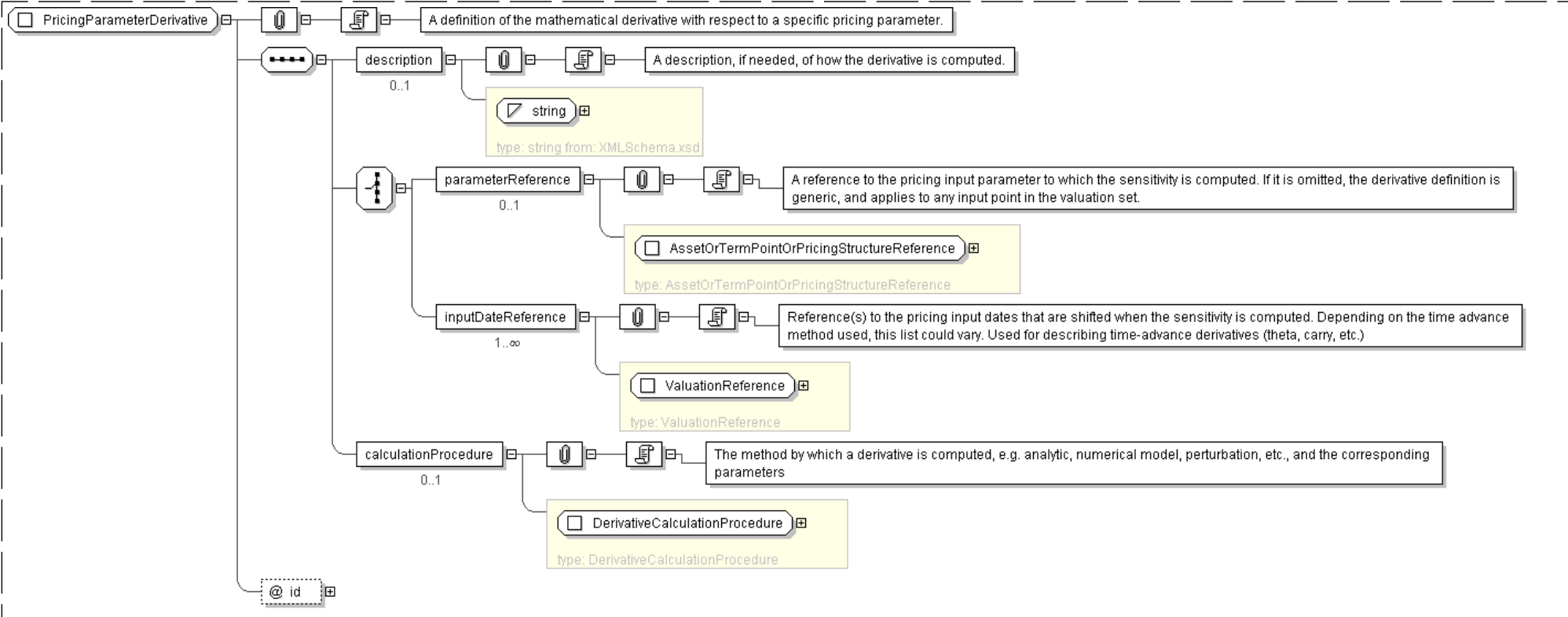
End Choice

```
<calculationProcedure> DerivativeCalculationProcedure </calculationProcedure> [0..1]
```

'The method by which a derivative is computed, e.g. analytic, numerical model, perturbation, etc., and the corresponding parameters'

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingParameterDerivative">
  <xsd:sequence>
    <xsd:element name="description" type="xsd:string" minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference"
        minOccurs="0"/>
      <xsd:element name="inputDateReference" type="ValuationReference" maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

Complex Type: PricingParameterDerivativeReference

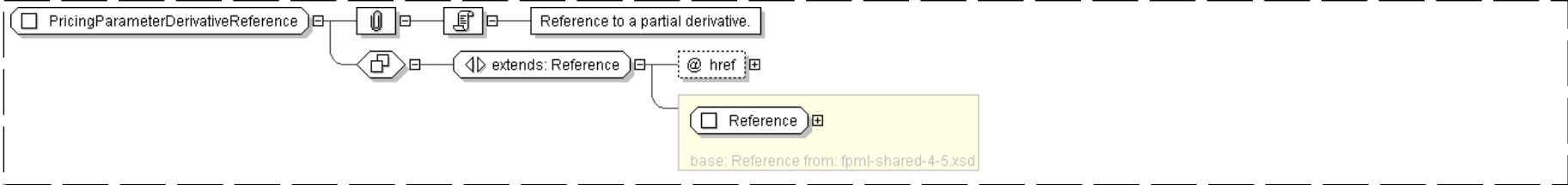
| | |
|--------------|---|
| Super-types: | Reference < PricingParameterDerivativeReference (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | PricingParameterDerivativeReference |
| Used by (from the same schema document) | Complex Type FormulaTerm |
| Abstract | no |
| Documentation | Reference to a partial derivative. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[1\] "/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingParameterDerivativeReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF "  
        use="required" reference="PricingParameterDerivative"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: PricingParameterShift

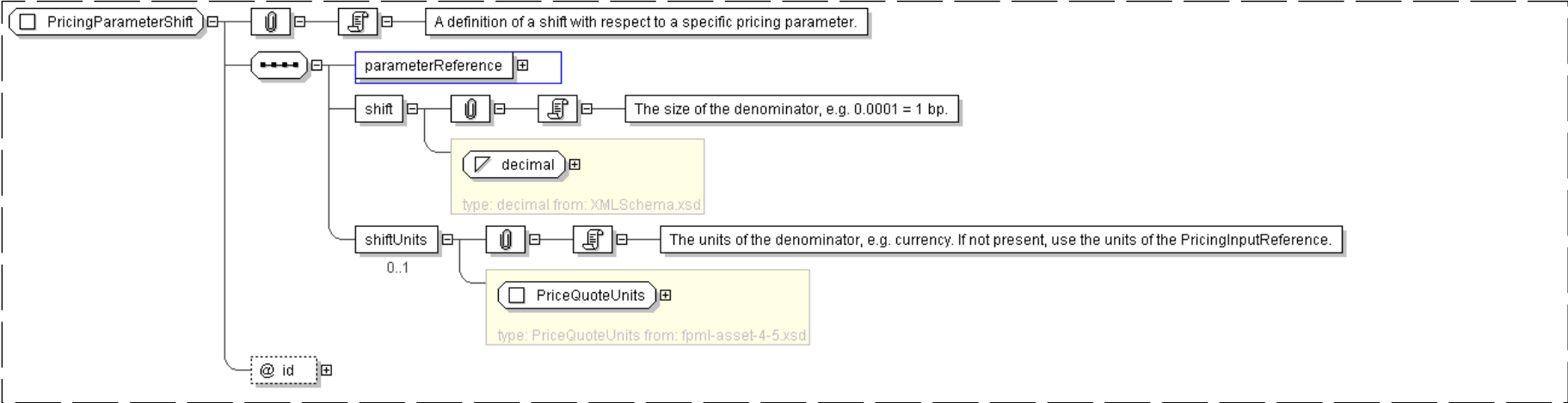
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | PricingParameterShift |
| Used by (from the same schema document) | Complex Type ValuationScenario |
| Abstract | no |
| Documentation | A definition of a shift with respect to a specific pricing parameter. |

XML Instance Representation

```
<...  
  id=" xsd:ID \[0..1\]">  
    <parameterReference> AssetOrTermPointOrPricingStructureReference </parameterReference> [1]  
    <shift> xsd:decimal </shift> [1]  
    'The size of the denominator, e.g. 0.0001 = 1 bp.'  
    <shiftUnits> PriceQuoteUnits </shiftUnits> [0..1]  
    'The units of the denominator, e.g. currency. If not present, use the units of  
    the PricingInputReference.'  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingParameterShift">
  <xsd:sequence>
    <xsd:element name="parameterReference" type="AssetOrTermPointOrPricingStructureReference" />
    <xsd:element name="shift" type="xsd:decimal" />
    <xsd:element name="shiftUnits" type="PriceQuoteUnits" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: PricingStructureValuation

| | |
|---|---|
| Super-types: | Valuation < PricingStructureValuation (by extension) |
| Sub-types: | None |
| Name | PricingStructureValuation |
| Used by (from the same schema document) | Element pricingStructureValuation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
definitionRef=" xsd:IDREF [0..1]"

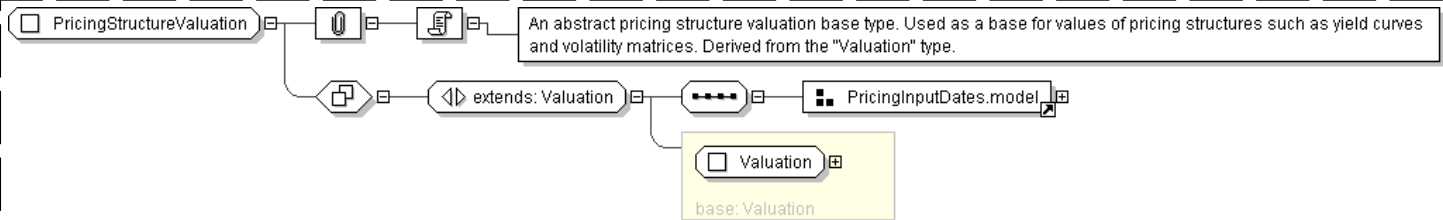
'An optional reference to the scenario that this valuation applies to.'

">
  <objectReference> AnyAssetReference </objectReference> [0..1]
  'A reference to the asset or pricing structure that this values.'

  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
  '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).'
```

```
<baseDate> IdentifiedDate </baseDate> [1]
'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'IdentifiedDate </spotDate> [0..1]
'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\".'IdentifiedDate </inputDataDate> [0..1]
'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.'IdentifiedDate </endDate> [0..1]
'The last date for which data is supplied in this pricing input.'xsd:dateTime </buildDateTime> [0..1]
'The date and time when the pricing input was generated.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingStructureValuation">
  <xsd:complexContent>
    <xsd:extension base=" Valuation ">
      <xsd:sequence>
        <xsd:group ref=" PricingInputDates.model "/">
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
```

Complex Type: **QuotedAssetSet**

| | |
|---|-------------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | QuotedAssetSet |
| Used by (from the same schema document) | Complex Type Market |
| Abstract | no |
| Documentation | A collection of quoted assets. |

XML Instance Representation

```
<...>
<instrumentSet> InstrumentSet </instrumentSet> [0..1]
```

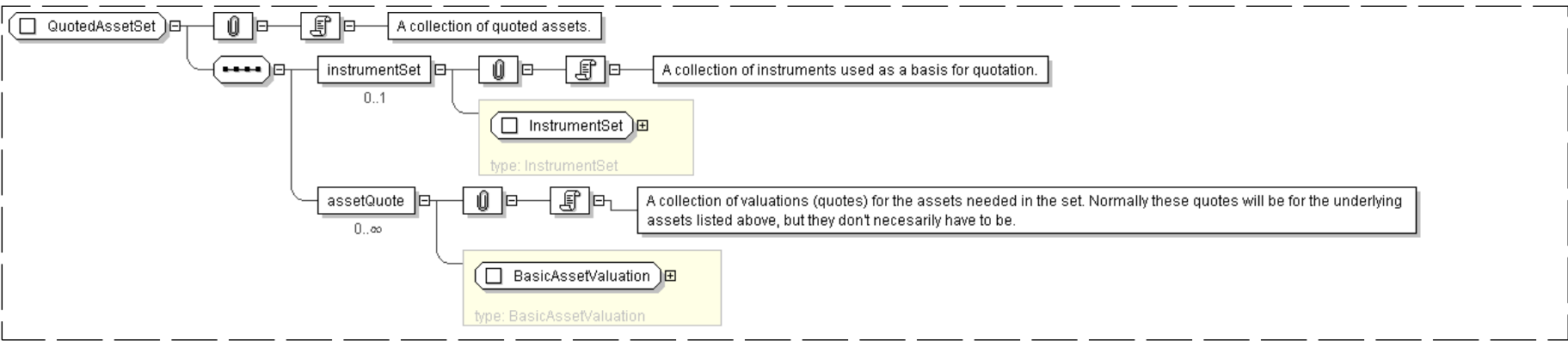
'A collection of instruments used as a basis for quotation.'

<assetQuote> [BasicAssetValuation](#) </assetQuote> [0..*]

'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotedAssetSet">
  <xsd:sequence>
    <xsd:element name="instrumentSet" type="InstrumentSet" minOccurs="0"/>
    <xsd:element name="assetQuote" type="BasicAssetValuation" minOccurs="0"
      maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **SensitivityDefinition**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | SensitivityDefinition |
| Used by (from the same schema document) | Complex Type SensitivitySetDefinition |
| Abstract | no |
| Documentation | A set of characteristics describing a sensitivity. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <name> xsd:string </name> [0..1]

  '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> ValuationScenarioReference </valuationScenarioReference> [0..1]

  '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.'
```

Start [Choice](#) [1]

<partialDerivative> [PricingParameterDerivative](#) </partialDerivative> [1..*]

'A partial derivative of the measure with respect to an input.'

<formula> [DerivativeFormula](#) </formula> [0..1]

'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.'

Start [Choice](#) [1]

<term> [TimeDimension](#) </term> [1]

'The time dimension of the sensitivity point (tenor and/or date).'

Start Group: [PricingCoordinateOrReference.model](#) [1..*]

'The input coordinates, or references to them (e.g. expiration, strike, tenor).'

Start [Choice](#) [1]

<coordinate> [PricingDataPointCoordinate](#) </coordinate> [1]

'An explicit, filled in data point coordinate. This might specify expiration, strike, etc.'

<coordinateReference> [PricingDataPointCoordinateReference](#) </coordinateReference> [1]

'A reference to a pricing data point coordinate within this document.'

End Choice

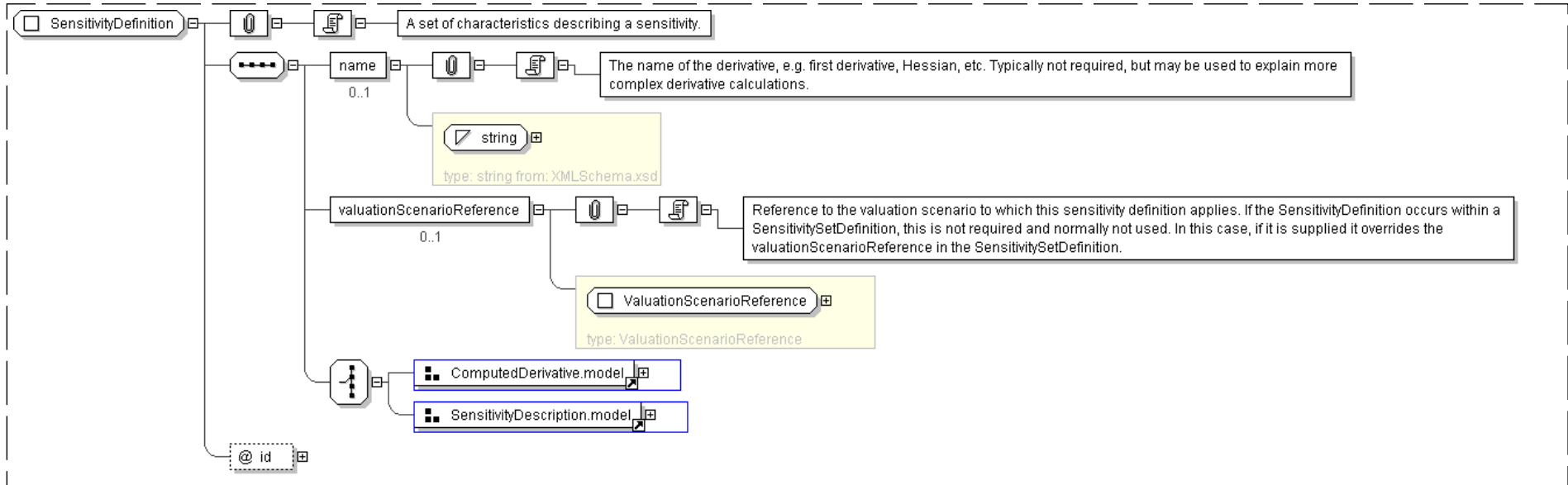
End Group: [PricingCoordinateOrReference.model](#)

End Choice

End Choice

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="SensitivityDefinition">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference"
      minOccurs="0"/>
    <xsd:choice>

```

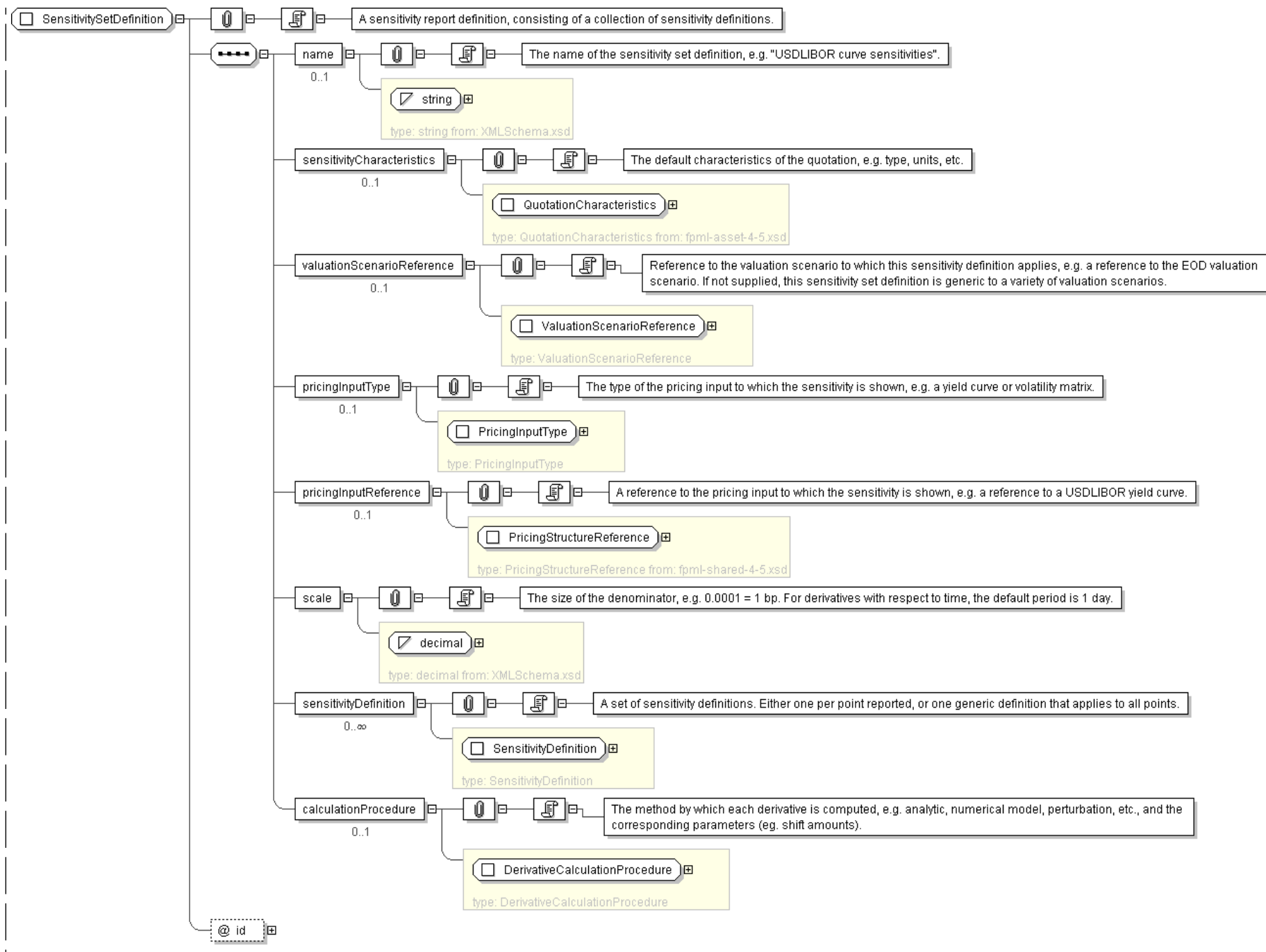
Complex Type: SensitivitySetDefinition

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | SensitivitySetDefinition |
| Abstract | no |
| Documentation | A sensitivity report definition, consisting of a collection of sensitivity definitions. |

XML Instance Representation

| |
|--|
| <... id="xsd:ID [0..1]"> <name>xsd:string</name> [0..1] 'The name of the sensitivity set definition, e.g. \"USDLIBOR curve sensitivities\".' <sensitivityCharacteristics>QuotationCharacteristics</sensitivityCharacteristics> [0..1] 'The default characteristics of the quotation, e.g. type, units, etc.' <valuationScenarioReference>ValuationScenarioReference</valuationScenarioReference> [0..1] '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>PricingInputType</pricingInputType> [0..1] 'The type of the pricing input to which the sensitivity is shown, e.g. a yield curve or volatility matrix.' <pricingInputReference>PricingStructureReference</pricingInputReference> [0..1] 'A reference to the pricing input to which the sensitivity is shown, e.g. a reference to a USDLIBOR yield curve.' <scale>xsd:decimal</scale> [1] 'The size of the denominator, e.g. 0.0001 = 1 bp. For derivatives with respect to time, the default period is 1 day.' <sensitivityDefinition>SensitivityDefinition</sensitivityDefinition> [0..*] 'A set of sensitivity definitions. Either one per point reported, or one generic definition that applies to all points.' <calculationProcedure>DerivativeCalculationProcedure</calculationProcedure> [0..1] 'The method by which each derivative is computed, e.g. analytic, numerical model, perturbation, etc., and the corresponding parameters (eg. shift amounts).' </...> |
|--|

Diagram



Schema Component Representation

```

<xsd:complexType name="SensitivitySetDefinition">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="sensitivityCharacteristics" type="QuotationCharacteristics" minOccurs="0"/>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference" minOccurs="0"/>
    <xsd:element name="pricingInputType" type="PricingInputType" minOccurs="0"/>
    <xsd:element name="pricingInputReference" type="PricingStructureReference" minOccurs="0"/>
    <xsd:element name="scale" type="decimal"/>
    <xsd:element name="sensitivityDefinition" type="SensitivityDefinition" minOccurs="0"/>
    <xsd:element name="calculationProcedure" type="DerivativeCalculationProcedure" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="string" use="optional"/>
</xsd:complexType>

```



```
" minOccurs="0"/>
<xsd:element name="pricingInputType" type=" PricingInputType " minOccurs="0"/>
<xsd:element name="pricingInputReference" type=" PricingStructureReference " minOccurs="0"/>
<xsd:element name="scale" type=" xsd:decimal "/>
<xsd:element name="sensitivityDefinition" type=" SensitivityDefinition "
minOccurs="0" maxOccurs="unbounded"/>
<xsd:element name="calculationProcedure" type=" DerivativeCalculationProcedure " minOccurs="0"/>
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

[top](#)

Complex Type: SensitivitySetDefinitionReference

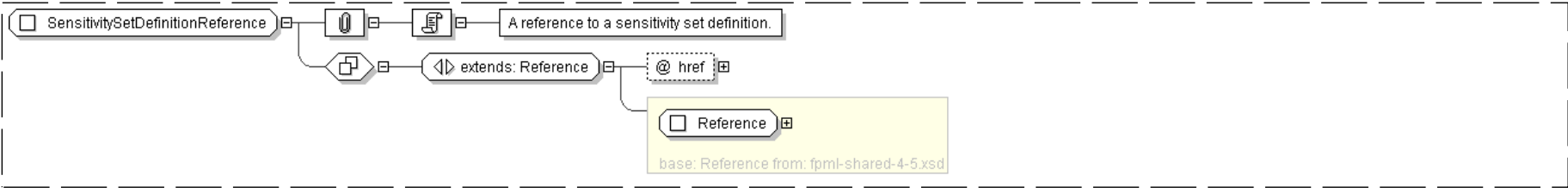
| | |
|--------------|--|
| Super-types: | Reference < SensitivitySetDefinitionReference (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | SensitivitySetDefinitionReference |
| Abstract | no |
| Documentation | A reference to a sensitivity set definition. |

XML Instance Representation

```
<...
 href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SensitivitySetDefinitionReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF "
        use="required" reference="SensitivitySetDefinition"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TimeDimension

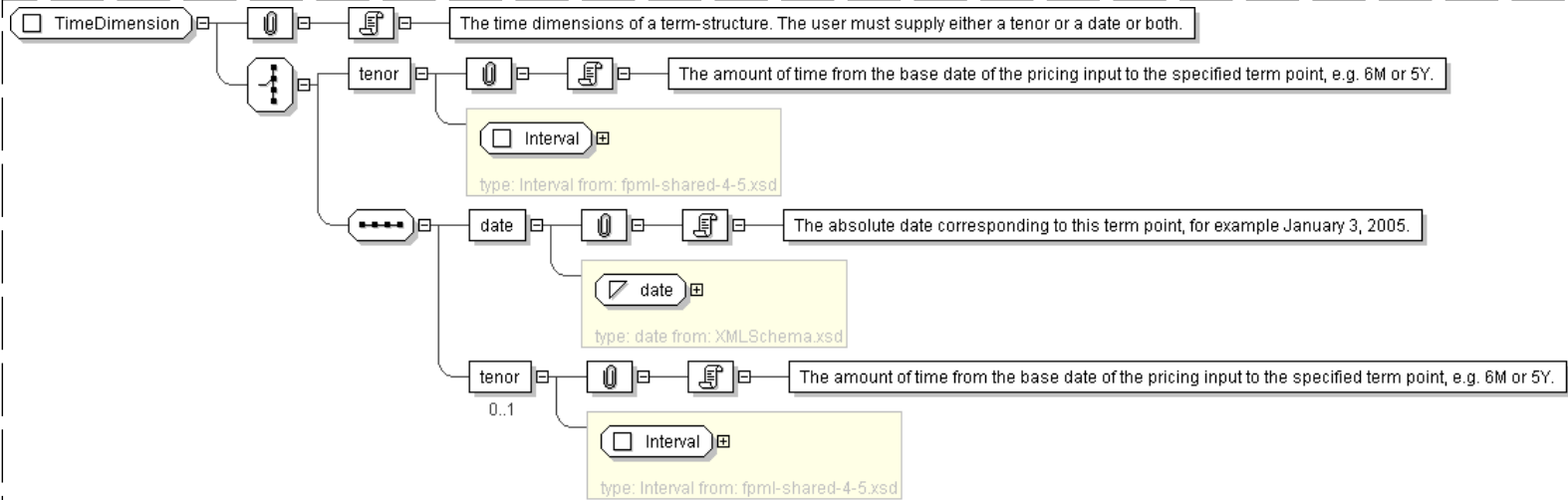
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | TimeDimension |
| Used by (from the same schema document) | Model Group PricingStructureIndex.model , Model Group PricingStructureIndex.model , Model Group SensitivityDescription.model |
| Abstract | no |
| Documentation | The time dimensions of a term-structure. The user must supply either a tenor or a date or both. |

XML Instance Representation

```
<...>
Start Choice [1]
  <tenor> Interval </tenor> [1]
  'The amount of time from the base date of the pricing input to the specified term point, e.
  g. 6M or 5Y.'xsd:date </date> [1]
  'The absolute date corresponding to this term point, for example January 3, 2005.'Interval </tenor> [0..1]
  'The amount of time from the base date of the pricing input to the specified term point, e.
  g. 6M or 5Y.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TimeDimension">
  <xsd:choice>
    <xsd:element name="tenor" type=" Interval " />
    <xsd:sequence>
      <xsd:element name="date" type=" xsd:date " />
      <xsd:element name="tenor" type=" Interval " minOccurs="0" />
    </xsd:sequence>
  </xsd:choice>
</xsd:complexType>
```

Complex Type: Valuation

| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">BasicAssetValuation (by extension)PricingStructureValuation (by extension) |

| | |
|---------------|--|
| Name | Valuation |
| Abstract | no |
| Documentation | 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. |

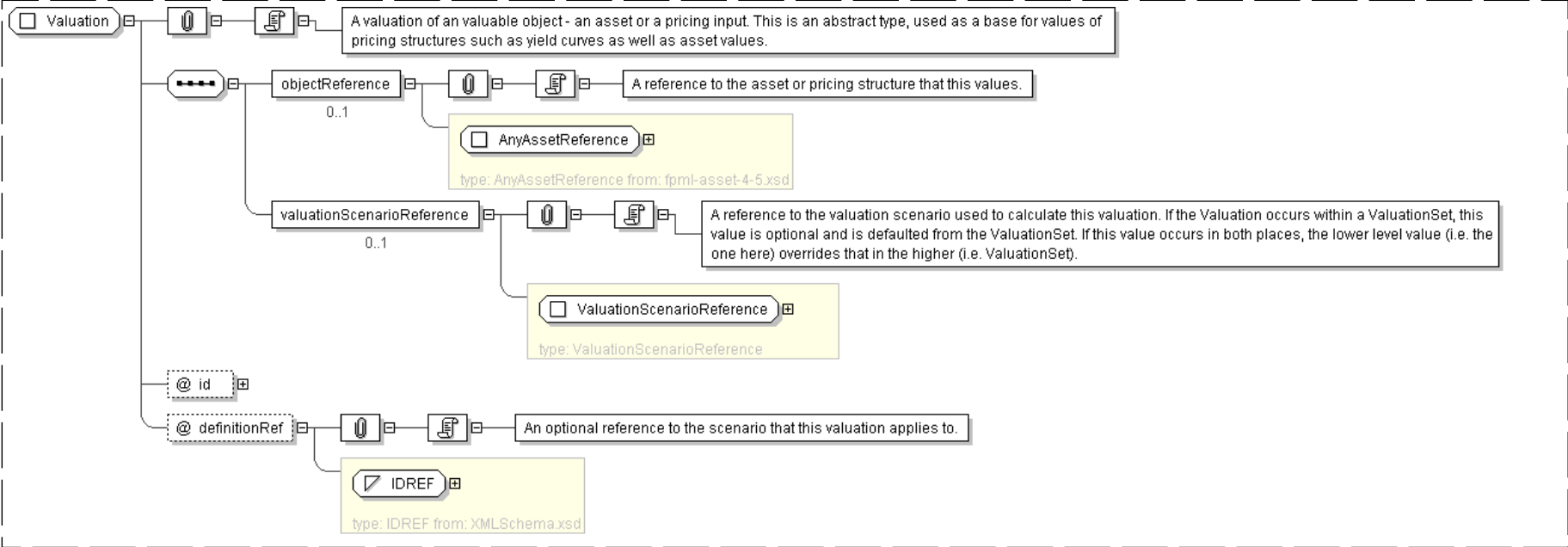
XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
definitionRef=" xsd:IDREF [0..1]"
'An optional reference to the scenario that this valuation applies to.'

">
<objectReference> AnyAssetReference </objectReference> [0..1]
'A reference to the asset or pricing structure that this values.'

<valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
'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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Valuation">
  <xsd:sequence>
    <xsd:element name="objectReference" type=" AnyAssetReference " minOccurs="0"/>
    <xsd:element name="valuationScenarioReference" type=" ValuationScenarioReference " minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID "/>
  <xsd:attribute name="definitionRef" type=" xsd:IDREF " reference="ValuationScenario"/>
</xsd:complexType>
```

Complex Type: ValuationReference

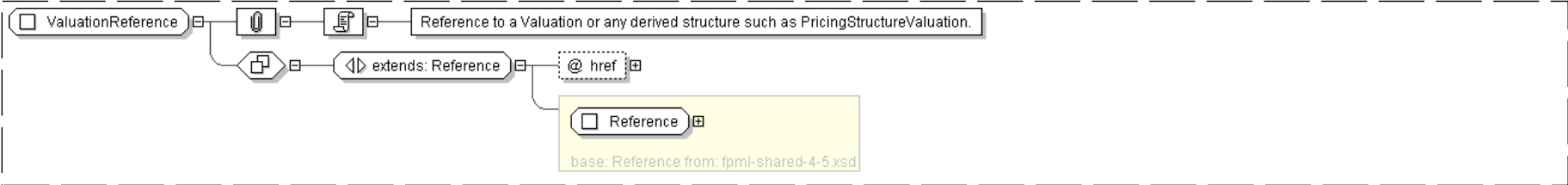
| | |
|--------------|--|
| Super-types: | Reference < ValuationReference (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | ValuationReference |
| Used by (from the same schema document) | Complex Type PricingParameterDerivative |
| Abstract | no |
| Documentation | Reference to a Valuation or any derived structure such as PricingStructureValuation. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference" >  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Valuation" />  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: ValuationScenario

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ValuationScenario |
| Abstract | no |
| Documentation | A set of rules for generating a valuation. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <name> xsd:string </name> [0..1]  
  'The (optional) name for this valuation scenario, used for understandability. For example  
  \"EOD Valuations\".'  
  
  <valuationDate> IdentifiedDate </valuationDate> [1]  
  'The date for which the assets are valued.'  
  
  <marketReference> MarketReference </marketReference> [0..1]  
</...>
```

'A reference to the market environment used to price the asset.'

<shift> PricingParameterShift </shift> [0..*]

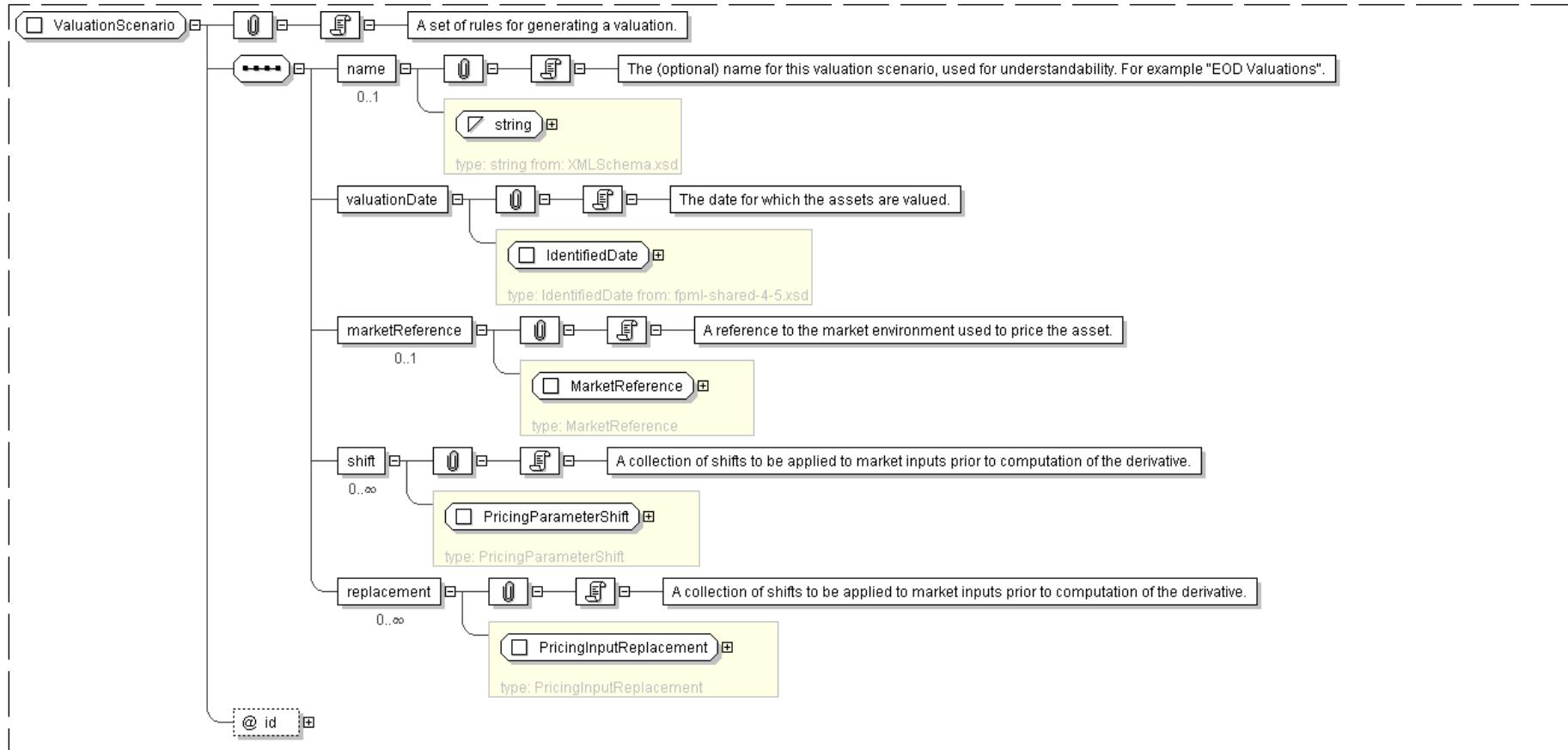
'A collection of shifts to be applied to market inputs prior to computation of the derivative.'

<replacement> PricingInputReplacement </replacement> [0..*]

'A collection of shifts to be applied to market inputs prior to computation of the derivative.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="ValuationScenario">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="valuationDate" type="IdentifiedDate" />
    <xsd:element name="marketReference" type="MarketReference" minOccurs="0"/>
    <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="replacement" type="PricingInputReplacement"
      minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
  
```

Complex Type: ValuationScenarioReference

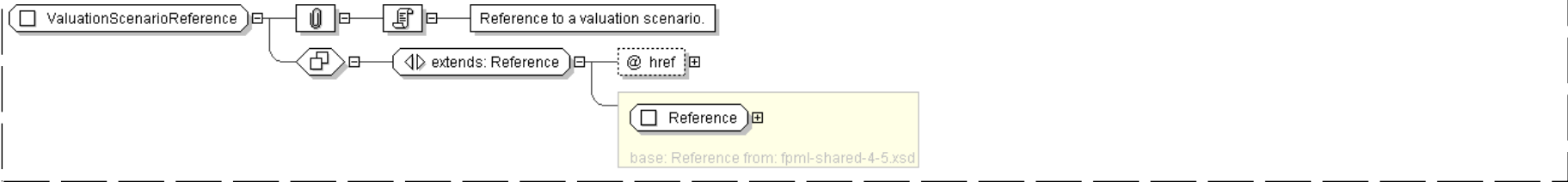
| | |
|--------------|--|
| Super-types: | Reference < ValuationScenarioReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ValuationScenarioReference |
| Used by (from the same schema document) | Complex Type SensitivityDefinition , Complex Type SensitivitySetDefinition , Complex Type Valuation |
| Abstract | no |
| Documentation | Reference to a valuation scenario. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[1\]"/>  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationScenarioReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="ValuationScenario"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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Complex Type: WeightedPartialDerivative

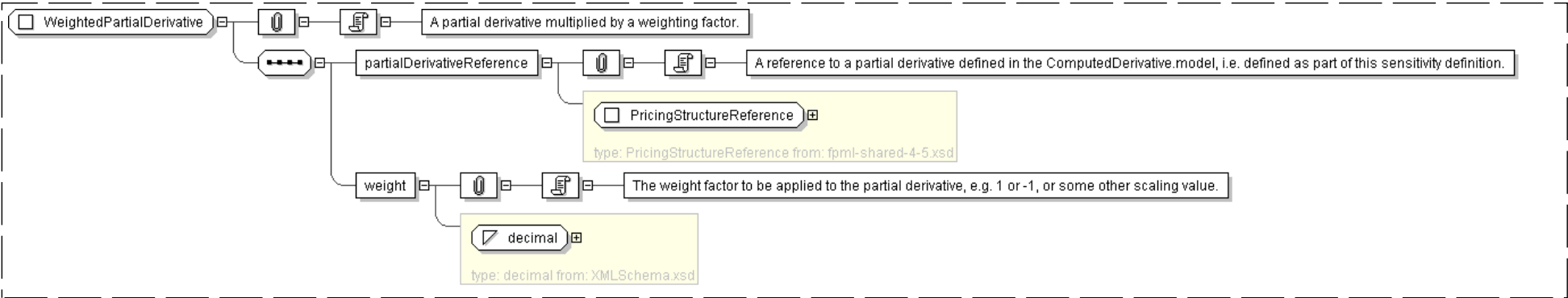
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | WeightedPartialDerivative |
| Used by (from the same schema document) | Complex Type DenominatorTerm |
| Abstract | no |
| Documentation | A partial derivative multiplied by a weighting factor. |

XML Instance Representation

```
<...>  
  <partialDerivativeReference> PricingStructureReference </partialDerivativeReference> [1]  
  'A reference to a partial derivative defined in the ComputedDerivative.model, i.e. defined  
  as part of this sensitivity definition.'  
  
  <weight> xsd:decimal </weight> [1]  
  'The weight factor to be applied to the partial derivative, e.g. 1 or -1, or some other  
  scaling value.'  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="WeightedPartialDerivative">
  <xsd:sequence>
    <xsd:element name="partialDerivativeReference" type="PricingStructureReference" />
    <xsd:element name="weight" type="xsd:decimal" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

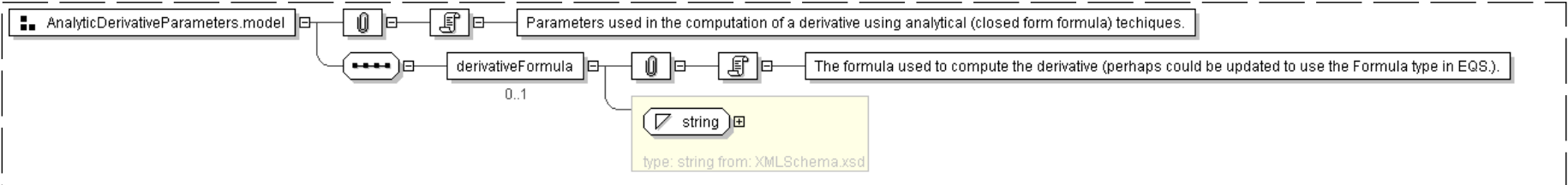
Model Group: **AnalyticDerivativeParameters.model**

| | |
|---|---|
| Name | AnalyticDerivativeParameters.model |
| Used by (from the same schema document) | Model Group DerivativeCalculationParameters.model |
| Documentation | Parameters used in the computation of a derivative using analytical (closed form formula) techniques. |

XML Instance Representation

```
<derivativeFormula> xsd:string </derivativeFormula> [0..1]
'The formula used to compute the derivative (perhaps could be updated to use the Formula
type in EQS.).'
```

Diagram



Schema Component Representation

```
<xsd:group name="AnalyticDerivativeParameters.model">
  <xsd:sequence>
    <xsd:element name="derivativeFormula" type="xsd:string" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

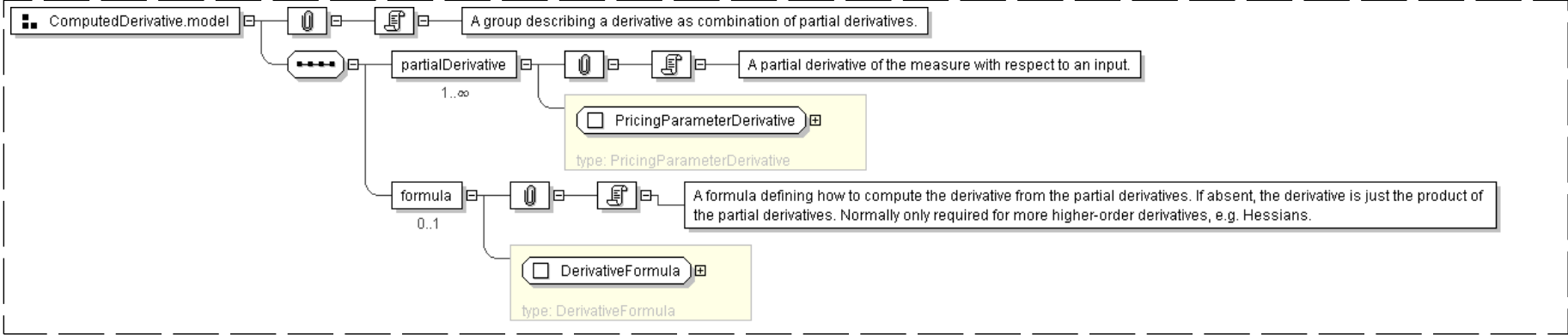
Model Group: **ComputedDerivative.model**

| | |
|---|--|
| Name | ComputedDerivative.model |
| Used by (from the same schema document) | Complex Type SensitivityDefinition |
| Documentation | A group describing a derivative as combination of partial derivatives. |

XML Instance Representation

```
<partialDerivative> PricingParameterDerivative </partialDerivative> [1..*]  
  
'A partial derivative of the measure with respect to an input.'  
  
<formula> DerivativeFormula </formula> [0..1]  
  
'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.'
```

Diagram



Schema Component Representation

```
<xsd:group name="ComputedDerivative.model">  
  <xsd:sequence>  
    <xsd:element name="partialDerivative" type=" PricingParameterDerivative "  
      maxOccurs="unbounded"/>  
    <xsd:element name="formula" type=" DerivativeFormula " minOccurs="0"/>  
  </xsd:sequence>  
</xsd:group>
```

[top](#)

Model Group: **DerivativeCalculationParameters.model**

| | |
|---|---|
| Name | DerivativeCalculationParameters.model |
| Used by (from the same schema document) | Complex Type DerivativeCalculationProcedure |
| Documentation | Parameters used in the computation of a derivative. |

XML Instance Representation

```
Start Choice [1]  
  
<perturbationAmount> xsd:decimal </perturbationAmount> [0..1]  
  
'The size and direction of the perturbation used to compute the derivative, e.g. 0.0001 = 1 bp.'  
  
<averaged> xsd:boolean </averaged> [1]  
  
'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> [PerturbationType](#) </perturbationType> [0..1]

'The type of perturbation, if any, used to compute the derivative (Absolute vs Relative).'

<derivativeFormula> [xsd:string](#) </derivativeFormula> [0..1]

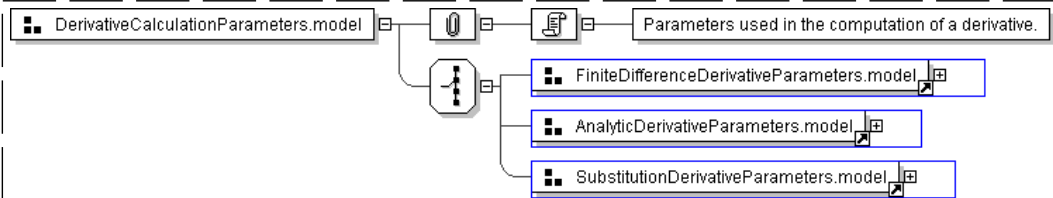
'The formula used to compute the derivative (perhaps could be updated to use the Formula type in EQS).'

<replacementMarketInput> [PricingStructureReference](#) </replacementMarketInput> [1]

'A reference to the replacement version of the market input, e.g. a bumped yield curve.'

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="DerivativeCalculationParameters.model">
  <xsd:choice>
    <xsd:group ref=" FiniteDifferenceDerivativeParameters.model " />
    <xsd:group ref=" AnalyticDerivativeParameters.model " />
    <xsd:group ref=" SubstitutionDerivativeParameters.model " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: [FiniteDifferenceDerivativeParameters.model](#)

| | |
|---|--|
| Name | FiniteDifferenceDerivativeParameters.model |
| Used by (from the same schema document) | Model Group DerivativeCalculationParameters.model |
| Documentation | Parameters used in the computation of a derivative using numerical (finite difference) techniques. |

XML Instance Representation

<perturbationAmount> [xsd:decimal](#) </perturbationAmount> [0..1]

'The size and direction of the perturbation used to compute the derivative, e.g. 0.0001 = 1 bp.'

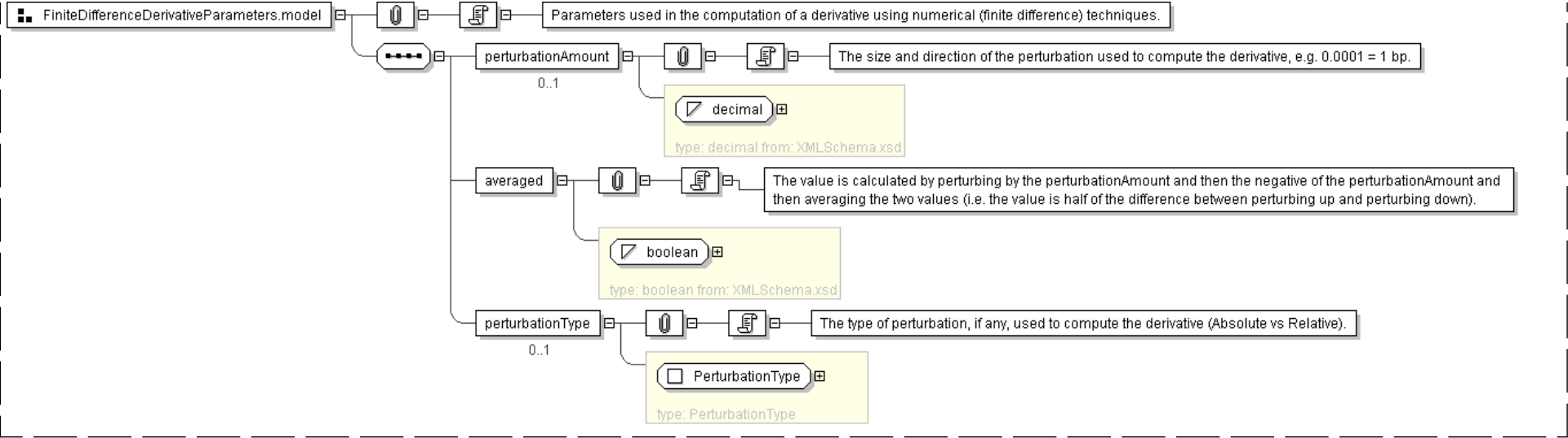
<averaged> [xsd:boolean](#) </averaged> [1]

'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> [PerturbationType](#) </perturbationType> [0..1]

'The type of perturbation, if any, used to compute the derivative (Absolute vs Relative).'

Diagram



Schema Component Representation

```
<xsd:group name="FiniteDifferenceDerivativeParameters.model">
  <xsd:sequence>
    <xsd:element name="perturbationAmount" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="averaged" type="xsd:boolean" />
    <xsd:element name="perturbationType" type="PerturbationType" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: PositionIdAndVersion.model

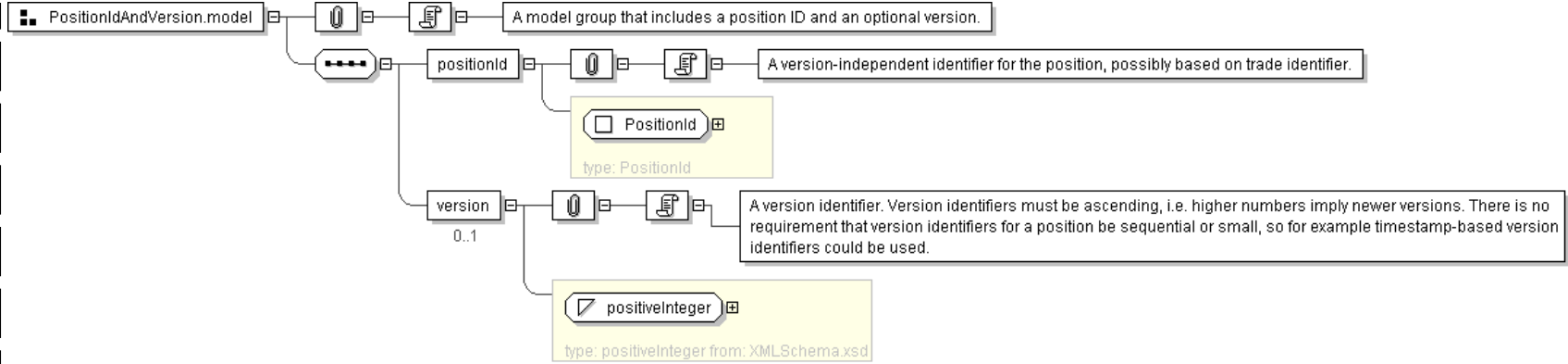
| | |
|---------------|--|
| Name | PositionIdAndVersion.model |
| Documentation | A model group that includes a position ID and an optional version. |

XML Instance Representation

```
<positionId> PositionId </positionId> [1]
'A version-independent identifier for the position, possibly based on trade identifier.'

<version> xsd:positiveInteger </version> [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:group name="PositionIdAndVersion.model">
  <xsd:sequence>
    <xsd:element name="positionId" type=" PositionId " />
    <xsd:element name="version" type=" xsd:positiveInteger " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: PricingCoordinateOrReference.model

| | |
|---|---|
| Name | PricingCoordinateOrReference.model |
| Used by (from the same schema document) | Model Group SensitivityDescription.model |
| Documentation | A pricing structure coordinate, or a reference to one. This can be used to either directly define a coordinate or reference an existing coordinate. |

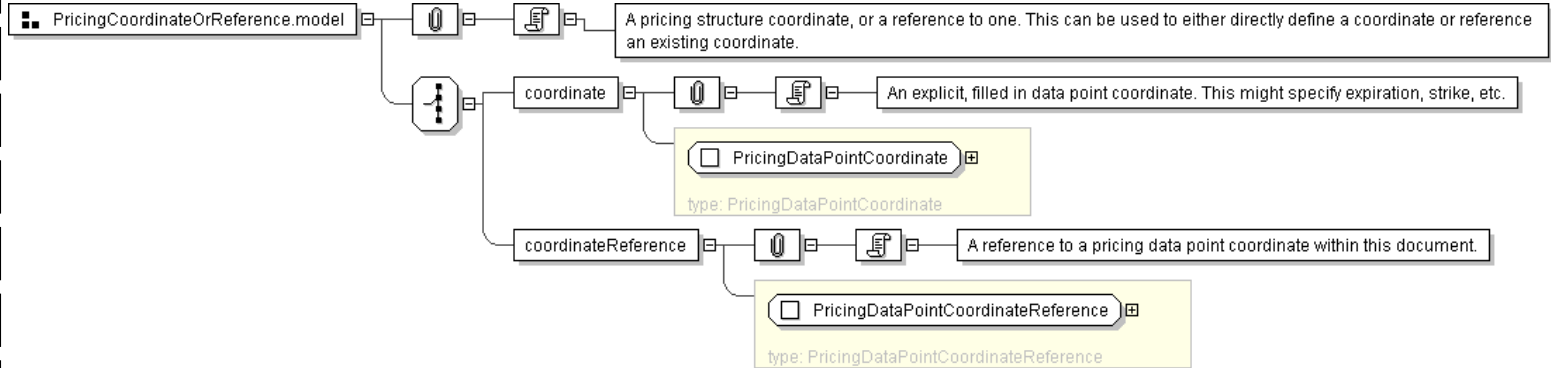
XML Instance Representation

```
Start Choice [1]
<coordinate> PricingDataPointCoordinate </coordinate> [1]
'An explicit, filled in data point coordinate. This might specify expiration, strike, etc.'
```

```
<coordinateReference> PricingDataPointCoordinateReference </coordinateReference> [1]
'A reference to a pricing data point coordinate within this document.'
```

```
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="PricingCoordinateOrReference.model">
  <xsd:choice>
    <xsd:element name="coordinate" type="PricingDataPointCoordinate"/>
    <xsd:element name="coordinateReference" type="PricingDataPointCoordinateReference"/>
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: PricingInputDates.model

| | |
|---|--|
| Name | PricingInputDates.model |
| Used by (from the same schema document) | Complex Type PricingStructureValuation |
| Documentation | 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.. |

XML Instance Representation

<baseDate> IdentifiedDate </baseDate> [1]

'The base date for which the structure applies, i.e. the curve date. Normally this will align with the valuation date.'

<spotDate> IdentifiedDate </spotDate> [0..1]

'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> IdentifiedDate </inputDataDate> [0..1]

'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.'

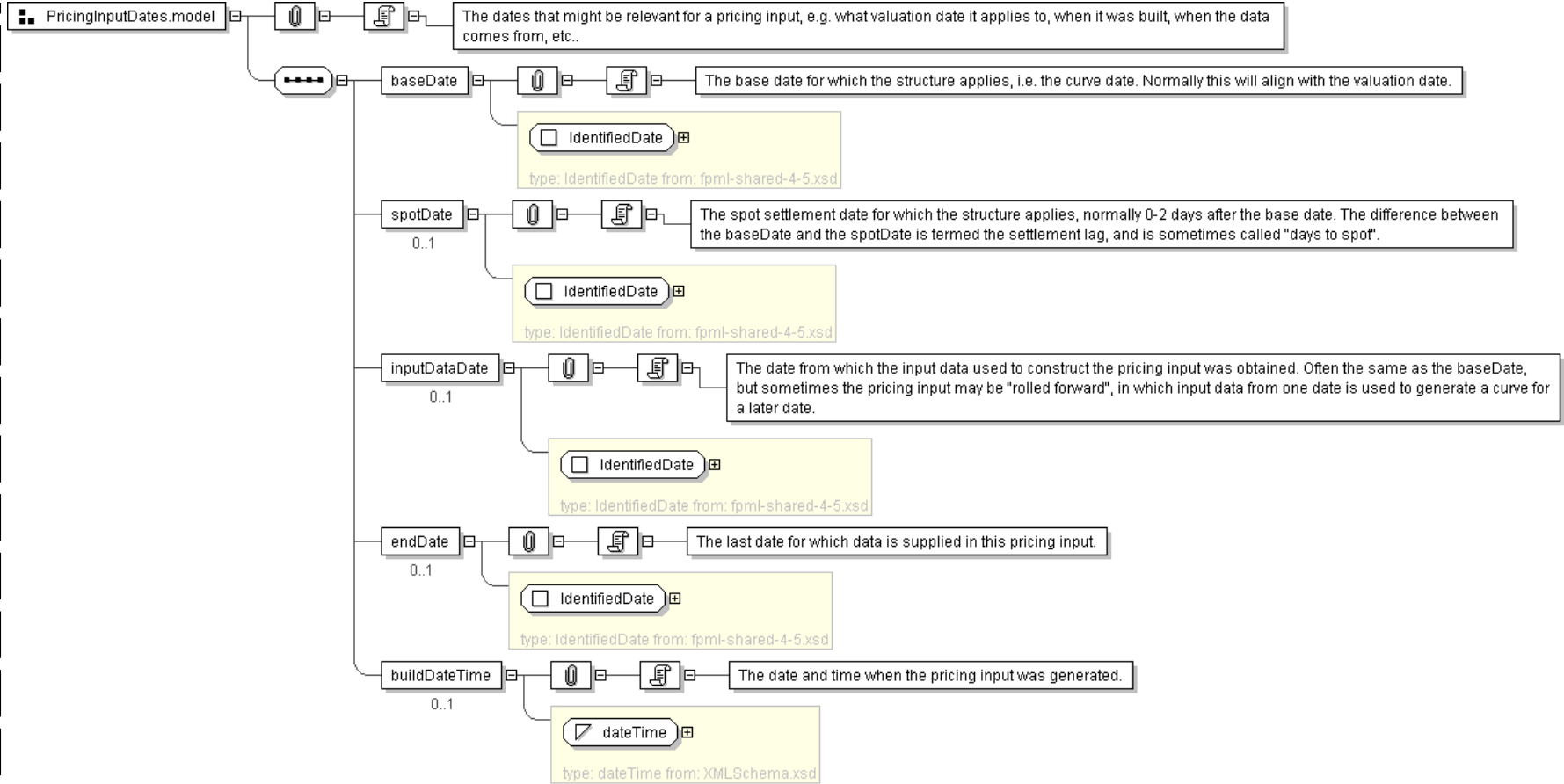
<endDate> IdentifiedDate </endDate> [0..1]

'The last date for which data is supplied in this pricing input.'

<buildDateTime> xsd:dateTime </buildDateTime> [0..1]

'The date and time when the pricing input was generated.'

Diagram



Schema Component Representation

```
<xsd:group name="PricingInputDates.model">
  <xsd:sequence>
    <xsd:element name="baseDate" type="IdentifiedDate" />
    <xsd:element name="spotDate" type="IdentifiedDate" minOccurs="0"/>
    <xsd:element name="inputDataDate" type="IdentifiedDate" minOccurs="0"/>
    <xsd:element name="endDate" type="IdentifiedDate" minOccurs="0"/>
    <xsd:element name="buildDateTime" type="xsd:dateTime" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

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Model Group: PricingStructureIndex.model

| | |
|---|--|
| Name | PricingStructureIndex.model |
| Used by (from the same schema document) | Complex Type PricingDataPointCoordinate |
| Documentation | 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. |

XML Instance Representation

```
Start Choice [1]
  <term> TimeDimension </term> [1]
```

'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.'

<expiration> [TimeDimension](#) </expiration> [1]

'A time dimension that represents the time to expiration of an option.'

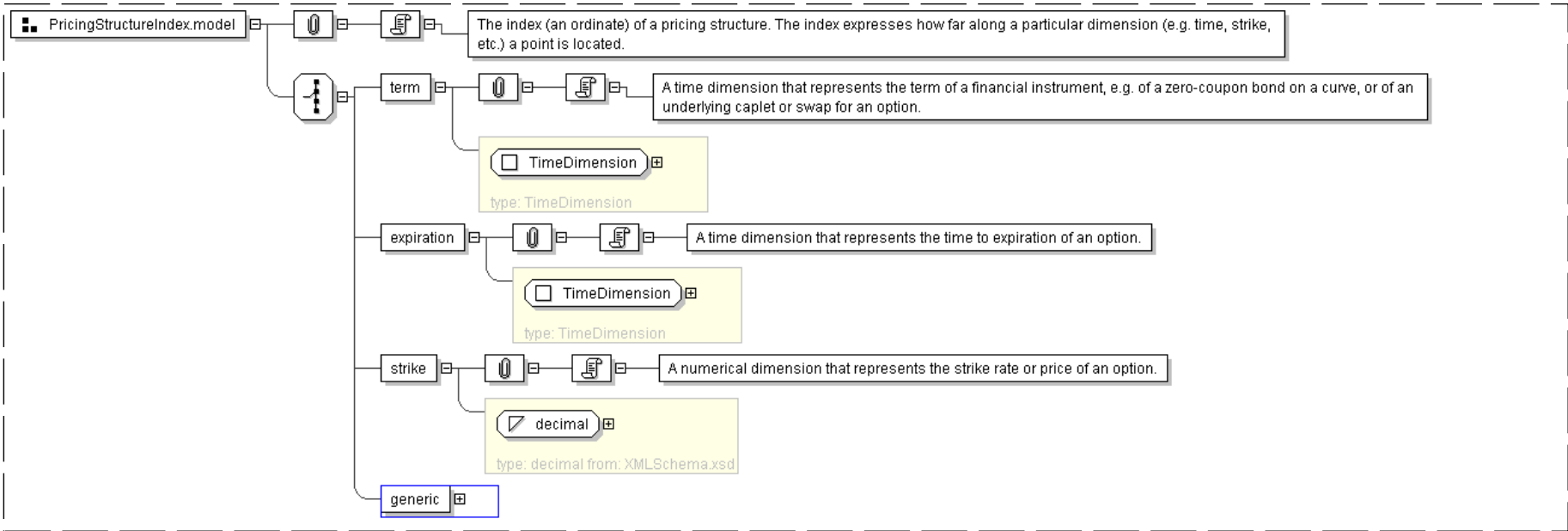
<strike> [xsd:decimal](#) </strike> [1]

'A numerical dimension that represents the strike rate or price of an option.'

<generic> [GenericDimension](#) </generic> [1]

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="PricingStructureIndex.model">
  <xsd:choice>
    <xsd:element name="term" type="TimeDimension"/>
    <xsd:element name="expiration" type="TimeDimension"/>
    <xsd:element name="strike" type="xsd:decimal"/>
    <xsd:element name="generic" type="GenericDimension"/>
  </xsd:choice>
</xsd:group>
```

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Model Group: **SensitivityDescription.model**

| | |
|---|---|
| Name | SensitivityDescription.model |
| Used by (from the same schema document) | Complex Type SensitivityDefinition |
| Documentation | A group describing a specific sensitivity without an explicit reference to the market data input point. |

XML Instance Representation

```
Start Choice [1]
  <term> TimeDimension </term> [1]
```

'The time dimension of the sensitivity point (tenor and/or date).'

Start Group: PricingCoordinateOrReference.model [1..*]

'The input coordinates, or references to them (e.g. expiration, strike, tenor).'

Start Choice [1]

<coordinate> PricingDataPointCoordinate </coordinate> [1]

'An explicit, filled in data point coordinate. This might specify expiration, strike, etc.'

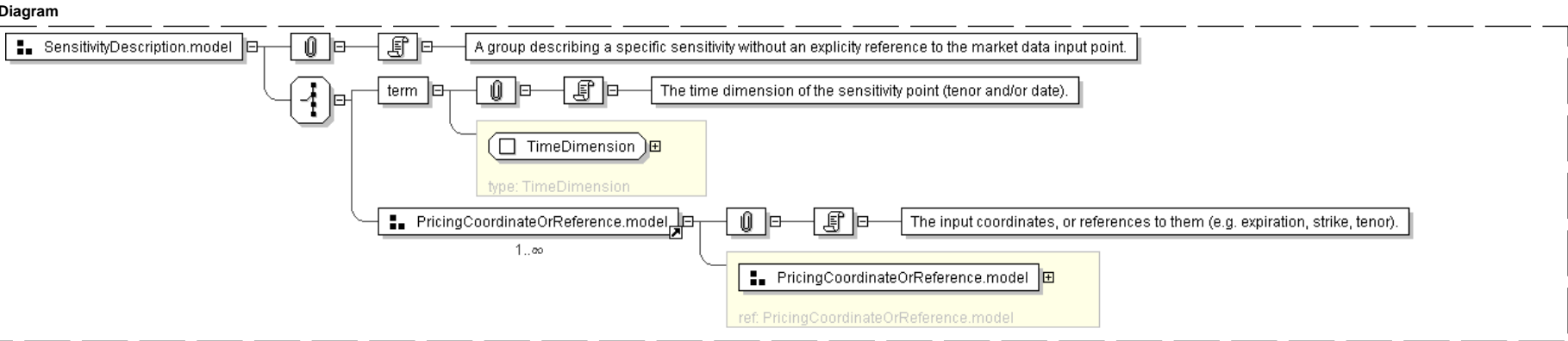
<coordinateReference> PricingDataPointCoordinateReference </coordinateReference> [1]

'A reference to a pricing data point coordinate within this document.'

End Choice

End Group: PricingCoordinateOrReference.model

End Choice



Schema Component Representation

```
<xsd:group name="SensitivityDescription.model">
  <xsd:choice>
    <xsd:element name="term" type="TimeDimension"/>
    <xsd:group ref="PricingCoordinateOrReference.model" maxOccurs="unbounded"/>
  </xsd:choice>
</xsd:group>
```

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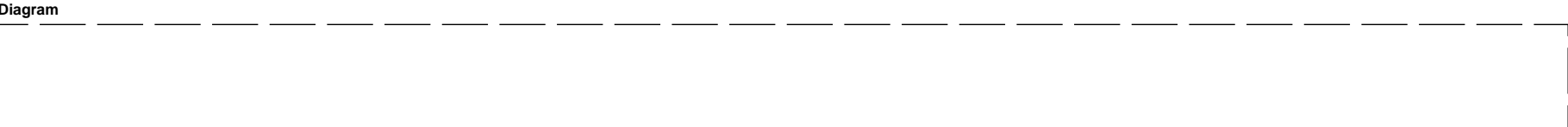
Model Group: SubstitutionDerivativeParameters.model

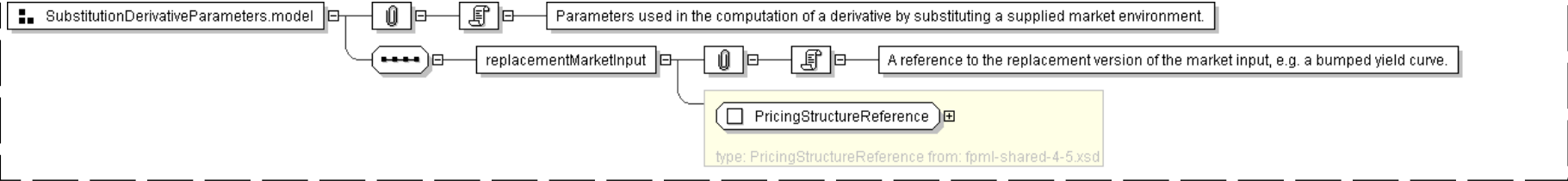
| | |
|---|---|
| Name | SubstitutionDerivativeParameters.model |
| Used by (from the same schema document) | Model Group DerivativeCalculationParameters.model |
| Documentation | Parameters used in the computation of a derivative by substituting a supplied market environment. |

XML Instance Representation

<replacementMarketInput> PricingStructureReference </replacementMarketInput> [1]

'A reference to the replacement version of the market input, e.g. a bumped yield curve.'





Schema Component Representation

```
<xsd:group name="SubstitutionDerivativeParameters.model">
  <xsd:sequence>
    <xsd:element name="replacementMarketInput" type="PricingStructureReference" />
  </xsd:sequence>
</xsd:group>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">OLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
```



```
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates " />
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}" />
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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- Complex Type: [SpreadScheduleType](#)
- Complex Type: [Step](#)
- Complex Type: [StreetAddress](#)
- Complex Type: [Strike](#)
- Complex Type: [StrikeSchedule](#)
- Complex Type: [Stub](#)
- Complex Type: [StubValue](#)
- Model Group: [BusinessCentersOrReference.model](#)
- Model Group: [BuyerSeller.model](#)

Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5624 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">Global element and attribute declarations belong to this schema's target namespace.By default, local element declarations belong to this schema's target namespace.By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">This schema includes components from the following schema document(s):<ul style="list-style-type: none">fpml-enum-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5624 $" attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-enum-4-5.xsd" />
  ...
</xsd:schema>
```

Global Declarations

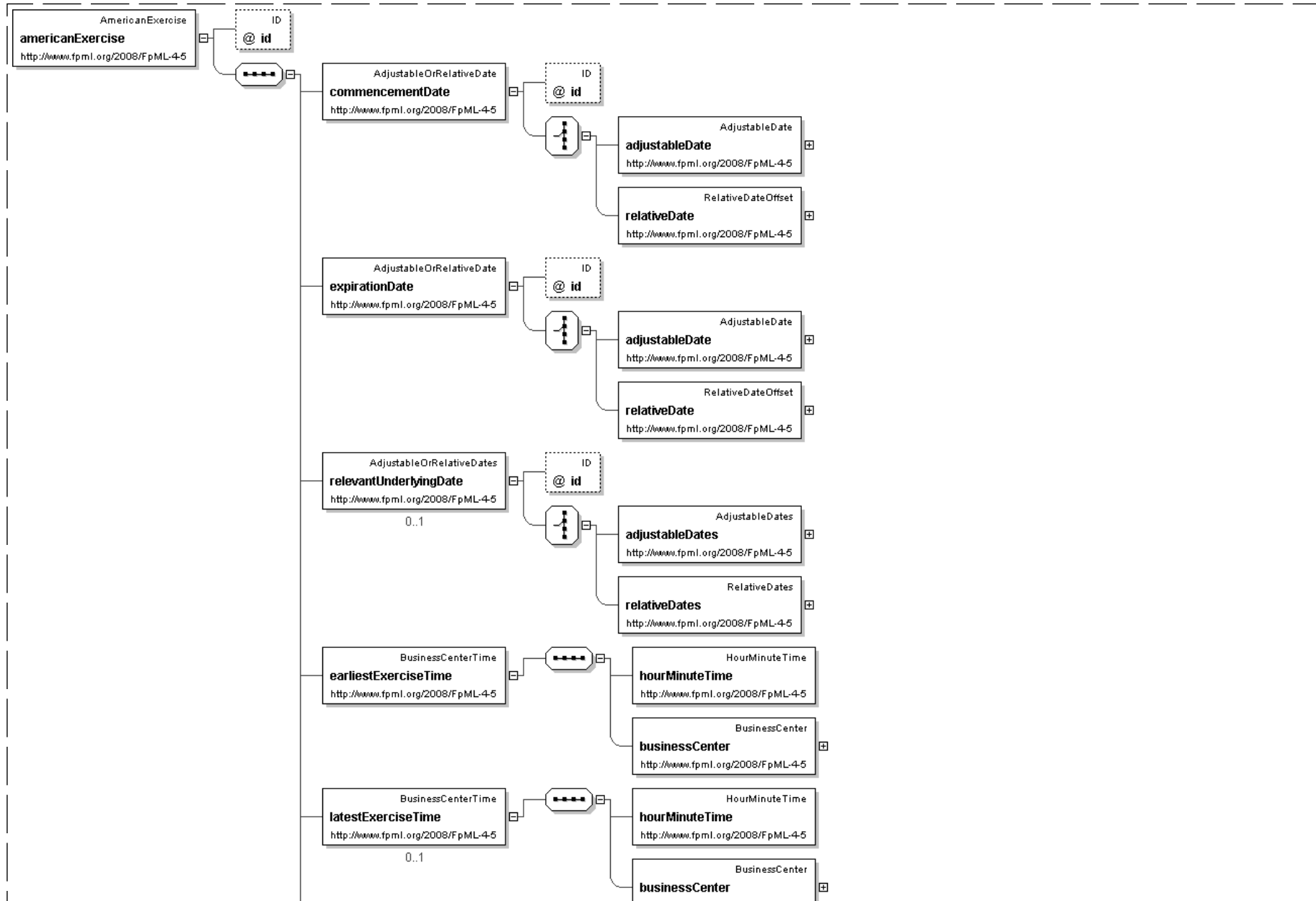
Element: **americanExercise**

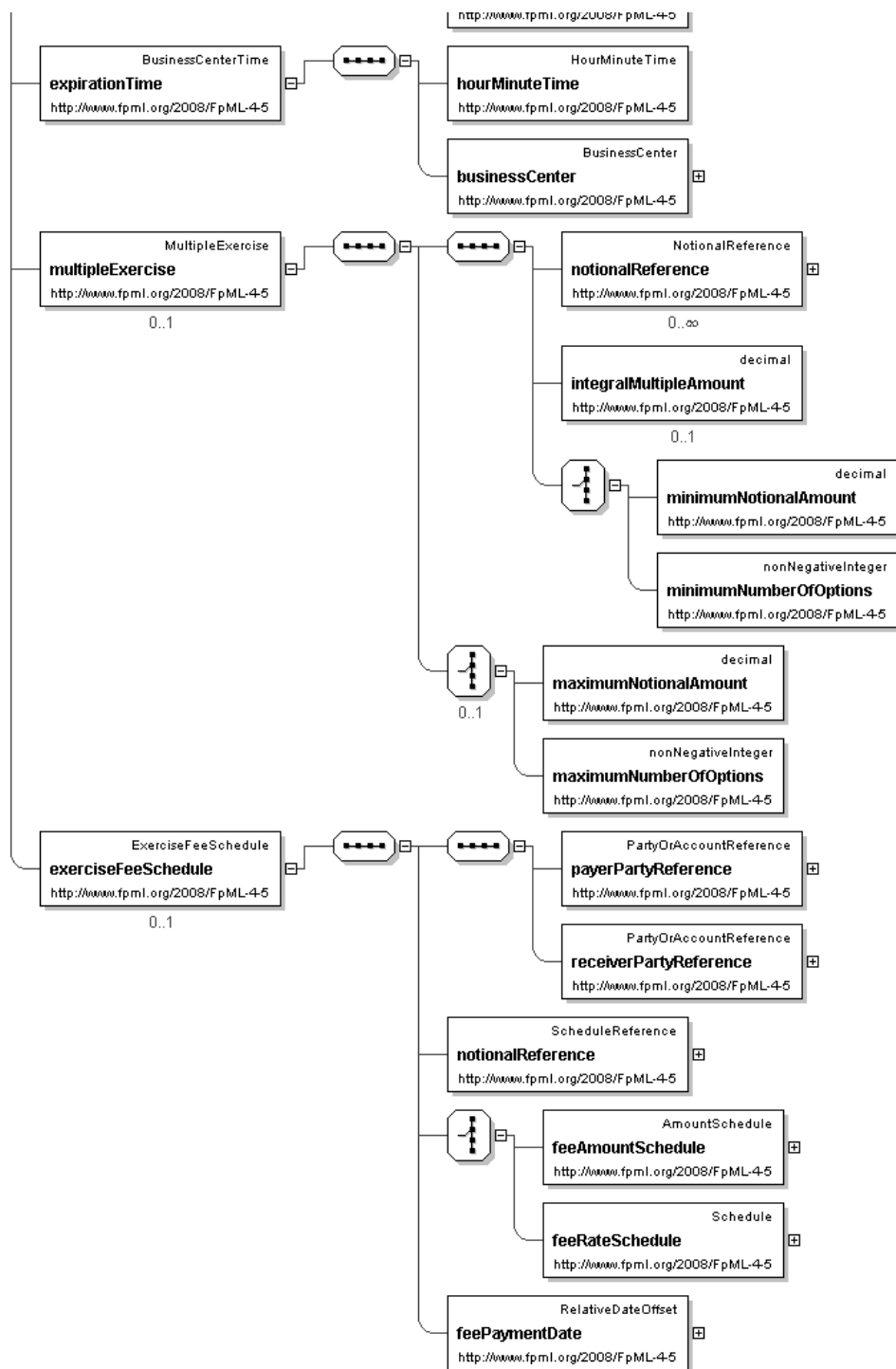
- This element can be used wherever the following element is referenced:

- [exercise](#)

| | |
|----------------------|--|
| Name | americanExercise |
| Type | AmericanExercise |
| Nullable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram





XML Instance Representation

```
<americanExercise
```



```
'id=" xsd:ID [0..1]">
<commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
'The first day of the exercise period for an American style option.'

<expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
'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> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]
'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).'

<earliestExerciseTime> BusinessCenterTime </earliestExerciseTime> [1]
'The earliest time at which notice of exercise can be given by the buyer to the seller (or seller\'s agent) i) on the expriation 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> BusinessCenterTime </latestExerciseTime> [0..1]
'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.'

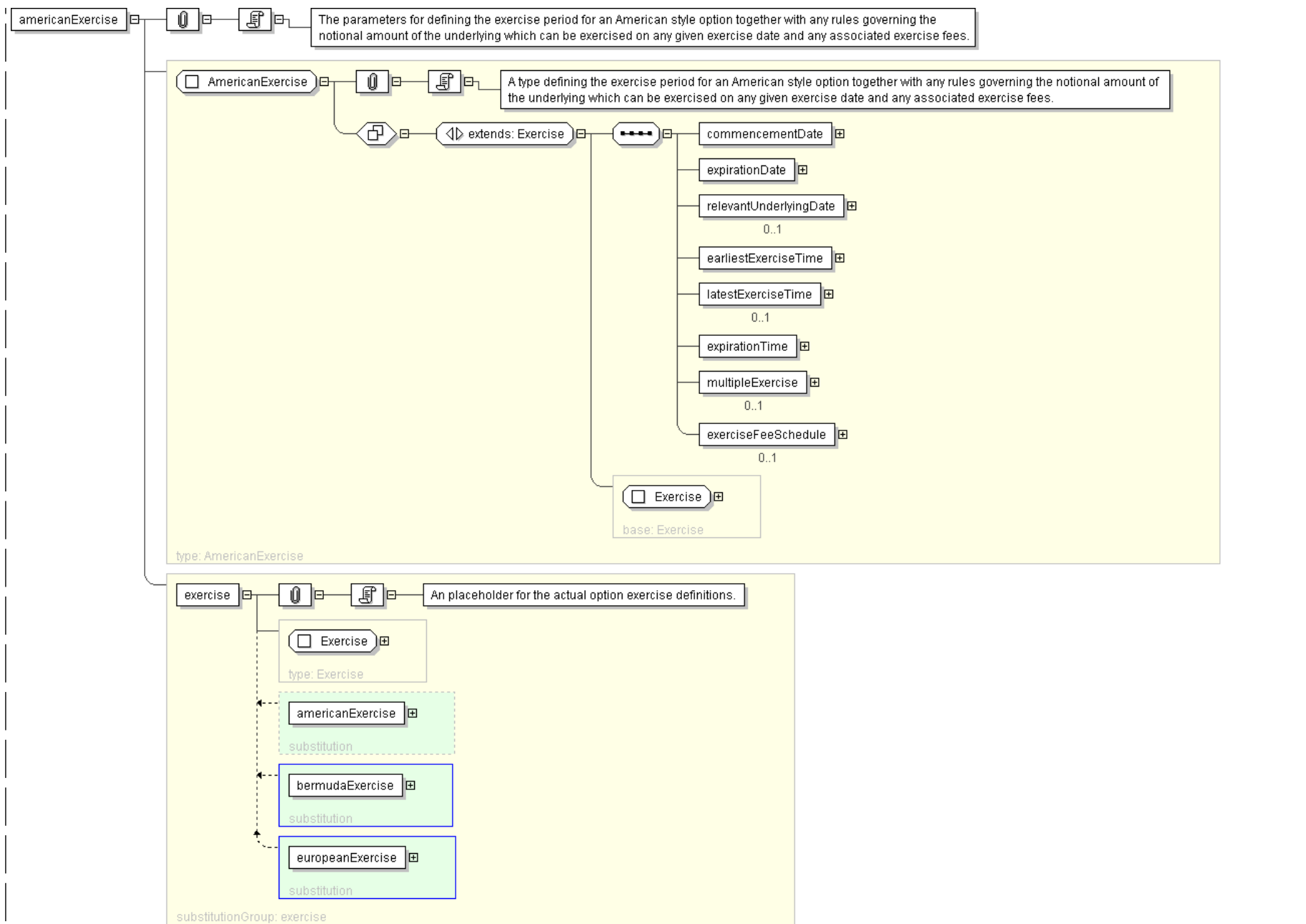
<expirationTime> BusinessCenterTime </expirationTime> [1]
'The latest time for exercise on expirationDate.'

<multipleExercise> MultipleExercise </multipleExercise> [0..1]
'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 that the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an intergral multiple of, the integral multiple amount.'

<exerciseFeeSchedule> ExerciseFeeSchedule </exerciseFeeSchedule> [0..1]
'The fees associated with an exercise date. The fees are conditional on the exercise occuring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised.'

</americanExercise>
```

Diagram



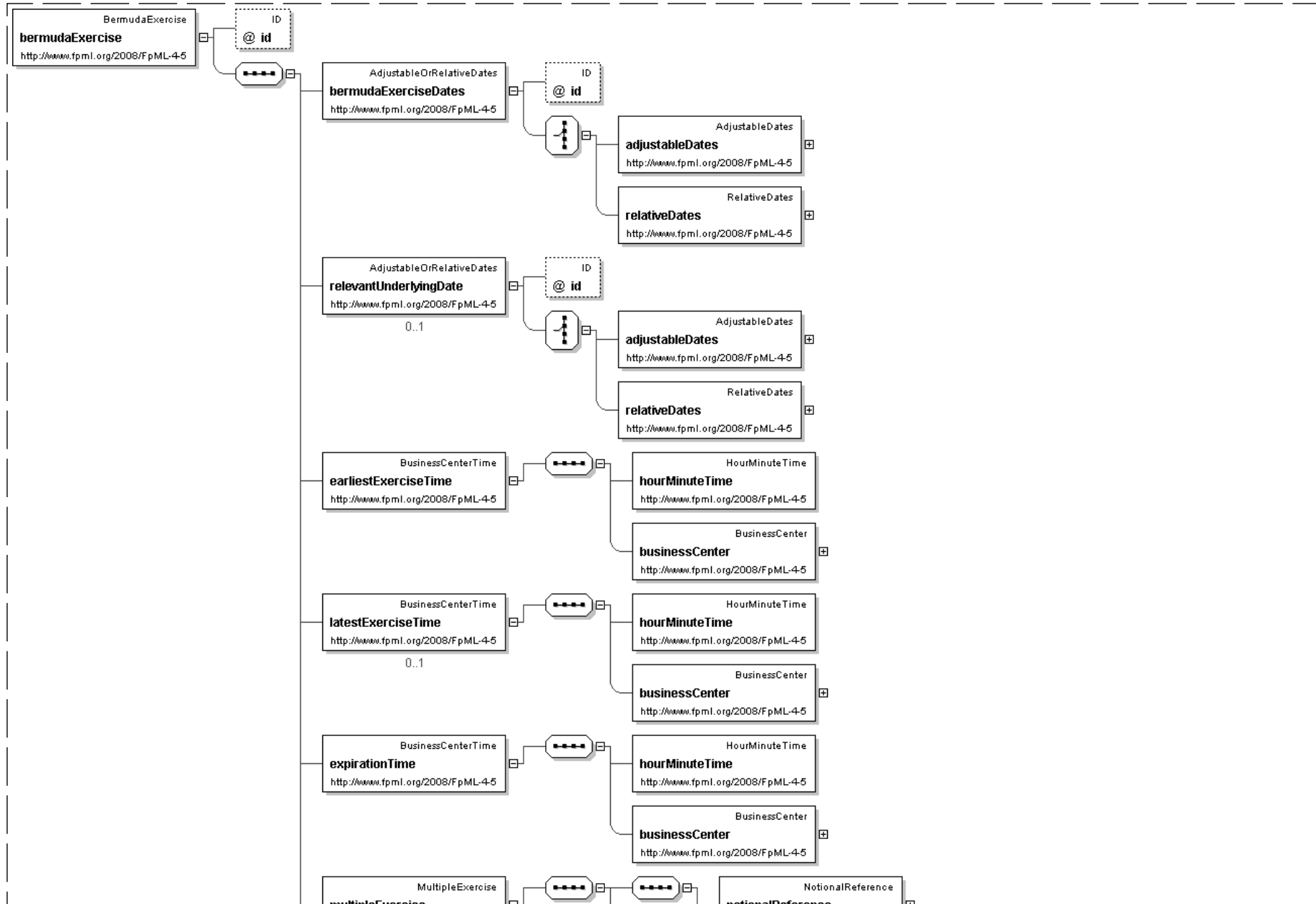
Schema Component Representation

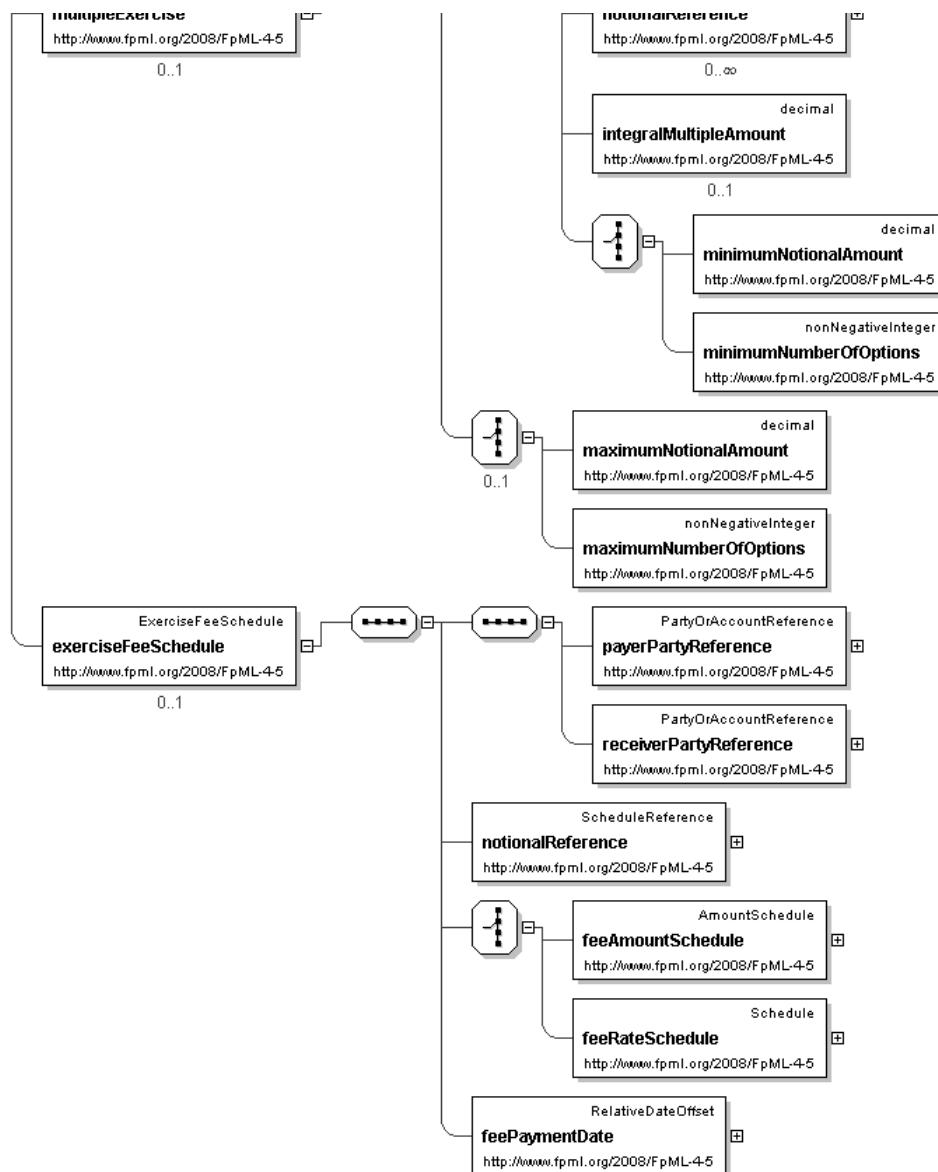
```
<xsd:element name="americanExercise" type="AmericanExercise" substitutionGroup="exercise"/>
```

- This element can be used wherever the following element is referenced:
 - [exercise](#)

| | |
|----------------------|--|
| Name | bermudaExercise |
| Type | BermudaExercise |
| Nilable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram





XML Instance Representation

```
<bermudaExercise
  id="xsd:ID [0..1]">
  <bermudaExerciseDates> AdjustableOrRelativeDates </bermudaExerciseDates> [1]
  <relevantUnderlyingDate> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]
```

'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.'

'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> BusinessCenterTime </earliestExerciseTime> [1]

'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> BusinessCenterTime </latestExerciseTime> [0..1]

'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> BusinessCenterTime </expirationTime> [1]

'The latest time for exercise on expirationDate.'

<multipleExercise> MultipleExercise </multipleExercise> [0..1]

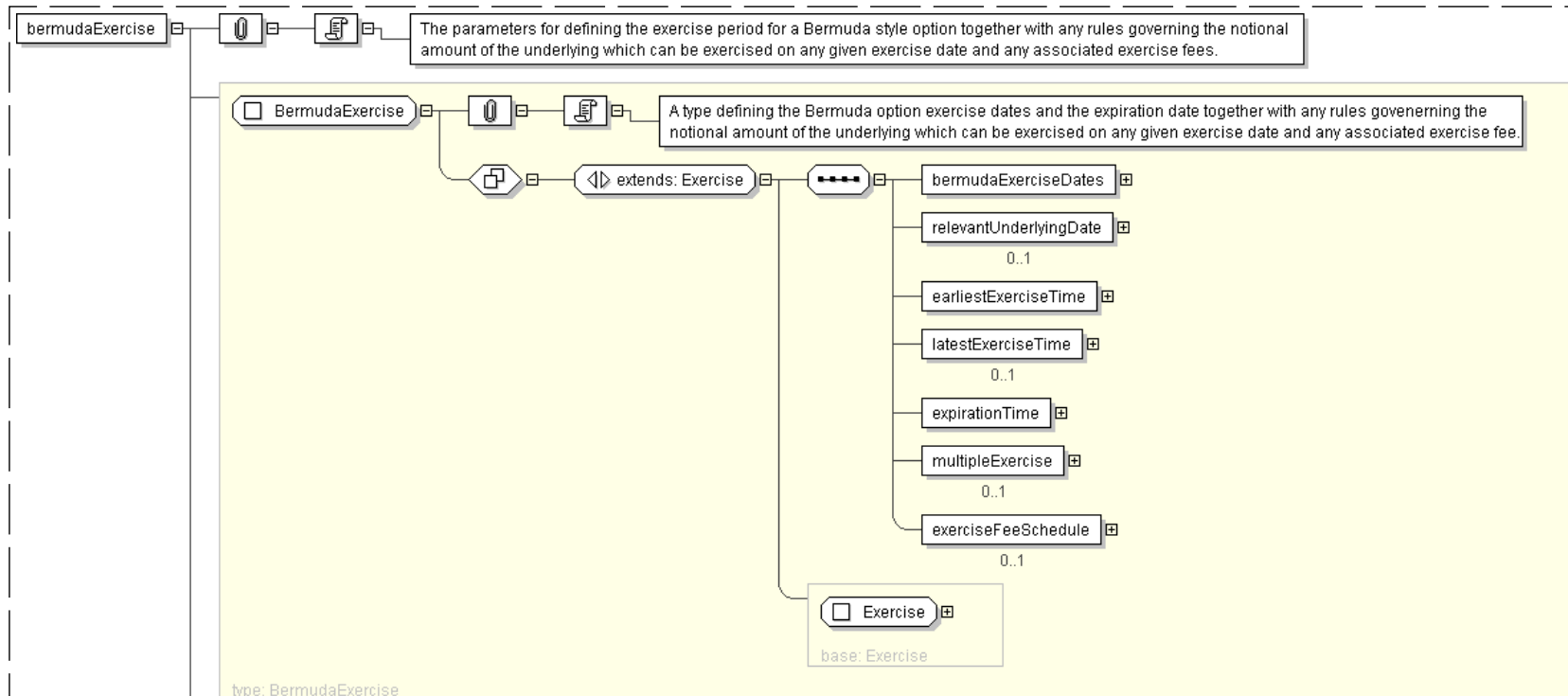
'As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum 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> ExerciseFeeSchedule </exerciseFeeSchedule> [0..1]

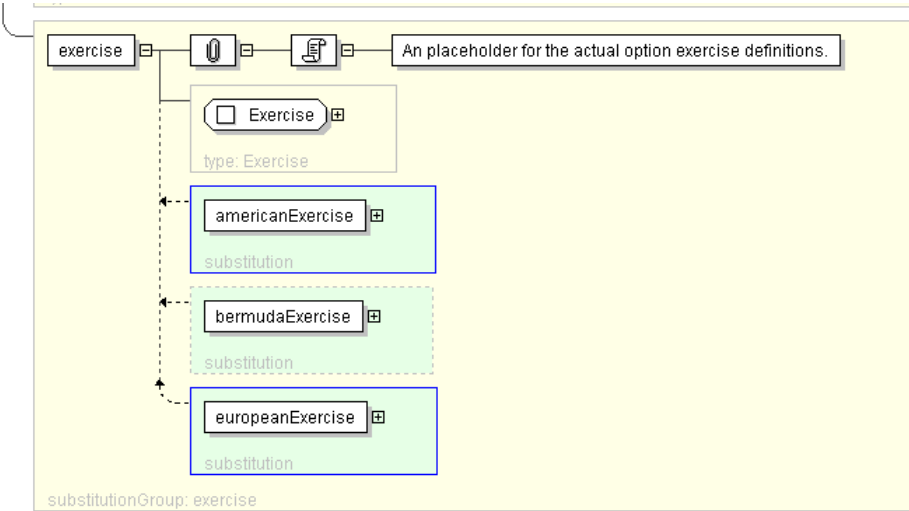
'The fees associated with an exercise date. The fees are conditional on the exercise occurring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised.'

</bermudaExercise>

Diagram



type: BermudaExercise



Schema Component Representation

```
<xsd:element name="bermudaExercise" type="BermudaExercise" substitutionGroup="exercise"/>
```

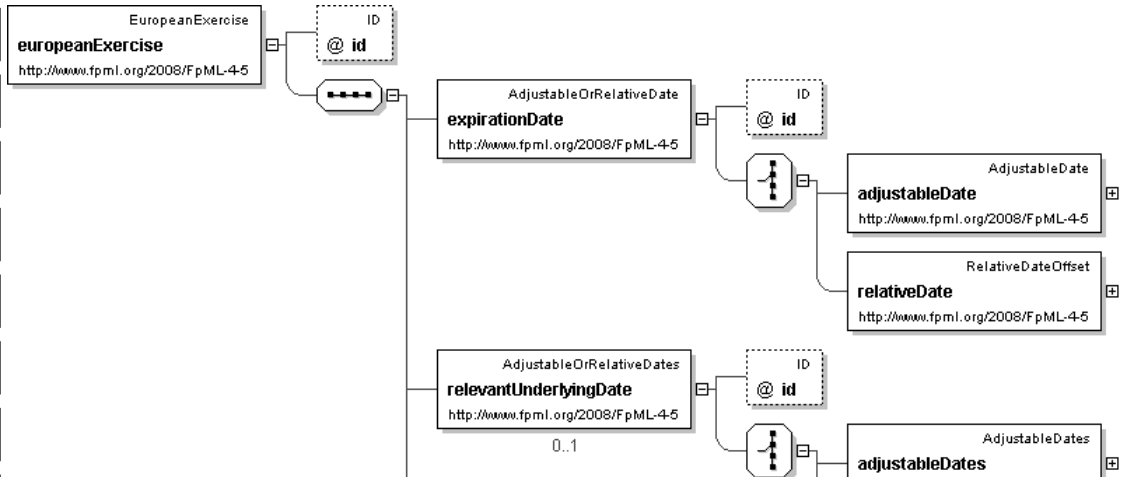
[top](#)

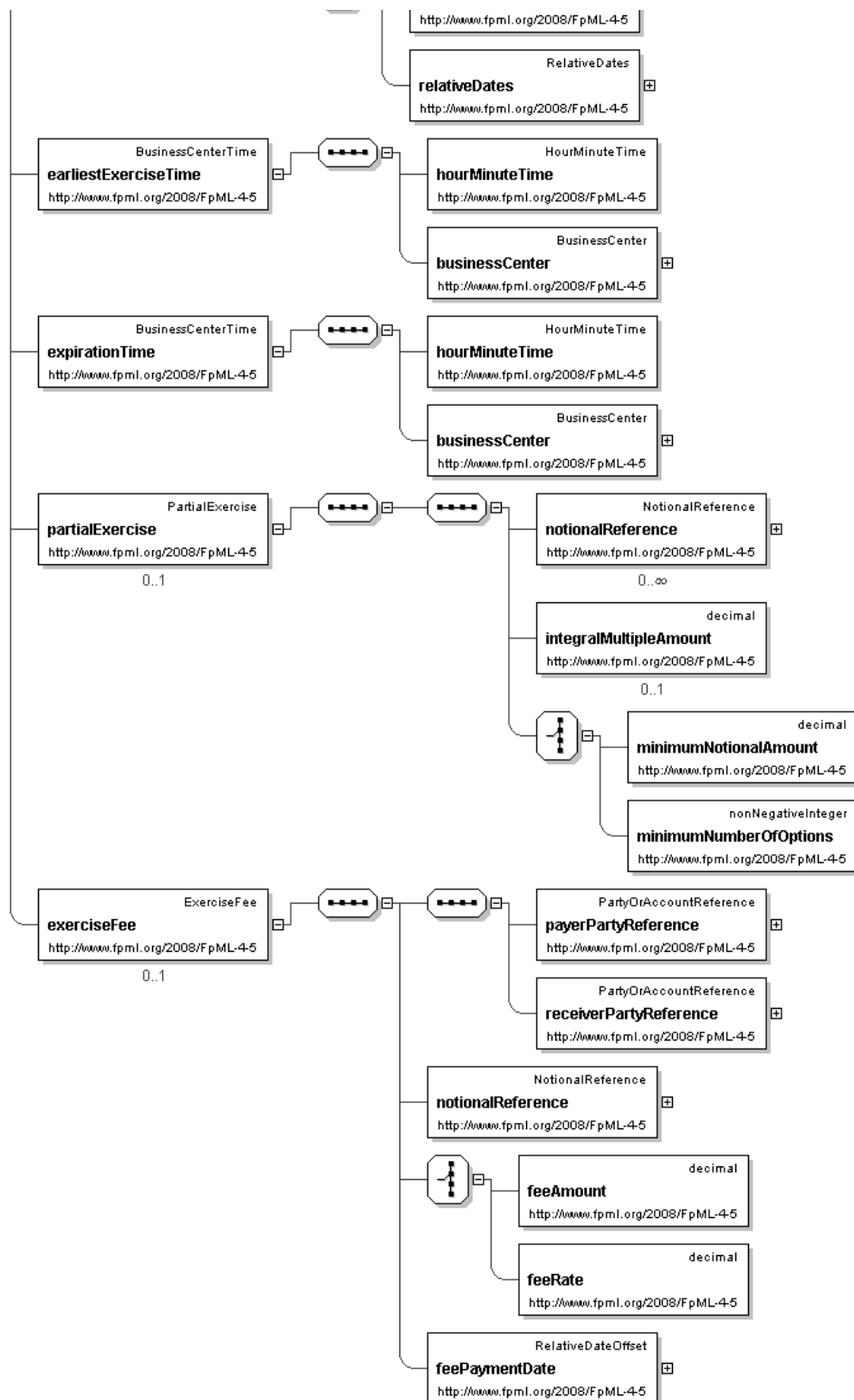
Element: **europeanExercise**

- This element can be used wherever the following element is referenced:
 - [exercise](#)

| | |
|---------------|---|
| Name | europeanExercise |
| Type | EuropeanExercise |
| Niltable | no |
| Abstract | no |
| Documentation | 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. |

Logical Diagram



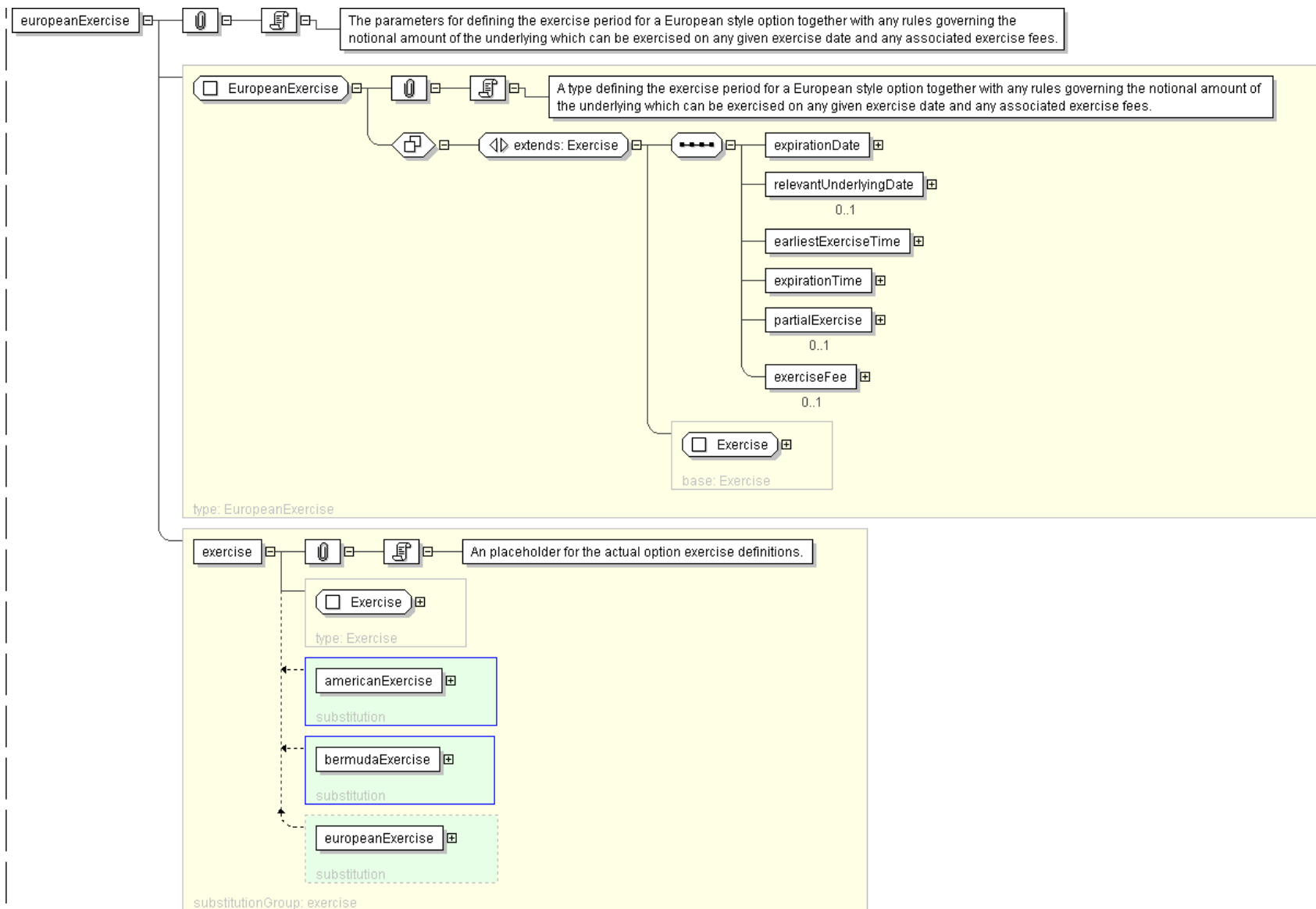


XML Instance Representation

```
<europeanExercise
id=" xsd:ID \[0..1\]">
  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
  '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> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]
  '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).'BusinessCenterTime </earliestExerciseTime> [1]
  'The earliest time at which notice of exercise can be given by the buyer to the seller
  (or seller\'s agent) i) on the expriation 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.'BusinessCenterTime </expirationTime> [1]
  'The latest time for exercise on expirationDate.'PartialExercise </partialExercise> [0..1]
  '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 </exerciseFee> [0..1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:element name="europeanExercise" type="EuropeanExercise" substitutionGroup="exercise"/>
```

[top](#)

Element: **exercise**

The following elements can be used wherever this element is referenced:

- [americanExercise](#)
- [bermudaExercise](#)
- [europeanExercise](#)

| | |
|---------------|--|
| Name | exercise |
| Type | Exercise |
| Niltable | no |
| Abstract | yes |
| Documentation | An placeholder for the actual option exercise definitions. |

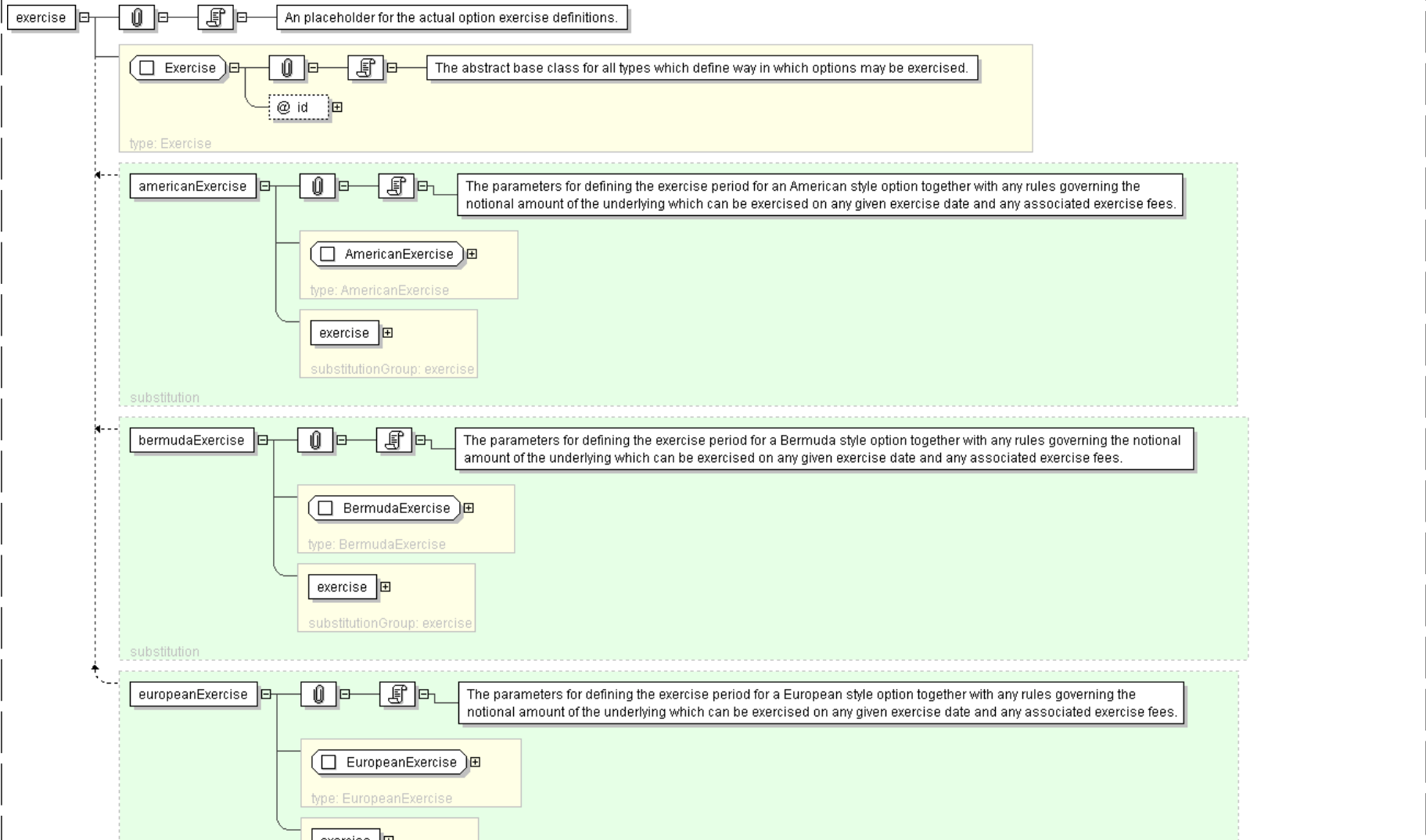
Logical Diagram



XML Instance Representation

```
<exercise
id="xsd:ID [0..1]"/>
```

Diagram





Schema Component Representation

```
<xsd:element name="exercise" type="Exercise" abstract="true"/>
```

[top](#)

Element: product

| | |
|---------------|---|
| Name | product |
| Type | Product |
| Niltable | no |
| Abstract | yes |
| Documentation | An abstract element used as a place holder for the substituting product elements. |

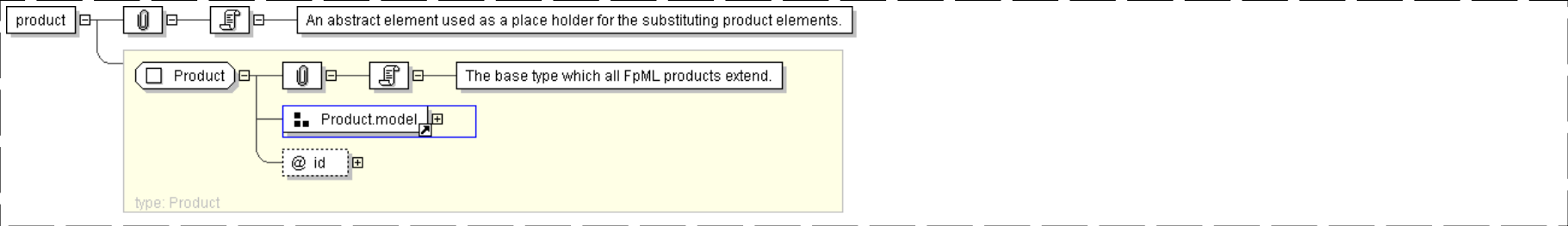
Logical Diagram



XML Instance Representation

```
<product
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'
  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
</product>
```

Diagram



Schema Component Representation

```
<xsd:element name="product" type=" Product " abstract="true"/>
```

[top](#)

Global Definitions

Complex Type: **Account**

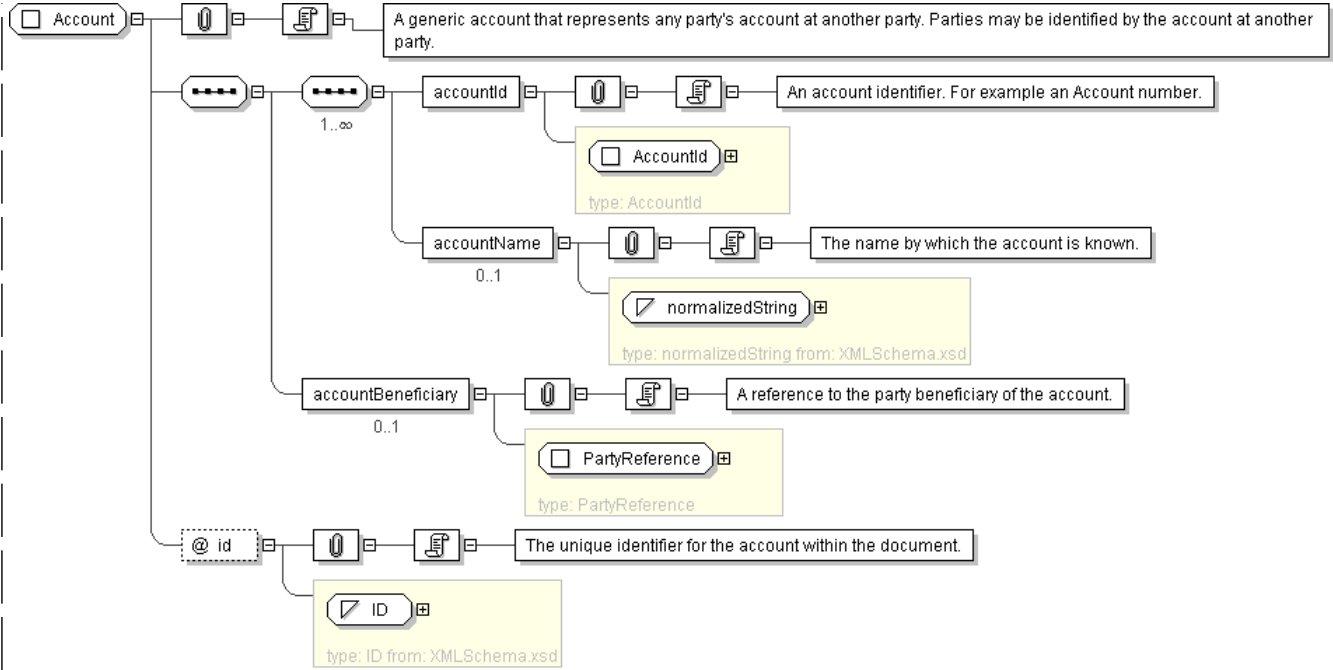
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Account |
| Used by (from the same schema document) | Complex Type Party |
| Abstract | no |
| Documentation | A generic account that represents any party's account at another party. Parties may be identified by the account at another party. |

XML Instance Representation

```
<...  
  id=" xsd:ID [1]  
  'The unique identifier for the account within the document.'  
  
  ">  
  Start Sequence [1..*]  
    <accountId> AccountId </accountId> [1]  
    'An account identifier. For example an Account number.'  
  
    <accountName> xsd:normalizedString </accountName> [0..1]  
    'The name by which the account is known.'  
  
  End Sequence  
  <accountBeneficiary> PartyReference </accountBeneficiary> [0..1]  
  'A reference to the party beneficiary of the account.'  
  
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="Account">
  <xsd:sequence>
    <xsd:sequence maxOccurs="unbounded">
      <xsd:element name="accountid" type=" AccountId " />
      <xsd:element name="accountName" type=" xsd:normalizedString " minOccurs="0"/>
    </xsd:sequence>
    <xsd:element name="accountBeneficiary" type=" PartyReference " minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " use="required"/>
</xsd:complexType>
```

[top](#)

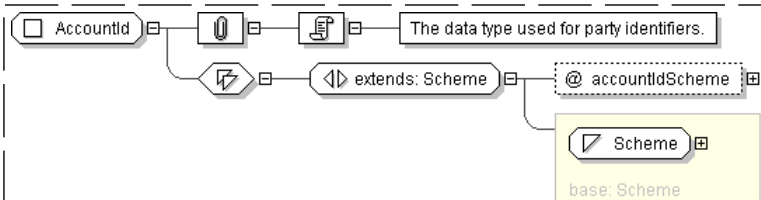
Complex Type: AccountId

| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < AccountId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | AccountId |
| Used by (from the same schema document) | Complex Type Account |
| Abstract | no |
| Documentation | The data type used for party identifiers. |

XML Instance Representation

```
<...
  accountIdScheme=" xsd:anyURI [0..1]
  'The identifier scheme used with this accountId. A unique URI to determine the
  authoritative issuer of these identifiers.'
">
  Scheme
```

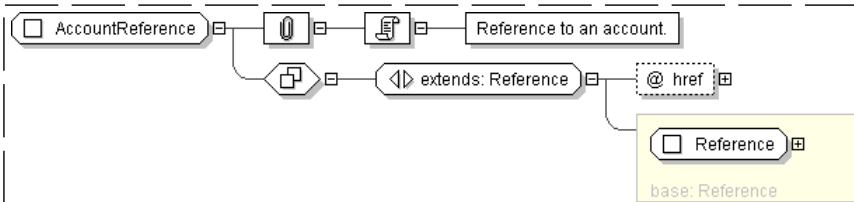


```
<xsd:complexType name="AccountId">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="accountIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

| | |
|--------------|--|
| Super-types: | Reference < AccountReference (by extension) |
| Sub-types: | None |

| | |
|------------------------|--------------------------|
| Name | AccountReference |
| <u>Abstract</u> | no |
| Documentation | Reference to an account. |



```
<xsd:complexType name="AccountReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Account"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Address |
| Used by (from the same schema document) | Model Group RoutingExplicitDetails.model |
| Abstract | no |
| Documentation | A type that represents a physical postal address. |

XML Instance Representation

<...>

<streetAddress> [StreetAddress](#) </streetAddress> [0..1]

'The set of street and building number information that identifies a postal address within a city.'

<city> [xsd:string](#) </city> [0..1]

'The city component of a postal address.'

<state> [xsd:string](#) </state> [0..1]

'A country subdivision used in postal addresses in some countries. For example, US states, Canadian provinces, Swiss cantons.'

<country> [Country](#) </country> [0..1]

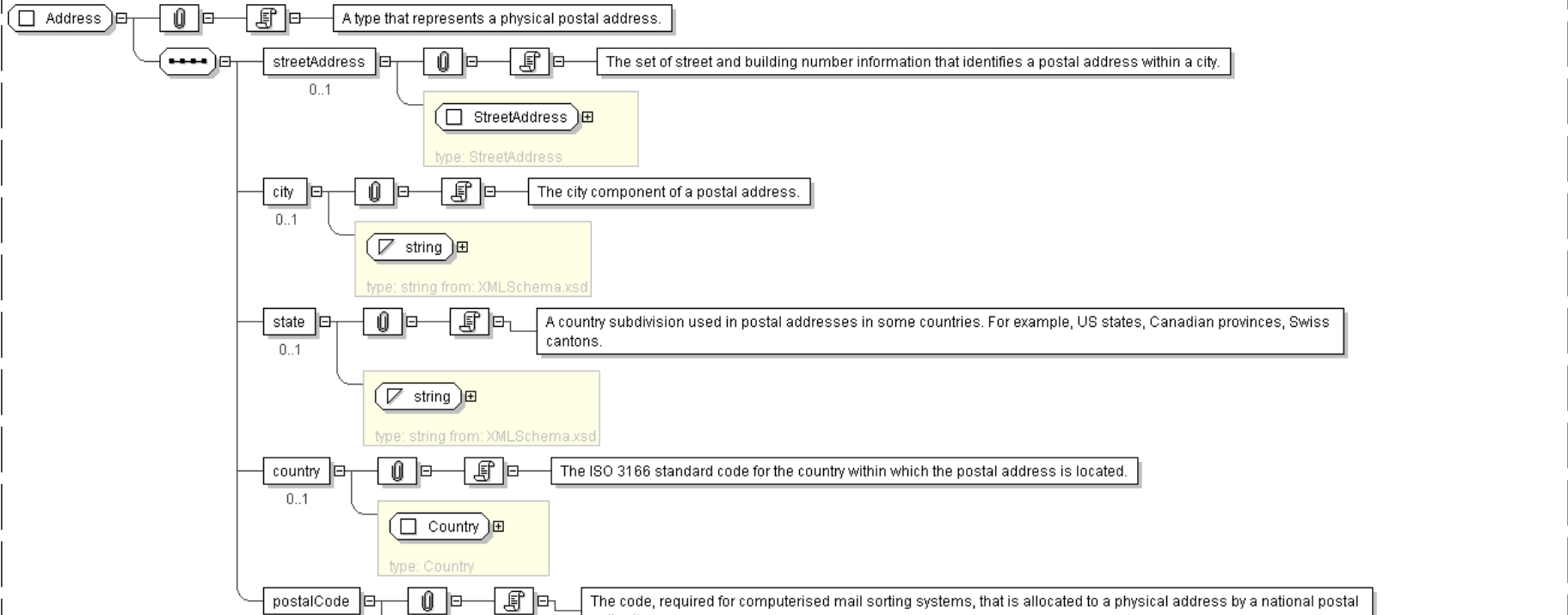
'The ISO 3166 standard code for the country within which the postal address is located.'

<postalCode> [xsd:string](#) </postalCode> [0..1]

'The code, required for computerised mail sorting systems, that is allocated to a physical address by a national postal authority.'

</...>

Diagram





Schema Component Representation

```
<xsd:complexType name="Address">
  <xsd:sequence>
    <xsd:element name="streetAddress" type=" StreetAddress " minOccurs="0"/>
    <xsd:element name="city" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="state" type=" xsd:string " minOccurs="0"/>
    <xsd:element name="country" type=" Country " minOccurs="0"/>
    <xsd:element name="postalCode" type=" xsd:string " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: AdjustableDate

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableDate |
| Used by (from the same schema document) | Complex Type AdjustableOrRelativeDate , Complex Type Payment |
| Abstract | no |
| Documentation | 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. |

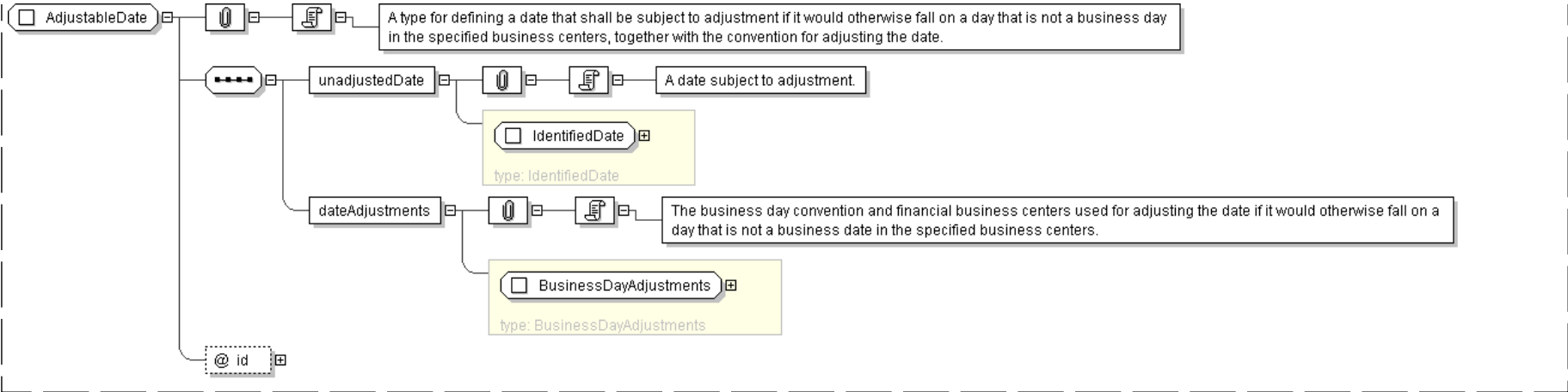
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <unadjustedDate> IdentifiedDate </unadjustedDate> [1]
  'A date subject to adjustment.'

  <dateAdjustments> BusinessDayAdjustments </dateAdjustments> [1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableDate">
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type=" IdentifiedDate " />
    <xsd:element name="dateAdjustments" type=" BusinessDayAdjustments " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: AdjustableDate2

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableDate2 |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

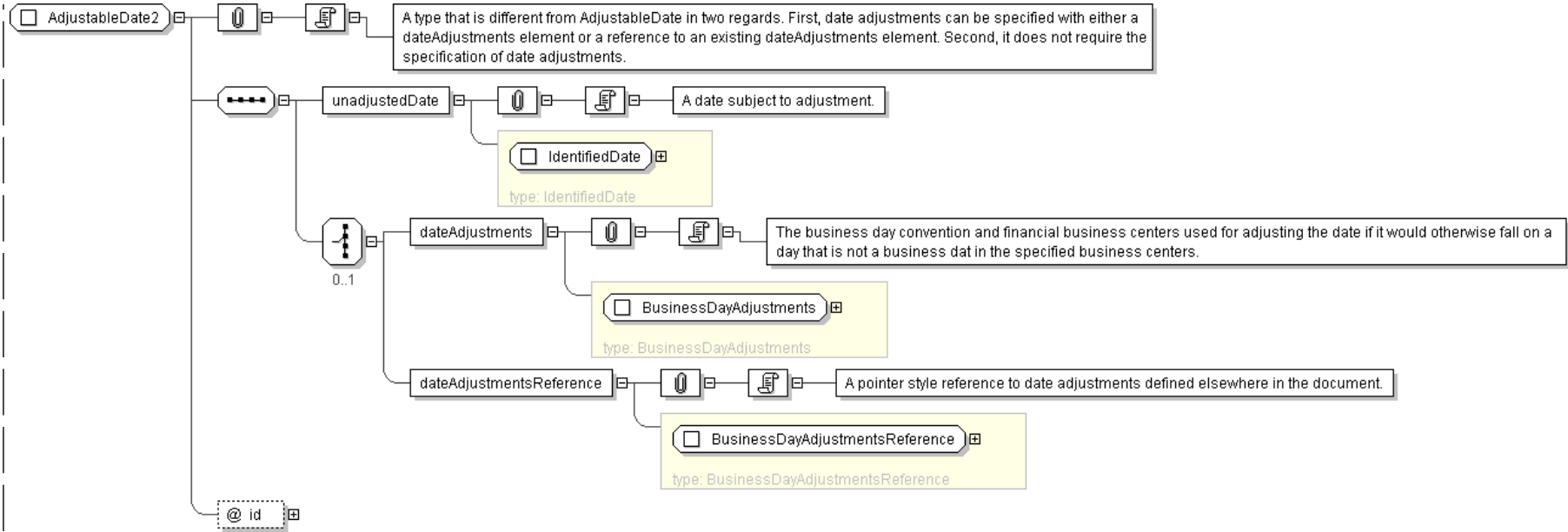
```
<...
id=" xsd:ID [0..1]">
  <unadjustedDate> IdentifiedDate </unadjustedDate> [1]
  'A date subject to adjustment.'

  Start Choice [0..1]
    <dateAdjustments> BusinessDayAdjustments </dateAdjustments> [1]
    '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.'

    <dateAdjustmentsReference> BusinessDayAdjustmentsReference </dateAdjustmentsReference> [1]
    'A pointer style reference to date adjustments defined elsewhere in the document.'

  End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableDate2">
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type=" IdentifiedDate " />
    <xsd:choice minOccurs="0">
      <xsd:element name="dateAdjustments" type=" BusinessDayAdjustments " />
      <xsd:element name="dateAdjustmentsReference" type=" BusinessDayAdjustmentsReference " />
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: AdjustableDates

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableDates |
| Used by (from the same schema document) | Complex Type AdjustableDatesOrRelativeDateOffset , Complex Type AdjustableOrRelativeDates , Complex Type AdjustableRelativeOrPeriodicDates , Complex Type AdjustableRelativeOrPeriodicDates2 |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

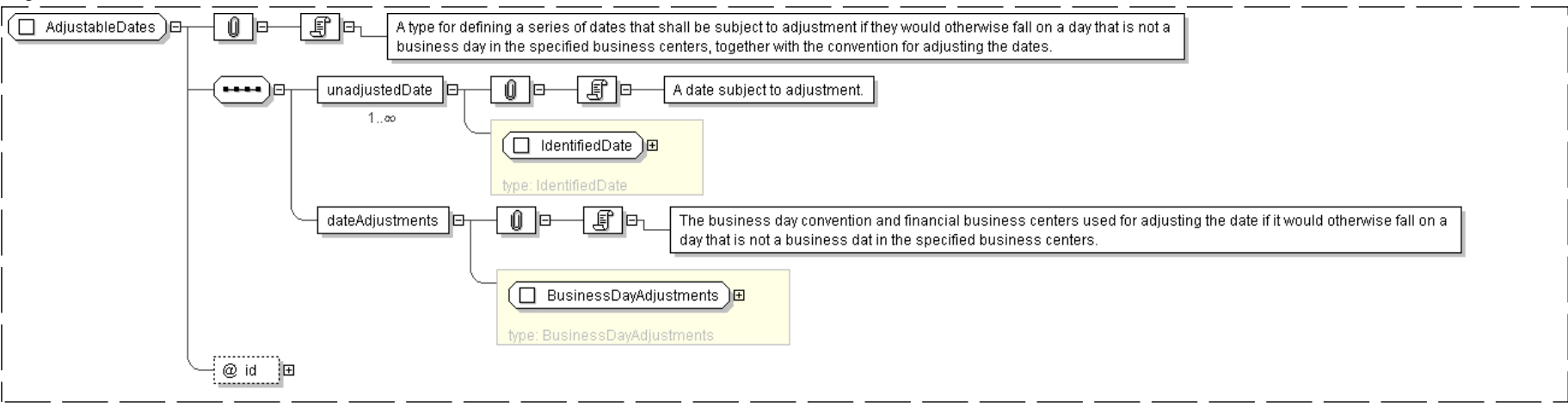
```
<...
  id=" xsd:ID [0..1]">
    <unadjustedDate> IdentifiedDate </unadjustedDate> [1..*]
    'A date subject to adjustment.'

    <dateAdjustments> BusinessDayAdjustments </dateAdjustments> [1]
    '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableDates">
  <xsd:sequence>
    <xsd:element name="unadjustedDate" type=" IdentifiedDate " maxOccurs="unbounded"/>
    <xsd:element name="dateAdjustments" type=" BusinessDayAdjustments " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " use="optional"/>
</xsd:complexType>
```

[top](#)

Complex Type: AdjustableDatesOrRelativeDateOffset

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableDatesOrRelativeDateOffset |
| Abstract | no |
| Documentation | A type for defining a series of dates, either as a list of adjustable dates, or as a as a repeating sequence from a base date |

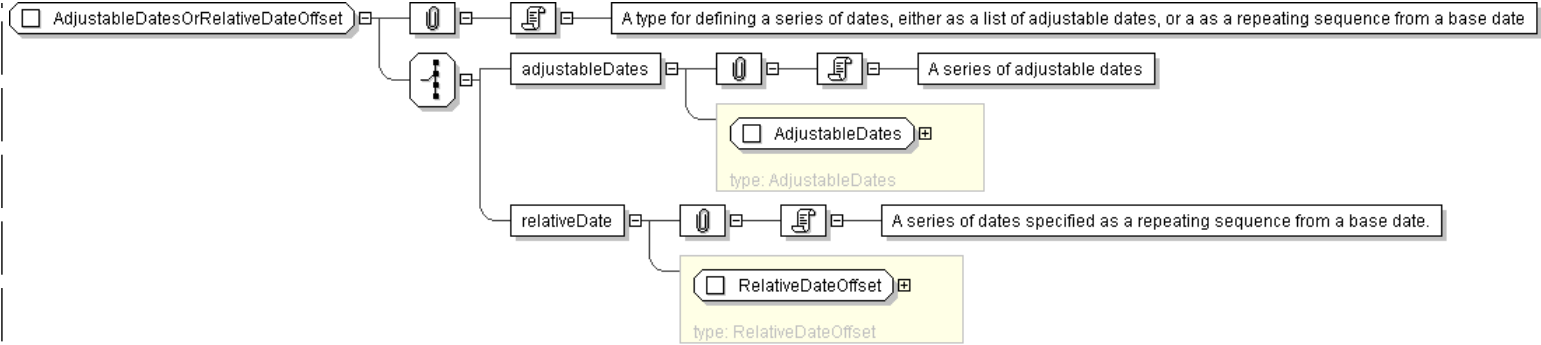
XML Instance Representation

```
<...>
Start Choice [1]
<adjustableDates> AdjustableDates </adjustableDates> [1]
  'A series of adjustable dates'

  <relativeDate> RelativeDateOffset </relativeDate> [1]
  'A series of dates specified as a repeating sequence from a base date.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableDatesOrRelativeDateOffset">
  <xsd:choice>
    <xsd:element name="adjustableDates" type=" AdjustableDates " />
    <xsd:element name="relativeDate" type=" RelativeDateOffset " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

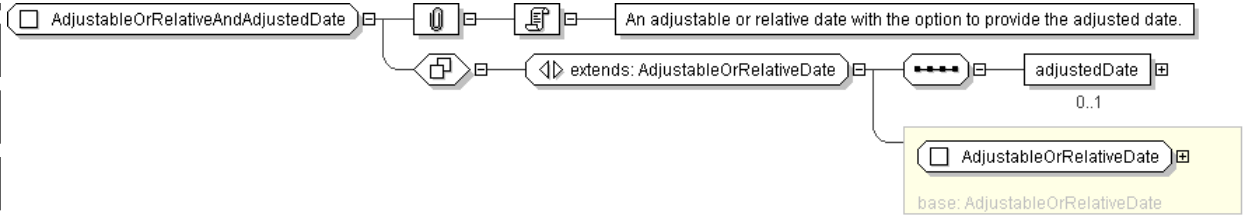
Complex Type: AdjustableOrRelativeAndAdjustedDate

| | |
|---|--|
| Super-types: | AdjustableOrRelativeDate < AdjustableOrRelativeAndAdjustedDate (by extension) |
| Sub-types: | None |
| Name | AdjustableOrRelativeAndAdjustedDate |
| Used by (from the same schema document) | Complex Type SimplePayment |
| Abstract | no |
| Documentation | An adjustable or relative date with the option to provide the adjusted date. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <adjustableDate> AdjustableDate </adjustableDate> [1]
  '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.'
  <relativeDate> RelativeDateOffset </relativeDate> [1]
  'A date specified as some offset to another date (the anchor date).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableOrRelativeAndAdjustedDate">
  <xsd:complexContent>
    <xsd:extension base=" AdjustableOrRelativeDate " >
      <xsd:sequence>
        <xsd:element name="adjustedDate" type=" IdentifiedDate " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: AdjustableOrRelativeDate

| | |
|---|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">AdjustableOrRelativeAndAdjustedDate (by extension) |
| Name | AdjustableOrRelativeDate |
| Used by (from the same schema document) | Complex Type AmericanExercise , Complex Type AmericanExercise , Complex Type EuropeanExercise , Complex Type PaymentBase , Complex Type PeriodicDates , Complex Type PeriodicDates , Complex Type SharedAmericanExercise , Complex Type SharedAmericanExercise , Complex Type Stub , Complex Type Stub |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <adjustableDate> AdjustableDate </adjustableDate> [1]
  '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.'

  <relativeDate> RelativeDateOffset </relativeDate> [1]
  'A date specified as some offset to another date (the anchor date).'
```

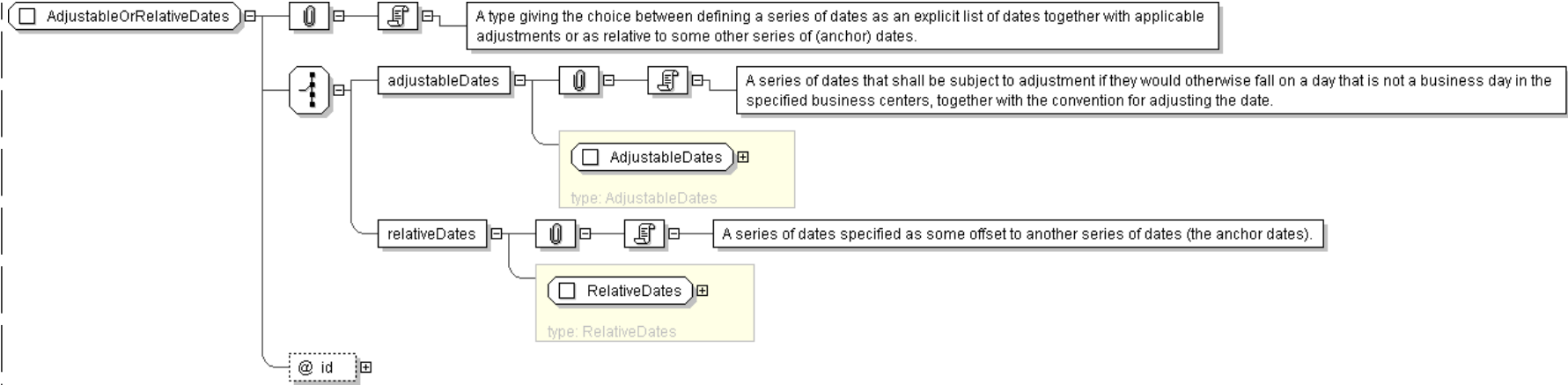
Diagram



| | |
|---------------------|------|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |

XML Instance Representation

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableOrRelativeDates">
  <xsd:choice>
    <xsd:element name="adjustableDates" type=" AdjustableDates " />
    <xsd:element name="relativeDates" type=" RelativeDates " />
  </xsd:choice>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

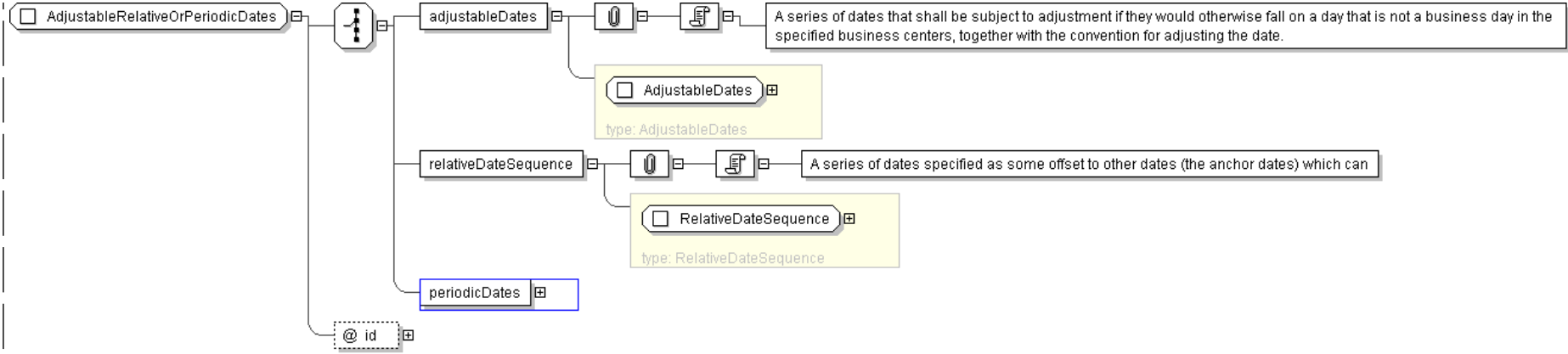
Complex Type: **AdjustableRelativeOrPeriodicDates**

| | |
|--------------|-----------------------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableRelativeOrPeriodicDates |
| Abstract | no |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <adjustableDates> AdjustableDates </adjustableDates> [1]
  '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.'
  <relativeDateSequence> RelativeDateSequence </relativeDateSequence> [1]
  'A series of dates specified as some offset to other dates (the anchor dates) which can'
  <periodicDates> PeriodicDates </periodicDates> [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableRelativeOrPeriodicDates">
  <xsd:choice>
    <xsd:element name="adjustableDates" type=" AdjustableDates " />
    <xsd:element name="relativeDateSequence" type=" RelativeDateSequence " />
    <xsd:element name="periodicDates" type=" PeriodicDates " />
  </xsd:choice>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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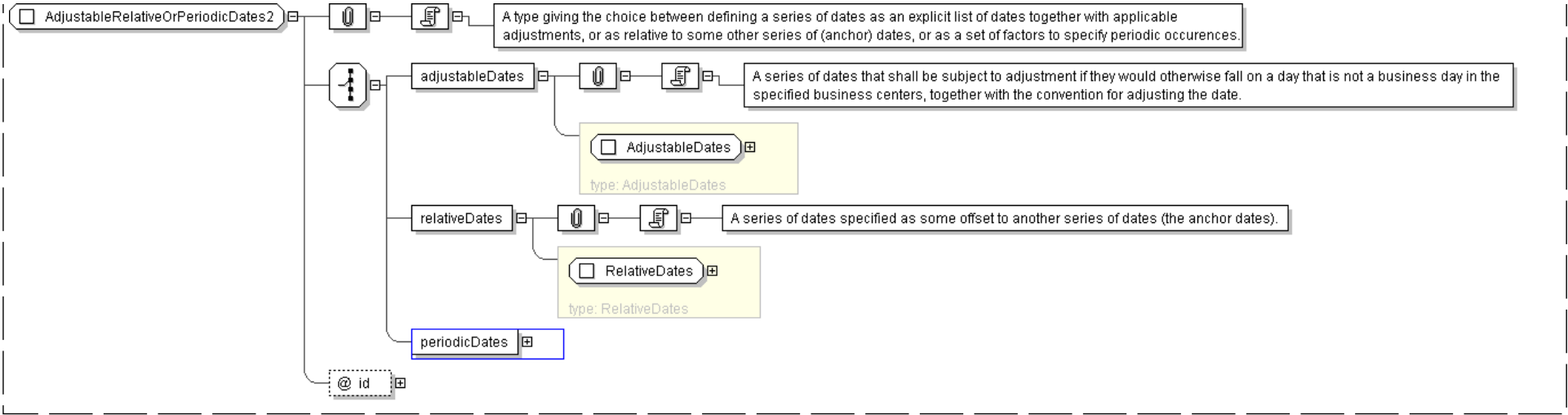
Complex Type: AdjustableRelativeOrPeriodicDates2

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AdjustableRelativeOrPeriodicDates2 |
| Abstract | no |
| Documentation | 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, or as a set of factors to specify periodic occurrences. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
Start Choice [1]
  <adjustableDates> AdjustableDates </adjustableDates> [1]
  '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.'
  <relativeDates> RelativeDates </relativeDates> [1]
  'A series of dates specified as some offset to another series of dates (the anchor dates).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustableRelativeOrPeriodicDates2">
  <xsd:choice>
    <xsd:element name="adjustableDates" type=" AdjustableDates " />
    <xsd:element name="relativeDates" type=" RelativeDates " />
    <xsd:element name="periodicDates" type=" PeriodicDates " />
  </xsd:choice>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **AdjustedRelativeDateOffset**

| | |
|---------------|---|
| Super-types: | Interval < Offset (by extension) < RelativeDateOffset (by extension) < AdjustedRelativeDateOffset (by extension) |
| Sub-types: | None |
| Name | AdjustedRelativeDateOffset |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <periodMultiplier> xsd:integer </periodMultiplier> [1]
  '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> PeriodEnum </period> [1]
  '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).'
```

```
the dayType element should not be included.'
```

```
<businessDayConvention> BusinessDayConventionEnum </businessDayConvention> [1]
```

```
'The convention for adjusting a date if it would otherwise fall on a day that is not a business day.'
```

```
Start Group: BusinessCentersOrReference.model [0..1]
```

```
Start Choice [1]
```

```
<businessCentersReference> BusinessCentersReference </businessCentersReference> [1]
```

```
'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.'
```

```
<businessCenters> BusinessCenters </businessCenters> [1]
```

```
End Choice
```

```
End Group: BusinessCentersOrReference.model
```

```
<dateRelativeTo> DateReference </dateRelativeTo> [1]
```

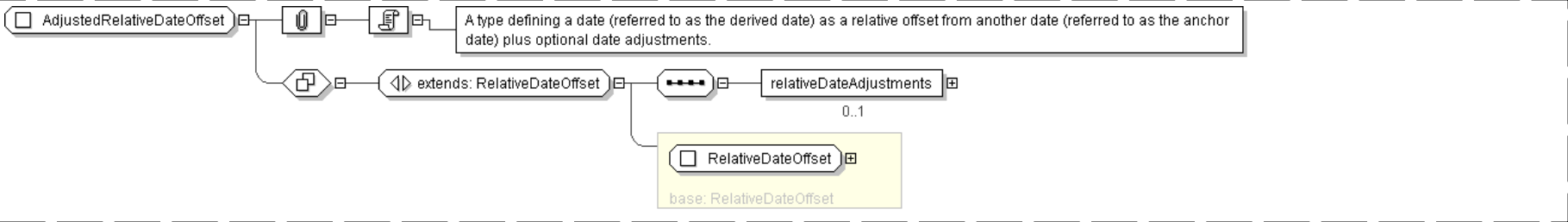
```
'Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.'
```

```
<relativeDateAdjustments> BusinessDayAdjustments </relativeDateAdjustments> [0..1]
```

```
'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.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AdjustedRelativeDateOffset">
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset">
      <xsd:sequence>
        <xsd:element name="relativeDateAdjustments" type="BusinessDayAdjustments" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: AmericanExercise

| | |
|--------------|--|
| Super-types: | Exercise < AmericanExercise (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | AmericanExercise |
| Used by (from the same schema document) | Element americanExercise |
| Abstract | no |

| | |
|---------------|--|
| Documentation | 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. |
|---------------|--|

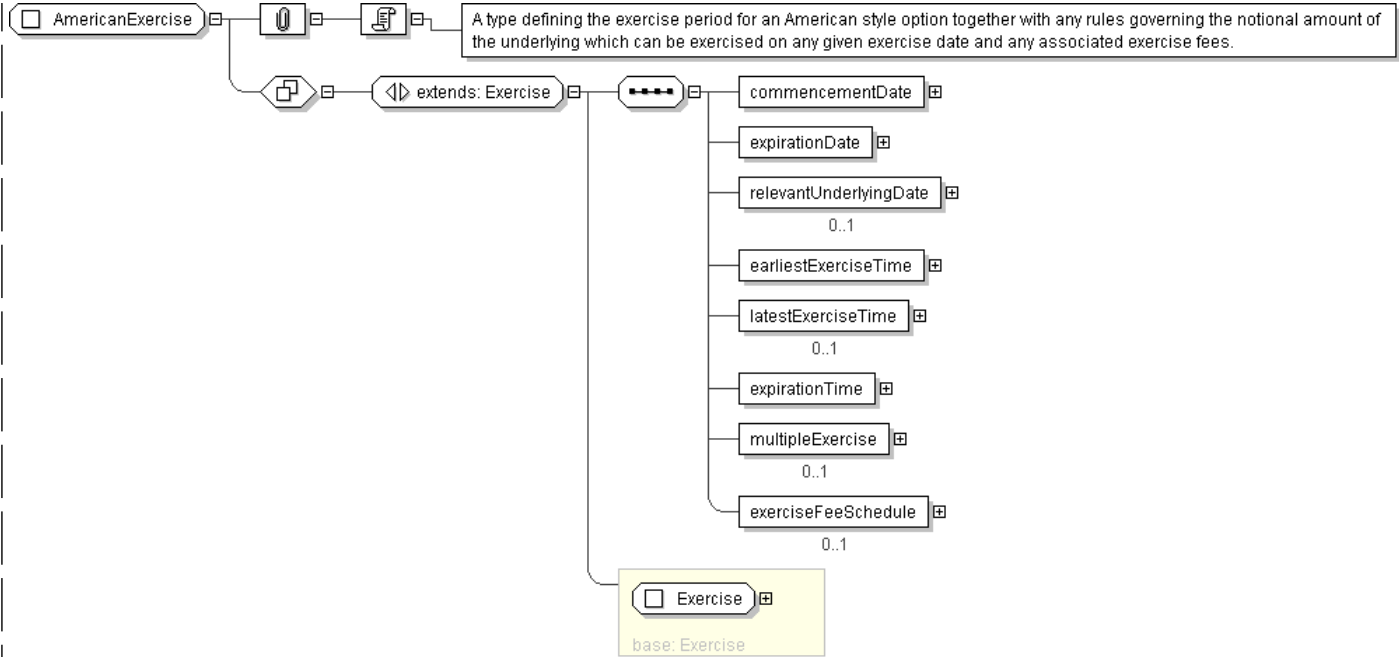
XML Instance Representation

```
<...
  id=" xsd:ID [0..1]">
    <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
    'The first day of the exercise period for an American style option.'

    <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
    '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> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]
    'The days 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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AmericanExercise">
  <xsd:complexContent>
    <xsd:extension base=" Exercise " >
      <xsd:sequence>
        <xsd:element name="commencementDate" type=" AdjustableOrRelativeDate " />
        <xsd:element name="expirationDate" type=" AdjustableOrRelativeDate " />
        <xsd:element name="relevantUnderlyingDate" type=" AdjustableOrRelativeDates " minOccurs="0"/>
        <xsd:element name="earliestExerciseTime" type=" BusinessCenterTime " />
        <xsd:element name="latestExerciseTime" type=" BusinessCenterTime " minOccurs="0"/>
        <xsd:element name="expirationTime" type=" BusinessCenterTime " />
        <xsd:element name="multipleExercise" type=" MultipleExercise " minOccurs="0"/>
        <xsd:element name="exerciseFeeSchedule" type=" ExerciseFeeSchedule " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: AmountReference

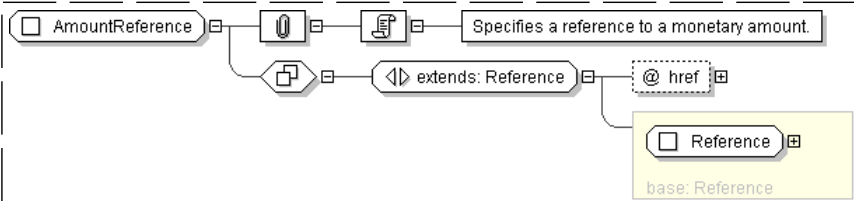
| | |
|--------------|--|
| Super-types: | Reference < AmountReference (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | AmountReference |
| Abstract | no |
| Documentation | Specifies a reference to a monetary amount. |

XML Instance Representation

```
<...
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AmountReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" />
    <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: AmountSchedule

| | |
|---|--|
| Super-types: | Schedule < AmountSchedule (by extension) |
| Sub-types: | None |
| Name | AmountSchedule |
| Used by (from the same schema document) | Complex Type ExerciseFeeSchedule |
| Abstract | no |
| Documentation | A type defining a currency amount or a currency amount schedule. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <initialValue> xsd:decimal </initialValue> [1]
  'The initial rate or amount, as the case may be. An initial rate of 5% would be represented
  as 0.05.'

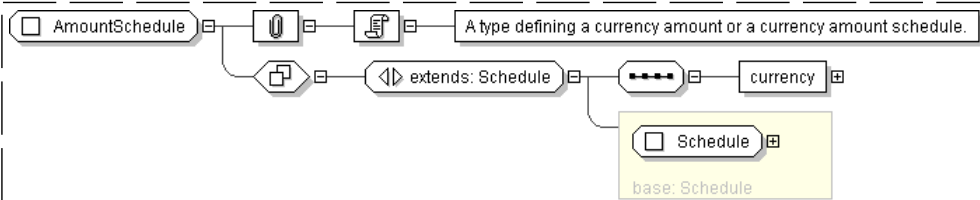
  <step> Step </step> [0..*]

  '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.'

  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

</...>
```

Diagram



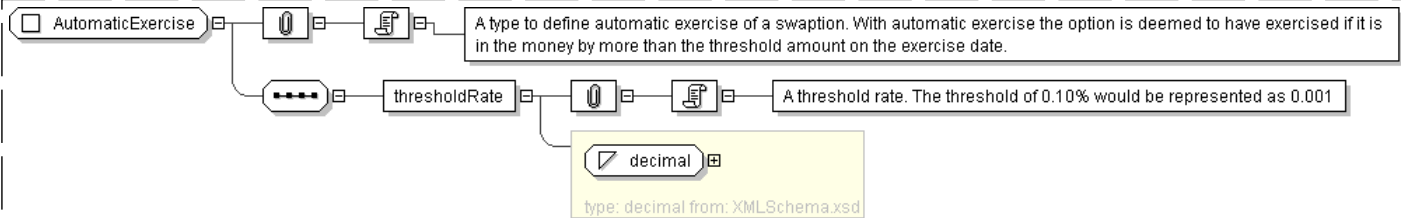
Complex Type: **AutomaticExercise**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | AutomaticExercise |
| Used by (from the same schema document) | Complex Type ExerciseProcedure |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <thresholdRate xsd:decimal />thresholdRate [1]
  'A threshold rate. The threshold of 0.10% would be represented as 0.001'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AutomaticExercise">
  <xsd:sequence>
    <xsd:element name="thresholdRate" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **Beneficiary**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Beneficiary |
| Used by (from the same schema document) | Complex Type SettlementInstruction , Complex Type SettlementInstruction |

| | |
|---------------|---|
| Abstract | no |
| Documentation | A type defining the beneficiary of the funds. |

XML Instance Representation

```
<...>
Start Choice [1]
  <routingIds> RoutingIds </routingIds> [1]
  '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.'

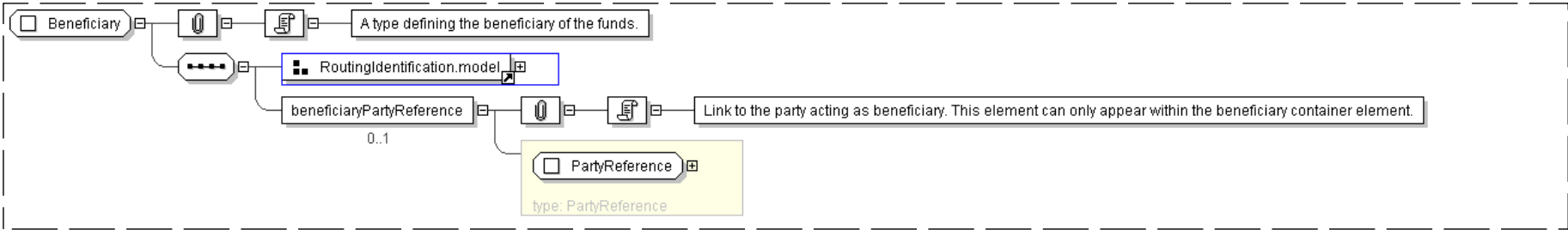
  <routingExplicitDetails> RoutingExplicitDetails </routingExplicitDetails> [1]
  'A set of details that is used to identify a party involved in the routing of a payment
  when the party does not have a code that identifies it within one of the recognized
  payment systems.'

  <routingIdsAndExplicitDetails> RoutingIdsAndExplicitDetails </routingIdsAndExplicitDetails> [1]
  'A combination of coded payment system identifiers and details for physical addressing for
  a party involved in the routing of a payment.'

End Choice
  <beneficiaryPartyReference> PartyReference </beneficiaryPartyReference> [0..1]
  'Link to the party acting as beneficiary. This element can only appear within the
  beneficiary container element.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Beneficiary">
  <xsd:sequence>
    <xsd:group ref=" RoutingIdentification.model " />
    <xsd:element name="beneficiaryPartyReference" type=" PartyReference " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **BermudaExercise**

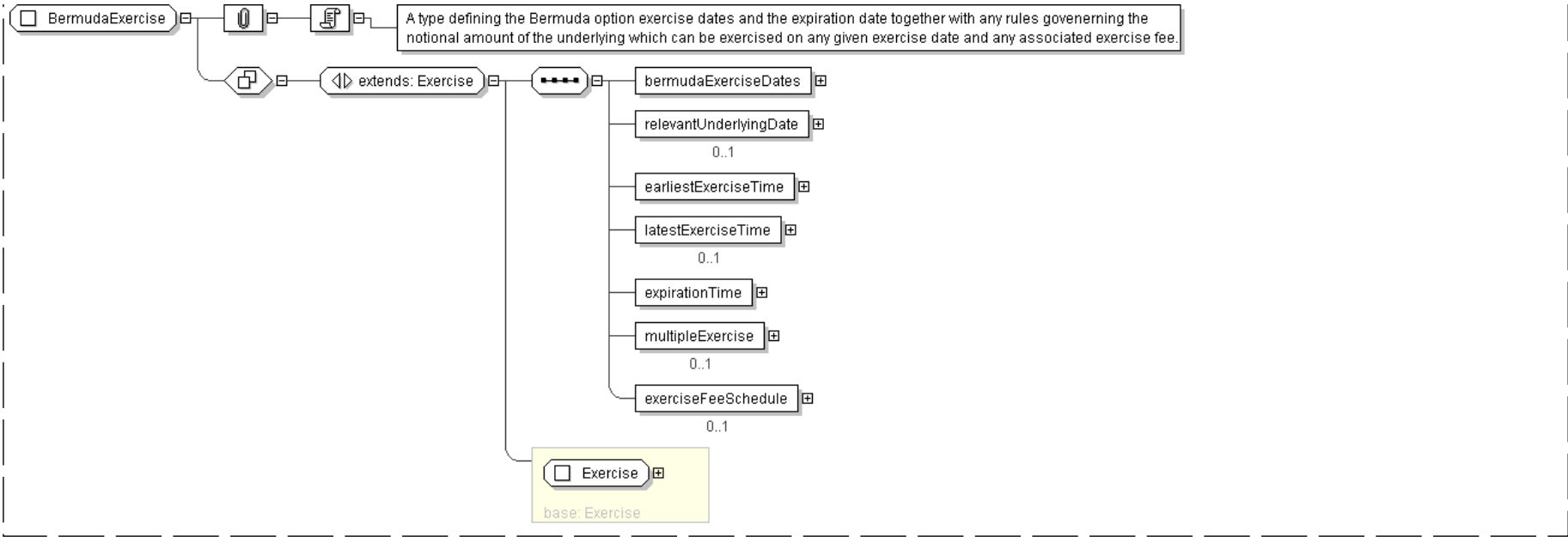
| | |
|--------------|--|
| Super-types: | Exercise < BermudaExercise (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | BermudaExercise |
| Used by (from the same schema document) | Element bermudaExercise |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <bermudaExerciseDates> AdjustableOrRelativeDates </bermudaExerciseDates> [1]  
  
  '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> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]  
  
  '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).'  
  
  <earliestExerciseTime> BusinessCenterTime </earliestExerciseTime> [1]  
  
  'The earliest time at which notice of exercise can be given by the buyer to the seller  
  (or seller\'s agent) i) on the expriation 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> BusinessCenterTime </latestExerciseTime> [0..1]  
  
  '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> BusinessCenterTime </expirationTime> [1]  
  
  'The latest time for exercise on expirationDate.'  
  
  <multipleExercise> MultipleExercise </multipleExercise> [0..1]  
  
  '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 that the maximum notional  
  amount, and if an integral multiple amount is specified, the notional amount exercised must  
  be equal to, or be an intergral multiple of, the integral multiple amount.'  
  
  <exerciseFeeSchedule> ExerciseFeeSchedule </exerciseFeeSchedule> [0..1]  
  
  'The fees associated with an exercise date. The fees are conditional on the exercise  
  occuring. The fees can be specified as actual currency amounts or as percentages of  
  the notional amount being exercised.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BermudaExercise">
  <xsd:complexContent>
    <xsd:extension base=" Exercise " >
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type=" AdjustableOrRelativeDates " />
        <xsd:element name="relevantUnderlyingDate" type=" AdjustableOrRelativeDates " minOccurs="0"/>
        <xsd:element name="earliestExerciseTime" type=" BusinessCenterTime " />
        <xsd:element name="latestExerciseTime" type=" BusinessCenterTime " minOccurs="0"/>
        <xsd:element name="expirationTime" type=" BusinessCenterTime " />
        <xsd:element name="multipleExercise" type=" MultipleExercise " minOccurs="0"/>
        <xsd:element name="exerciseFeeSchedule" type=" ExerciseFeeSchedule " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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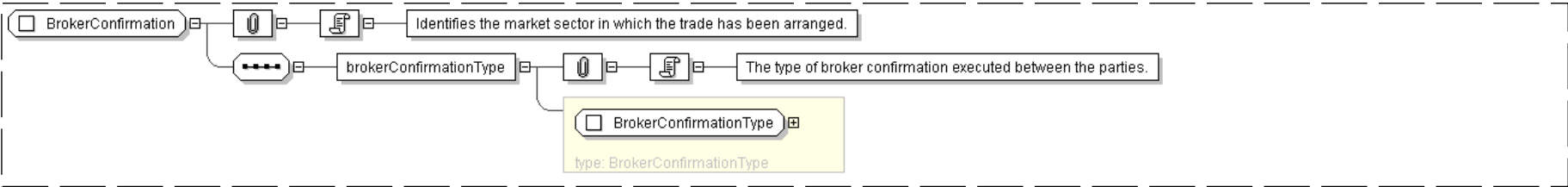
Complex Type: **BrokerConfirmation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BrokerConfirmation |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | Identifies the market sector in which the trade has been arranged. |

XML Instance Representation

```
<...>
  <brokerConfirmationType> BrokerConfirmationType </brokerConfirmationType> [1]
  'The type of broker confirmation executed between the parties.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BrokerConfirmation">
  <xsd:sequence>
    <xsd:element name="brokerConfirmationType" type=" BrokerConfirmationType " />
  </xsd:sequence>
</xsd:complexType>
```

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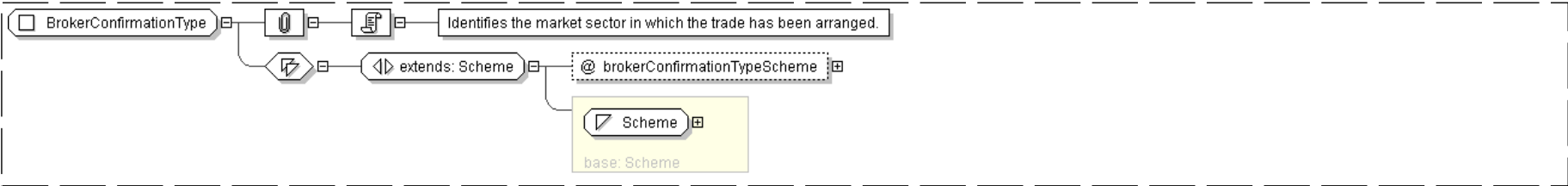
Complex Type: **BrokerConfirmationType**

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < BrokerConfirmationType (by extension) |
| Sub-types: | None |
| Name | BrokerConfirmationType |
| Used by (from the same schema document) | Complex Type BrokerConfirmation |
| Abstract | no |
| Documentation | Identifies the market sector in which the trade has been arranged. |

XML Instance Representation

```
<...
brokerConfirmationTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BrokerConfirmationType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="brokerConfirmationTypeScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/broker-confirmation-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **BusinessCenter**

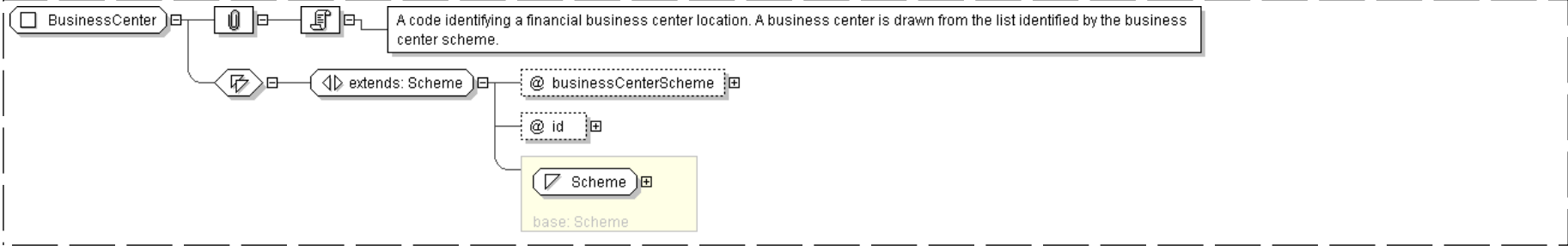
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < BusinessCenter (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | BusinessCenter |
| Used by (from the same schema document) | Complex Type BusinessCenters , Complex Type BusinessCenterTime , Complex Type ExerciseNotice |
| Abstract | no |
| Documentation | A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme. |

XML Instance Representation

```
<...  
  businessCenterScheme=" xsd:anyURI [0..1]"  
  id=" xsd:ID [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessCenter">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="businessCenterScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/business-center"/>  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **BusinessCenterTime**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | BusinessCenterTime |
| Used by (from the same schema document) | Complex Type AmericanExercise , Complex Type AmericanExercise , Complex Type AmericanExercise , Complex Type BermudaExercise , Complex Type BermudaExercise , Complex Type BermudaExercise , Complex Type EuropeanExercise , Complex Type EuropeanExercise , Complex Type FxSpotRateSource , Complex Type SharedAmericanExercise |
| Abstract | no |
| Documentation | A type for defining a time with respect to a business center location. For example, 11:00am London time. |

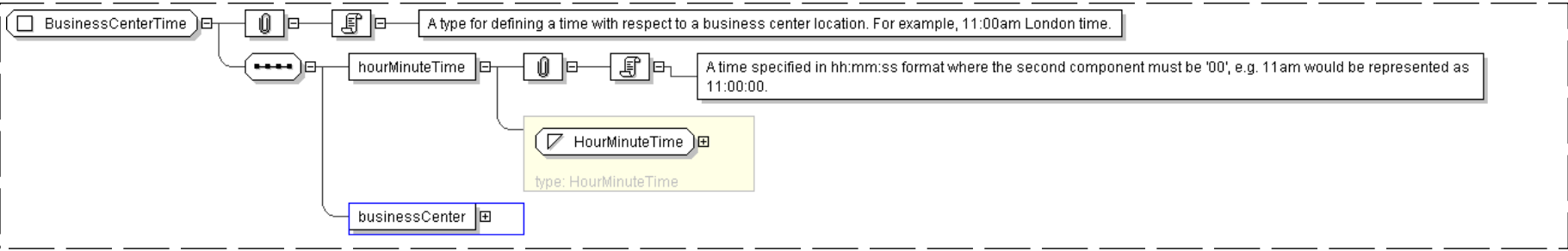
XML Instance Representation

```
<...>  
  <hourMinuteTime> HourMinuteTime </hourMinuteTime> [1]  
</...>
```

```
'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> BusinessCenter </businessCenter> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessCenterTime">
  <xsd:sequence>
    <xsd:element name="hourMinuteTime" type="HourMinuteTime" />
    <xsd:element name="businessCenter" type="BusinessCenter" />
  </xsd:sequence>
</xsd:complexType>
```

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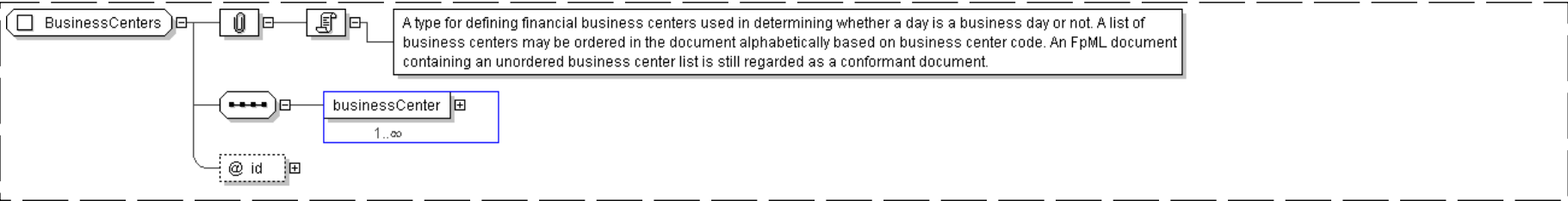
Complex Type: **BusinessCenters**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BusinessCenters |
| Used by (from the same schema document) | Model Group BusinessCentersOrReference.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <businessCenter> BusinessCenter </businessCenter> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessCenters">
  <xsd:sequence>
    <xsd:element name="businessCenter" type=" BusinessCenter " maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: **BusinessCentersReference**

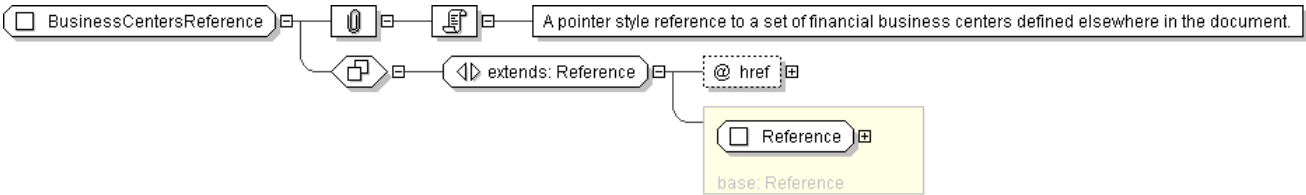
| | |
|--------------|--|
| Super-types: | Reference < BusinessCentersReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | BusinessCentersReference |
| Used by (from the same schema document) | Model Group BusinessCentersOrReference.model |
| Abstract | no |
| Documentation | A pointer style reference to a set of financial business centers defined elsewhere in the document. |

XML Instance Representation

```
<...
  href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessCentersReference">
  <xsd:complexContent>
    <xsd:extension base=" Reference " >
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="BusinessCenters"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **BusinessDateRange**

| | |
|--------------|---|
| Super-types: | DateRange < BusinessDateRange (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | BusinessDateRange |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <unadjustedFirstDate> xsd:date </unadjustedFirstDate> [1]
```

```
'The first date of a date range.'
```

```
<unadjustedLastDate> xsd:date </unadjustedLastDate> [1]
```

```
'The last date of a date range.'
```

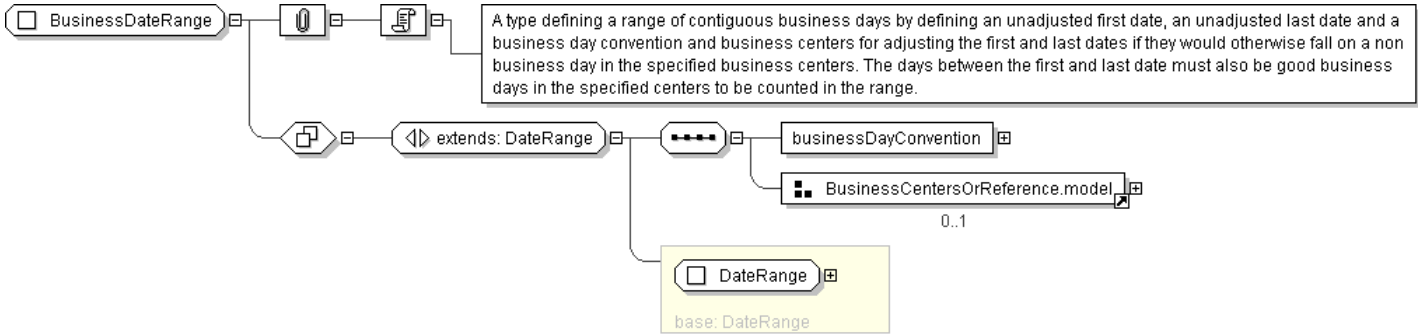
```
<businessDayConvention> BusinessDayConventionEnum </businessDayConvention> [1]
```

```
'The convention for adjusting a date if it would otherwise fall on a day that is not a
business day.'
```

```
Start Group: BusinessCentersOrReference.model [0..1]
Start Choice [1]
  <businessCentersReference> BusinessCentersReference </businessCentersReference> [1]
  '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.'
```

```
  <businessCenters> BusinessCenters </businessCenters> [1]
End Choice
End Group: BusinessCentersOrReference.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessDateRange">
  <xsd:complexContent>
    <xsd:extension base=" DateRange " >
      <xsd:sequence>
        <xsd:element name="businessDayConvention" type=" BusinessDayConventionEnum "/>
        <xsd:group ref=" BusinessCentersOrReference.model " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **BusinessDayAdjustments**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | BusinessDayAdjustments |
| Used by (from the same schema document) | Complex Type AdjustableDate , Complex Type AdjustableDate2 , Complex Type AdjustableDates , Complex Type AdjustedRelativeDateOffset , Complex Type PeriodicDates |
| Abstract | no |

Documentation

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.

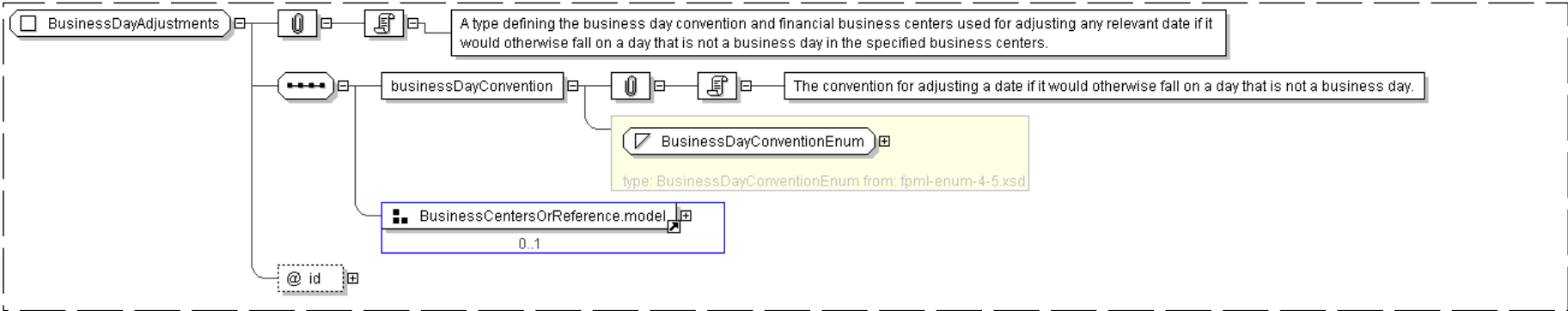
XML Instance Representation

```
<...
  id="  xsd:ID [0..1]">
  <businessDayConvention>  BusinessDayConventionEnum  </businessDayConvention> [1]
  'The convention for adjusting a date if it would otherwise fall on a day that is not a
  business day.'

Start Group:  BusinessCentersOrReference.model [0..1]
Start Choice [1]
  <businessCentersReference>  BusinessCentersReference  </businessCentersReference> [1]
  '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.'

  <businessCenters>  BusinessCenters  </businessCenters> [1]
End Choice
End Group:  BusinessCentersOrReference.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessDayAdjustments">
  <xsd:sequence>
    <xsd:element name="businessDayConvention" type="  BusinessDayConventionEnum  "/>
    <xsd:group ref="  BusinessCentersOrReference.model  " minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="  xsd:ID  "/>
</xsd:complexType>
```

[top](#)

Complex Type: BusinessDayAdjustmentsReference

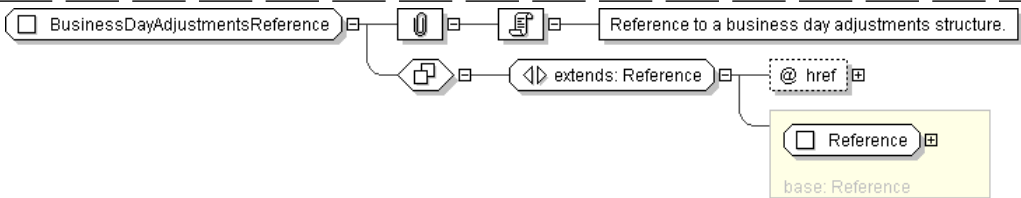
| | |
|--------------|---|
| Super-types: | Reference < BusinessDayAdjustmentsReference (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | BusinessDayAdjustmentsReference |
| Used by (from the same schema document) | Complex Type AdjustableDate2 |
| Abstract | no |
| Documentation | Reference to a business day adjustments structure. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BusinessDayAdjustmentsReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference ">  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required"  
        reference="BusinessDayAdjustments"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

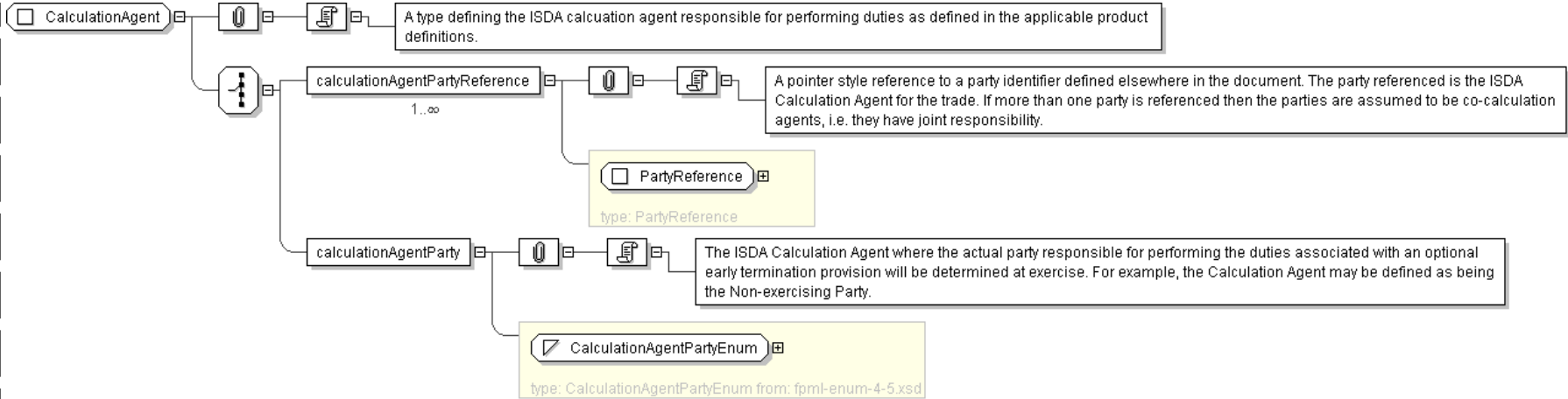
Complex Type: CalculationAgent

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | CalculationAgent |
| Abstract | no |
| Documentation | A type defining the ISDA calculation agent responsible for performing duties as defined in the applicable product definitions. |

XML Instance Representation

```
<...>  
Start Choice [1]  
  <calculationAgentPartyReference> PartyReference </calculationAgentPartyReference> [1..*]  
  '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.'  
  <calculationAgentParty> CalculationAgentPartyEnum </calculationAgentParty> [1]  
  '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.'  
End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationAgent">
  <xsd:choice>
    <xsd:element name="calculationAgentPartyReference" type="PartyReference"
      maxOccurs="unbounded"/>
    <xsd:element name="calculationAgentParty" type="CalculationAgentPartyEnum"/>
  </xsd:choice>
</xsd:complexType>
```

[top](#)

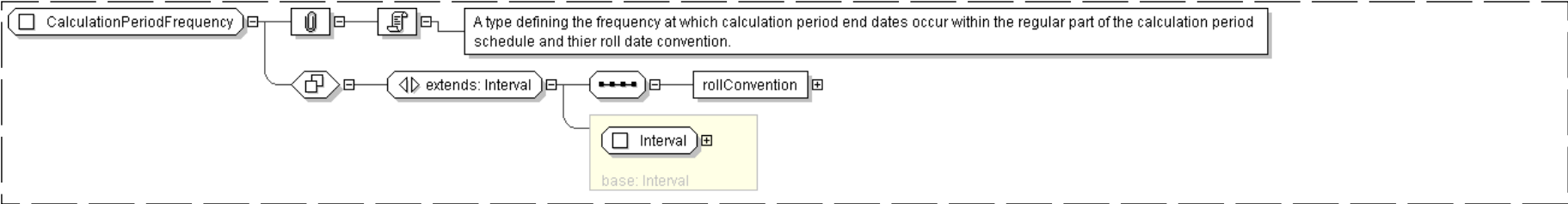
Complex Type: CalculationPeriodFrequency

| | |
|---|--|
| Super-types: | Interval < CalculationPeriodFrequency (by extension) |
| Sub-types: | None |
| Name | CalculationPeriodFrequency |
| Used by (from the same schema document) | Complex Type PeriodicDates |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <periodMultiplier> xsd:integer </periodMultiplier> [1]
  '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> PeriodEnum </period> [1]
  '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).'
  <rollConvention> RollConventionEnum </rollConvention> [1]
  '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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CalculationPeriodFrequency">
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="rollConvention" type="RollConventionEnum"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

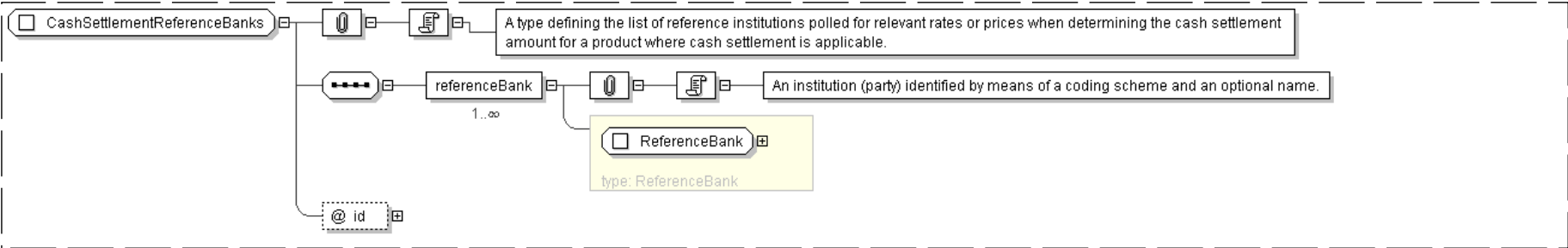
Complex Type: **CashSettlementReferenceBanks**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CashSettlementReferenceBanks |
| Used by (from the same schema document) | Complex Type SettlementRateSource |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]">
    <referenceBank>ReferenceBank</referenceBank> [1..*]
    'An institution (party) identified by means of a coding scheme and an optional name.'
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashSettlementReferenceBanks">
  <xsd:sequence>
```

```
<xsd:element name="referenceBank" type=" ReferenceBank " maxOccurs="unbounded" />
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

[top](#)

Complex Type: **CashflowType**

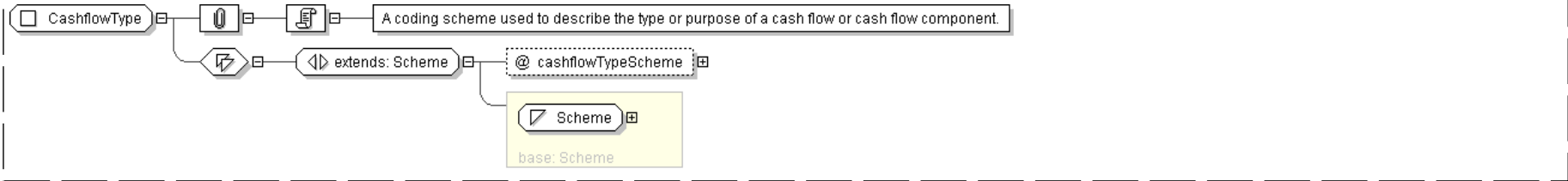
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < CashflowType (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | CashflowType |
| Abstract | no |
| Documentation | A coding scheme used to describe the type or purpose of a cash flow or cash flow component. |

XML Instance Representation

```
<...
cashflowTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CashflowType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme "
      <xsd:attribute name="cashflowTypeScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/cashflow-type" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ClearanceSystem**

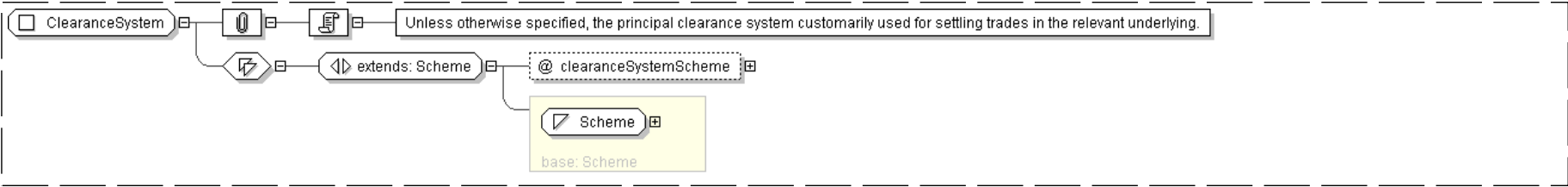
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ClearanceSystem (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ClearanceSystem |
| Abstract | no |
| Documentation | Unless otherwise specified, the principal clearance system customarily used for settling trades in the relevant underlying. |

XML Instance Representation

```
<...
clearanceSystemScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ClearanceSystem">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="clearanceSystemScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/clearance-system"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: ContractualDefinitions

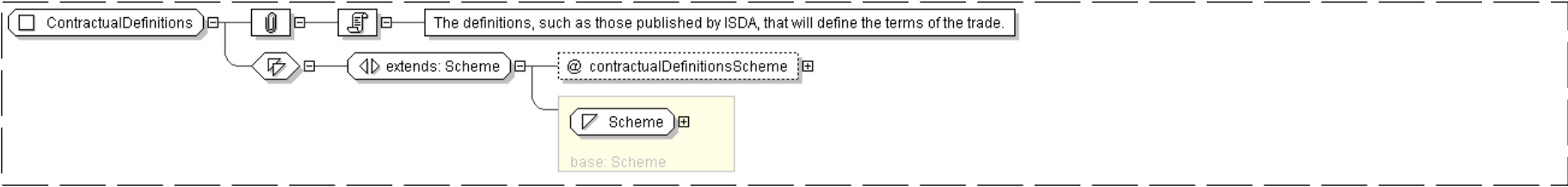
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ContractualDefinitions (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | ContractualDefinitions |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | The definitions, such as those published by ISDA, that will define the terms of the trade. |

XML Instance Representation

```
<...
contractualDefinitionsScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractualDefinitions">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="contractualDefinitionsScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/contractual-definitions"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: **ContractualMatrix**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ContractualMatrix |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |

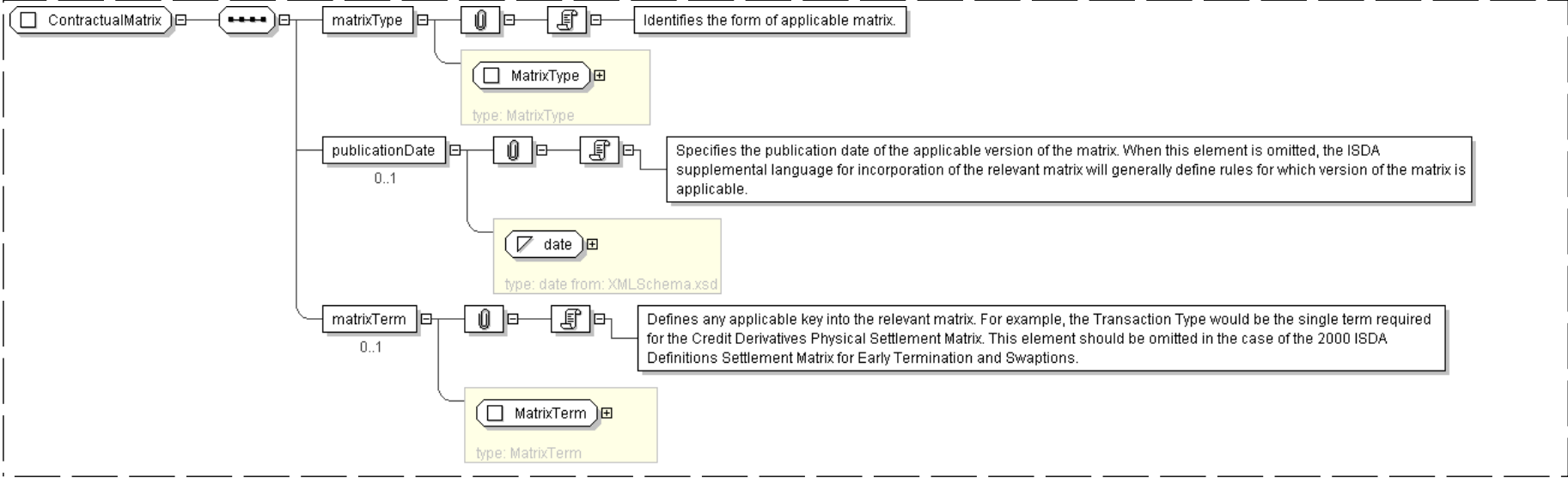
XML Instance Representation

```
<...>
<matrixType> MatrixType </matrixType> [1]
'Identifies the form of applicable matrix.'

<publicationDate> xsd:date </publicationDate> [0..1]
'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> MatrixTerm </matrixTerm> [0..1]
'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.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractualMatrix">
  <xsd:sequence>
    <xsd:element name="matrixType" type=" MatrixType " />
    <xsd:element name="publicationDate" type=" xsd:date " minOccurs="0"/>
    <xsd:element name="matrixTerm" type=" MatrixTerm " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

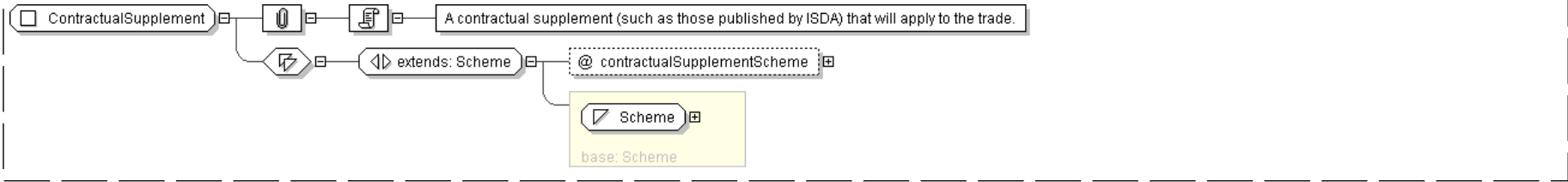
Complex Type: **ContractualSupplement**

| | |
|---|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ContractualSupplement (by extension) |
| Sub-types: | None |
| Name | ContractualSupplement |
| Used by (from the same schema document) | Complex Type ContractualTermsSupplement , Complex Type Documentation |
| Abstract | no |
| Documentation | A contractual supplement (such as those published by ISDA) that will apply to the trade. |

XML Instance Representation

```
<...  
  contractualSupplementScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractualSupplement">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="contractualSupplementScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/contractual-supplement"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: **ContractualTermsSupplement**

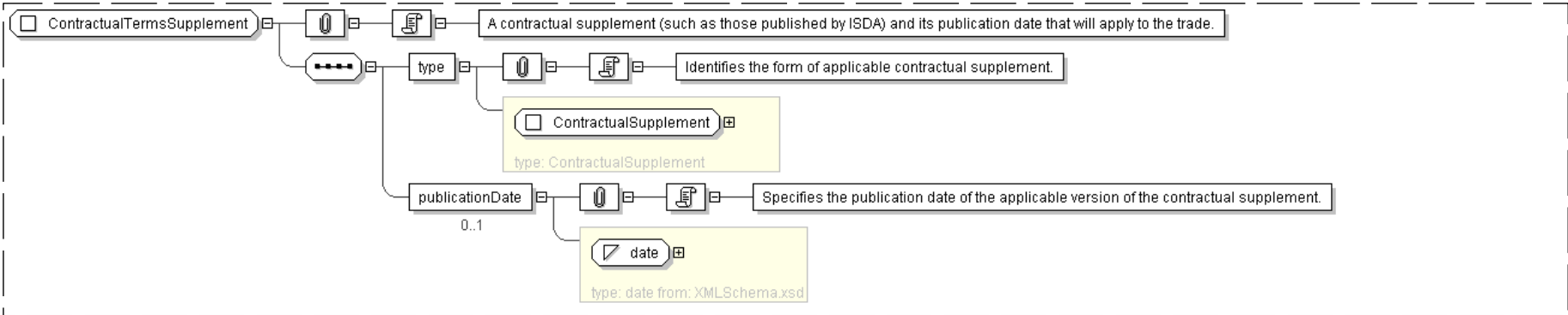
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ContractualTermsSupplement |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | A contractual supplement (such as those published by ISDA) and its publication date that will apply to the trade. |

XML Instance Representation

```
<...>  
  <type> ContractualSupplement </type> [1]  
  'Identifies the form of applicable contractual supplement.'
```

```
<publicationDate> xsd:date </publicationDate> [0..1]
'Specifies the publication date of the applicable version of the contractual supplement.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ContractualTermsSupplement">
  <xsd:sequence>
    <xsd:element name="type" type="ContractualSupplement" />
    <xsd:element name="publicationDate" type="xsd:date" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **CorrespondentInformation**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | CorrespondentInformation |
| Used by (from the same schema document) | Complex Type SettlementInstruction |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [1]
  <routingIds> RoutingIds </routingIds> [1]
  '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.'

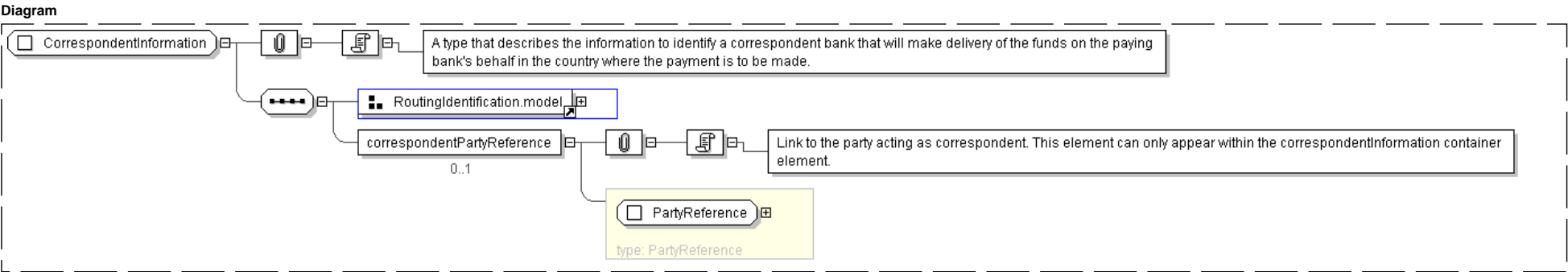
  <routingExplicitDetails> RoutingExplicitDetails </routingExplicitDetails> [1]
  'A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems.'

  <routingIdsAndExplicitDetails> RoutingIdsAndExplicitDetails </routingIdsAndExplicitDetails> [1]
  'A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.'
```

```
<correspondentPartyReference> PartyReference </correspondentPartyReference> [0..1]
```

'Link to the party acting as correspondent. This element can only appear within the correspondentInformation container element.'

```
</...>
```



Schema Component Representation

```
<xsd:complexType name="CorrespondentInformation">
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model" />
    <xsd:element name="correspondentPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

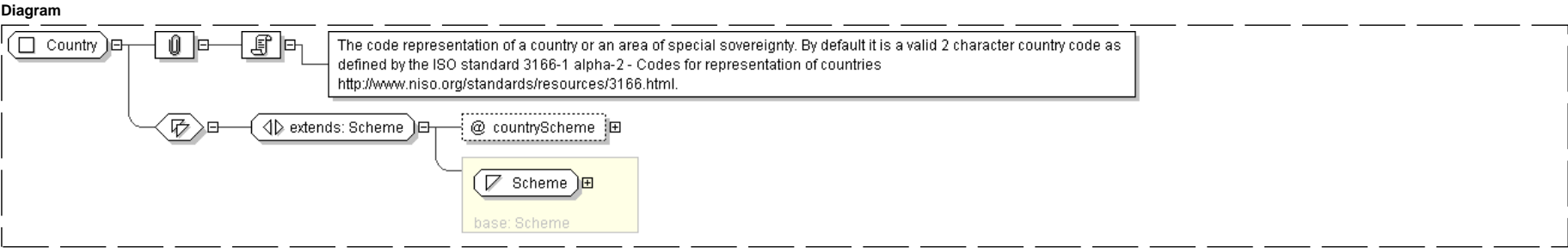
[top](#)

Complex Type: **Country**

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < Country (by extension) |
| Sub-types: | None |
| Name | Country |
| Used by (from the same schema document) | Complex Type Address |
| Abstract | no |
| Documentation | The code representation of a country or an area of special sovereignty. By default it is 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 . |

XML Instance Representation

```
<...
countryScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```



Schema Component Representation

```
<xsd:complexType name="Country">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="countryScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        ext/iso3166"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CreditSeniority**

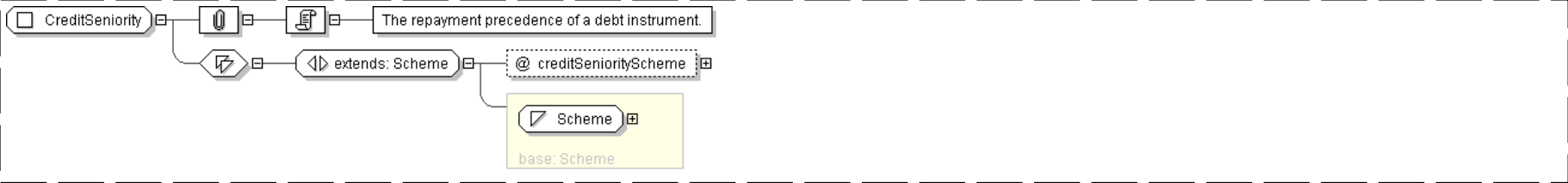
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < CreditSeniority (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | CreditSeniority |
| Abstract | no |
| Documentation | The repayment precedence of a debt instrument. |

XML Instance Representation

```
<...
  creditSeniorityScheme=" xsd:anyURI [0..1]
  'creditSeniorityTradingScheme overrides creditSeniorityScheme when the underlyer defines
  the reference obligation used in a single name credit default swap trade.'
">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditSeniority">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="creditSeniorityScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/credit-seniority"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **CreditSupportAgreement**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|------|------------------------|
| Name | CreditSupportAgreement |
|------|------------------------|

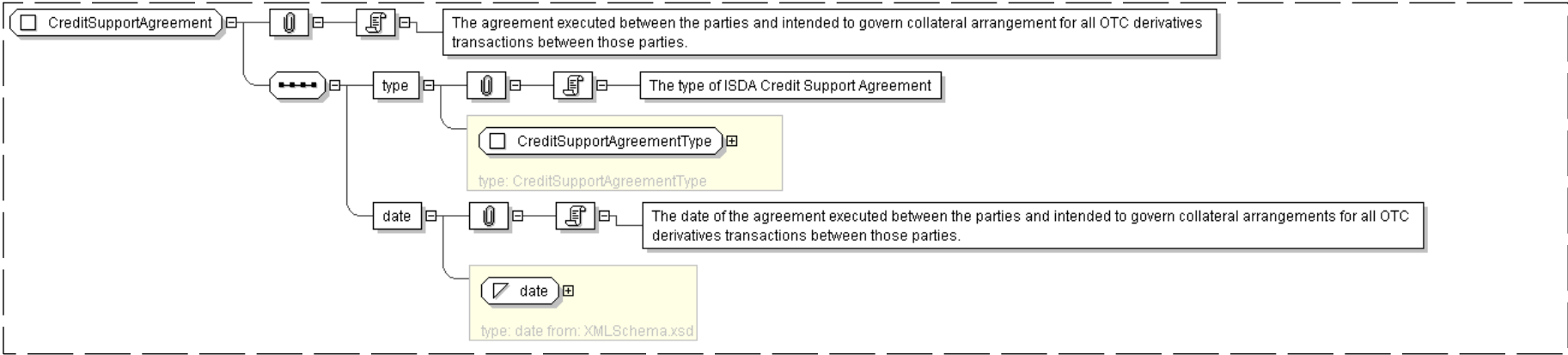
| | |
|---|--|
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | The agreement executed between the parties and intended to govern collateral arrangement for all OTC derivatives transactions between those parties. |

XML Instance Representation

```
<...>
  <type> CreditSupportAgreementType </type> [1]
  'The type of ISDA Credit Support Agreement'

  <date> xsd:date </date> [1]
  'The date of the agreement executed between the parties and intended to govern
  collateral arrangements for all OTC derivatives transactions between those parties.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditSupportAgreement">
  <xsd:sequence>
    <xsd:element name="type" type=" CreditSupportAgreementType " />
    <xsd:element name="date" type=" xsd:date " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **CreditSupportAgreementType**

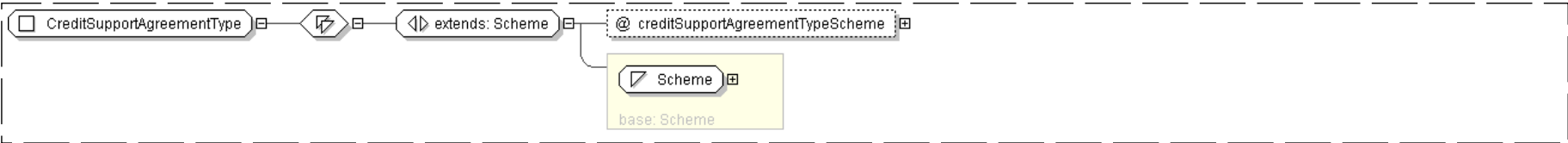
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < CreditSupportAgreementType (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | CreditSupportAgreementType |
| Used by (from the same schema document) | Complex Type CreditSupportAgreement |
| Abstract | no |

XML Instance Representation

```
<...
creditSupportAgreementTypeScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="CreditSupportAgreementType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="creditSupportAgreementTypeScheme" type=" xsd:anyURI " default="http://
        www.fpml.org/coding-scheme/credit-support-agreement-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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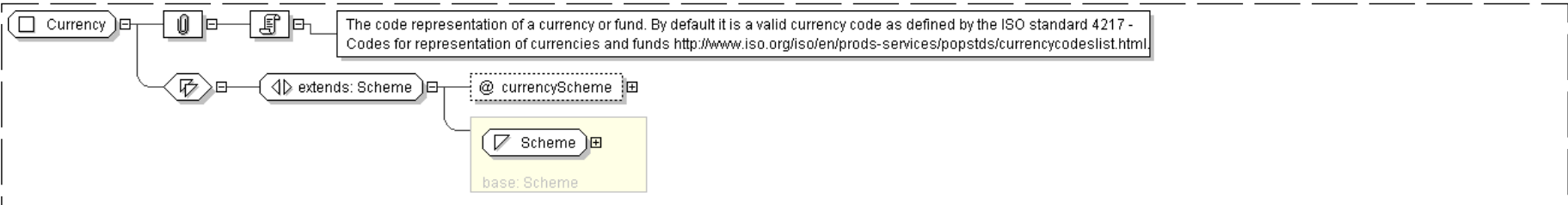
Complex Type: **Currency**

| | |
|---|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < Currency (by extension) |
| Sub-types: | None |
| Name | Currency |
| Used by (from the same schema document) | Complex Type AmountSchedule , Complex Type FxCashSettlement , Complex Type MoneyBase , Complex Type PaymentCurrency , Complex Type PricingStructure , Complex Type QuotedCurrencyPair , Complex Type QuotedCurrencyPair , Model Group SettlementAmountOrCurrency.model |
| Abstract | no |
| Documentation | The code representation of a currency or fund. By default it is 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 . |

XML Instance Representation

```
<...
currencyScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Currency">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="currencyScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        ext/iso4217-2001-08-15"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

Complex Type: **DateList**

| | |
|---------------|---------------|
| Super-types: | None |
| Sub-types: | None |
| Name | DateList |
| Abstract | no |
| Documentation | List of Dates |

XML Instance Representation

```
<...>
  <date> xsd:date </date> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DateList">
  <xsd:sequence>
    <xsd:element name="date" type=" xsd:date " maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **DateOffset**

| | |
|---|---|
| Super-types: | Interval < Offset (by extension) < DateOffset (by extension) |
| Sub-types: | None |
| Name | DateOffset |
| Used by (from the same schema document) | Complex Type RelativeDateSequence |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <periodMultiplier> xsd:integer </periodMultiplier> [1]
  '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> PeriodEnum </period> [1]
  '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).'
```

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.'

<businessDayConvention> [BusinessDayConventionEnum](#) </businessDayConvention> [1]

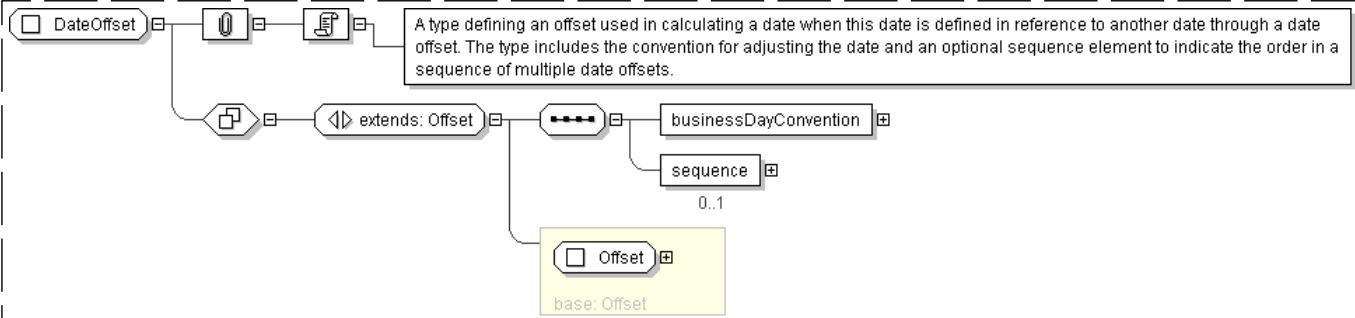
'The convention for adjusting a date if it would otherwise fall on a day that is not a business day.'

<sequence> [xsd:positiveInteger](#) </sequence> [0..1]

'DEPRECATED Sequence in which the reference to the time period multiplier should be applied.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DateOffset">
  <xsd:complexContent>
    <xsd:extension base="Offset" />
    <xsd:sequence>
      <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum" />
      <xsd:element name="sequence" type="xsd:positiveInteger" minOccurs="0"
        deprecated="true" deprecatedReason="Ordering is already present in the XML instance
        document. It shouldn't be defined as an element as stated in the Architecture Specification"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DateRange**

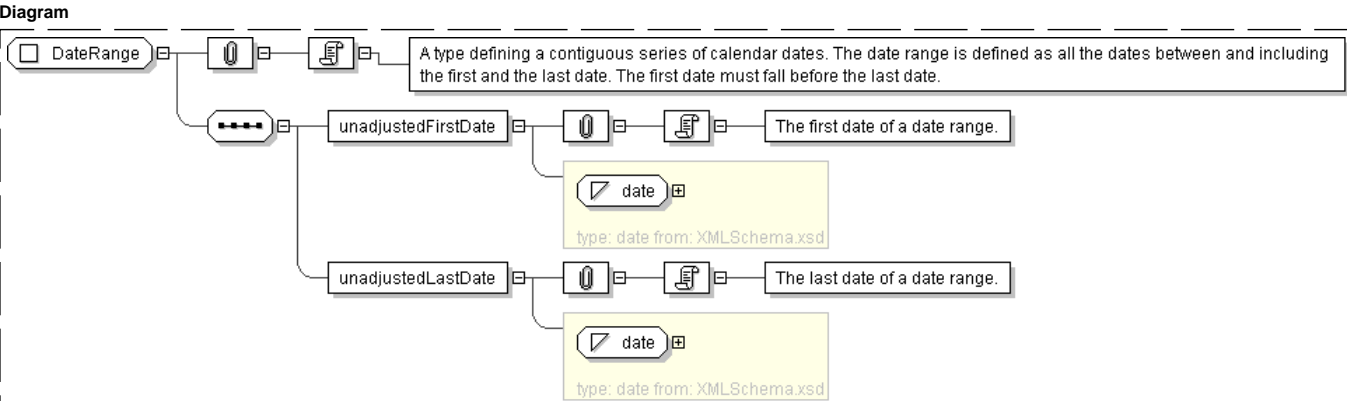
| | |
|---|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">BusinessDateRange (by extension) |
| Name | DateRange |
| Used by (from the same schema document) | Complex Type RelativeDates |
| Abstract | no |
| Documentation | A type defining a contiguous series of calendar 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. |

XML Instance Representation

```
<...>
<unadjustedFirstDate> xsd:date </unadjustedFirstDate> [1]
  'The first date of a date range.'
```

```
<unadjustedLastDate> xsd:date </unadjustedLastDate> [1]
'The last date of a date range.'
```

```
</...>
```



Schema Component Representation

```
<xsd:complexType name="DateRange">
  <xsd:sequence>
    <xsd:element name="unadjustedFirstDate" type=" xsd:date "/>
    <xsd:element name="unadjustedLastDate" type=" xsd:date "/>
  </xsd:sequence>
</xsd:complexType>
```

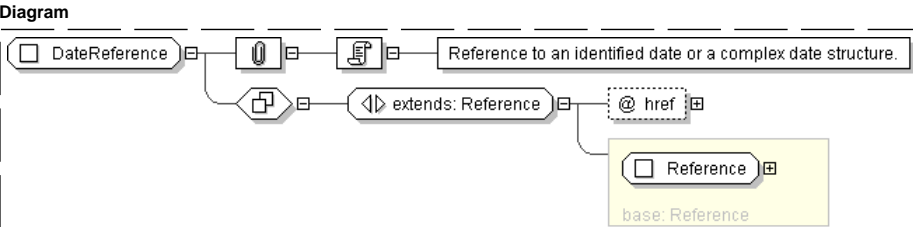
[top](#)

Complex Type: **DateReference**

| | |
|---|---|
| Super-types: | Reference < DateReference (by extension) |
| Sub-types: | None |
| Name | DateReference |
| Used by (from the same schema document) | Complex Type RelativeDateOffset , Complex Type RelativeDateSequence |
| Abstract | no |
| Documentation | Reference to an identified date or a complex date structure. |

XML Instance Representation

```
<...
 href=" xsd:IDREF [1]"/>
```



Schema Component Representation

```
<xsd:complexType name="DateReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" >
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DateTimeList**

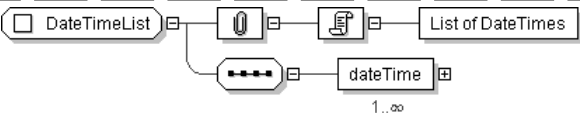
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|-------------------|
| Name | DateTimeList |
| Abstract | no |
| Documentation | List of DateTimes |

XML Instance Representation

```
<...>
  <dateTime> xsd:dateTime </dateTime> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DateTimeList">
  <xsd:sequence>
    <xsd:element name="dateTime" type="xsd:dateTime" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **DayCountFraction**

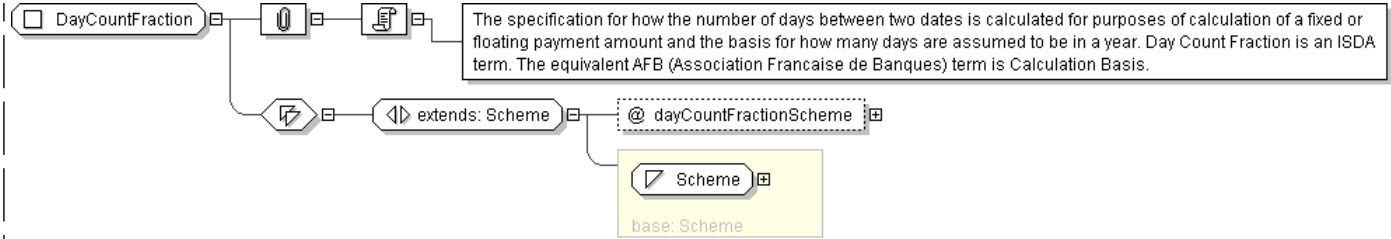
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < DayCountFraction (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | DayCountFraction |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
dayCountFractionScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DayCountFraction">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="dayCountFractionScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/day-count-fraction"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DeterminationMethod**

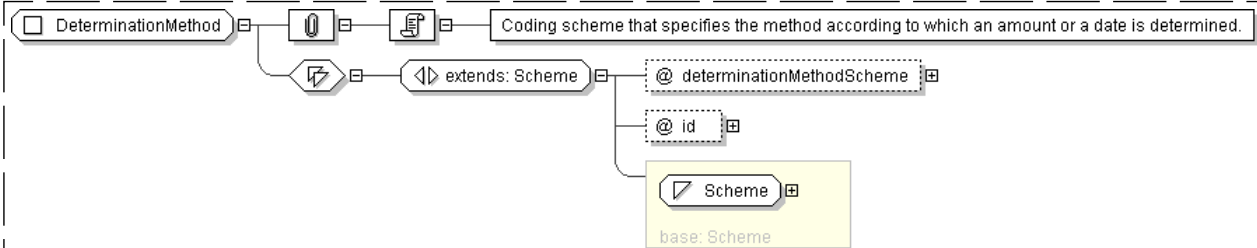
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < DeterminationMethod (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | DeterminationMethod |
| Used by (from the same schema document) | Complex Type PaymentCurrency |
| Abstract | no |
| Documentation | Coding scheme that specifies the method according to which an amount or a date is determined. |

XML Instance Representation

```
<...
determinationMethodScheme=" xsd:anyURI [0..1]"
id=" xsd:ID [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeterminationMethod">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="determinationMethodScheme" type=" xsd:anyURI " />
      <xsd:attribute name="id" type=" xsd:ID " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

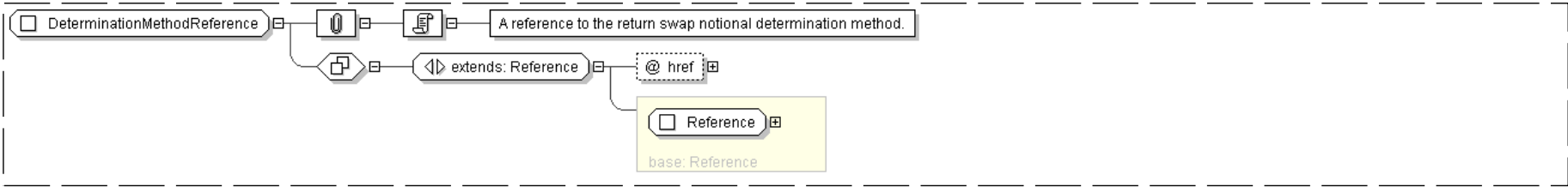

Complex Type: **DeterminationMethodReference**

| | |
|---------------|--|
| Super-types: | Reference < DeterminationMethodReference (by extension) |
| Sub-types: | None |
| Name | DeterminationMethodReference |
| Abstract | no |
| Documentation | A reference to the return swap notional determination method. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeterminationMethodReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference">  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="DeterminationMethod"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: **Documentation**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Documentation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>  
<masterAgreement> MasterAgreement </masterAgreement> [0..1]  
  'The agreement executed between the parties and intended to govern all OTC  
  derivatives transactions between those parties.'  
  
Start Choice [0..1]  
  <masterConfirmation> MasterConfirmation </masterConfirmation> [1]  
    'The agreement executed between the parties and intended to govern all OTC  
    derivatives transactions between those parties.'
```

```

<brokerConfirmation> BrokerConfirmation </brokerConfirmation> [1]
'Specifies the details for a broker confirm.'

```

End Choice

```

<contractualDefinitions> ContractualDefinitions </contractualDefinitions> [0..*]
'The definitions such as those published by ISDA that will define the terms of the trade.'

```

Start Choice [1]

```

<contractualSupplement> ContractualSupplement </contractualSupplement> [0..*]
'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.'

<contractualTermsSupplement> ContractualTermsSupplement </contractualTermsSupplement> [0..*]
'A contractual supplement (such as those published by ISDA) that will apply to the trade.'

```

End Choice

```

<contractualMatrix> ContractualMatrix </contractualMatrix> [0..*]
'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.'

```

Start Choice [0..1]

```

<creditSupportDocument> xsd:normalizedString </creditSupportDocument> [1]
'DEPRECATED -This element will be removed in the next major version of FpML. The
agreement executed between the parties and intended to govern collateral arrangement for
all OTC derivatives transactions between those parties.'

<creditSupportAgreement> CreditSupportAgreement </creditSupportAgreement> [1]
'The agreement executed between the parties and intended to govern collateral arrangement
for all OTC derivatives transactions between those parties.'

```

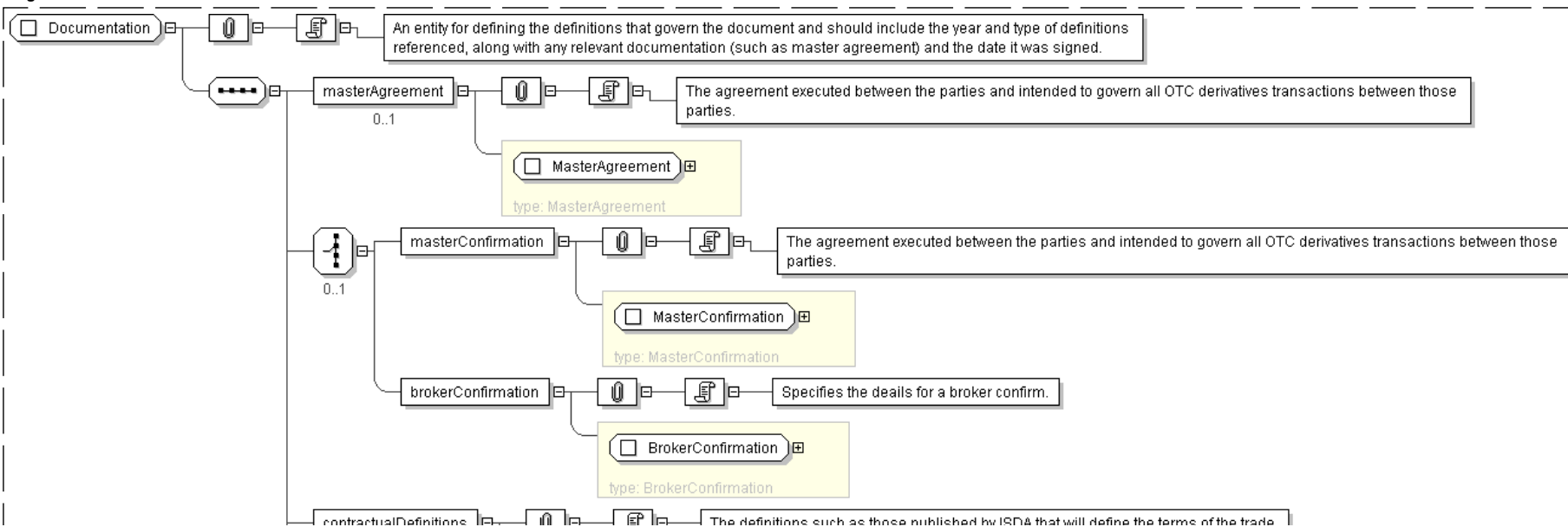
End Choice

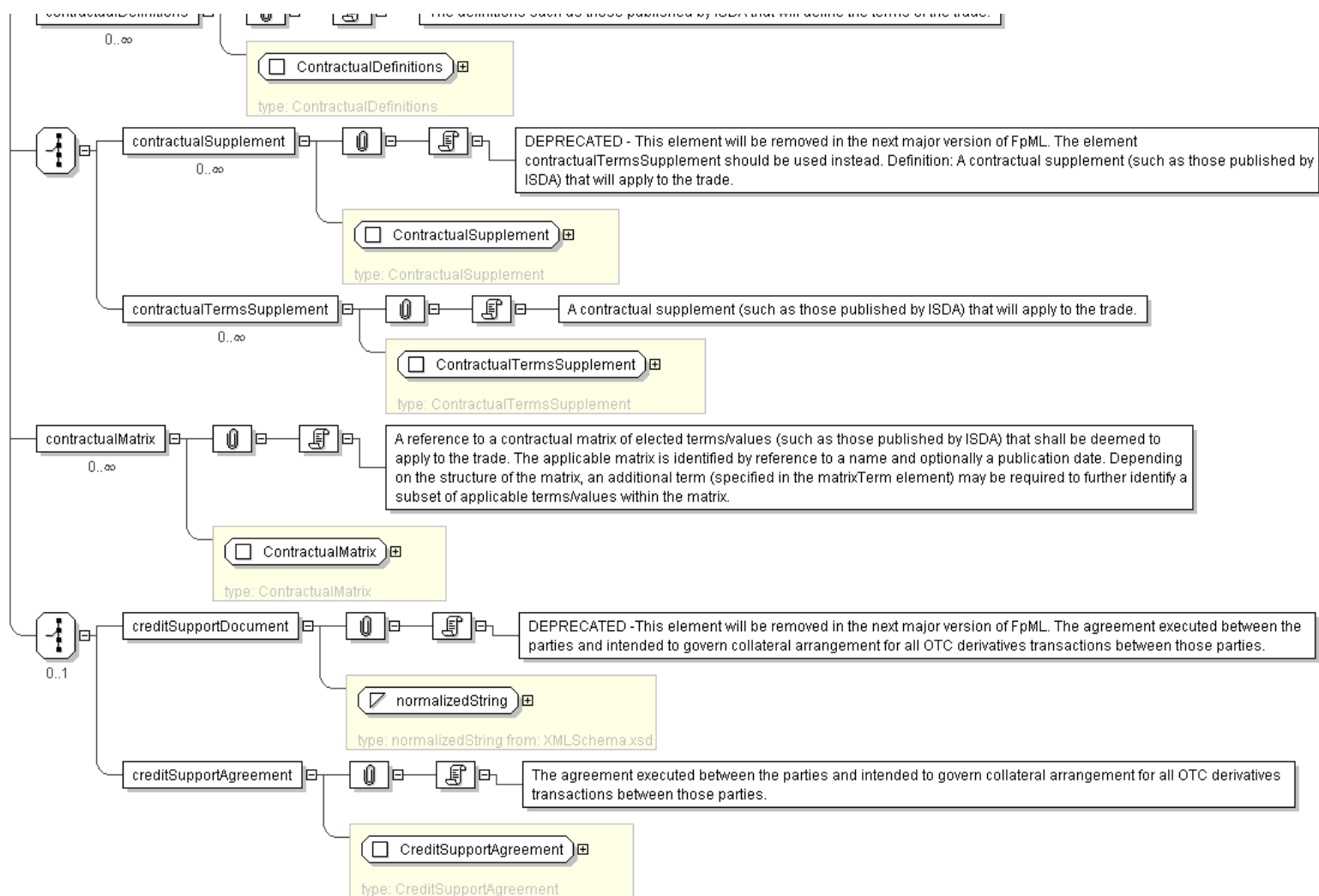
```

</...>

```

Diagram





Schema Component Representation

```
<xsd:complexType name="Documentation">
  <xsd:sequence>
    <xsd:element name="masterAgreement" type=" MasterAgreement " minOccurs="0"/>
    <xsd:choice minOccurs="0">
      <xsd:element name="masterConfirmation" type=" MasterConfirmation " />
      <xsd:element name="brokerConfirmation" type=" BrokerConfirmation " />
    </xsd:choice>
    <xsd:element name="contractualDefinitions" type=" ContractualDefinitions "
minOccurs="0" maxOccurs="unbounded"/>
    <xsd:choice>
      <xsd:element name="contractualSupplement" type=" ContractualSupplement "
minOccurs="0" maxOccurs="unbounded" deprecated="true"
deprecatedReason="The contractualTermsSupplement includes the publication date, which was
not present in the contractualSupplement"/>
      <xsd:element name="contractualTermsSupplement" type=" ContractualTermsSupplement
" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:choice>
    <xsd:element name="contractualMatrix" type=" ContractualMatrix "
minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:choice minOccurs="0">
  <xsd:element name="creditSupportDocument" type="xsd:normalizedString "
    deprecated="true" deprecatedReason="Created a new creditSupportAgreement element of
    type CreditSupportAgreement to replace the creditSupportDocument element."/>
  <xsd:element name="creditSupportAgreement" type=" CreditSupportAgreement " />
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Empty**

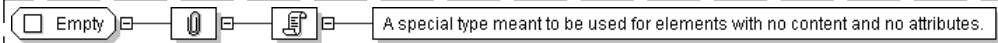
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Empty |
| Abstract | no |
| Documentation | A special type meant to be used for elements with no content and no attributes. |

XML Instance Representation

```
<.../>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Empty"/>
```

[top](#)

Complex Type: **EntityId**

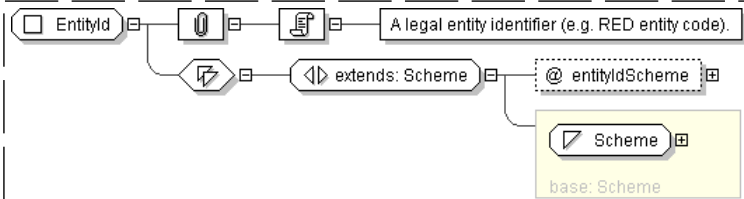
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < EntityId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | EntityId |
| Used by (from the same schema document) | Complex Type LegalEntity . Complex Type LegalEntity |
| Abstract | no |
| Documentation | A legal entity identifier (e.g. RED entity code). |

XML Instance Representation

```
<...
entityIdScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EntityId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="entityIdScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        spec/2003/entity-id-RED-1-0"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: EntityName

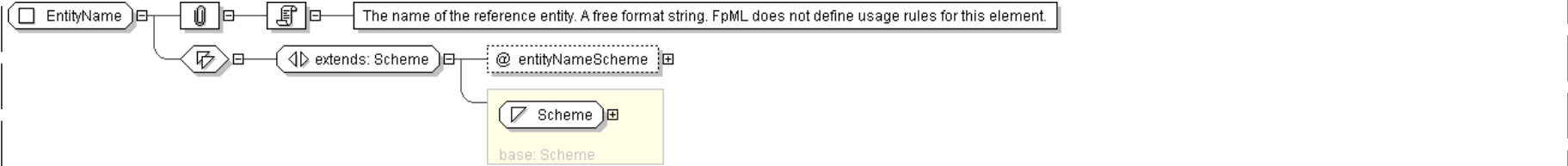
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < EntityName (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | EntityName |
| Used by (from the same schema document) | Complex Type LegalEntity |
| Abstract | no |
| Documentation | The name of the reference entity. A free format string. FpML does not define usage rules for this element. |

XML Instance Representation

```
<...
entityNameScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EntityName">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="entityNameScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/spec/2003/entity-name-RED-1-0"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: EuropeanExercise

| | |
|--------------|---|
| Super-types: | Exercise < EuropeanExercise (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | EuropeanExercise |
| Used by (from the same schema document) | Element europeanExercise |

| | |
|---------------|---|
| Abstract | no |
| Documentation | 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. |

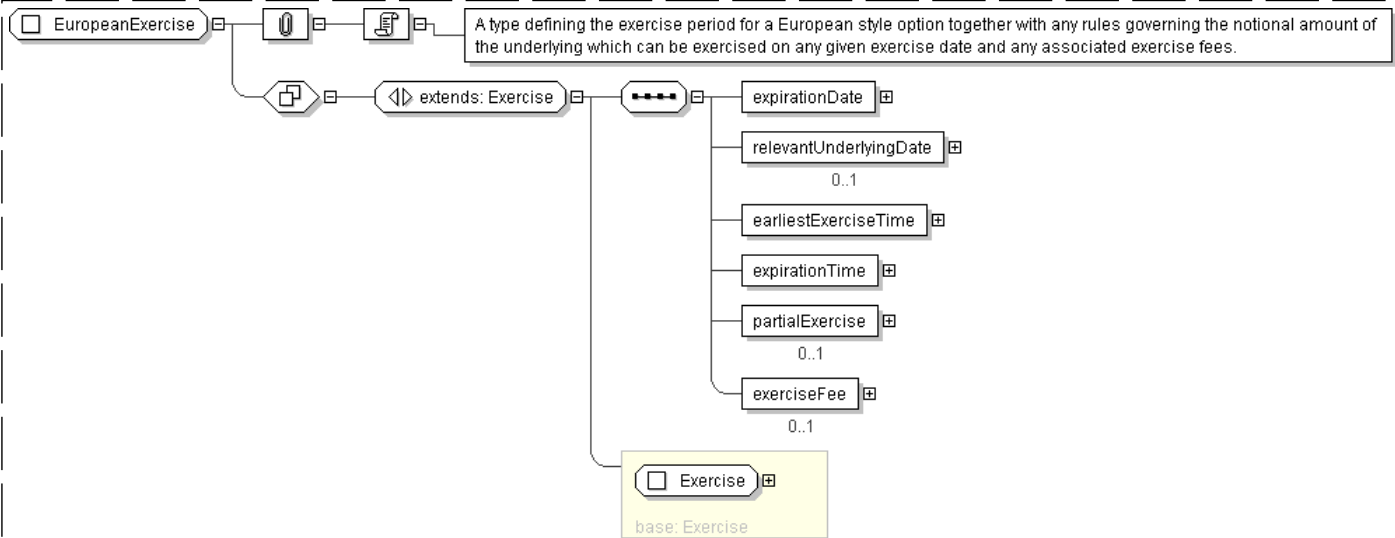
XML Instance Representation

```
<...
  id=" xsd:ID [0..1]">
    <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
    '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> AdjustableOrRelativeDates </relevantUnderlyingDate> [0..1]

    '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).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EuropeanExercise">
  <xsd:complexContent>
    <xsd:extension base=" Exercise " >
      <xsd:sequence>
        <xsd:element name="expirationDate" type=" AdjustableOrRelativeDate " />
        <xsd:element name="relevantUnderlyingDate" type=" AdjustableOrRelativeDates " minOccurs="0"/>
        <xsd:element name="earliestExerciseTime" type=" BusinessCenterTime " />
        <xsd:element name="expirationTime" type=" BusinessCenterTime " />
        <xsd:element name="partialExercise" type=" PartialExercise " minOccurs="0"/>
        <xsd:element name="exerciseFee" type=" ExerciseFee " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ExchangeId**

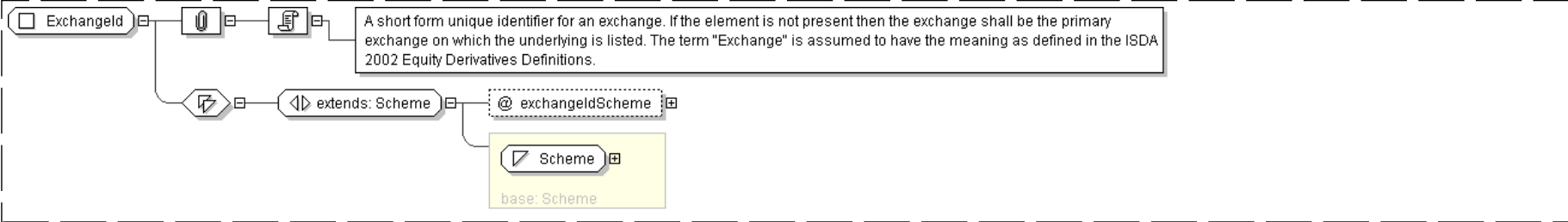
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ExchangeId (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ExchangeId |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
exchangeIdScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExchangeId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="exchangeIdScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/spec/2002/exchange-id-MIC-1-0"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

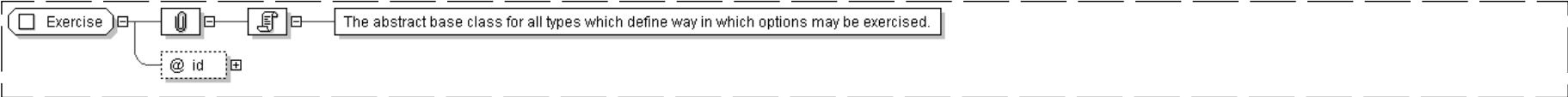
Complex Type: **Exercise**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">AmericanExercise (by extension)BermudaExercise (by extension)EuropeanExercise (by extension)SharedAmericanExercise (by extension) |
| Name | Exercise |
| Used by (from the same schema document) | Element exercise |
| Abstract | no |
| Documentation | The abstract base class for all types which define way in which options may be exercised. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]"/>  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Exercise">  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

[top](#)

Complex Type: **ExerciseFee**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExerciseFee |
| Used by (from the same schema document) | Complex Type EuropeanExercise |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

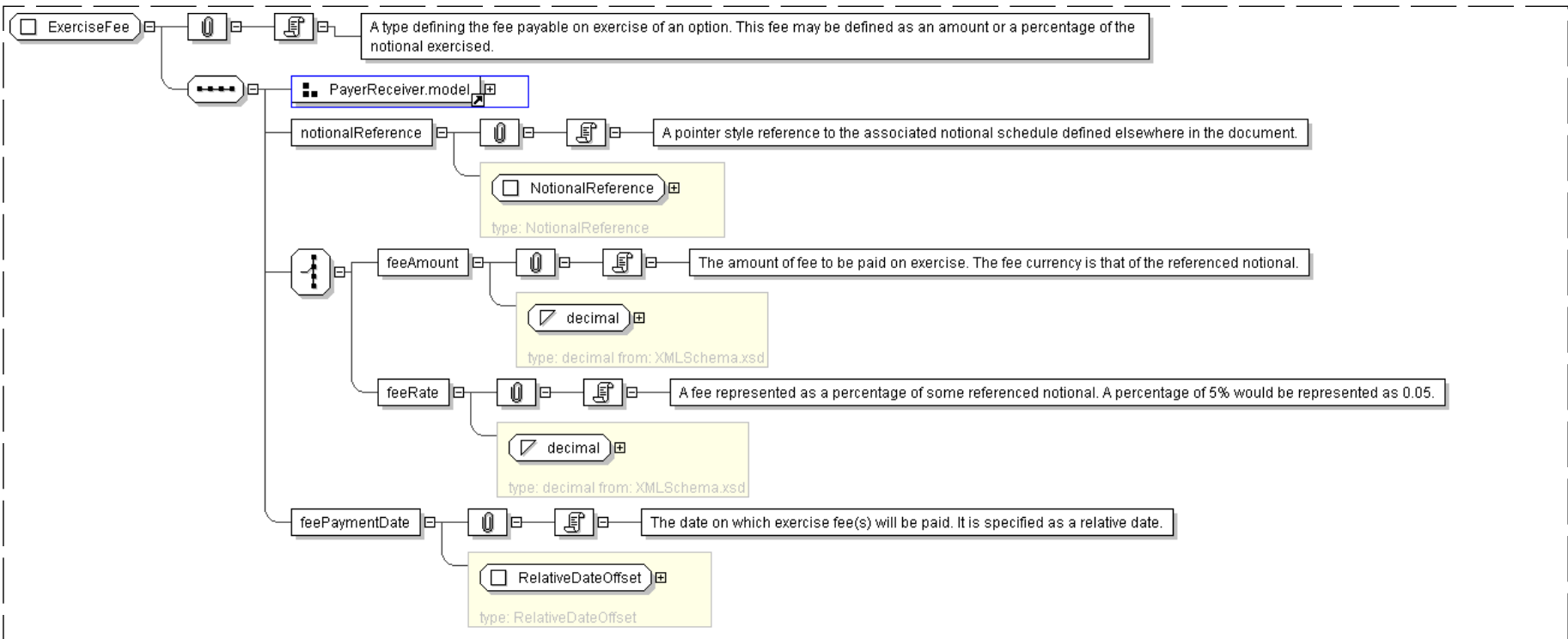
```
<...>  
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]  
  'A reference to the party responsible for making the payments defined by this structure.'  
  
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]  
  'A reference to the party that receives the payments corresponding to this structure.'  
  
  <notionalReference> NotionalReference </notionalReference> [1]  
  'A pointer style reference to the associated notional schedule defined elsewhere in  
  the document.'  
  
  Start Choice [1]  
    <feeAmount> xsd:decimal </feeAmount> [1]  
    'The amount of fee to be paid on exercise. The fee currency is that of the referenced notional.'  
  
    <feeRate> xsd:decimal </feeRate> [1]  
    'A fee represented as a percentage of some referenced notional. A percentage of 5% would  
    be represented as 0.05.'
```



```
End Choice
<feePaymentDate> RelativeDateOffset </feePaymentDate> [1]
'The date on which exercise fee(s) will be paid. It is specified as a relative date.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExerciseFee">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model" />
    <xsd:element name="notionalReference" type="NotionalReference" />
    <xsd:choice>
      <xsd:element name="feeAmount" type="xsd:decimal" />
      <xsd:element name="feeRate" type="xsd:decimal" />
    </xsd:choice>
    <xsd:element name="feePaymentDate" type="RelativeDateOffset" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **ExerciseFeeSchedule**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ExerciseFeeSchedule |
| Used by (from the same schema document) | Complex Type AmericanExercise , Complex Type BermudaExercise |

| | |
|---------------|--|
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
'A reference to the party responsible for making the payments defined by this structure.'

<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<notionalReference> ScheduleReference </notionalReference> [1]
'A pointer style reference to the associated notional schedule defined elsewhere in
the document.'

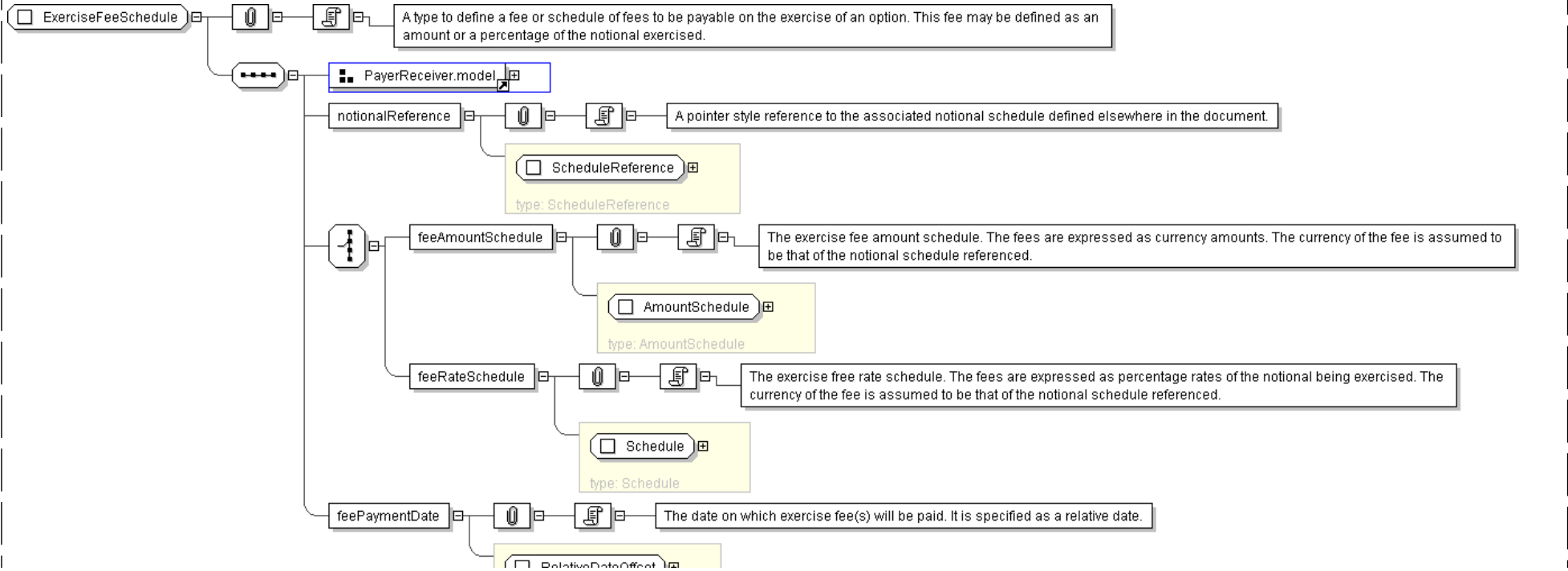
Start Choice [1]
<feeAmountSchedule> AmountSchedule </feeAmountSchedule> [1]
'The exercise fee amount schedule. The fees are expressed as currency amounts. The currency
of the fee is assumed to be that of the notional schedule referenced.'

<feeRateSchedule> Schedule </feeRateSchedule> [1]
'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.'

End Choice
<feePaymentDate> RelativeDateOffset </feePaymentDate> [1]
'The date on which exercise fee(s) will be paid. It is specified as a relative date.'

</...>
```

Diagram



RelativeDateOffset

type: RelativeDateOffset

Schema Component Representation

```
<xsd:complexType name="ExerciseFeeSchedule">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="notionalReference" type=" ScheduleReference " />
    <xsd:choice>
      <xsd:element name="feeAmountSchedule" type=" AmountSchedule " />
      <xsd:element name="feeRateSchedule" type=" Schedule " />
    </xsd:choice>
    <xsd:element name="feePaymentDate" type=" RelativeDateOffset " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ExerciseNotice**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ExerciseNotice |
| Used by (from the same schema document) | Complex Type ManualExercise |
| Abstract | no |
| Documentation | 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. |

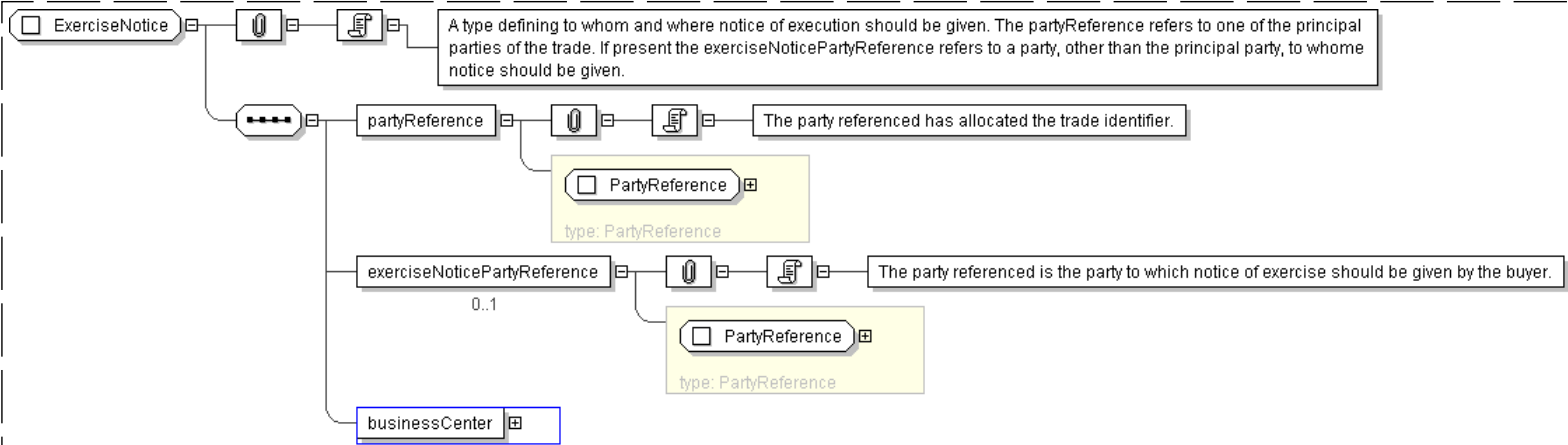
XML Instance Representation

```
<...>
<partyReference> PartyReference </partyReference> [1]
  'The party referenced has allocated the trade identifier.'

<exerciseNoticePartyReference> PartyReference </exerciseNoticePartyReference> [0..1]
  'The party referenced is the party to which notice of exercise should be given by the buyer.'

<businessCenter> BusinessCenter </businessCenter> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExerciseNotice">
  <xsd:sequence>
    <xsd:element name="partyReference" type=" PartyReference " />
    <xsd:element name="exerciseNoticePartyReference" type=" PartyReference " minOccurs="0"/>
    <xsd:element name="businessCenter" type=" BusinessCenter " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ExerciseProcedure**

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ExerciseProcedure |
| Abstract | no |
| Documentation | A type describing how notice of exercise should be given. This can be either manual or automatic. |

XML Instance Representation

```
<...>
Start Choice [1]
  <manualExercise> ManualExercise </manualExercise> [1]
  'Specifies that the notice of exercise must be given by the buyer to the seller or seller
  \'s agent.'

  <automaticExercise> AutomaticExercise </automaticExercise> [1]
  '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.'

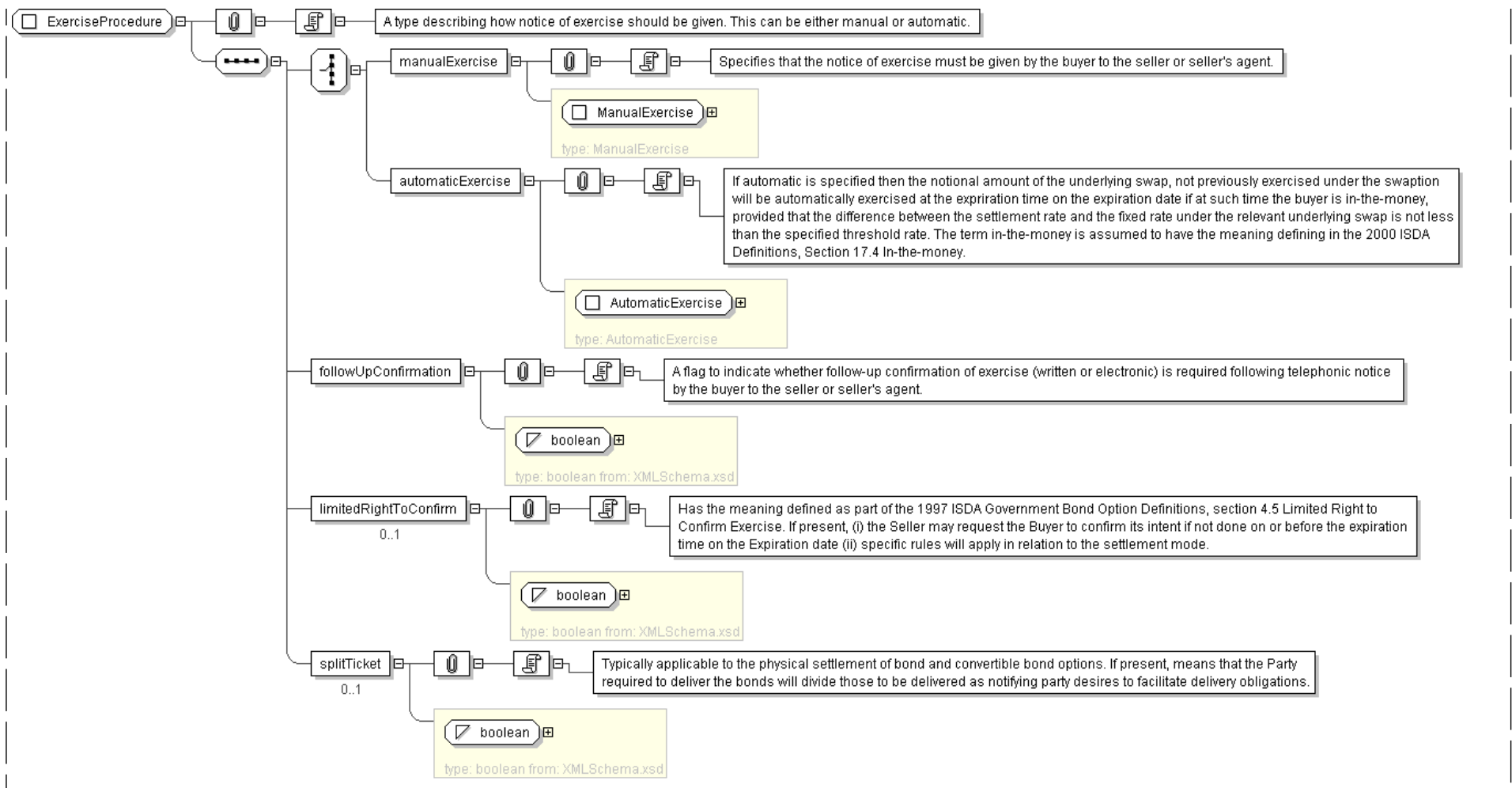
End Choice
<followUpConfirmation> xsd:boolean </followUpConfirmation> [1]
'A flag to indicate whether follow-up confirmation of exercise (written or electronic)
is required following telephonic notice by the buyer to the seller or seller\'s agent.'

<limitedRightToConfirm> xsd:boolean </limitedRightToConfirm> [0..1]
'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> xsd:boolean </splitTicket> [0..1]
'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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ExerciseProcedure">
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="manualExercise" type="ManualExercise" />
      <xsd:element name="automaticExercise" type="AutomaticExercise" />
    </xsd:choice>
    <xsd:element name="followUpConfirmation" type="xsd:boolean" />
    <xsd:element name="limitedRightToConfirm" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="splitTicket" type="xsd:boolean" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FloatingRate**

Super-types: [Rate](#) < **FloatingRate** (by extension)

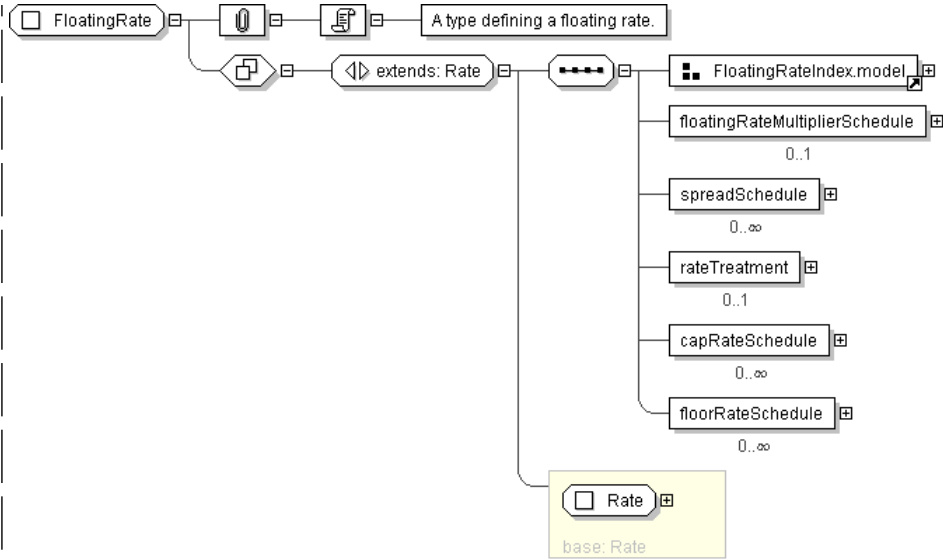
Sub-types: [FloatingRateCalculation](#) (by extension)

| | |
|---|--|
| Name | FloatingRate |
| Used by (from the same schema document) | Complex Type StubValue |
| Abstract | no |
| Documentation | A type defining a floating rate. |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]"> <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1] <indexTenor> Interval </indexTenor> [0..1] 'The ISDA Designated Maturity, i.e. the tenor of the floating rate.' <floatingRateMultiplierSchedule> Schedule </floatingRateMultiplierSchedule> [0..1] '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> SpreadSchedule </spreadSchedule> [0..*] '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> RateTreatmentEnum </rateTreatment> [0..1] '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> StrikeSchedule </capRateSchedule> [0..*] '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> StrikeSchedule </floorRateSchedule> [0..*] '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.' </...></pre> | |
|---|--|

Diagram



Schema Component Representation

```
<xsd:complexType name="FloatingRate">
  <xsd:complexContent>
    <xsd:extension base="Rate" />
    <xsd:sequence>
      <xsd:group ref="FloatingRateIndex.model" />
      <xsd:element name="floatingRateMultiplierSchedule" type="Schedule" minOccurs="0"/>
      <xsd:element name="spreadSchedule" type="SpreadSchedule" minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="rateTreatment" type="RateTreatmentEnum" minOccurs="0"/>
      <xsd:element name="capRateSchedule" type="StrikesSchedule" minOccurs="0"
        maxOccurs="unbounded"/>
      <xsd:element name="floorRateSchedule" type="StrikesSchedule"
        minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

[top](#)

Complex Type: FloatingRateCalculation

| | |
|--------------|--|
| Super-types: | Rate < FloatingRate (by extension) < FloatingRateCalculation (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | FloatingRateCalculation |
| Used by (from the same schema document) | Complex Type InterestAccrualsMethod |
| Abstract | no |
| Documentation | A type defining the floating rate and definitions relating to the calculation of floating rate amounts. |

XML Instance Representation

```
<...
id="xsd:ID [0..1]">
  <floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  <indexTenor> Interval </indexTenor> [0..1]
  'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'
```

<floatingRateMultiplierSchedule> [Schedule](#) </floatingRateMultiplierSchedule> [0..1]

'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> [SpreadSchedule](#) </spreadSchedule> [0..*]

'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> [RateTreatmentEnum](#) </rateTreatment> [0..1]

'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> [StrikeSchedule](#) </capRateSchedule> [0..*]

'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> [StrikeSchedule](#) </floorRateSchedule> [0..*]

'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.'

<initialRate> [xsd:decimal](#) </initialRate> [0..1]

'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> [Rounding](#) </finalRateRounding> [0..1]

'The rounding convention to apply to the final rate used in determination of a calculation period amount.'

<averagingMethod> [AveragingMethodEnum](#) </averagingMethod> [0..1]

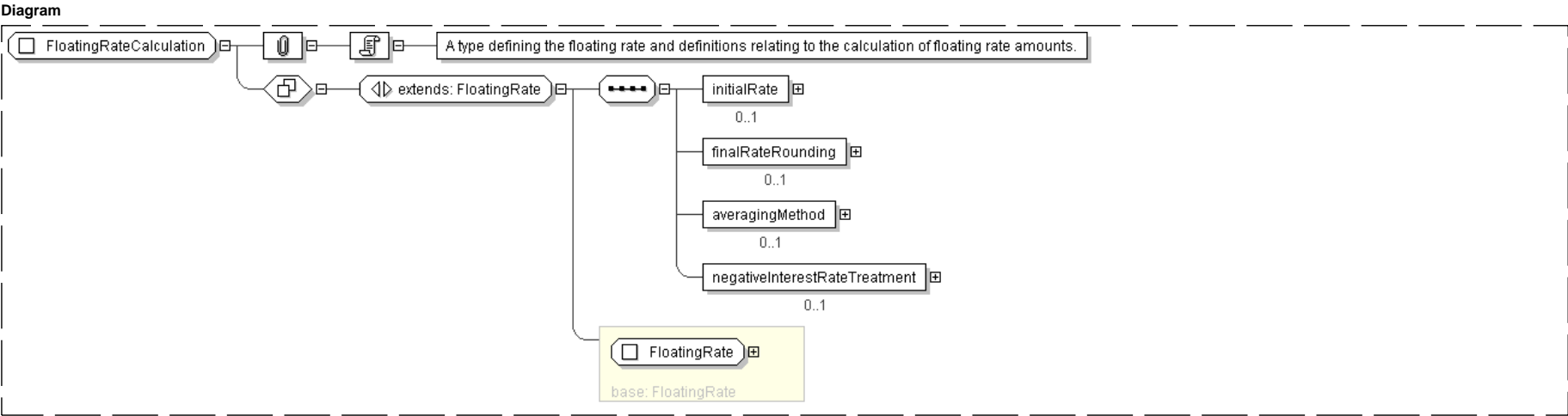
'If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies.'

<negativeInterestRateTreatment> [NegativeInterestRateTreatmentEnum](#)

</negativeInterestRateTreatment> [0..1]

'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).'

</...>



Schema Component Representation

```
<xsd:complexType name="FloatingRateCalculation">
  <xsd:complexContent>
    <xsd:extension base=" FloatingRate " >
      <xsd:sequence>
        <xsd:element name="initialRate" type=" xsd:decimal " minOccurs="0"/>
        <xsd:element name="finalRateRounding" type=" Rounding " minOccurs="0"/>
        <xsd:element name="averagingMethod" type=" AveragingMethodEnum " minOccurs="0"/>
        <xsd:element name="negativeInterestRateTreatment" type=" NegativeInterestRateTreatmentEnum " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

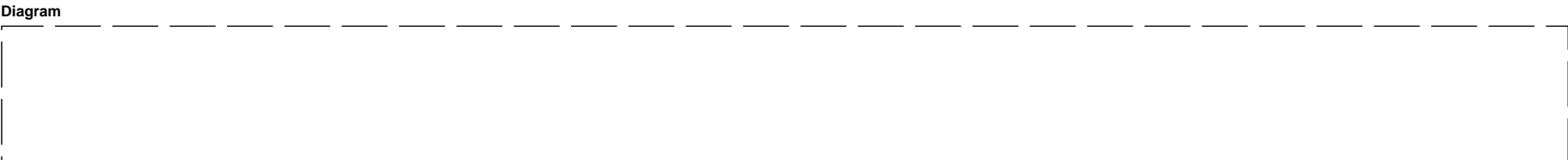
Complex Type: FloatingRateIndex

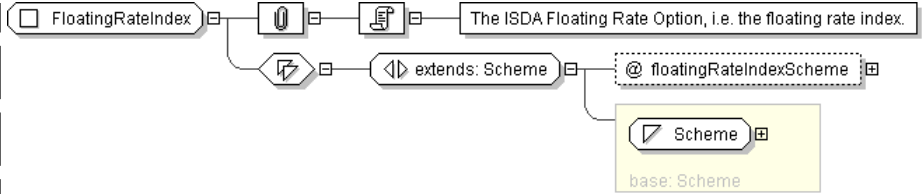
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < FloatingRateIndex (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | FloatingRateIndex |
| Used by (from the same schema document) | Complex Type ForecastRateIndex , Model Group FloatingRateIndex.model |
| Abstract | no |
| Documentation | The ISDA Floating Rate Option, i.e. the floating rate index. |

XML Instance Representation

```
<...
floatingRateIndexScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```





Schema Component Representation

```
<xsd:complexType name="FloatingRateIndex">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="floatingRateIndexScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/floating-rate-index"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **ForecastRateIndex**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|-------------------------------|
| Name | ForecastRateIndex |
| Abstract | no |
| Documentation | A type defining a rate index. |

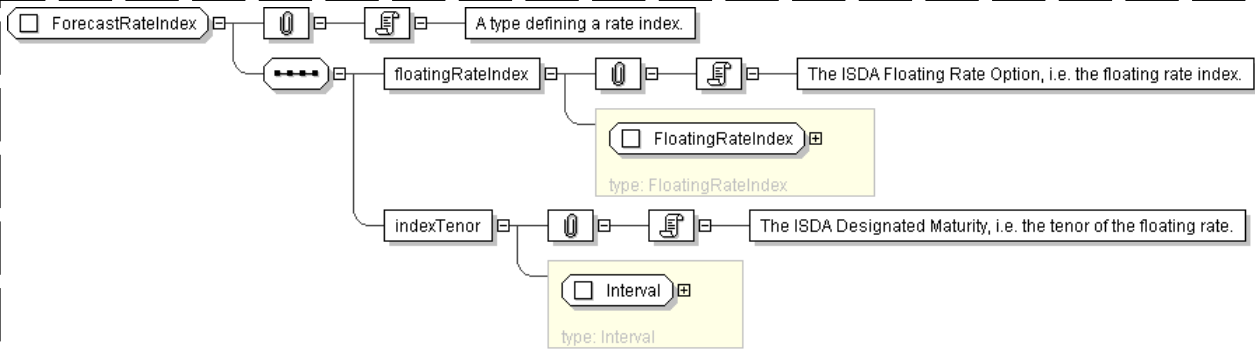
XML Instance Representation

```
<...>
<floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
  'The ISDA Floating Rate Option, i.e. the floating rate index.'

<indexTenor> Interval </indexTenor> [1]
  'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ForecastRateIndex">
  <xsd:sequence>
```

```
<xsd:element name="floatingRateIndex" type=" FloatingRateIndex " />
<xsd:element name="indexTenor" type=" Interval " />
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Formula**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | Formula |
| Used by (from the same schema document) | Complex Type FormulaComponent |
| Abstract | no |
| Documentation | A type describing a financial formula, with its description and components. |

XML Instance Representation

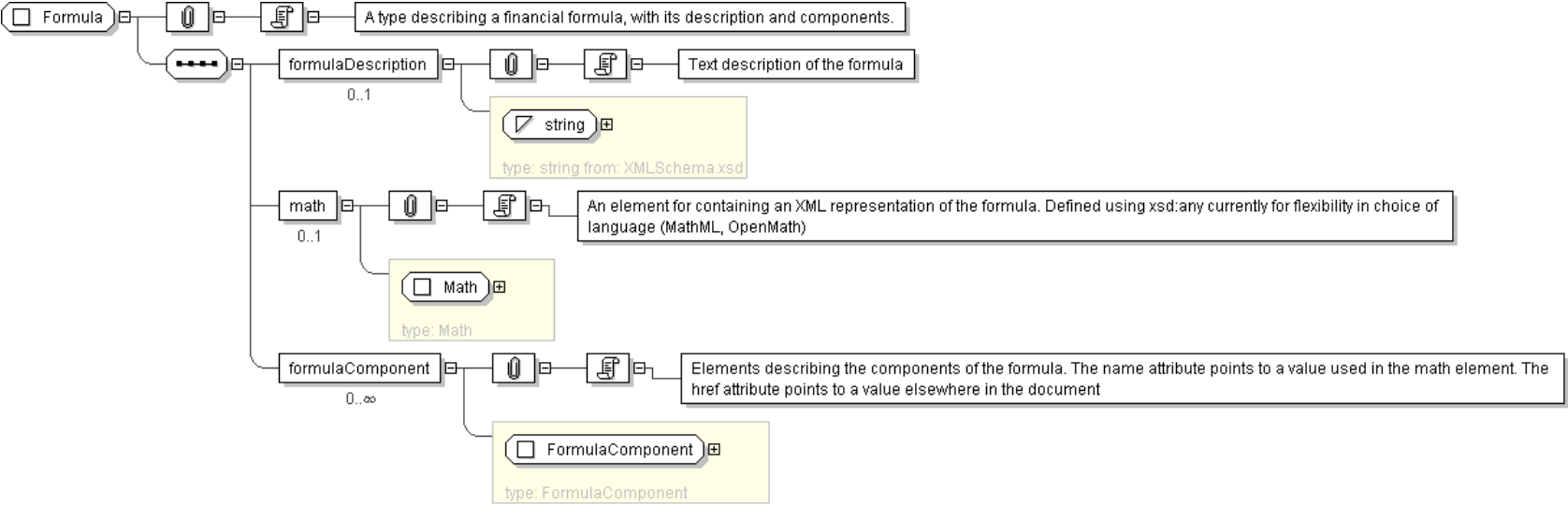
```
<...>
<formulaDescription> xsd:string </formulaDescription> [0..1]
'Text description of the formula'

<math> Math </math> [0..1]
'An element for containing an XML representation of the formula. Defined using xsd:
any currently for flexibility in choice of language (MathML, OpenMath)'

<formulaComponent> FormulaComponent </formulaComponent> [0..*]
'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'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Formula">
<xsd:sequence>
```

```
<xsd:element name="formulaDescription" type=" xsd:string " minOccurs="0"/>
<xsd:element name="math" type=" Math " minOccurs="0"/>
<xsd:element name="formulaComponent" type=" FormulaComponent "
minOccurs="0" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

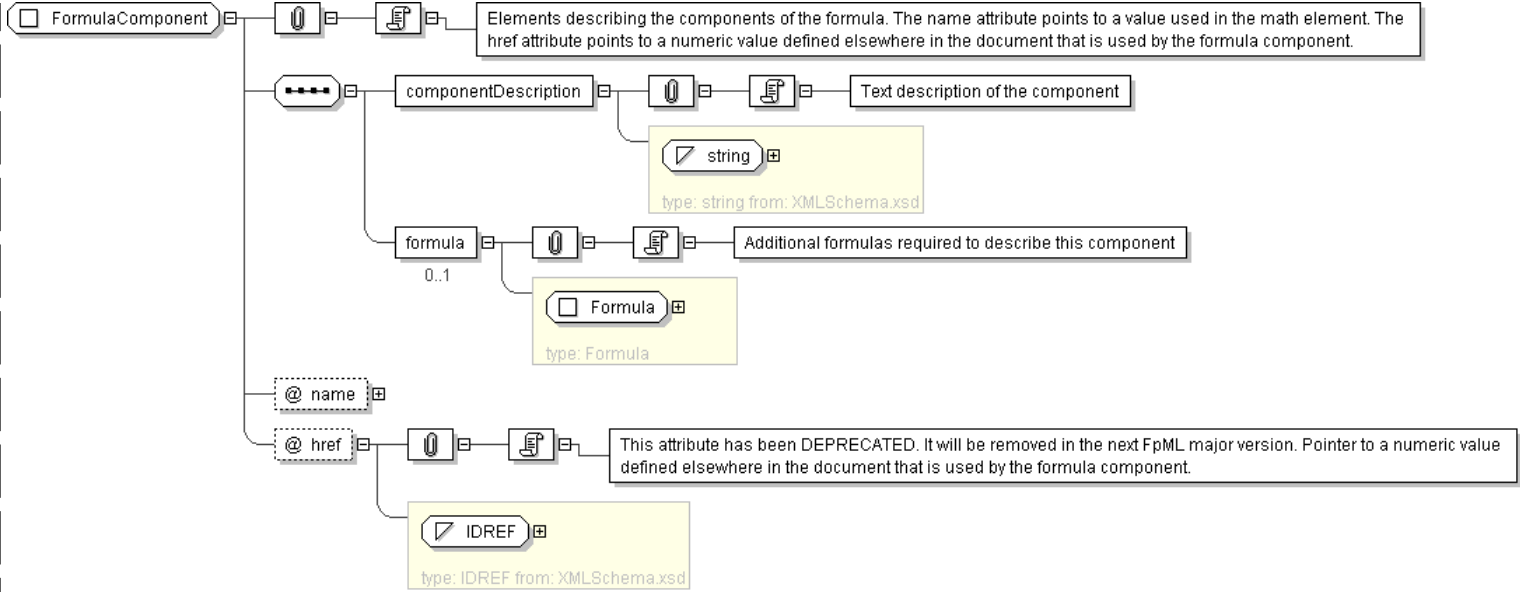
Complex Type: **FormulaComponent**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FormulaComponent |
| Used by (from the same schema document) | Complex Type Formula |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...
name=" xsd:normalizedString [0..1]"
href=" xsd:IDREF [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FormulaComponent">
  <xsd:sequence>
    <xsd:element name="componentDescription" type="xsd:string"/>
    <xsd:element name="formula" type="Formula" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="name" type="xsd:normalizedString"/>
  <xsd:attribute name="href" type="xsd:IDREF" deprecated="true" deprecatedReason="There was
no definition on where this attribute should point at and no clear usage."/>
</xsd:complexType>
```

[top](#)

Complex Type: FxCashSettlement

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | FxCashSettlement |
| Abstract | no |
| Documentation | 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. |

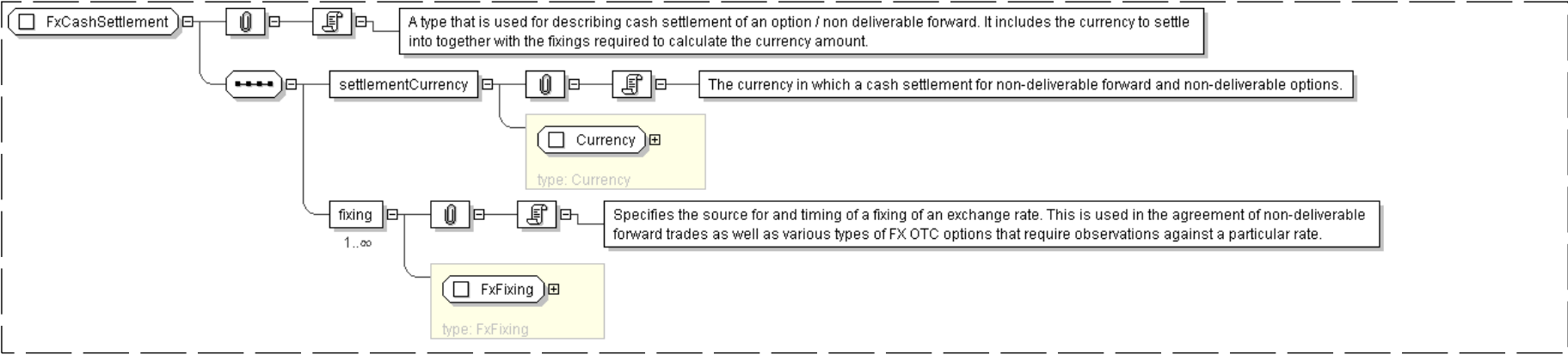
XML Instance Representation

```
<...>
  <settlementCurrency> Currency </settlementCurrency> [1]
  'The currency in which a cash settlement for non-deliverable forward and non-
  deliverable options.'

  <fixing> FxFixing </fixing> [1..*]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxCashSettlement">
  <xsd:sequence>
    <xsd:element name="settlementCurrency" type=" Currency " />
    <xsd:element name="fixing" type=" FxFixing " maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxFixing**

| | |
|---|--|
| Super-types: | FxSpotRateSource < FxFixing (by extension) |
| Sub-types: | None |
| Name | FxFixing |
| Used by (from the same schema document) | Complex Type FxCashSettlement |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<primaryRateSource> InformationSource </primaryRateSource> [1]
'The primary source for where the rate observation will occur. Will typically be either a
page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]
'An alternative, or secondary, source for where the rate observation will occur. Will
typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]
'The time at which the spot currency exchange rate will be observed. It is specified as a
time in a specific business center, e.g. 11:00am London time.'

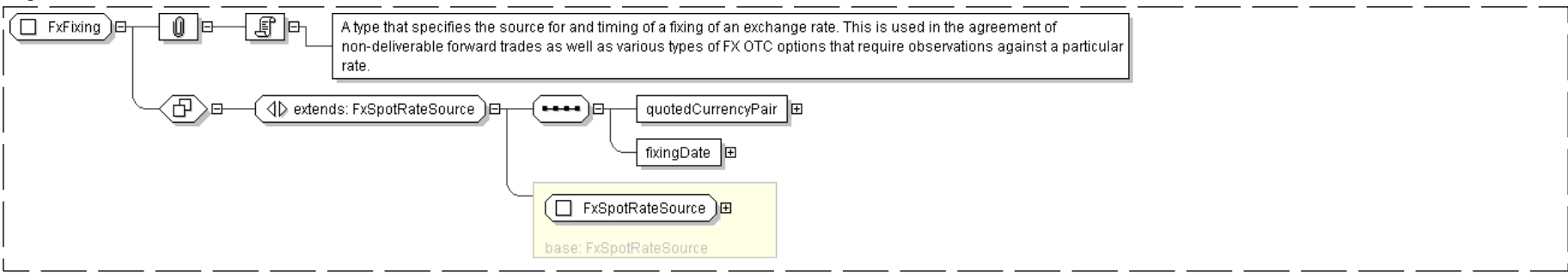
<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]
'Defines the two currencies for an FX trade and the quotation relationship between the
two currencies.'

<fixingDate> xsd:date </fixingDate> [1]
'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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxFixing">
  <xsd:complexContent>
    <xsd:extension base=" FxSpotRateSource " />
    <xsd:sequence>
      <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair " />
      <xsd:element name="fixingDate" type=" xsd:date " />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **FxRate**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | FxRate |
| Abstract | no |
| Documentation | A type describing the rate of a currency conversion: pair of currency, quotation mode and exchange rate. |

XML Instance Representation

<...>

<quotedCurrencyPair> QuotedCurrencyPair </quotedCurrencyPair> [1]

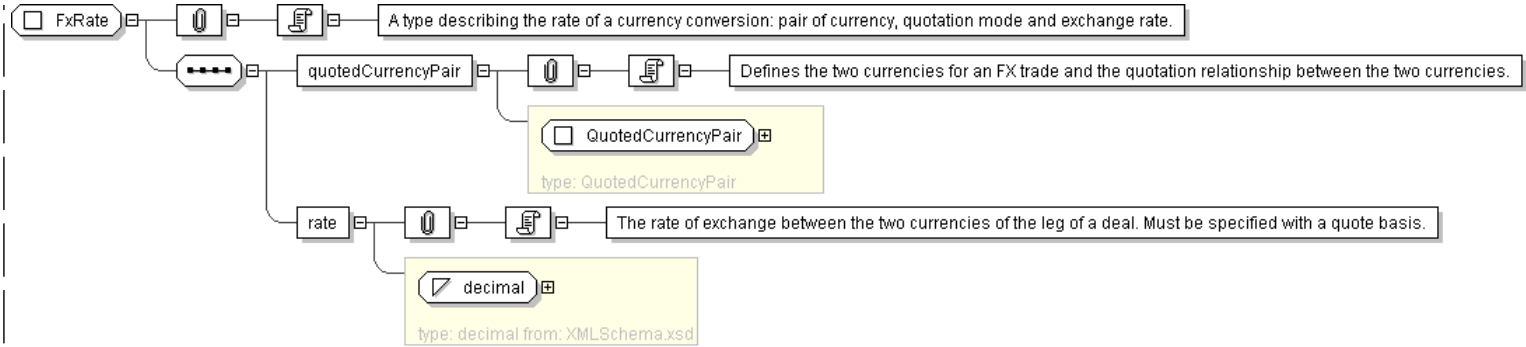
'Defines the two currencies for an FX trade and the quotation relationship between the two currencies.'

<rate> xsd:decimal </rate> [1]

'The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="FxRate">
  <xsd:sequence>
    <xsd:element name="quotedCurrencyPair" type=" QuotedCurrencyPair " />
    <xsd:element name="rate" type=" xsd:decimal " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **FxSpotRateSource**

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">FxFixing (by extension) |
| Name | FxSpotRateSource |
| Abstract | no |
| Documentation | A type defining the source and time for an fx rate. |

XML Instance Representation

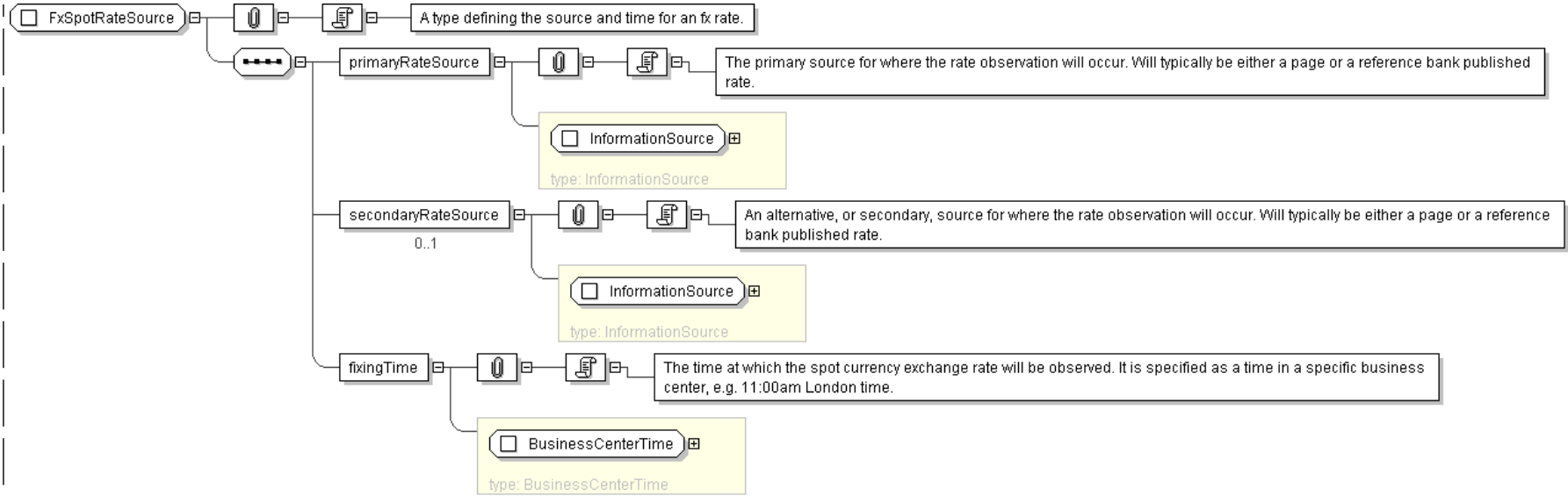
```
<...>
<primaryRateSource> InformationSource </primaryRateSource> [1]
'The primary source for where the rate observation will occur. Will typically be either a
page or a reference bank published rate.'

<secondaryRateSource> InformationSource </secondaryRateSource> [0..1]
'An alternative, or secondary, source for where the rate observation will occur. Will
typically be either a page or a reference bank published rate.'

<fixingTime> BusinessCenterTime </fixingTime> [1]
'The time at which the spot currency exchange rate will be observed. It is specified as a
time in a specific business center, e.g. 11:00am London time.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="FxSpotRateSource">
  <xsd:sequence>
    <xsd:element name="primaryRateSource" type=" InformationSource " />
    <xsd:element name="secondaryRateSource" type=" InformationSource " minOccurs="0"/>
    <xsd:element name="fixingTime" type=" BusinessCenterTime " />
  </xsd:sequence>
</xsd:complexType>
```

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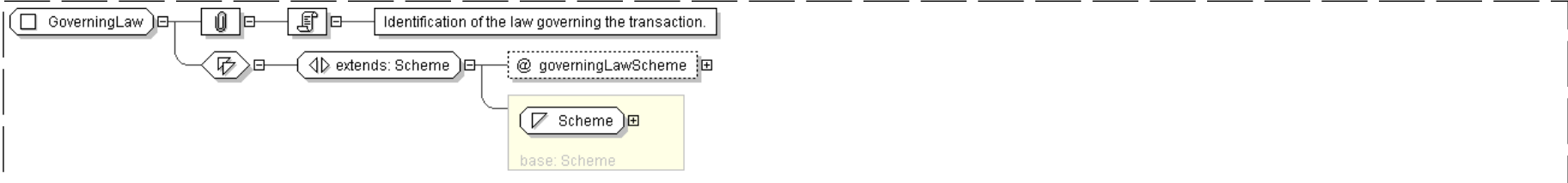
Complex Type: **GoverningLaw**

| | |
|---------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < GoverningLaw (by extension) |
| Sub-types: | None |
| Name | GoverningLaw |
| Abstract | no |
| Documentation | Identification of the law governing the transaction. |

XML Instance Representation

```
<...
governingLawScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="GoverningLaw">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="governingLawScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/governing-law" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: IdentifiedCurrency

| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < Currency (by extension) < IdentifiedCurrency (by extension) |
| Sub-types: | None |

| | |
|---------------|---------------------------------------|
| Name | IdentifiedCurrency |
| Abstract | no |
| Documentation | Specifies Currency with ID attribute. |

XML Instance Representation

```
<...
currencyScheme=" xsd:anyURI [0..1]"
id=" xsd:ID [0..1]">
  Currency
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IdentifiedCurrency">
  <xsd:simpleContent>
    <xsd:extension base=" Currency " >
      <xsd:attribute name="id" type=" xsd:ID " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: IdentifiedCurrencyReference

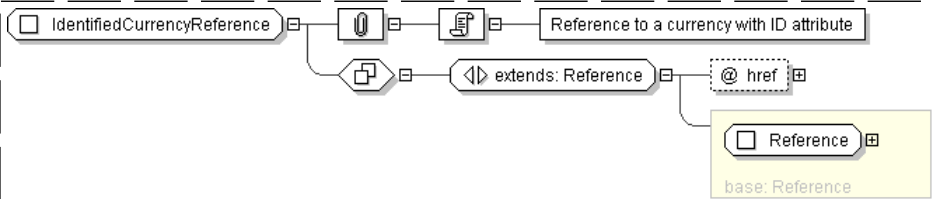
| | |
|--------------|---|
| Super-types: | Reference < IdentifiedCurrencyReference (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | IdentifiedCurrencyReference |
| Abstract | no |
| Documentation | Reference to a currency with ID attribute |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[1\]"/>  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IdentifiedCurrencyReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference ">  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="IdentifiedCurrency"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

Complex Type: IdentifiedDate

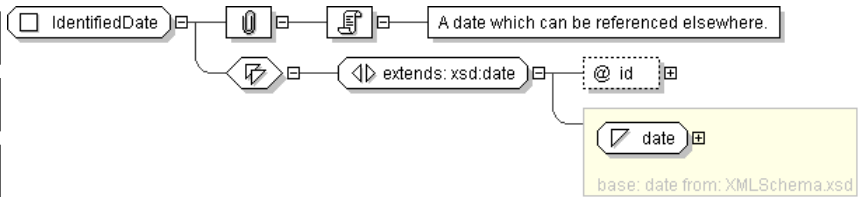
| | |
|--------------|---|
| Super-types: | xsd:date < IdentifiedDate (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | IdentifiedDate |
| Used by (from the same schema document) | Complex Type AdjustableDate , Complex Type AdjustableDate2 , Complex Type AdjustableDates , Complex Type AdjustableOrRelativeAndAdjustedDate , Complex Type Payment , Model Group VersionHistory.model |
| Abstract | no |
| Documentation | A date which can be referenced elsewhere. |

XML Instance Representation

```
<...  
  id=" xsd:ID \[0..1\]">  
    xsd:date  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IdentifiedDate">  
  <xsd:simpleContent>  
    <xsd:extension base=" xsd:date ">  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

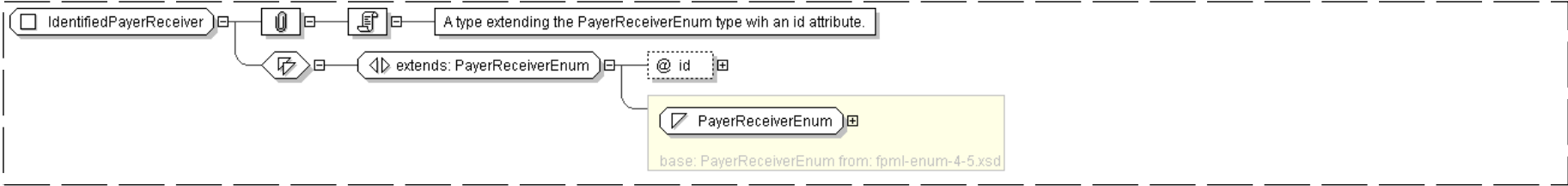
Complex Type: **IdentifiedPayerReceiver**

| | |
|---|---|
| Super-types: | PayerReceiverEnum < IdentifiedPayerReceiver (by extension) |
| Sub-types: | None |
| Name | IdentifiedPayerReceiver |
| Used by (from the same schema document) | Complex Type Strike , Complex Type Strike , Complex Type StrikeSchedule , Complex Type StrikeSchedule |
| Abstract | no |
| Documentation | A type extending the PayerReceiverEnum type wih an id attribute. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  PayerReceiverEnum  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="IdentifiedPayerReceiver">  
  <xsd:simpleContent>  
    <xsd:extension base=" PayerReceiverEnum ">  
      <xsd:attribute name="id" type=" xsd:ID "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: **InformationProvider**

| | |
|---|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < InformationProvider (by extension) |
| Sub-types: | None |
| Name | InformationProvider |
| Used by (from the same schema document) | Complex Type InformationSource |
| Abstract | no |

XML Instance Representation

```
<...  
informationProviderScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InformationProvider">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="informationProviderScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/information-provider"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: InformationSource

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | InformationSource |
| Used by (from the same schema document) | Complex Type FxSpotRateSource , Complex Type FxSpotRateSource , Complex Type SettlementRateSource |
| Abstract | no |
| Documentation | A type defining the source for a piece of information (e.g. a rate refix or an fx fixing). |

XML Instance Representation

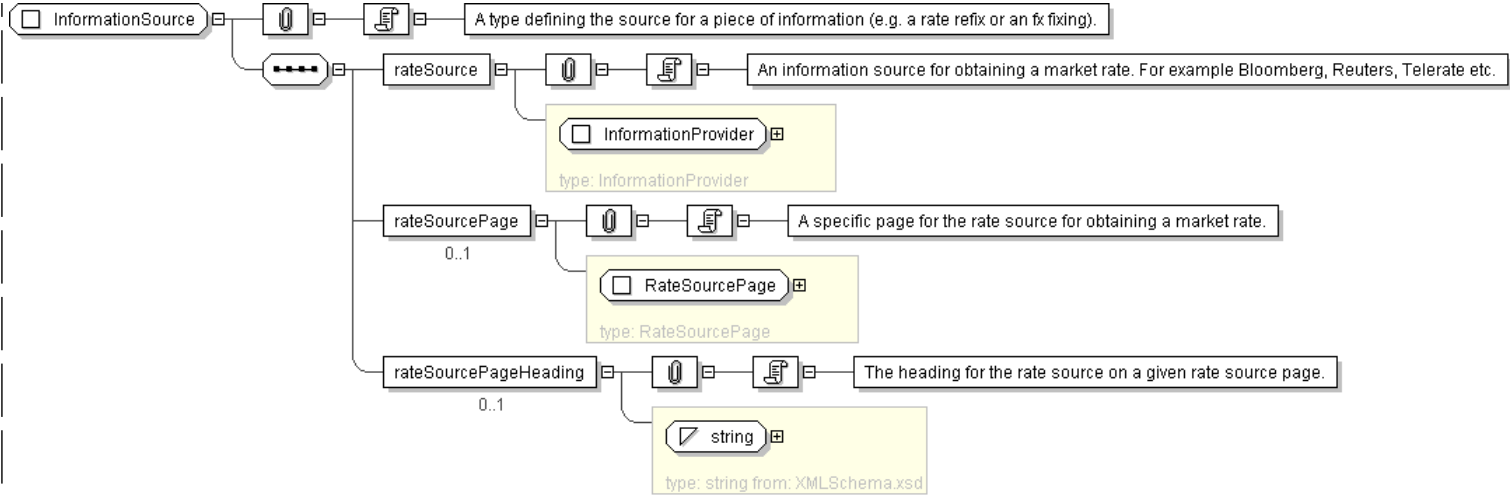
```
<...>
<rateSource> InformationProvider </rateSource> [1]
  'An information source for obtaining a market rate. For example Bloomberg, Reuters,
  Telerate etc.'
```

```
<rateSourcePage> RateSourcePage </rateSourcePage> [0..1]
  'A specific page for the rate source for obtaining a market rate.'
```

```
<rateSourcePageHeading> xsd:string </rateSourcePageHeading> [0..1]
  'The heading for the rate source on a given rate source page.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InformationSource">
  <xsd:sequence>
    <xsd:element name="rateSource" type="InformationProvider" />
    <xsd:element name="rateSourcePage" type="RateSourcePage" minOccurs="0"/>
    <xsd:element name="rateSourcePageHeading" type="xsd:string" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **InstrumentId**

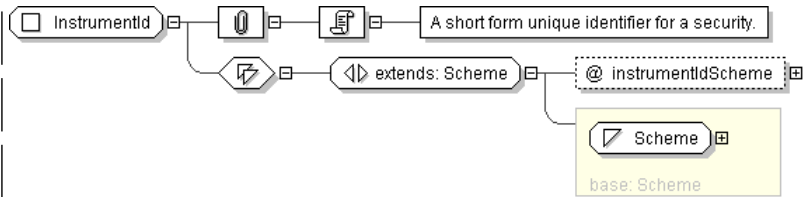
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < InstrumentId (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | InstrumentId |
| Abstract | no |
| Documentation | A short form unique identifier for a security. |

XML Instance Representation

```
<...
instrumentIdScheme="xsd:anyURI [1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InstrumentId">
```

```
<xsd:simpleContent>
  <xsd:extension base=" Scheme " >
    <xsd:attribute name="instrumentIdScheme" type=" xsd:anyURI " use="required"/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **InterestAccrualsCompoundingMethod**

| | |
|---------------|---|
| Super-types: | InterestAccrualsMethod < InterestAccrualsCompoundingMethod (by extension) |
| Sub-types: | None |
| Name | InterestAccrualsCompoundingMethod |
| Abstract | no |
| Documentation | A type defining the way in which interests are accrued: the applicable rate (fixed or floating reference) and the compounding method. |

XML Instance Representation

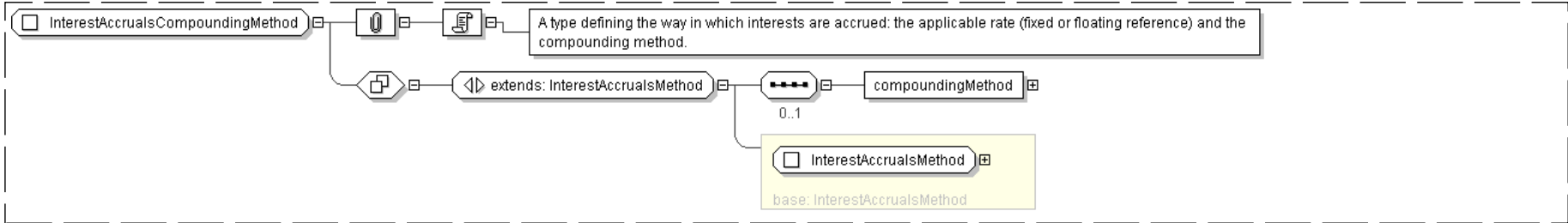
```
<...>
Start Choice [1]
  <floatingRateCalculation> FloatingRateCalculation </floatingRateCalculation> [1]
  'The floating rate calculation definitions'

  <fixedRate> xsd:decimal </fixedRate> [1]
  'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
  of 5% would be represented as 0.05.'

End Choice
Start Sequence [0..1]
  <compoundingMethod> CompoundingMethodEnum </compoundingMethod> [1]
  'If more that 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 that one calculation
  period contributes to a single payment amount.'

End Sequence
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestAccrualsCompoundingMethod">
  <xsd:complexContent>
    <xsd:extension base=" InterestAccrualsMethod " >
      <xsd:sequence minOccurs="0">
        <xsd:element name="compoundingMethod" type=" CompoundingMethodEnum " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: **InterestAccrualsMethod**

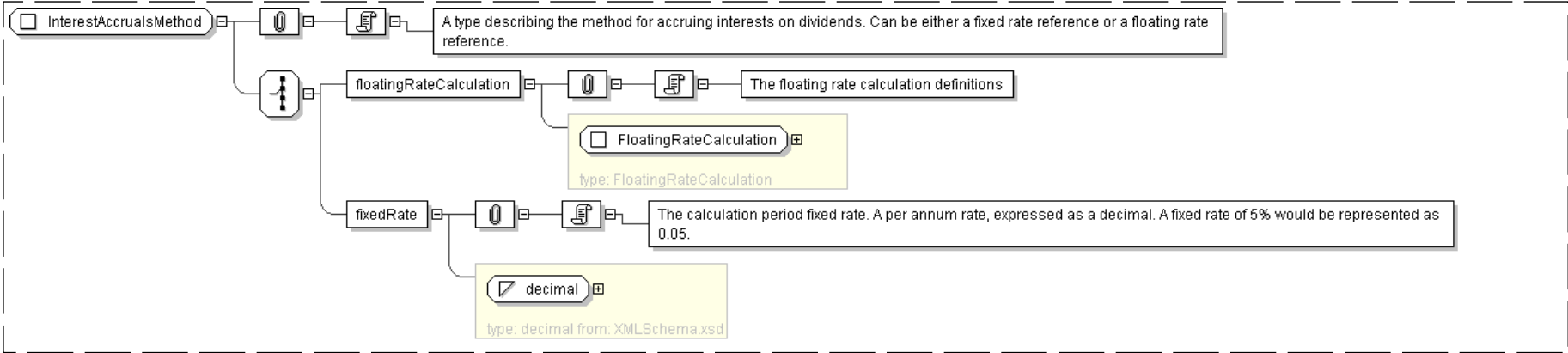
| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">InterestAccrualsCompoundingMethod (by extension) |
| Name | InterestAccrualsMethod |
| Abstract | no |
| Documentation | A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference. |

XML Instance Representation

```
<...>
Start Choice [1]
  <floatingRateCalculation> FloatingRateCalculation </floatingRateCalculation> [1]
  'The floating rate calculation definitions'

  <fixedRate> xsd:decimal </fixedRate> [1]
  'The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate
  of 5% would be represented as 0.05.'
End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterestAccrualsMethod">
  <xsd:choice>
    <xsd:element name="floatingRateCalculation" type=" FloatingRateCalculation "/>
    <xsd:element name="fixedRate" type=" xsd:decimal "/>
  </xsd:choice>
</xsd:complexType>
```

Complex Type: **IntermediaryInformation**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | IntermediaryInformation |
| Used by (from the same schema document) | Complex Type SettlementInstruction |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>

Start [Choice](#) [1]

<routingIds> [RoutingIds](#) </routingIds> [1]

'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.'

<routingExplicitDetails> [RoutingExplicitDetails](#) </routingExplicitDetails> [1]

'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.'

<routingIdsAndExplicitDetails> [RoutingIdsAndExplicitDetails](#) </routingIdsAndExplicitDetails> [1]

'A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.'

End Choice

<intermediarySequenceNumber> [xsd:positiveInteger](#) </intermediarySequenceNumber> [1]

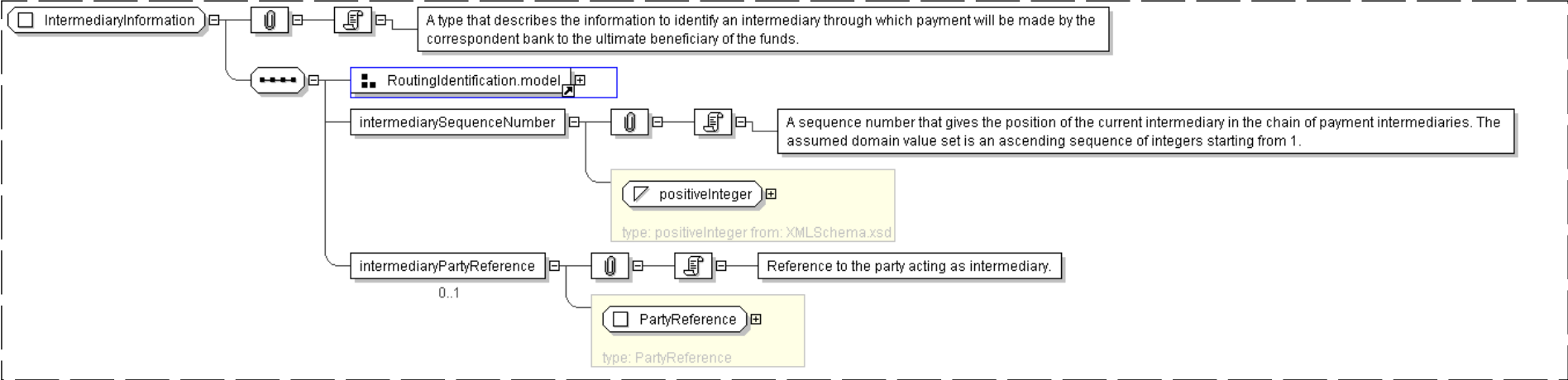
'A sequence number that gives the position of the current intermediary in the chain of payment intermediaries. The assumed domain value set is an ascending sequence of integers starting from 1.'

<intermediaryPartyReference> [PartyReference](#) </intermediaryPartyReference> [0..1]

'Reference to the party acting as intermediary.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="IntermediaryInformation">
  <xsd:sequence>
    <xsd:group ref="RoutingIdentification.model" />
    <xsd:element name="intermediarySequenceNumber" type="xsd:positiveInteger" />
    <xsd:element name="intermediaryPartyReference" type="PartyReference" minOccurs="0" />
  </xsd:sequence>
</complexType>
```

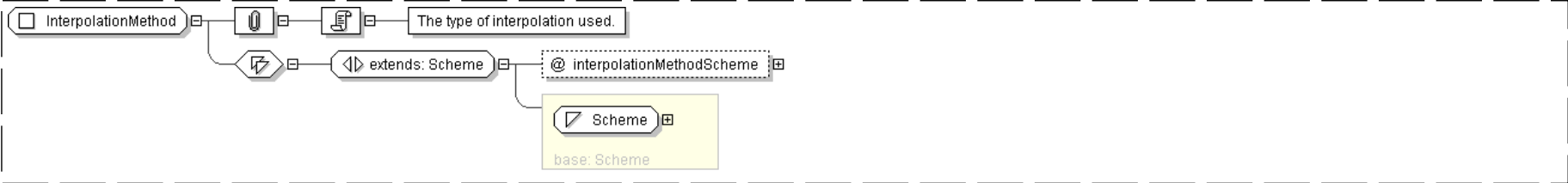
Complex Type: **InterpolationMethod**

| | |
|---------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < InterpolationMethod (by extension) |
| Sub-types: | None |
| Name | InterpolationMethod |
| Abstract | no |
| Documentation | The type of interpolation used. |

XML Instance Representation

```
<...  
  interpolationMethodScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="InterpolationMethod">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="interpolationMethodScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/interpolation-method"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: **Interval**

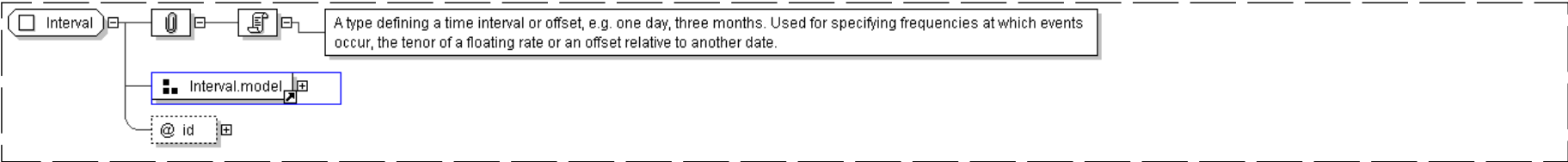
| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">• CalculationPeriodFrequency (by extension)• Offset (by extension)<ul style="list-style-type: none">◦ DateOffset (by extension)◦ RelativeDateOffset (by extension)<ul style="list-style-type: none">▪ AdjustedRelativeDateOffset (by extension)▪ RelativeDates (by extension)• ResetFrequency (by extension) |

| | |
|---|---|
| Name | Interval |
| Used by (from the same schema document) | Complex Type ForecastRateIndex , Model Group FloatingRateIndex.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <periodMultiplier> xsd:integer </periodMultiplier> [1]  
  
  '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> PeriodEnum </period> [1]  
  
  '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).'  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Interval">  
  <xsd:group ref=" Interval.model " />  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

[top](#)

Complex Type: Leg

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Leg |
| Abstract | yes |
| Documentation | A supertype of leg. All swap legs extend this type. |

XML Instance Representation

```
<.../>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Leg" abstract="true" />
```

[top](#)

Complex Type: LegalEntity

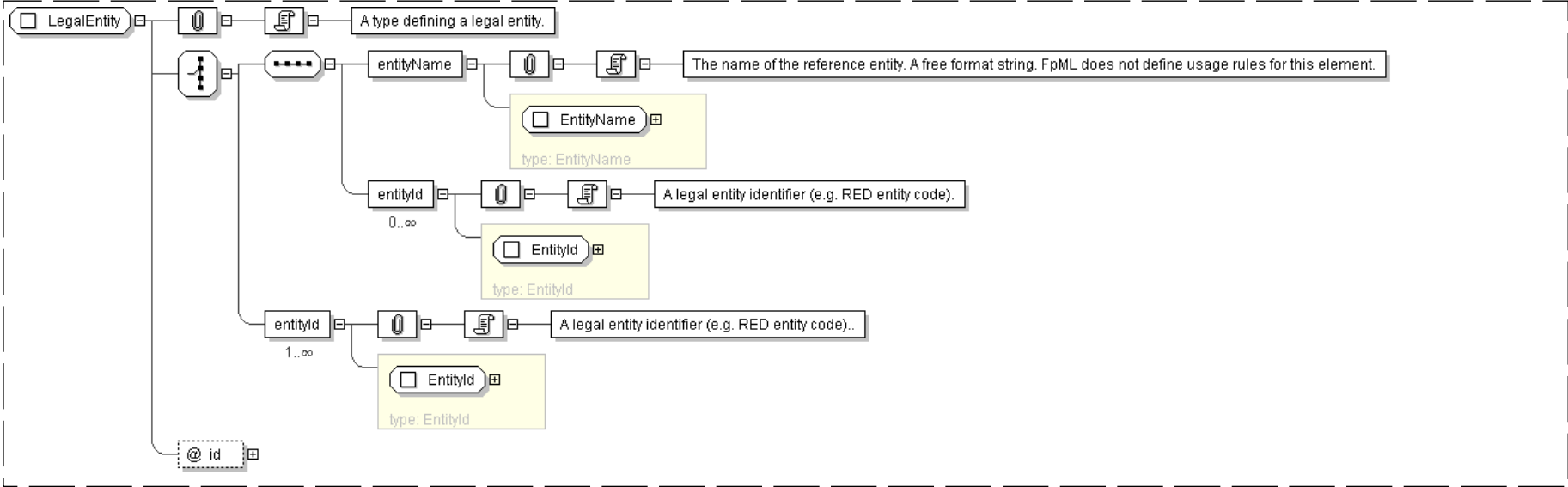
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---------------------------------|
| Name | LegalEntity |
| Abstract | no |
| Documentation | A type defining a legal entity. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
Start Choice [1]  
  <entityName> EntityName </entityName> [1]  
  'The name of the reference entity. A free format string. FpML does not define usage rules  
  for this element.'  
  
  <entityId> EntityId </entityId> [0..*]  
  'A legal entity identifier (e.g. RED entity code)..'  
  
  <entityId> EntityId </entityId> [1..*]  
  'A legal entity identifier (e.g. RED entity code)..'  
  
End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LegalEntity">  
  <xsd:choice>  
    <xsd:sequence>  
      <xsd:element name="entityName" type=" EntityName " />  
      <xsd:element name="entityId" type=" EntityId " minOccurs="0" maxOccurs="unbounded" />  
    </xsd:sequence>  
    <xsd:element name="entityId" type=" EntityId " maxOccurs="unbounded" />  
  </xsd:choice>  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

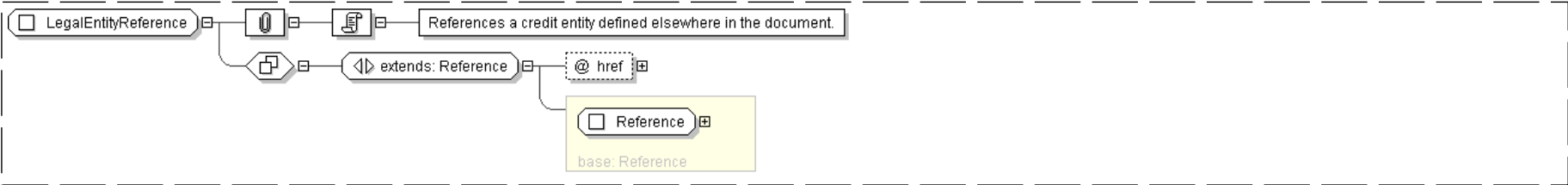
| | |
|--------------|--|
| Super-types: | Reference < LegalEntityReference (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | LegalEntityReference |
| Abstract | no |
| Documentation | References a credit entity defined elsewhere in the document. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="LegalEntityReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference" >  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="LegalEntity" />  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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Complex Type: **MainPublication**

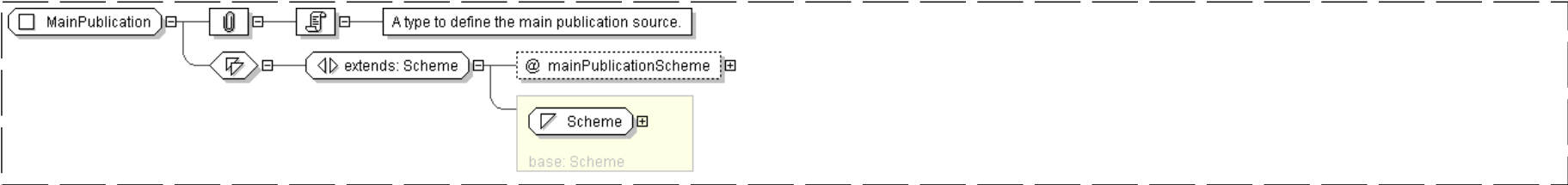
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MainPublication (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | MainPublication |
| Abstract | no |
| Documentation | A type to define the main publication source. |

XML Instance Representation

```
<...  
  mainPublicationScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MainPublication">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="mainPublicationScheme" type=" xsd:anyURI " default="http://www.fpml.
        org/coding-scheme/inflation-main-publication"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: ManualExercise

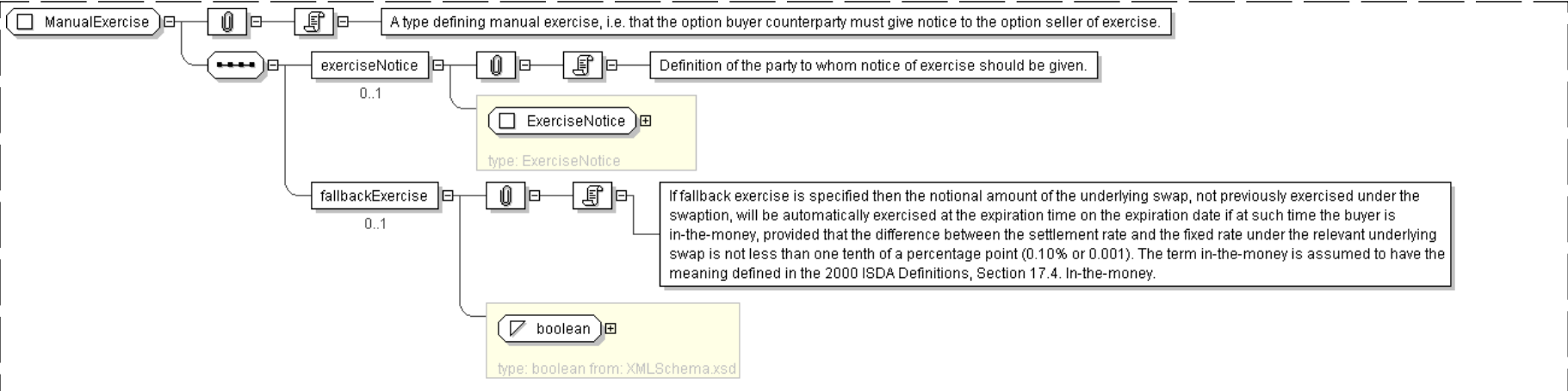
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | ManualExercise |
| Used by (from the same schema document) | Complex Type ExerciseProcedure |
| Abstract | no |
| Documentation | A type defining manual exercise, i.e. that the option buyer counterparty must give notice to the option seller of exercise. |

XML Instance Representation

```
<...>
<exerciseNotice> ExerciseNotice </exerciseNotice> [0..1]
  'Definition of the party to whom notice of exercise should be given.'

<fallbackExercise> xsd:boolean </fallbackExercise> [0..1]
  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ManualExercise">
```

```
<xsd:sequence>
  <xsd:element name="exerciseNotice" type=" ExerciseNotice " minOccurs="0"/>
  <xsd:element name="fallbackExercise" type=" xsd:boolean " minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **MasterAgreement**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | MasterAgreement |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | An entity for defining the agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties. |

XML Instance Representation

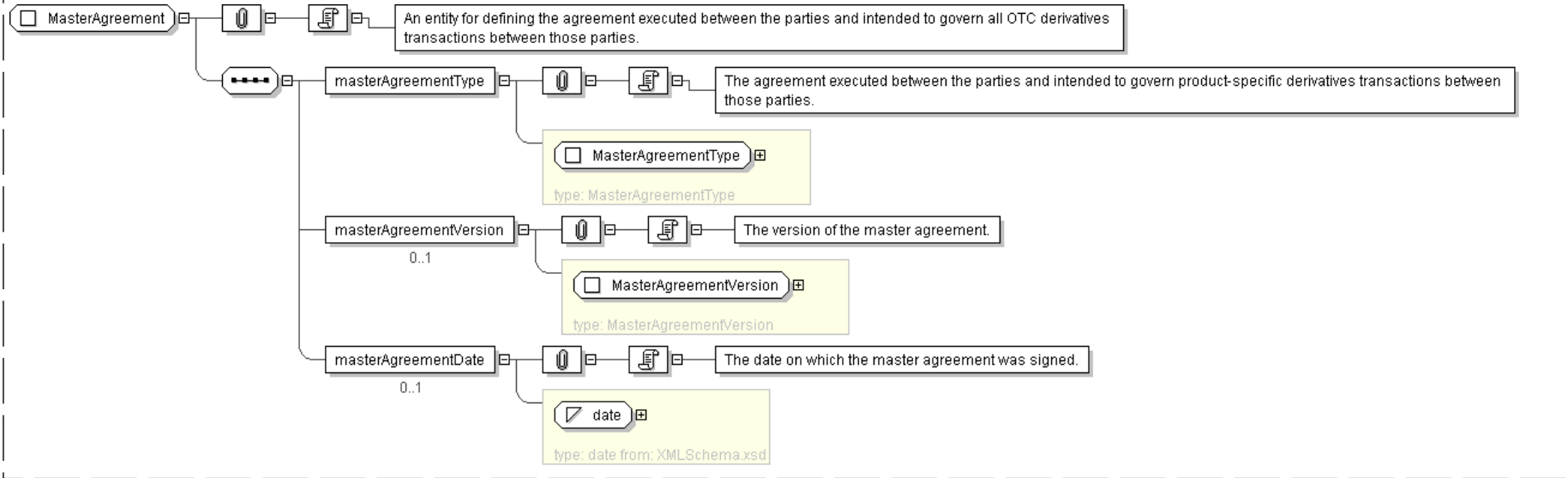
```
<...>
  <masterAgreementType> MasterAgreementType </masterAgreementType> [1]
  'The agreement executed between the parties and intended to govern product-specific
  derivatives transactions between those parties.'

  <masterAgreementVersion> MasterAgreementVersion </masterAgreementVersion> [0..1]
  'The version of the master agreement.'

  <masterAgreementDate> xsd:date </masterAgreementDate> [0..1]
  'The date on which the master agreement was signed.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MasterAgreement">
  <xsd:sequence>
```

```
<xsd:element name="masterAgreementType" type=" MasterAgreementType " />
<xsd:element name="masterAgreementVersion" type=" MasterAgreementVersion " minOccurs="0" />
<xsd:element name="masterAgreementDate" type=" xsd:date " minOccurs="0" />
</xsd:sequence>
</xsd:complexType>
```

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Complex Type: **MasterAgreementType**

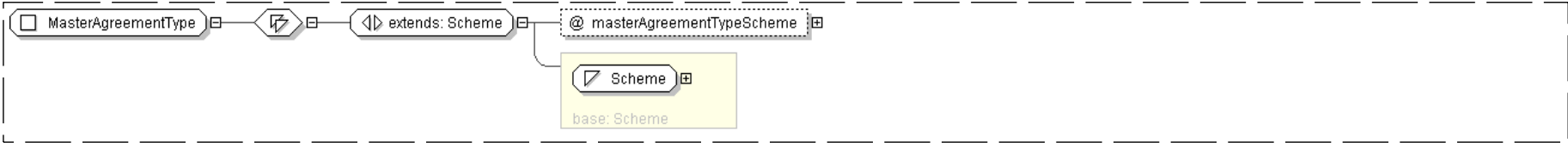
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MasterAgreementType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | MasterAgreementType |
| Used by (from the same schema document) | Complex Type MasterAgreement |
| Abstract | no |

XML Instance Representation

```
<...
masterAgreementTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MasterAgreementType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="masterAgreementTypeScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/master-agreement-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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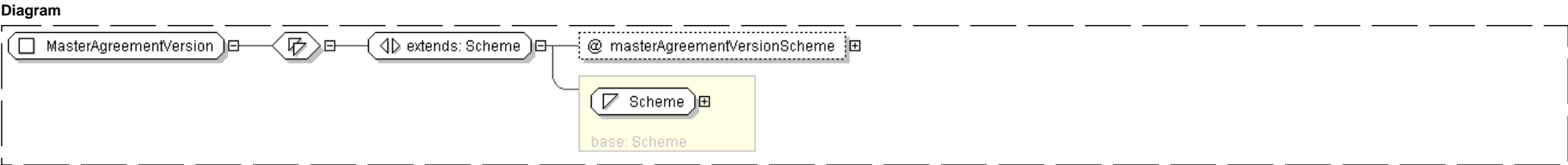
Complex Type: **MasterAgreementVersion**

| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MasterAgreementVersion (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | MasterAgreementVersion |
| Used by (from the same schema document) | Complex Type MasterAgreement |
| Abstract | no |

XML Instance Representation

```
<...
masterAgreementVersionScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Schema Component Representation

```
<xsd:complexType name="MasterAgreementVersion">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="masterAgreementVersionScheme" type=" xsd:anyURI " default="http://www.
        fpml.org/coding-scheme/master-agreement-version"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **MasterConfirmation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | MasterConfirmation |
| Used by (from the same schema document) | Complex Type Documentation |
| Abstract | no |
| Documentation | An entity for defining the master confirmation agreement executed between the parties. |

XML Instance Representation

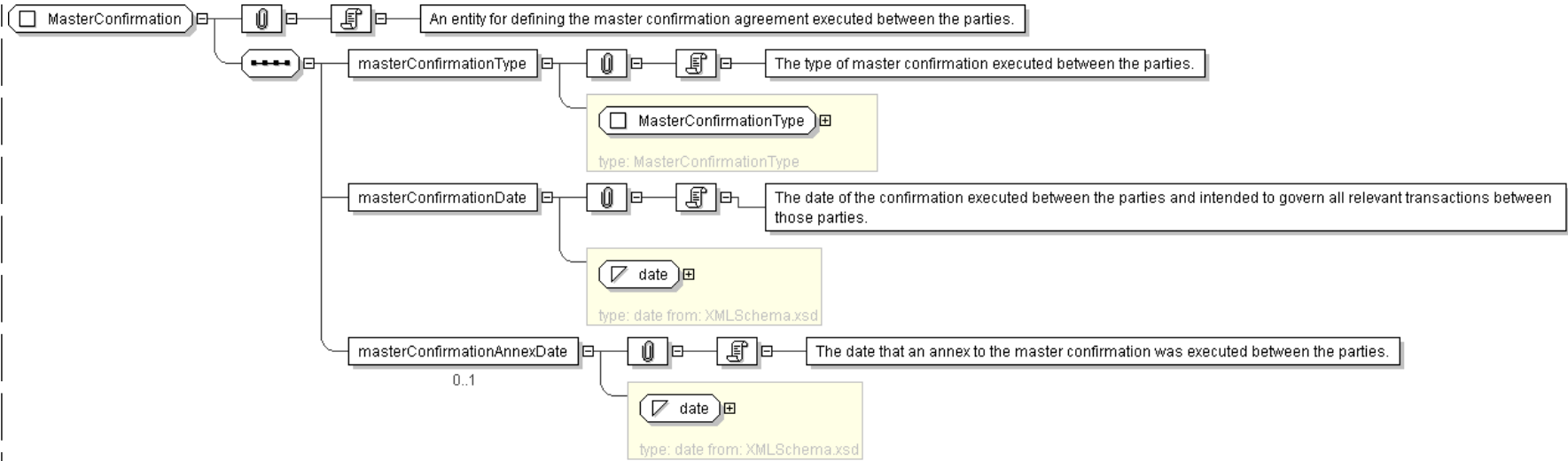
```
<...>
  <masterConfirmationType> MasterConfirmationType </masterConfirmationType> [1]
  'The type of master confirmation executed between the parties.'

  <masterConfirmationDate> xsd:date </masterConfirmationDate> [1]
  'The date of the confirmation executed between the parties and intended to govern all
  relevant transactions between those parties.'

  <masterConfirmationAnnexDate> xsd:date </masterConfirmationAnnexDate> [0..1]
  'The date that an annex to the master confirmation was executed between the parties.'

</...>
```





Schema Component Representation

```
<xsd:complexType name="MasterConfirmation">
  <xsd:sequence>
    <xsd:element name="masterConfirmationType" type=" MasterConfirmationType " />
    <xsd:element name="masterConfirmationDate" type=" xsd:date " />
    <xsd:element name="masterConfirmationAnnexDate" type=" xsd:date " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

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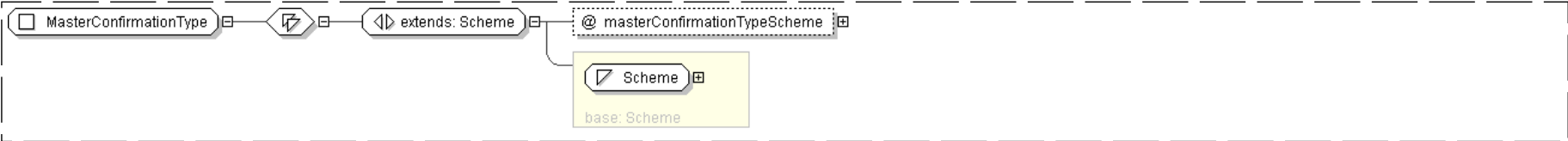
Complex Type: MasterConfirmationType

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MasterConfirmationType (by extension) |
| Sub-types: | None |
| Name | MasterConfirmationType |
| Used by (from the same schema document) | Complex Type MasterConfirmation |
| Abstract | no |

XML Instance Representation

```
<...
masterConfirmationTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MasterConfirmationType">
  <xsd:simpleContent>
```

```
<xsd:extension base=" Scheme " >
  <xsd:attribute name="masterConfirmationTypeScheme" type=" xsd:anyURI " default="http://www.
    fpml.org/coding-scheme/master-confirmation-type"/>
</xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
```

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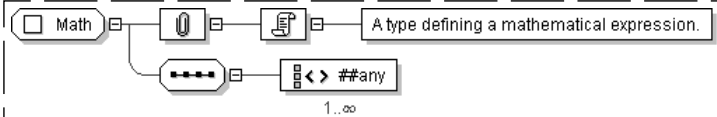
Complex Type: **Math**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Math |
| Used by (from the same schema document) | Complex Type Formula |
| Abstract | no |
| Documentation | A type defining a mathematical expression. |

XML Instance Representation

```
<...>
<!-- Mixed content -->
  Allow any elements from any namespace (skip validation). [1..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Math" mixed="true">
  <xsd:sequence>
    <xsd:any namespace="##any" processContents="skip" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **MatrixTerm**

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MatrixTerm (by extension) |
| Sub-types: | None |
| Name | MatrixTerm |
| Used by (from the same schema document) | Complex Type ContractualMatrix |
| Abstract | no |

XML Instance Representation

```
<...
matrixTermScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="MatrixTerm">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="matrixTermScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        coding-scheme/credit-matrix-transaction-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **MatrixType**

| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MatrixType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | MatrixType |
| Used by (from the same schema document) | Complex Type ContractualMatrix |
| Abstract | no |

XML Instance Representation

```
<...
matrixTypeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MatrixType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="matrixTypeScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        coding-scheme/matrix-type"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **MimeType**

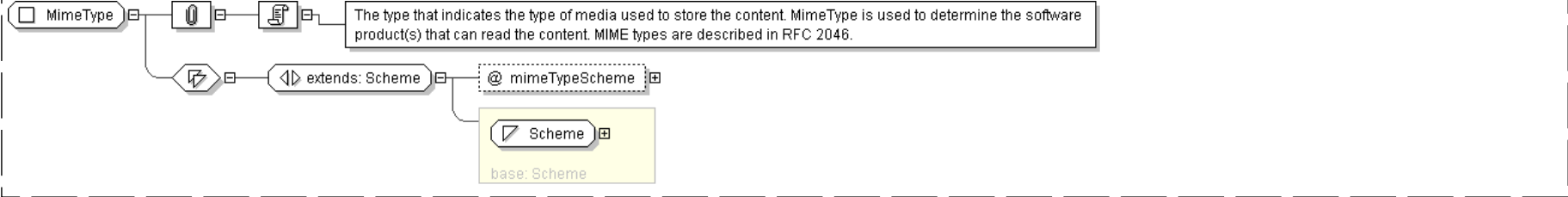
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < MimeType (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | MimeType |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  mimeTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MimeType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme" >  
      <xsd:attribute name="mimeTypeScheme" type=" xsd:anyURI" />  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: Money

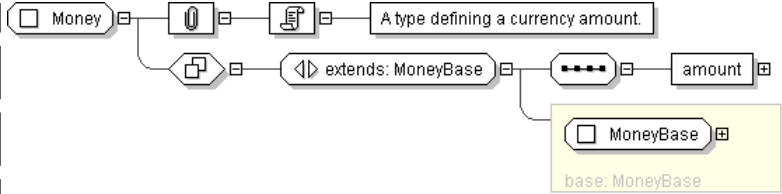
| | |
|--------------|---|
| Super-types: | MoneyBase < Money (by extension) |
| Sub-types: | <ul style="list-style-type: none">NotionalAmount (by extension) |

| | |
|---|--|
| Name | Money |
| Used by (from the same schema document) | Complex Type Payment , Complex Type Payment , Complex Type SimplePayment , Complex Type SplitSettlement , Complex Type StubValue , Model Group PaymentDiscounting.model , Model Group Premium.model , Model Group SettlementAmountOrCurrency.model |
| Abstract | no |
| Documentation | A type defining a currency amount. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <currency> Currency </currency> [1]  
    'The currency in which an amount is denominated.'  
    <amount> xsd:decimal </amount> [1]  
    'The monetary quantity in currency units.'  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Money">
  <xsd:complexContent>
    <xsd:extension base=" MoneyBase " >
      <xsd:sequence>
        <xsd:element name="amount" type=" xsd:decimal " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: MoneyBase

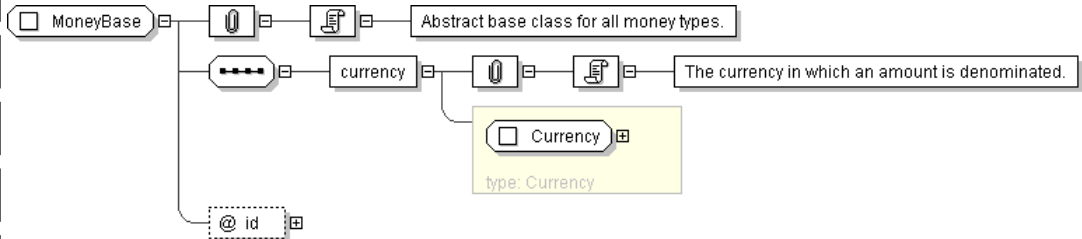
| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">• Money (by extension)<ul style="list-style-type: none">◦ NotionalAmount (by extension)• NonNegativeMoney (by extension)• PositiveMoney (by extension) |

| | |
|---------------|--|
| Name | MoneyBase |
| Abstract | yes |
| Documentation | Abstract base class for all money types. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MoneyBase" abstract="true">
  <xsd:sequence>
    <xsd:element name="currency" type=" Currency " />
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

Complex Type: **MultipleExercise**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | MultipleExercise |
| Used by (from the same schema document) | Complex Type AmericanExercise , Complex Type BermudaExercise |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<notionalReference> NotionalReference </notionalReference> [0..*]

'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> xsd:decimal </integralMultipleAmount> [0..1]

'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.'

Start Choice [1]
  <minimumNotionalAmount> xsd:decimal </minimumNotionalAmount> [1]
  'The minimum notional amount that can be exercised on a given exercise date.
  See multipleExercise.'

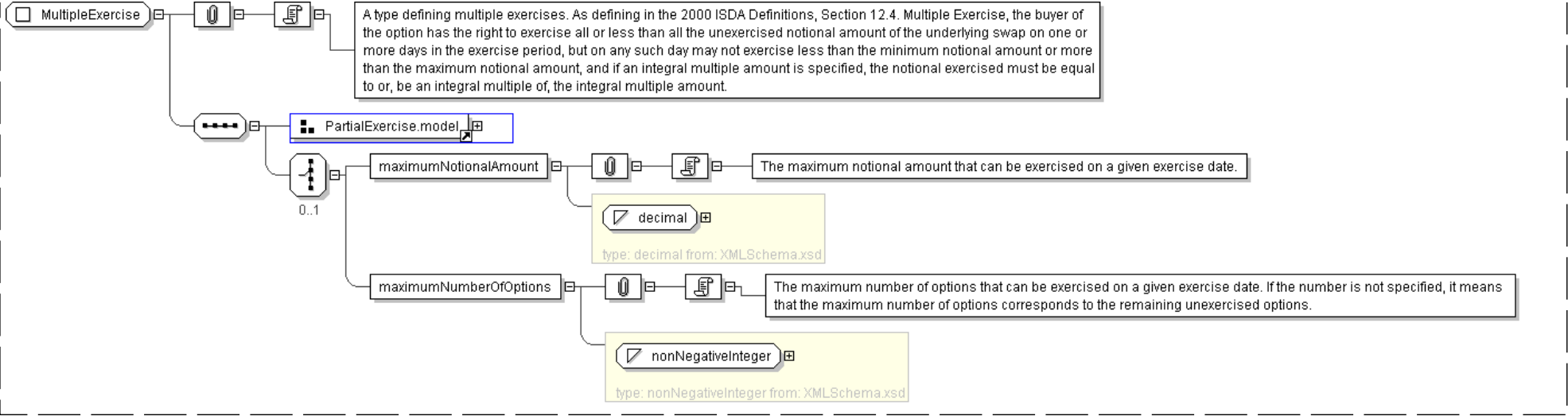
  <minimumNumberOfOptions> xsd:nonNegativeInteger </minimumNumberOfOptions> [1]
  'The minimum number of options that can be exercised on a given exercise date.'

End Choice
Start Choice [0..1]
  <maximumNotionalAmount> xsd:decimal </maximumNotionalAmount> [1]
  'The maximum notional amount that can be exercised on a given exercise date.'

  <maximumNumberOfOptions> xsd:nonNegativeInteger </maximumNumberOfOptions> [1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="MultipleExercise">
  <xsd:sequence>
    <xsd:group ref=" PartialExercise.model " />
    <xsd:choice minOccurs="0">
      <xsd:element name="maximumNotionalAmount" type=" xsd:decimal " />
      <xsd:element name="maximumNumberOfOptions" type=" xsd:nonNegativeInteger " />
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: NonNegativeMoney

| | |
|--------------|--|
| Super-types: | MoneyBase < NonNegativeMoney (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | NonNegativeMoney |
| Used by (from the same schema document) | Complex Type NonNegativePayment |
| Abstract | no |
| Documentation | A type defining a non negative money amount. |

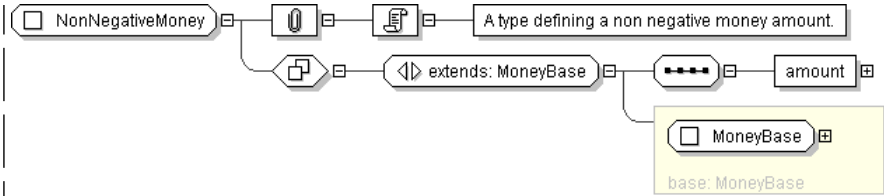
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'

  <amount> NonNegativeDecimal </amount> [1]
  'The non negative monetary quantity in currency units.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NonNegativeMoney">
  <xsd:complexContent>
    <xsd:extension base=" MoneyBase " >
      <xsd:sequence>
        <xsd:element name="amount" type=" NonNegativeDecimal " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NonNegativePayment**

| | |
|--------------|--|
| Super-types: | PaymentBase < NonNegativePayment (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | NonNegativePayment |
| Abstract | no |
| Documentation | A complex type to specify non negative payments. |

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

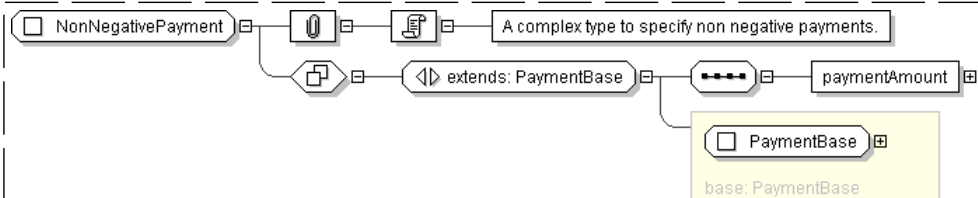
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentDate> AdjustableOrRelativeDate </paymentDate> [1]
  'The payment date, which can be expressed as either an adjustable or relative date.'

  <paymentAmount> NonNegativeMoney </paymentAmount> [1]
  'Non negative payment amount.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NonNegativePayment">
```

```
<xsd:complexContent>
  <xsd:extension base=" PaymentBase " >
    <xsd:sequence>
      <xsd:element name="paymentAmount" type=" NonNegativeMoney " />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NotionalAmount**

| | |
|--------------|---|
| Super-types: | MoneyBase < Money (by extension) < NotionalAmount (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | NotionalAmount |
| Abstract | no |
| Documentation | A complex type to specify the notional amount. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'
  <amount> xsd:decimal </amount> [1]
  'The monetary quantity in currency units.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotionalAmount">
  <xsd:complexContent>
    <xsd:extension base=" Money " />
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **NotionalAmountReference**

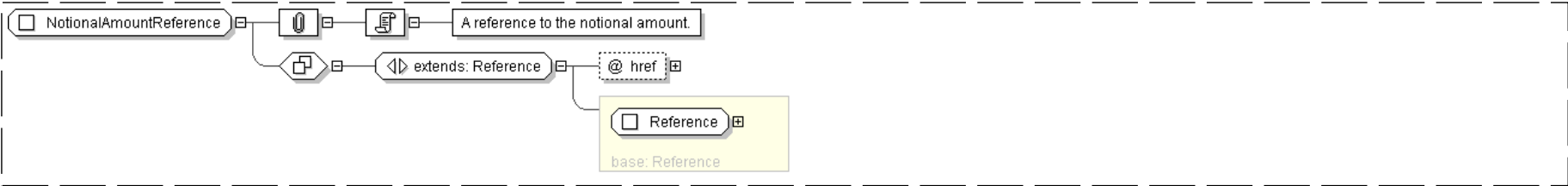
| | |
|--------------|---|
| Super-types: | Reference < NotionalAmountReference (by extension) |
| Sub-types: | None |

| | |
|---------------|-------------------------------------|
| Name | NotionalAmountReference |
| Abstract | no |
| Documentation | A reference to the notional amount. |

XML Instance Representation

```
<...
href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotionalAmountReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

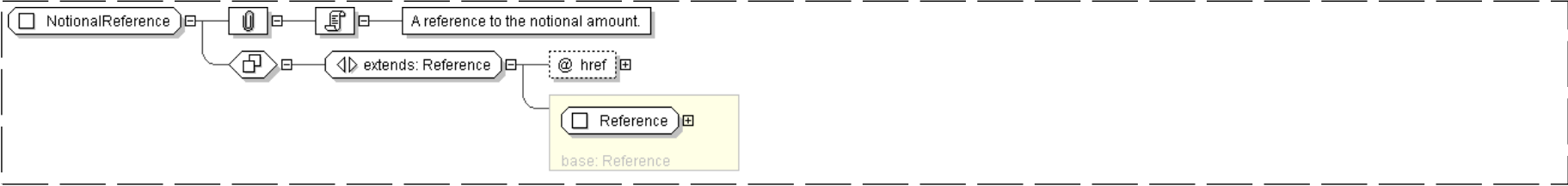
Complex Type: **NotionalReference**

| | |
|---|--|
| Super-types: | Reference < NotionalReference (by extension) |
| Sub-types: | None |
| Name | NotionalReference |
| Used by (from the same schema document) | Complex Type ExerciseFee , Model Group PartialExercise.model |
| Abstract | no |
| Documentation | A reference to the notional amount. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="NotionalReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Notional"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Offset**

| | |
|---------------|---|
| Super-types: | Interval < Offset (by extension) |
| Sub-types: | <ul style="list-style-type: none">• DateOffset (by extension)• RelativeDateOffset (by extension)<ul style="list-style-type: none">◦ AdjustedRelativeDateOffset (by extension)◦ RelativeDates (by extension) |
| Name | Offset |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...
id=" xsd:ID [0..1]">
 <periodMultiplier> xsd:integer </periodMultiplier> [1]

 '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.'

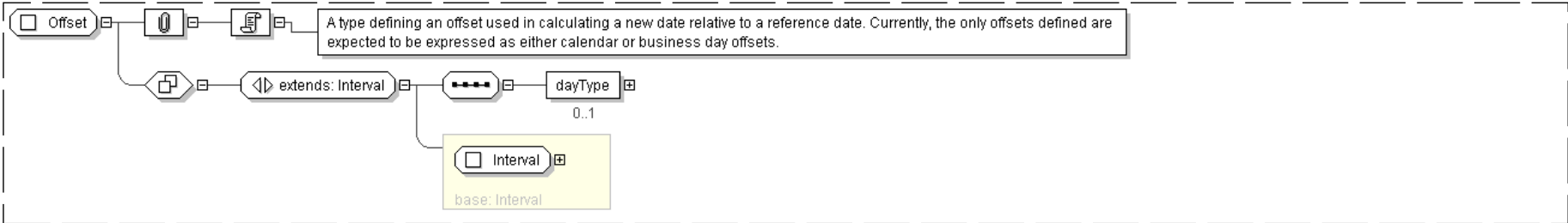
 <period> [PeriodEnum](#) </period> [1]

 '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).'
 <dayType> [DayTypeEnum](#) </dayType> [0..1]

 '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Offset">  
  <xsd:complexContent>  
    <xsd:extension base="Interval">  
      <xsd:sequence>  
        <xsd:element name="periodMultiplier" type="xsd:integer" minOccurs="1" maxOccurs="1"/>  
        <xsd:element name="period" type="PeriodEnum" minOccurs="1" maxOccurs="1"/>  
      </xsd:sequence>  
      <xsd:element name="dayType" type="DayTypeEnum" minOccurs="0" maxOccurs="1"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PartialExercise |
| Used by (from the same schema document) | Complex Type EuropeanExercise |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>

<notionalReference> [NotionalReference](#) </notionalReference> [0..*]

'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> [xsd:decimal](#) </integralMultipleAmount> [0..1]

'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.'

Start [Choice](#) [1]

<minimumNotionalAmount> [xsd:decimal](#) </minimumNotionalAmount> [1]

'The minimum notional amount that can be exercised on a given exercise date. See [multipleExercise](#).'

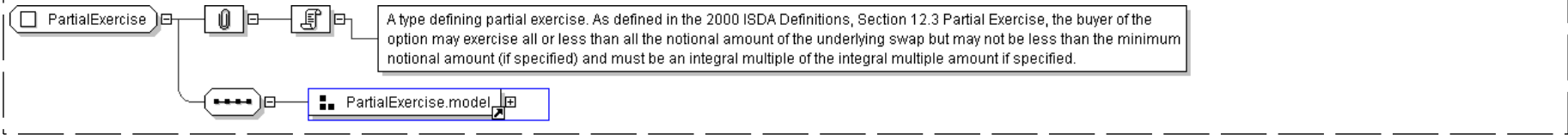
<minimumNumberOfOptions> [xsd:nonNegativeInteger](#) </minimumNumberOfOptions> [1]

'The minimum number of options that can be exercised on a given exercise date.'

End [Choice](#)

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PartialExercise">
  <xsd:sequence>
    <xsd:group ref=" PartialExercise.model " />
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **Party**

| | |
|--------------|-------|
| Super-types: | None |
| Sub-types: | None |
| Name | Party |
| Abstract | no |

Documentation

A type defining a legal entity or a subdivision of a legal entity.

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.

XML Instance Representation

```
<...
id=" xsd:ID [1]
'The id uniquely identifying the Party within the document.'

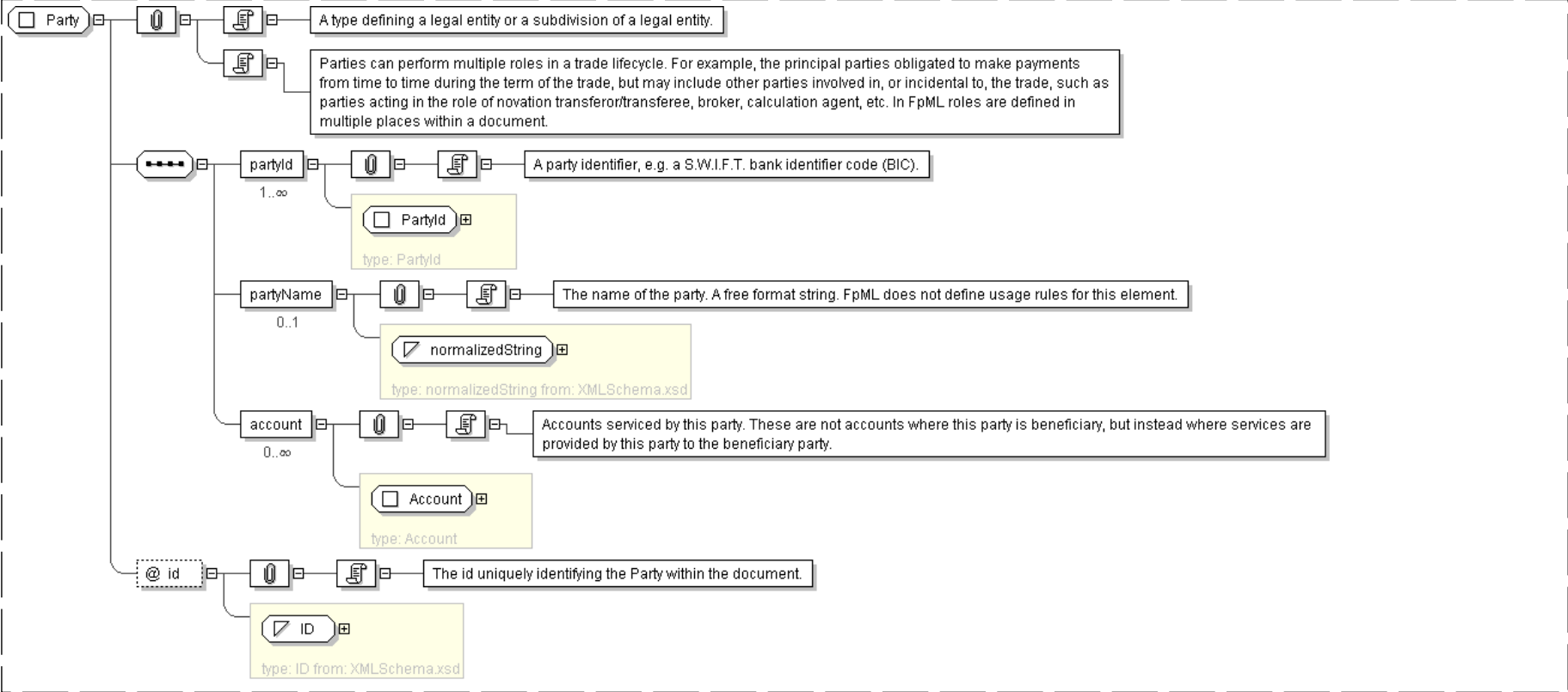
">
<partyId> PartyId </partyId> [1..*]
'A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC).'

<partyName> xsd:normalizedString </partyName> [0..1]
'The name of the party. A free format string. FpML does not define usage rules for
this element.'

<account> Account </account> [0..*]
'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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Party">
```

```
<xsd:sequence>
  <xsd:element name="partyId" type=" PartyId " maxOccurs="unbounded" />
  <xsd:element name="partyName" type=" xsd:normalizedString " minOccurs="0" />
  <xsd:element name="account" type=" Account " minOccurs="0" maxOccurs="unbounded" />
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " use="required" />
</xsd:complexType>
```

[top](#)

Complex Type: **PartyId**

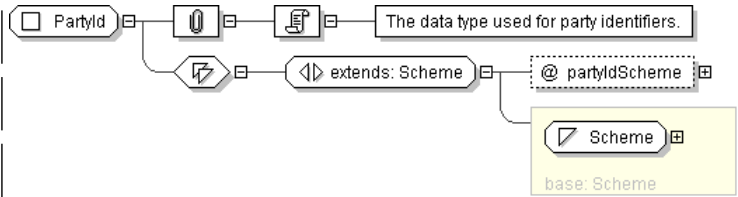
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < PartyId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | PartyId |
| Used by (from the same schema document) | Complex Type Party |
| Abstract | no |
| Documentation | The data type used for party identifiers. |

XML Instance Representation

```
<...
partyIdScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="partyIdScheme" type=" xsd:anyURI " default="http://www.fpml.org/
        ext/iso9362"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **PartyOrAccountReference**

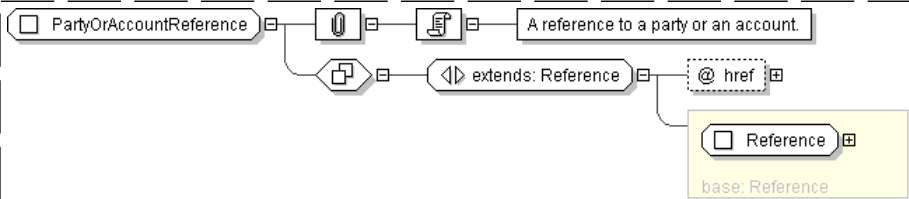
| | |
|--------------|---|
| Super-types: | Reference < PartyOrAccountReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | PartyOrAccountReference |
| Used by (from the same schema document) | Model Group PayerReceiver.model , Model Group PayerReceiver.model |
| Abstract | no |
| Documentation | A reference to a party or an account. |

XML Instance Representation

```
<...  
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyOrAccountReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

[top](#)

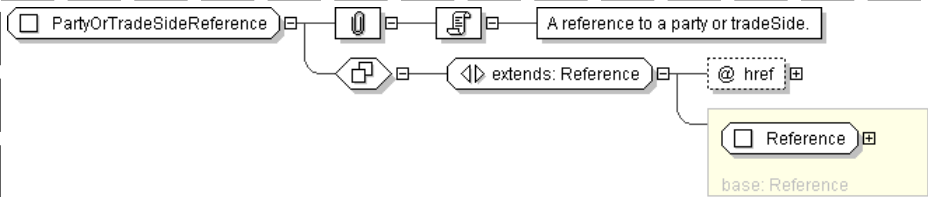
Complex Type: **PartyOrTradeSideReference**

| | |
|---|---|
| Super-types: | Reference < PartyOrTradeSideReference (by extension) |
| Sub-types: | None |
| Name | PartyOrTradeSideReference |
| Used by (from the same schema document) | Model Group BuyerSeller.model , Model Group BuyerSeller.model |
| Abstract | no |
| Documentation | A reference to a party or tradeSide. |

XML Instance Representation

```
<...  
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyOrTradeSideReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference " >  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```


Complex Type: PartyReference

| | |
|--------------|--|
| Super-types: | Reference < PartyReference (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | PartyReference |
| Used by (from the same schema document) | Complex Type Account , Complex Type Beneficiary , Complex Type CalculationAgent , Complex Type CorrespondentInformation , Complex Type ExerciseNotice , Complex Type ExerciseNotice , Complex Type IntermediaryInformation , Complex Type SettlementInstruction |
| Abstract | no |
| Documentation | Reference to a party. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[1\]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PartyReference">  
  <xsd:complexContent>  
    <xsd:extension base="Reference">  
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Party"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

Complex Type: Payment

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|------------------------------|
| Name | Payment |
| Abstract | no |
| Documentation | A type for defining payments |

XML Instance Representation

```
<...  
  href=" xsd:IDREF \[0..1\]  
  'Can be used to reference the yield curve used to estimate the discount factor'  
  ">  
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]  
  'A reference to the party responsible for making the payments defined by this structure.'
```

```

<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<paymentAmount> Money </paymentAmount> [1]
'The currency amount of the payment.'

<paymentDate> AdjustableDate </paymentDate> [0..1]
'The payment date. This date is subject to adjustment in accordance with any
applicable business day convention.'

<adjustedPaymentDate> IdentifiedDate </adjustedPaymentDate> [0..1]
'The adjusted payment date. This date should already be adjusted for any applicable
business day convention. This component is not intended for use in trade confirmation but 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).'

<paymentType> PaymentType </paymentType> [0..1]
'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> SettlementInformation </settlementInformation> [0..1]
'The information required to settle a currency payment that results from a trade.'

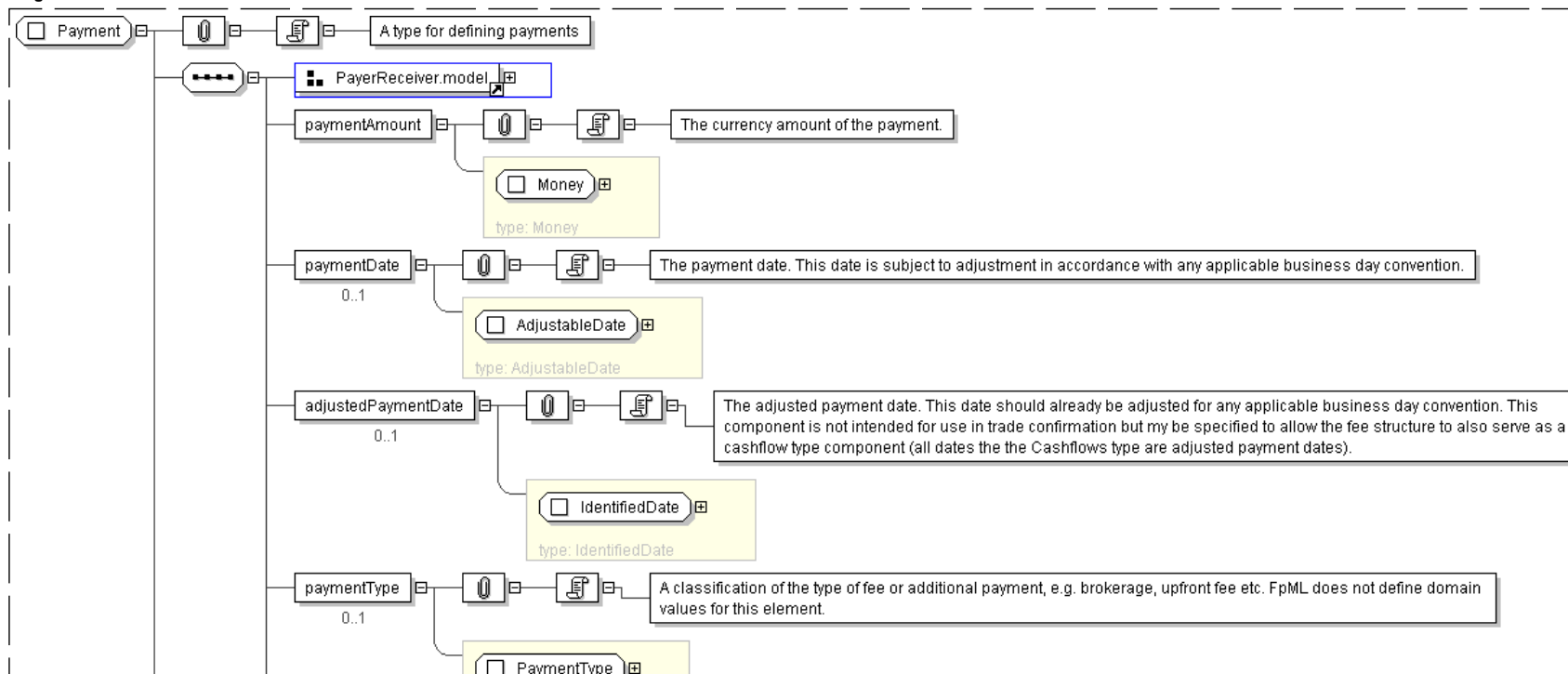
<discountFactor> xsd:decimal </discountFactor> [0..1]
'The value representing the discount factor used to calculate the present value of the
cash flow.'

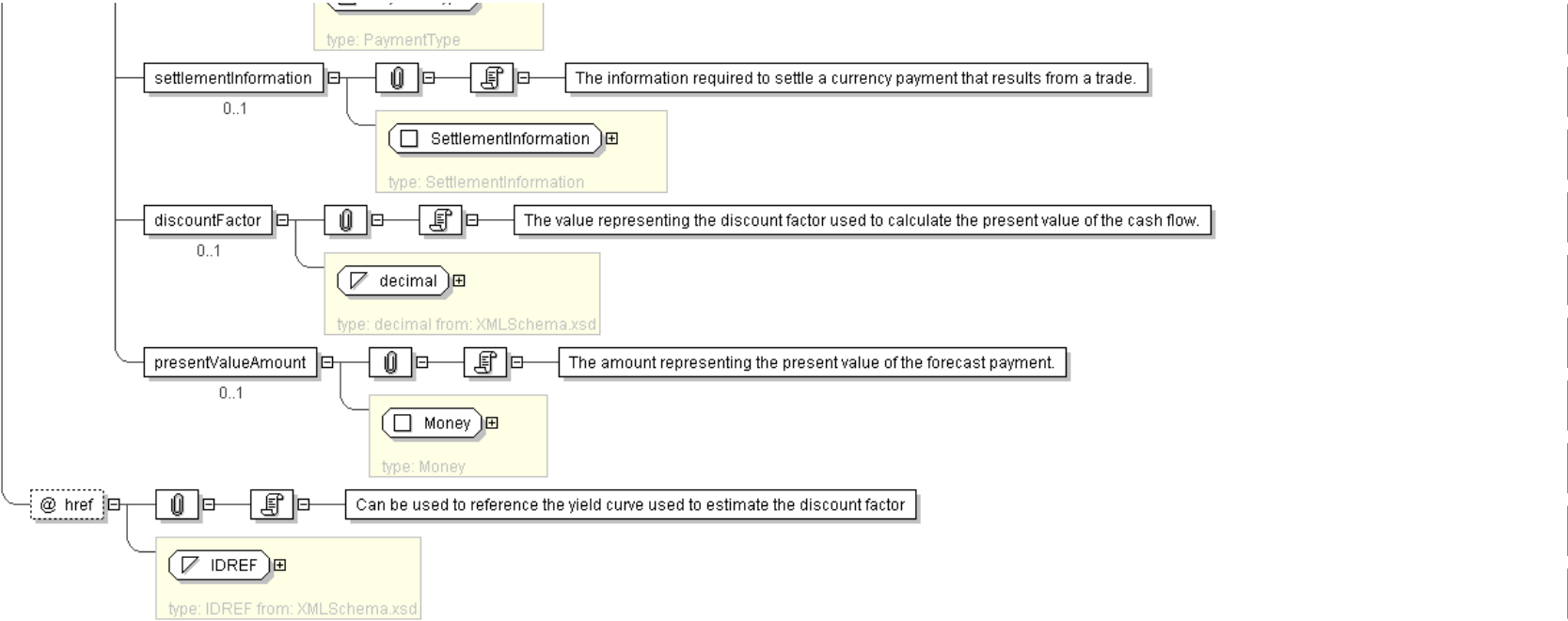
<presentValueAmount> Money </presentValueAmount> [0..1]
'The amount representing the present value of the forecast payment.'

</...>

```

Diagram





Schema Component Representation

```
<xsd:complexType name="Payment">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentAmount" type="Money"/>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0"/>
    <xsd:element name="adjustedPaymentDate" type="IdentifiedDate" minOccurs="0"/>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
    <xsd:element name="settlementInformation" type="SettlementInformation" minOccurs="0"/>
    <xsd:element name="discountFactor" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="presentValueAmount" type="Money" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="href" type="xsd:IDREF" reference="PricingStructure"/>
</xsd:complexType>
```

[top](#)

Complex Type: **PaymentBase**

| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">NonNegativePayment (by extension)PositivePayment (by extension) |

| | |
|---------------|---|
| Name | PaymentBase |
| Abstract | yes |
| Documentation | An abstract base class for payment types. |

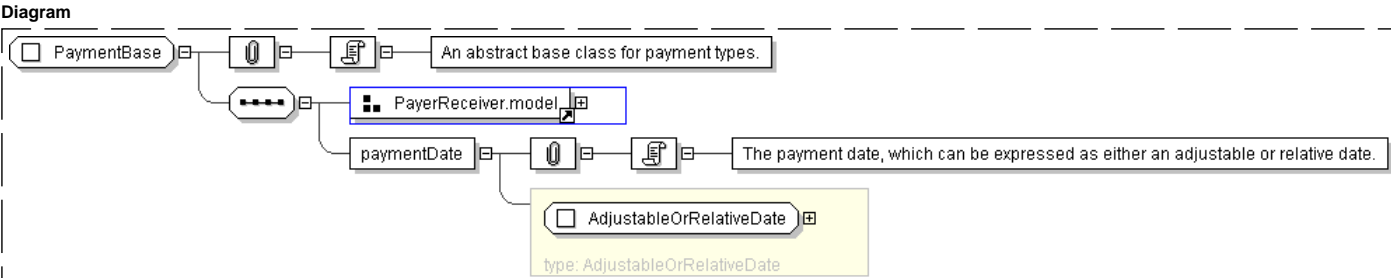
XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'
```

```
<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'

<paymentDate> AdjustableOrRelativeDate </paymentDate> [1]
'The payment date, which can be expressed as either an adjustable or relative date.'

</...>
```



Schema Component Representation

```
<xsd:complexType name="PaymentBase" abstract="true">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="paymentDate" type=" AdjustableOrRelativeDate " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **PaymentCurrency**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PaymentCurrency |
| Abstract | no |
| Documentation | 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. |

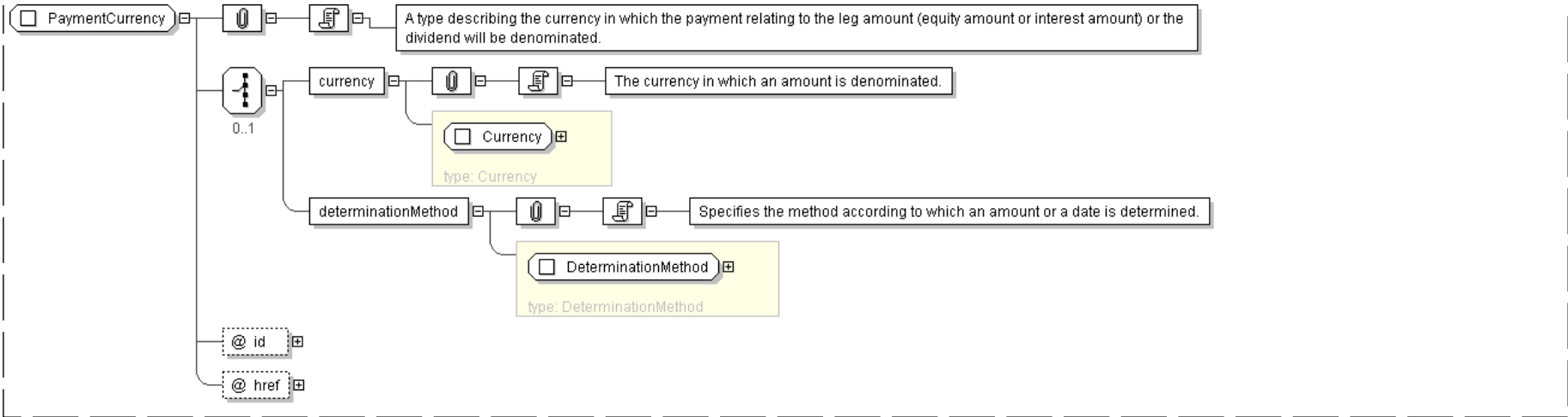
XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
href=" xsd:IDREF [0..1]">
Start Choice [0..1]
<currency> Currency </currency> [1]
'The currency in which an amount is denominated.'

<determinationMethod> DeterminationMethod </determinationMethod> [1]
'Specifies the method according to which an amount or a date is determined.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PaymentCurrency" deprecated="true" deprecatedReason="The model is wrong since it has an intradocument reference that is not clear. Current PaymentCurrency model and elements using this type are deprecated. Instead, a choice between currency, determinationMethod, and currencyReference (of type CurrencyReference) are inserted at the same level as the elements using PaymentCurrency.">
  <xsd:choice minOccurs="0">
    <xsd:element name="currency" type="Currency" />
    <xsd:element name="determinationMethod" type="DeterminationMethod" />
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID" />
  <xsd:attribute name="href" type="xsd:IDREF" />
</xsd:complexType>
```

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Complex Type: **PaymentType**

| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < PaymentType (by extension) |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | PaymentType |
| Used by (from the same schema document) | Complex Type Payment |
| Abstract | no |

XML Instance Representation

```
<...
paymentTypeScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PaymentType">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="paymentTypeScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **PeriodicDates**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PeriodicDates |
| Used by (from the same schema document) | Complex Type AdjustableRelativeOrPeriodicDates , Complex Type AdjustableRelativeOrPeriodicDates2 |
| Abstract | no |

XML Instance Representation

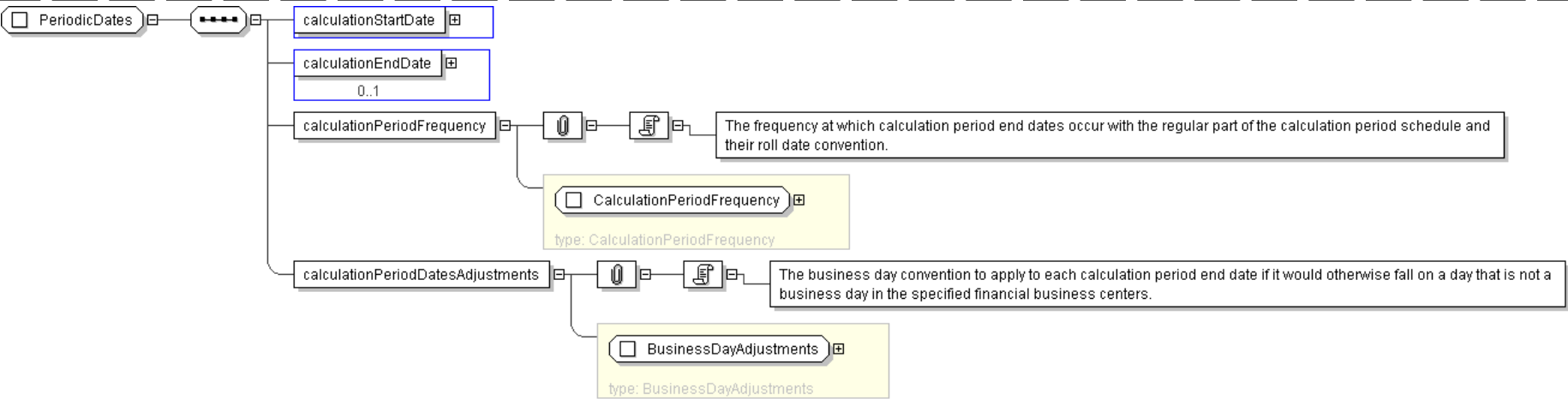
```
<...>
  <calculationStartDate> AdjustableOrRelativeDate </calculationStartDate> [1]
  <calculationEndDate> AdjustableOrRelativeDate </calculationEndDate> [0..1]
  <calculationPeriodFrequency> CalculationPeriodFrequency </calculationPeriodFrequency> [1]

  'The frequency at which calculation period end dates occur with the regular part of
  the calculation period schedule and their roll date convention.'

  <calculationPeriodDatesAdjustments> BusinessDayAdjustments </
  calculationPeriodDatesAdjustments> [1]

  '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.'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PeriodicDates">
  <xsd:sequence>
    <xsd:element name="calculationStartDate" type=" AdjustableOrRelativeDate " />
    <xsd:element name="calculationEndDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="calculationPeriodFrequency" type=" CalculationPeriodFrequency " />
<xsd:element name="calculationPeriodDatesAdjustments" type=" BusinessDayAdjustments " />
</xsd:sequence>
</xsd:complexType>
```

[top](#)

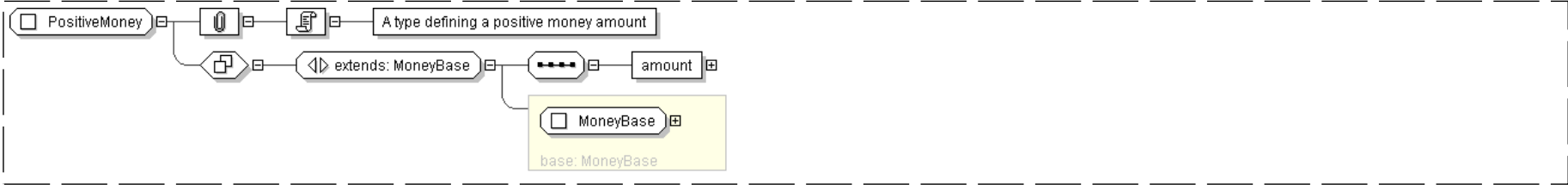
Complex Type: **PositiveMoney**

| | |
|---|---|
| Super-types: | MoneyBase < PositiveMoney (by extension) |
| Sub-types: | None |
| Name | PositiveMoney |
| Used by (from the same schema document) | Complex Type PositivePayment |
| Abstract | no |
| Documentation | A type defining a positive money amount |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <currency> Currency </currency> [1]
  'The currency in which an amount is denominated.'
  <amount> PositiveDecimal </amount> [1]
  'The positive monetary quantity in currency units.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositiveMoney">
  <xsd:complexContent>
    <xsd:extension base=" MoneyBase " >
      <xsd:sequence>
        <xsd:element name="amount" type=" PositiveDecimal " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **PositivePayment**

| | |
|--------------|---|
| Super-types: | PaymentBase < PositivePayment (by extension) |
| Sub-types: | None |
| Name | PositivePayment |
| Abstract | no |

Documentation

A complex type to specify positive payments.

XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

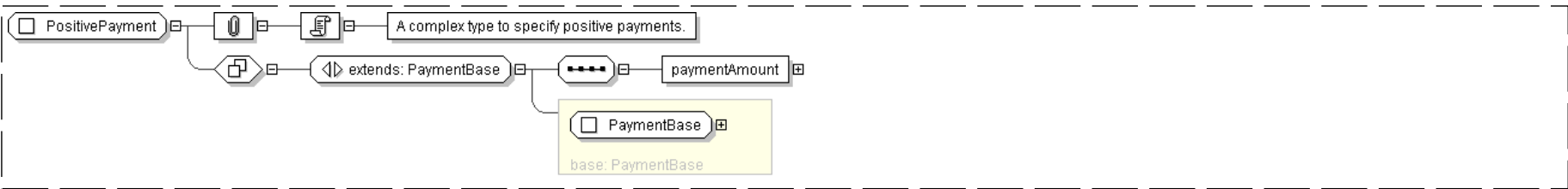
  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentDate> AdjustableOrRelativeDate </paymentDate> [1]
  'The payment date, which can be expressed as either an adjustable or relative date.'

  <paymentAmount> PositiveMoney </paymentAmount> [1]
  'Positive payment amount.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositivePayment">
  <xsd:complexContent>
    <xsd:extension base="PaymentBase">
      <xsd:sequence>
        <xsd:element name="paymentAmount" type="PositiveMoney"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: PricingStructure

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | PricingStructure |
| Abstract | yes |
| Documentation | An abstract pricing structure base type. Used as a base for structures such as yield curves and volatility matrices. |

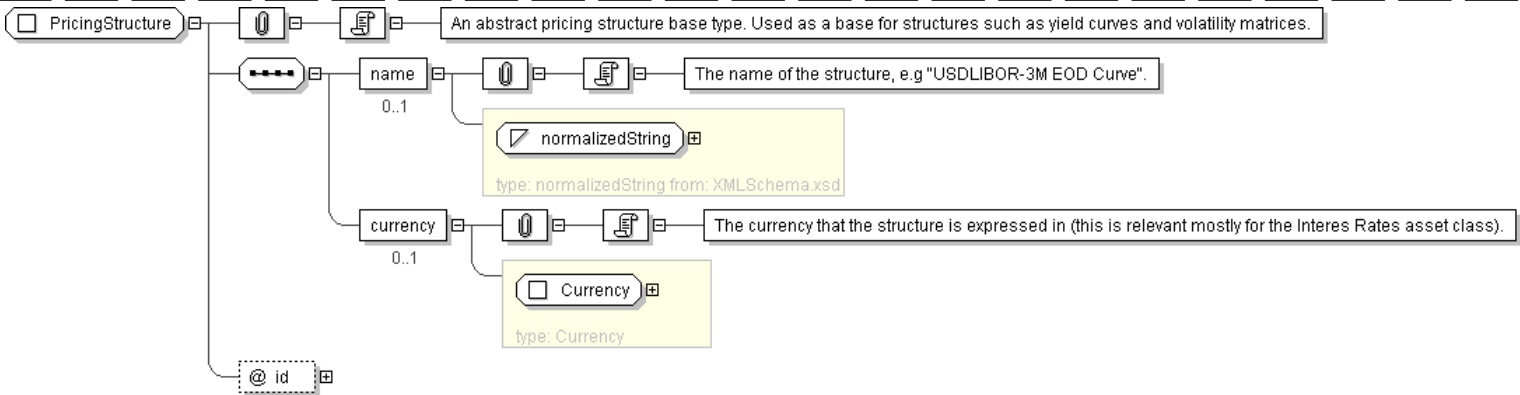
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <name> xsd:normalizedString </name> [0..1]
  'The name of the structure, e.g \"USDLIBOR-3M EOD Curve\".'

  <currency> Currency </currency> [0..1]
  'The currency that the structure is expressed in (this is relevant mostly for the Interes
Rates asset class).'
```


</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingStructure" abstract="true">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:normalizedString" minOccurs="0"/>
    <xsd:element name="currency" type="Currency" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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Complex Type: PricingStructureReference

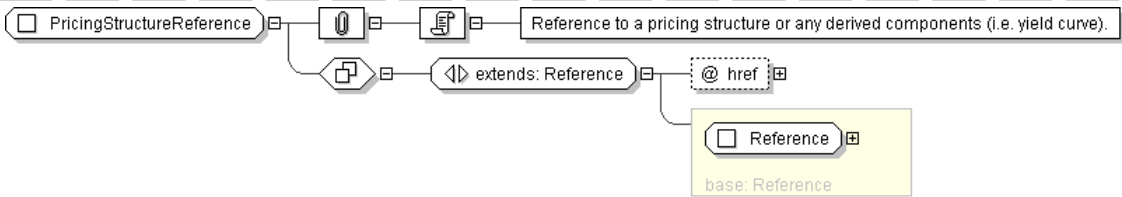
| | |
|--------------|---|
| Super-types: | Reference < PricingStructureReference (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | PricingStructureReference |
| Abstract | no |
| Documentation | Reference to a pricing structure or any derived components (i.e. yield curve). |

XML Instance Representation

<...
href="xsd:IDREF [1]"/>

Diagram



Schema Component Representation

```
<xsd:complexType name="PricingStructureReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" />
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:attribute name="href" type="xsd:IDREF" use="required" reference="PricingStructure"/>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **PrincipalExchanges**

| | |
|---------------|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PrincipalExchanges |
| Abstract | no |
| Documentation | A type defining which principal exchanges occur for the stream. |

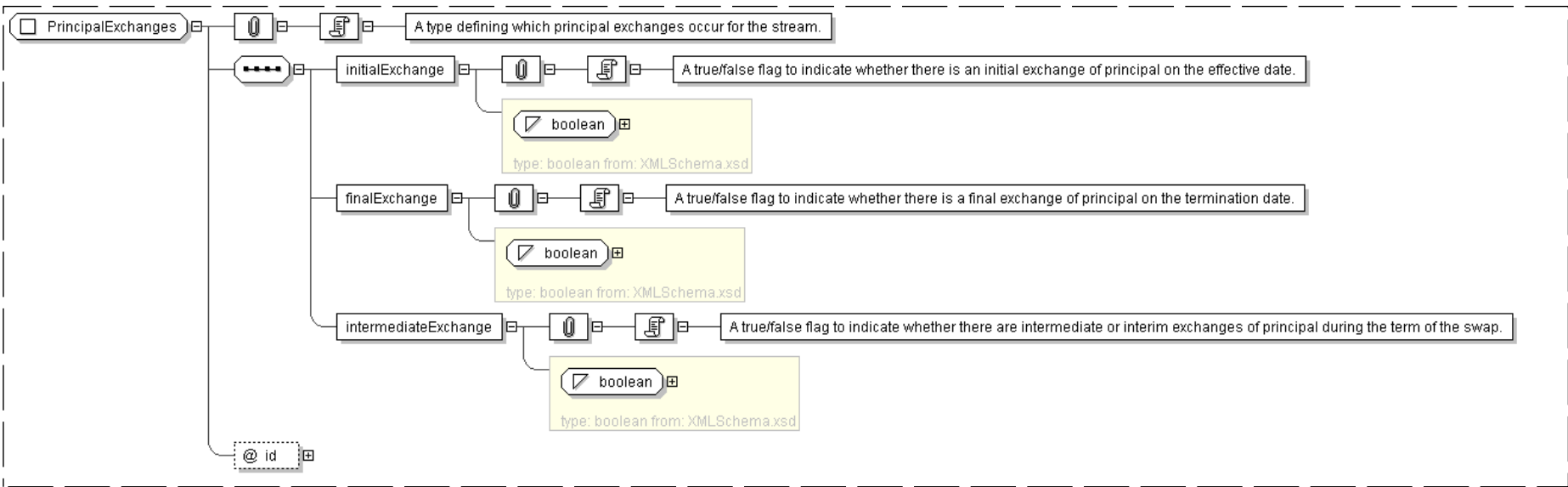
XML Instance Representation

```
<...
id="xsd:ID [0..1]">
<initialExchange>xsd:boolean</initialExchange> [1]
'A true/false flag to indicate whether there is an initial exchange of principal on
the effective date.'

<finalExchange>xsd:boolean</finalExchange> [1]
'A true/false flag to indicate whether there is a final exchange of principal on
the termination date.'

<intermediateExchange>xsd:boolean</intermediateExchange> [1]
'A true/false flag to indicate whether there are intermediate or interim exchanges of
principal during the term of the swap.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PrincipalExchanges">
```

```
<xsd:sequence>
  <xsd:element name="initialExchange" type=" xsd:boolean " />
  <xsd:element name="finalExchange" type=" xsd:boolean " />
  <xsd:element name="intermediateExchange" type=" xsd:boolean " />
</xsd:sequence>
<xsd:attribute name="id" type=" xsd:ID " use="optional"/>
</xsd:complexType>
```

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Complex Type: **Product**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

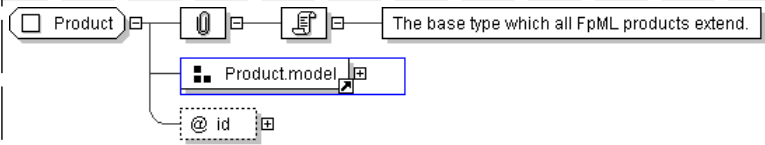
| | |
|---|---|
| Name | Product |
| Used by (from the same schema document) | Element product |
| Abstract | yes |
| Documentation | The base type which all FpML products extend. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
<productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

<productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Product" abstract="true">
  <xsd:group ref=" Product.model " />
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **ProductId**

| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ProductId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ProductId |
| Used by (from the same schema document) | Model Group Product.model |
| Abstract | no |

XML Instance Representation

```
<...  
productIdScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ProductId">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="productIdScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **ProductReference**

| | |
|--------------|--|
| Super-types: | Reference < ProductReference (by extension) |
| Sub-types: | None |

| | |
|---------------|-----------------------------------|
| Name | ProductReference |
| Abstract | no |
| Documentation | Reference to a full FpML product. |

XML Instance Representation

```
<...  
href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ProductReference">  
  <xsd:complexContent>  
    <xsd:extension base=" Reference ">  
      <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="Product"/>  
    </xsd:extension>  
  </xsd:complexContent>  
</xsd:complexType>
```

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Complex Type: **ProductType**

| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ProductType (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | ProductType |
| Used by (from the same schema document) | Model Group Product.model |
| Abstract | no |

XML Instance Representation

```
<...  
  productTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ProductType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="productTypeScheme" type=" xsd:anyURI " default="http://www.fpml.org/  
        coding-scheme/product-type-simple"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **QuotedCurrencyPair**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

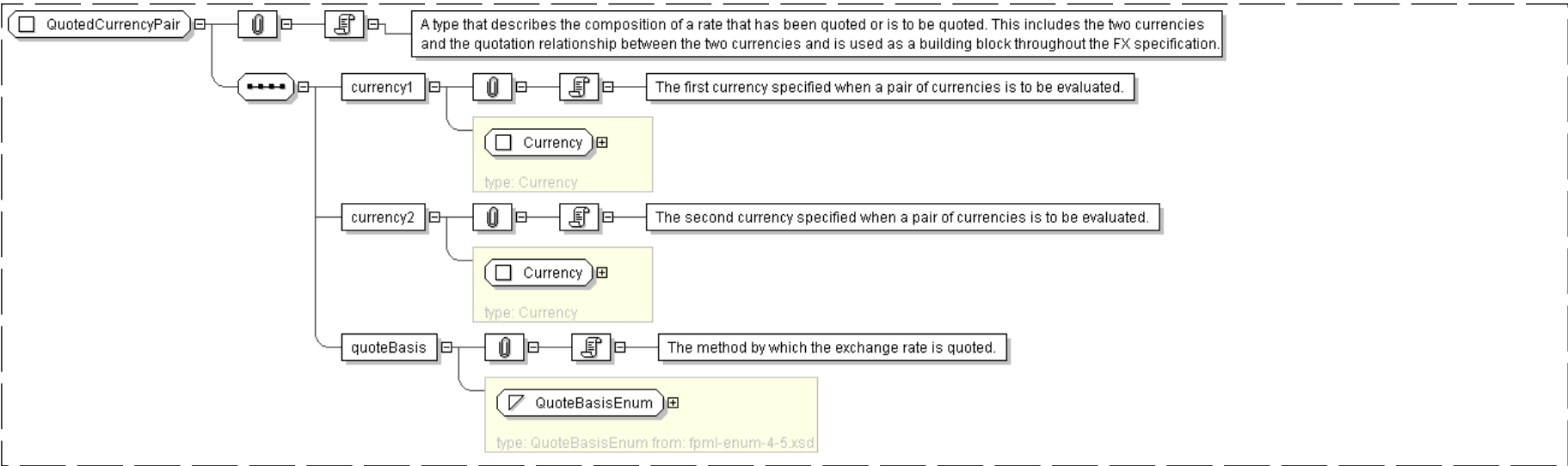
| | |
|---|--|
| Name | QuotedCurrencyPair |
| Used by (from the same schema document) | Complex Type FxFixing , Complex Type FxRate |
| Abstract | no |
| Documentation | A type that describes the composition of a rate that has been quoted or is to be quoted. This includes the two currencies and the quotation relationship between the two currencies and is used as a building block throughout the FX specification. |

XML Instance Representation

```
<...>  
  <currency1> Currency </currency1> [1]  
  'The first currency specified when a pair of currencies is to be evaluated.'  
  
  <currency2> Currency </currency2> [1]  
  'The second currency specified when a pair of currencies is to be evaluated.'  
  
  <quoteBasis> QuoteBasisEnum </quoteBasis> [1]  
  'The method by which the exchange rate is quoted.'
```

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="QuotedCurrencyPair">
  <xsd:sequence>
    <xsd:element name="currency1" type="Currency" />
    <xsd:element name="currency2" type="Currency" />
    <xsd:element name="quoteBasis" type="QuoteBasisEnum" />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: **Rate**

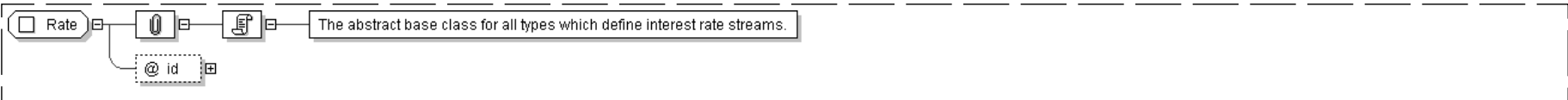
| | |
|--------------|--|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">FloatingRate (by extension)FloatingRateCalculation (by extension) |

| | |
|---------------|---|
| Name | Rate |
| Abstract | yes |
| Documentation | The abstract base class for all types which define interest rate streams. |

XML Instance Representation

```
<...
  id="xsd:ID [0..1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Rate" abstract="true">
```

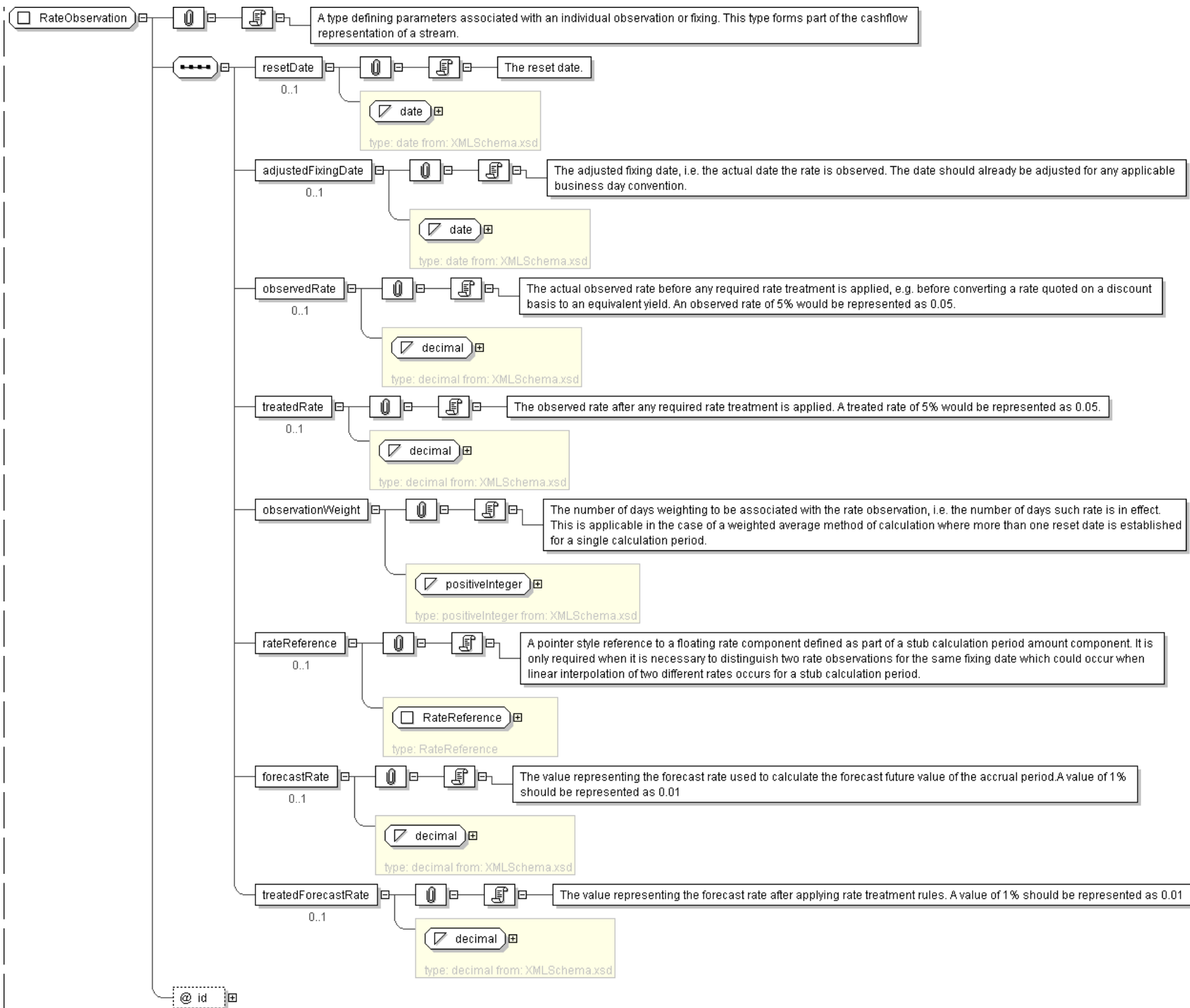
Complex Type: **RateObservation**

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | RateObservation |
| Abstract | no |
| Documentation | A type defining parameters associated with an individual observation or fixing. This type forms part of the cashflow representation of a stream. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]">  
  <resetDate> xsd:date </resetDate> [0..1]  
  'The reset date.'  
  
  <adjustedFixingDate> xsd:date </adjustedFixingDate> [0..1]  
  '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> xsd:decimal </observedRate> [0..1]  
  'The actual observed rate before any required rate treatment is applied, e.g. before  
  converting a rate quoted on a discount basis to an equivalent yield. An observed rate of  
  5% would be represented as 0.05.'  
  
  <treatedRate> xsd:decimal </treatedRate> [0..1]  
  'The observed rate after any required rate treatment is applied. A treated rate of 5% would  
  be represented as 0.05.'  
  
  <observationWeight> xsd:positiveInteger </observationWeight> [1]  
  '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> RateReference </rateReference> [0..1]  
  '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> xsd:decimal </forecastRate> [0..1]  
  '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> xsd:decimal </treatedForecastRate> [0..1]  
  'The value representing the forecast rate after applying rate treatment rules. A value of  
  1% should be represented as 0.01'  
  
</...>
```

Diagram



Schema Component Representation


```
<xsd:complexType name="RateObservation">
  <xsd:sequence>
    <xsd:element name="resetDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="adjustedFixingDate" type="xsd:date" minOccurs="0"/>
    <xsd:element name="observedRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="treatedRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="observationWeight" type="xsd:positiveInteger"/>
    <xsd:element name="rateReference" type="RateReference" minOccurs="0"/>
    <xsd:element name="forecastRate" type="xsd:decimal" minOccurs="0"/>
    <xsd:element name="treatedForecastRate" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

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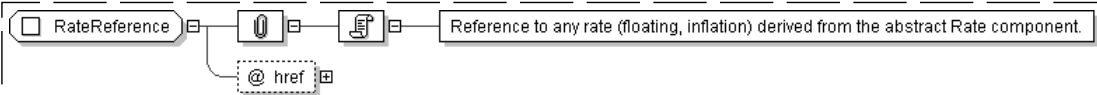
Complex Type: **RateReference**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | RateReference |
| Used by (from the same schema document) | Complex Type RateObservation |
| Abstract | no |
| Documentation | Reference to any rate (floating, inflation) derived from the abstract Rate component. |

XML Instance Representation

```
<...
  href="xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RateReference">
  <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Rate"/>
</xsd:complexType>
```

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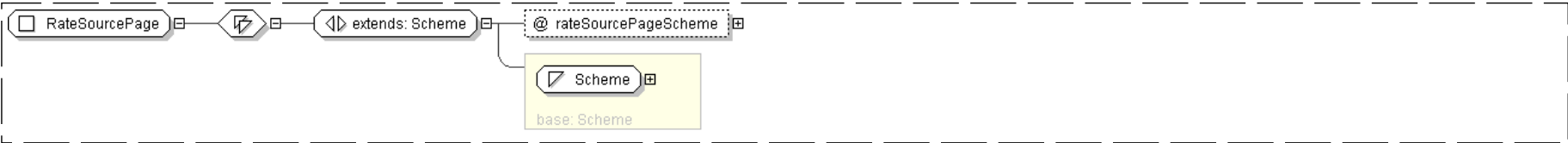
Complex Type: **RateSourcePage**

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < RateSourcePage (by extension) |
| Sub-types: | None |
| Name | RateSourcePage |
| Used by (from the same schema document) | Complex Type InformationSource |
| Abstract | no |

XML Instance Representation

```
<...
  rateSourcePageScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RateSourcePage">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " >
      <xsd:attribute name="rateSourcePageScheme" type=" xsd:anyURI " />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **Reference**

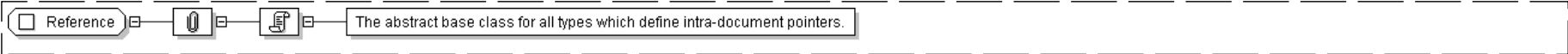
| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">AccountReference (by extension)AmountReference (by extension)BusinessCentersReference (by extension)BusinessDayAdjustmentsReference (by extension)DateReference (by extension)DeterminationMethodReference (by extension)IdentifiedCurrencyReference (by extension)LegalEntityReference (by extension)NotionalAmountReference (by extension)NotionalReference (by extension)PartyOrAccountReference (by extension)PartyOrTradeSideReference (by extension)PartyReference (by extension)PricingStructureReference (by extension)ProductReference (by extension)ReturnSwapNotionalAmountReference (by extension)ScheduleReference (by extension)SpreadScheduleReference (by extension) |

| | |
|---------------|---|
| Name | Reference |
| Abstract | yes |
| Documentation | The abstract base class for all types which define intra-document pointers. |

XML Instance Representation

```
<.../>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Reference" abstract="true" />
```

[top](#)

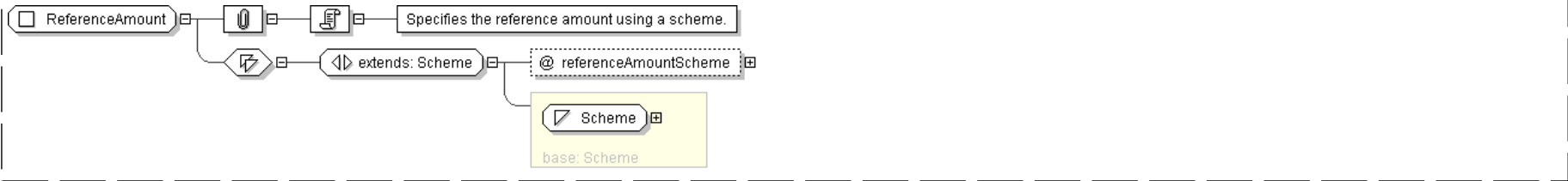
Complex Type: **ReferenceAmount**

| | |
|---------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ReferenceAmount (by extension) |
| Sub-types: | None |
| Name | ReferenceAmount |
| Abstract | no |
| Documentation | Specifies the reference amount using a scheme. |

XML Instance Representation

```
<...  
  referenceAmountScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferenceAmount">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="referenceAmountScheme" type=" xsd:anyURI "/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

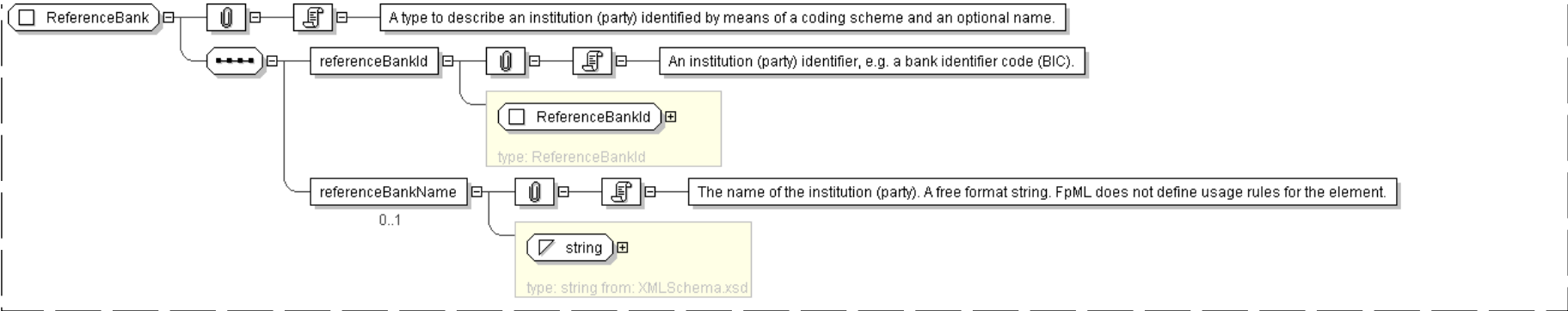
Complex Type: **ReferenceBank**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ReferenceBank |
| Used by (from the same schema document) | Complex Type CashSettlementReferenceBanks |
| Abstract | no |
| Documentation | A type to describe an institution (party) identified by means of a coding scheme and an optional name. |

XML Instance Representation

```
<...>  
  <referenceBankId> ReferenceBankId </referenceBankId> [1]  
  'An institution (party) identifier, e.g. a bank identifier code (BIC).'  
  <referenceBankName> xsd:string </referenceBankName> [0..1]  
  'The name of the institution (party). A free format string. FpML does not define usage  
  rules for the element.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferenceBank">
  <xsd:sequence>
    <xsd:element name="referenceBankId" type="ReferenceBankId" />
    <xsd:element name="referenceBankName" type="xsd:string" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

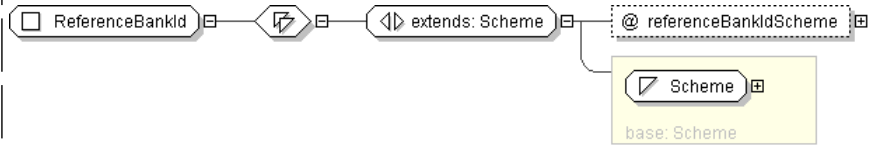
Complex Type: ReferenceBankId

| | |
|---|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < ReferenceBankId (by extension) |
| Sub-types: | None |
| Name | ReferenceBankId |
| Used by (from the same schema document) | Complex Type ReferenceBank |
| Abstract | no |

XML Instance Representation

```
<...
referenceBankIdScheme="xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReferenceBankId">
  <xsd:simpleContent>
    <xsd:extension base="Scheme">
      <xsd:attribute name="referenceBankIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **RelativeDateOffset**

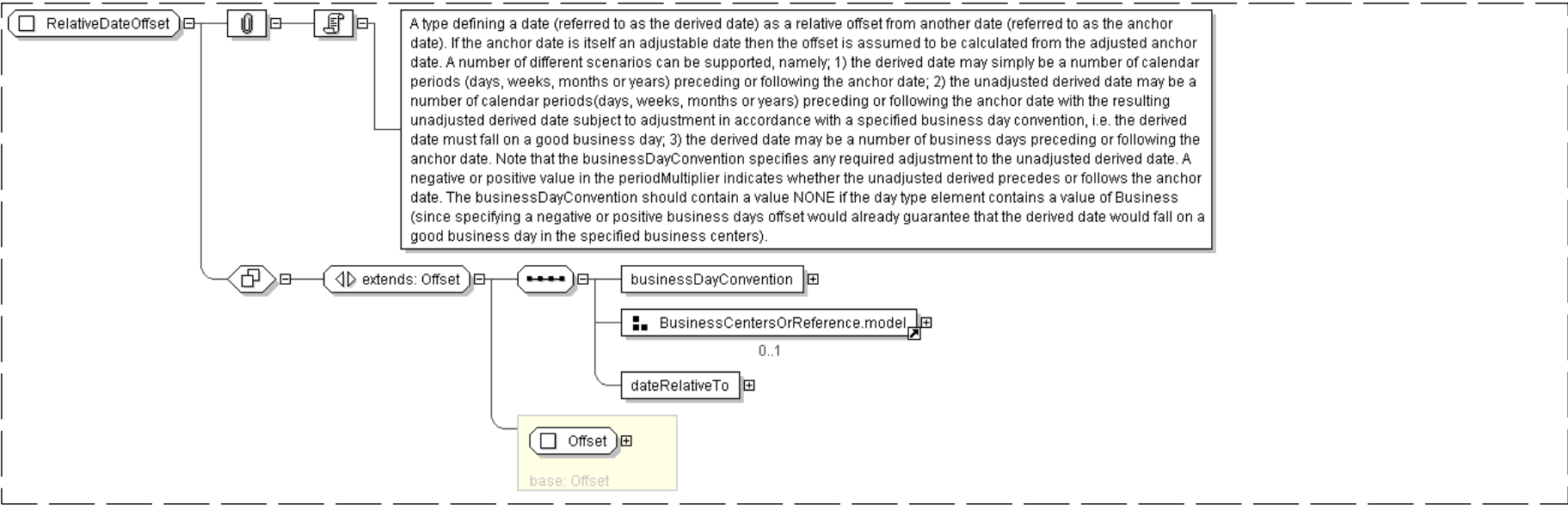
| | |
|--------------|--|
| Super-types: | Interval < Offset (by extension) < RelativeDateOffset (by extension) |
| Sub-types: | <ul style="list-style-type: none">• AdjustedRelativeDateOffset (by extension)• RelativeDates (by extension) |

| | |
|---|--|
| Name | RelativeDateOffset |
| Used by (from the same schema document) | Complex Type AdjustableDatesOrRelativeDateOffset , Complex Type AdjustableOrRelativeDate , Complex Type ExerciseFee , Complex Type ExerciseFeeSchedule |
| Abstract | no |
| Documentation | <p>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;</p> <p>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).</p> |

XML Instance Representation

| | |
|---|--|
| <pre><... id=" xsd:ID [0..1]"> <periodMultiplier> xsd:integer </periodMultiplier> [1] '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> PeriodEnum </period> [1] '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).'<!--'<br/--> <dayType> DayTypeEnum </dayType> [0..1] '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.' <businessDayConvention> BusinessDayConventionEnum </businessDayConvention> [1] 'The convention for adjusting a date if it would otherwise fall on a day that is not a business day.'<!--'<br/--> Start Group: BusinessCentersOrReference.model [0..1] Start Choice [1] <businessCentersReference> BusinessCentersReference </businessCentersReference> [1] '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.' <businessCenters> BusinessCenters </businessCenters> [1] End Choice End Group: BusinessCentersOrReference.model <dateRelativeTo> DateReference </dateRelativeTo> [1] '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.' </...></pre> | |
|---|--|

Diagram



Schema Component Representation

```
<xsd:complexType name="RelativeDateOffset">
  <xsd:complexContent>
    <xsd:extension base="Offset" />
    <xsd:sequence>
      <xsd:element name="businessDayConvention" type="BusinessDayConventionEnum" />
      <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0"/>
      <xsd:element name="dateRelativeTo" type="DateReference" />
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```

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Complex Type: RelativeDateSequence

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

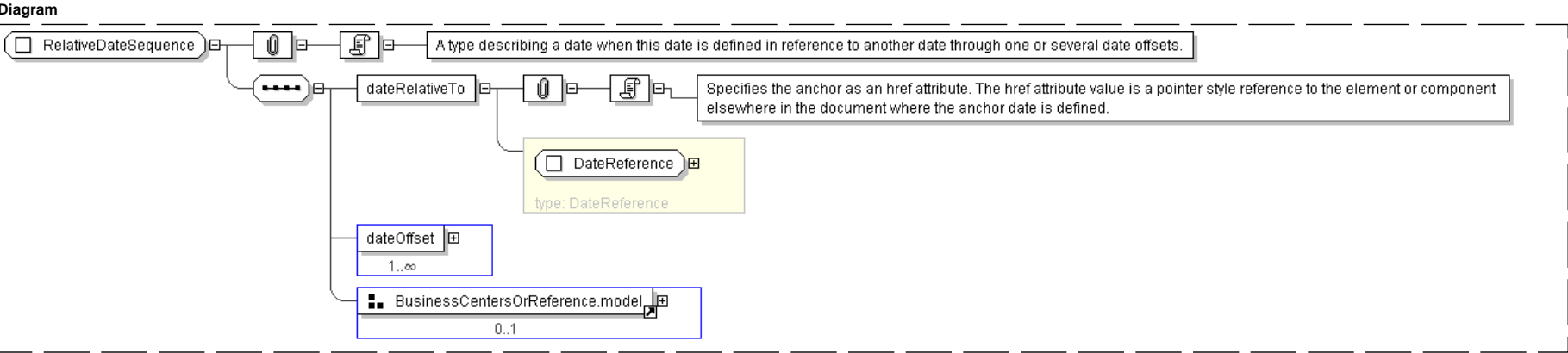
| | |
|---|--|
| Name | RelativeDateSequence |
| Used by (from the same schema document) | Complex Type AdjustableRelativeOrPeriodicDates |
| Abstract | no |
| Documentation | A type describing a date when this date is defined in reference to another date through one or several date offsets. |

XML Instance Representation

```
<...>
  <dateRelativeTo> DateReference </dateRelativeTo> [1]
  '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> DateOffset </dateOffset> [1..*]
  Start Group: BusinessCentersOrReference.model [0..1]
  Start Choice [1]
</...>
```

```
<businessCentersReference> BusinessCentersReference </businessCentersReference> [1]
'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.'
```

```
<businessCenters> BusinessCenters </businessCenters> [1]
End Choice
End Group: BusinessCentersOrReference.model
</...>
```



Schema Component Representation

```
<xsd:complexType name="RelativeDateSequence">
  <xsd:sequence>
    <xsd:element name="dateRelativeTo" type="DateReference" />
    <xsd:element name="dateOffset" type="DateOffset" maxOccurs="unbounded" />
    <xsd:group ref="BusinessCentersOrReference.model" minOccurs="0" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **RelativeDates**

| | |
|---|--|
| Super-types: | Interval < Offset (by extension) < RelativeDateOffset (by extension) < RelativeDates (by extension) |
| Sub-types: | None |
| Name | RelativeDates |
| Used by (from the same schema document) | Complex Type AdjustableOrRelativeDates , Complex Type AdjustableRelativeOrPeriodicDates2 |
| Abstract | no |
| Documentation | A type describing a set of dates defined as relative to another set of dates. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <periodMultiplier> xsd:integer </periodMultiplier> [1]
  '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> PeriodEnum </period> [1]
  '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).'
```

<dayType> [DayTypeEnum](#) </dayType> [0..1]

'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.'

<businessDayConvention> [BusinessDayConventionEnum](#) </businessDayConvention> [1]

'The convention for adjusting a date if it would otherwise fall on a day that is not a business day.'

Start Group: [BusinessCentersOrReference.model](#) [0..1]

Start Choice [1]

<businessCentersReference> [BusinessCentersReference](#) </businessCentersReference> [1]

'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.'

<businessCenters> [BusinessCenters](#) </businessCenters> [1]

End Choice

End Group: [BusinessCentersOrReference.model](#)

<dateRelativeTo> [DateReference](#) </dateRelativeTo> [1]

'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.'

<periodSkip> [xsd:positiveInteger](#) </periodSkip> [0..1]

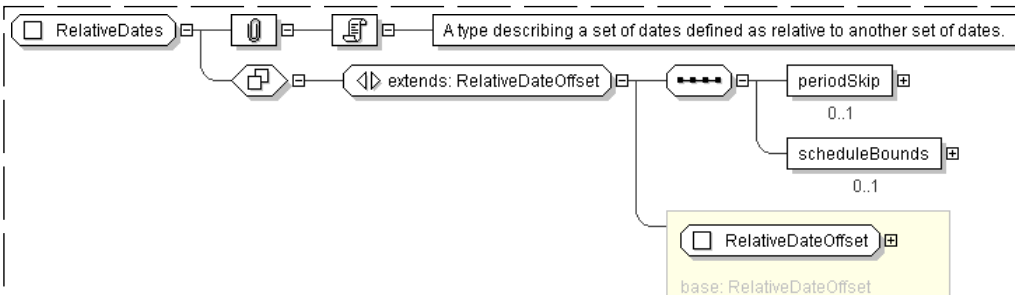
'The number of periods in the referenced date schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.'

<scheduleBounds> [DateRange](#) </scheduleBounds> [0..1]

'The first and last dates of a schedule. This can be used to restrict the range of values in a reference series of dates.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="RelativeDates">
  <xsd:complexContent>
    <xsd:extension base="RelativeDateOffset" />
    <xsd:sequence>
      <xsd:element name="periodSkip" type="xsd:positiveInteger" minOccurs="0"/>
      <xsd:element name="scheduleBounds" type="DateRange" minOccurs="0"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexType>
```


Complex Type: **RequiredIdentifierDate**

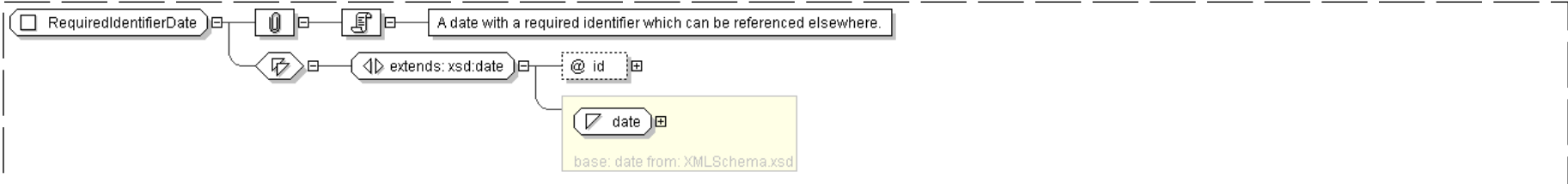
| | |
|--------------|---|
| Super-types: | xsd:date < RequiredIdentifierDate (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RequiredIdentifierDate |
| Abstract | no |
| Documentation | A date with a required identifier which can be referenced elsewhere. |

XML Instance Representation

```
<...  
  id=" xsd:ID [1]">  
    xsd:date  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RequiredIdentifierDate">  
  <xsd:simpleContent>  
    <xsd:extension base=" xsd:date ">  
      <xsd:attribute name="id" type=" xsd:ID " use="required"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

Complex Type: **ResetFrequency**

| | |
|--------------|---|
| Super-types: | Interval < ResetFrequency (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | ResetFrequency |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <periodMultiplier> xsd:integer </periodMultiplier> [1]  
  </...>
```

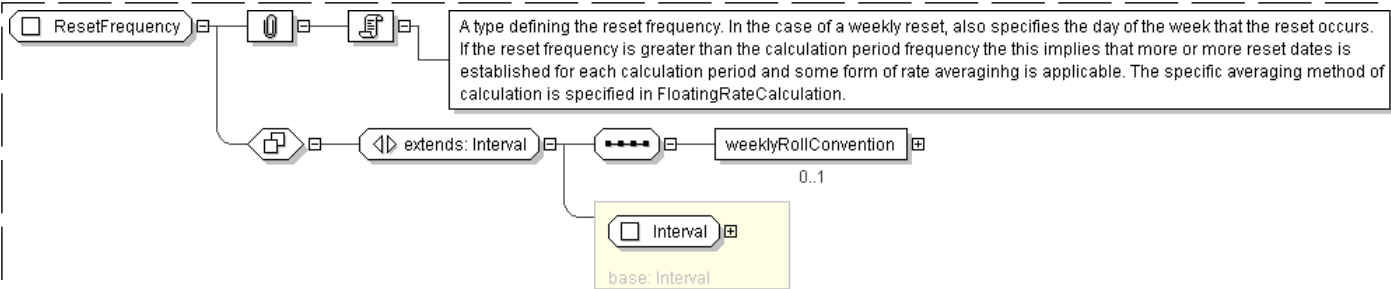
'A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1.'

```
<period> PeriodEnum </period> [1]
'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).'
```

```
<weeklyRollConvention> WeeklyRollConventionEnum </weeklyRollConvention> [0..1]
'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.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ResetFrequency">
  <xsd:complexContent>
    <xsd:extension base="Interval">
      <xsd:sequence>
        <xsd:element name="weeklyRollConvention" type="WeeklyRollConventionEnum" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: ReturnSwapNotionalAmountReference

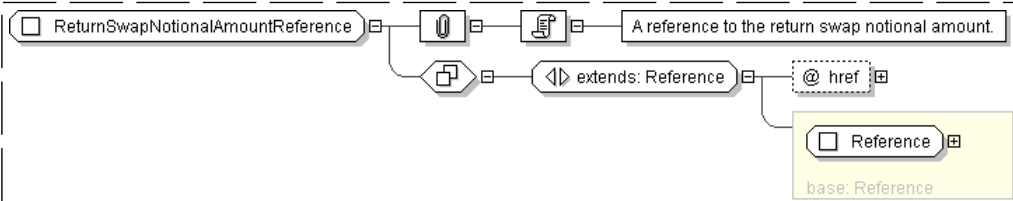
| | |
|--------------|--|
| Super-types: | Reference < ReturnSwapNotionalAmountReference (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ReturnSwapNotionalAmountReference |
| Abstract | no |
| Documentation | A reference to the return swap notional amount. |

XML Instance Representation

```
<...
href=" xsd:IDREF [1]" />
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReturnSwapNotionalAmountReference">
  <xsd:complexContent>
    <xsd:extension base="Reference" >
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="NotionalAmount" />
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **Rounding**

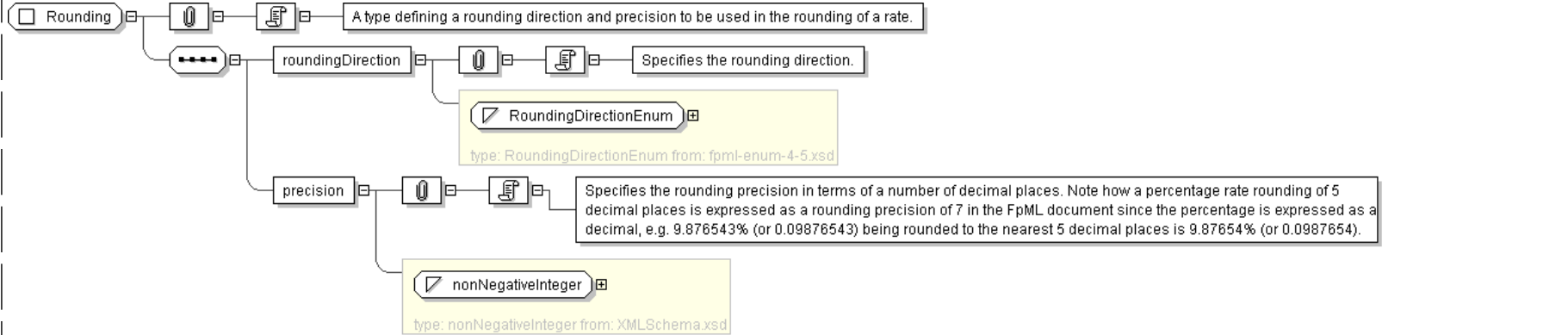
| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Rounding |
| Used by (from the same schema document) | Complex Type FloatingRateCalculation |
| Abstract | no |
| Documentation | A type defining a rounding direction and precision to be used in the rounding of a rate. |

XML Instance Representation

```
<...>
  <roundingDirection> RoundingDirectionEnum </roundingDirection> [1]
  'Specifies the rounding direction.'

  <precision> xsd:nonNegativeInteger </precision> [1]
  'Specifies the rounding precision in terms of a number of decimal places. Note how a
  percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in
  the FpML document since the percentage is expressed as a decimal, e.g. 9.876543%
  (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).'
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Rounding">
  <xsd:sequence>
    <xsd:element name="roundingDirection" type="RoundingDirectionEnum" />
    <xsd:element name="precision" type="xsd:nonNegativeInteger" />
  </xsd:sequence>
</xsd:complexType>
```

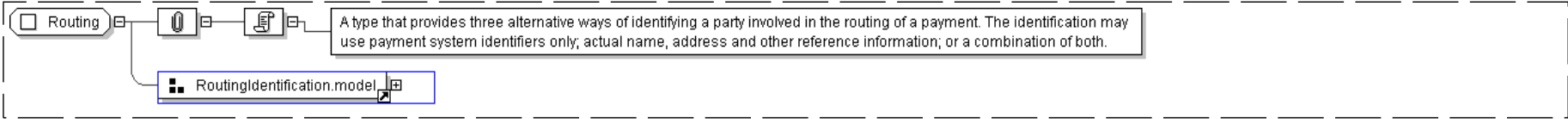
Complex Type: Routing

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Routing |
| Used by (from the same schema document) | Complex Type SplitSettlement , Complex Type SplitSettlement |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

<...>
Start Choice [1]
 <routingIds> [RoutingIds](#) </routingIds> [1]
 '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.'
 <routingExplicitDetails> [RoutingExplicitDetails](#) </routingExplicitDetails> [1]
 '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.'
 <routingIdsAndExplicitDetails> [RoutingIdsAndExplicitDetails](#) </routingIdsAndExplicitDetails> [1]
 'A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.'
End Choice
</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Routing">  
  <xsd:group ref=" RoutingIdentification.model " />  
</xsd:complexType>
```

Complex Type: RoutingExplicitDetails

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | RoutingExplicitDetails |
| Used by (from the same schema document) | Model Group RoutingIdentification.model |
| Abstract | no |
| Documentation | A type that models name, address and supplementary textual information for the purposes of identifying a party involved in the routing of a payment. |

XML Instance Representation

```
<...>
  <routingName> xsd:string </routingName> [1]
  'A real name that is used to identify a party involved in the routing of a payment.'

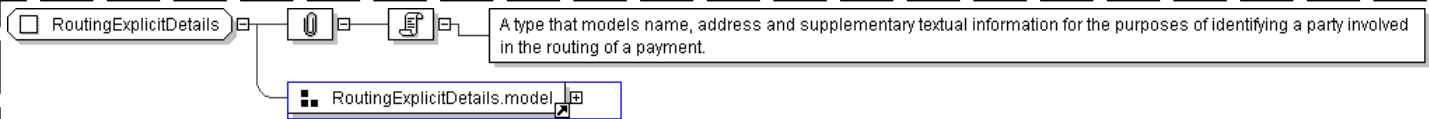
  <routingAddress> Address </routingAddress> [0..1]
  'A physical postal address via which a payment can be routed.'

  <routingAccountNumber> xsd:string </routingAccountNumber> [0..1]
  'An account number via which a payment can be routed.'

  <routingReferenceText> xsd:string </routingReferenceText> [0..*]
  'A piece of free-format text used to assist the identification of a party involved in
  the routing of a payment.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RoutingExplicitDetails">
  <xsd:group ref=" RoutingExplicitDetails.model " />
</xsd:complexType>
```

[top](#)

Complex Type: **RoutingId**

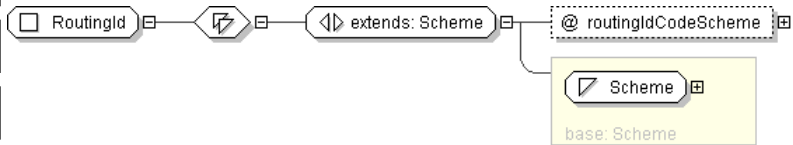
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < RoutingId (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | RoutingId |
| Used by (from the same schema document) | Complex Type RoutingIds |
| Abstract | no |

XML Instance Representation

```
<...
routingIdCodeScheme=" xsd:anyURI [0..1]">
  Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RoutingId">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme " />
    <xsd:attribute name="routingIdCodeScheme" type=" xsd:anyURI " default="http://www.fpml.org/" />
  </xsd:simpleContent>
</xsd:complexType>
```

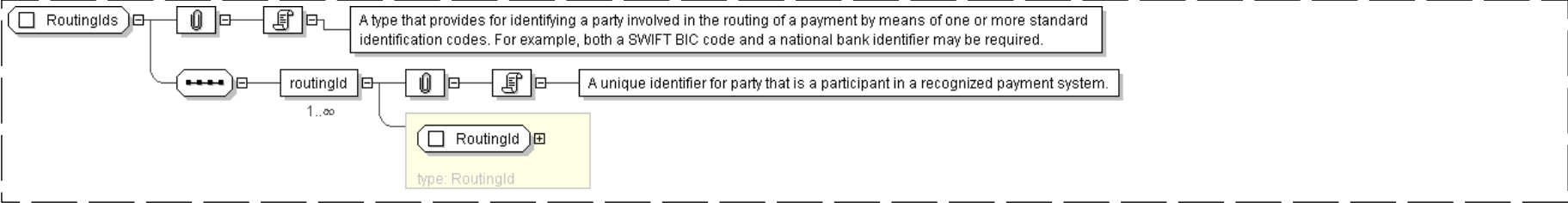
Complex Type: **RoutingIds**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | RoutingIds |
| Used by (from the same schema document) | Complex Type RoutingIdsAndExplicitDetails , Model Group RoutingIdentification.model |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
<routingId> RoutingId </routingId> [1..*]
  'A unique identifier for party that is a participant in a recognized payment system.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RoutingIds">
  <xsd:sequence>
    <xsd:element name="routingId" type="RoutingId" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

Complex Type: **RoutingIdsAndExplicitDetails**

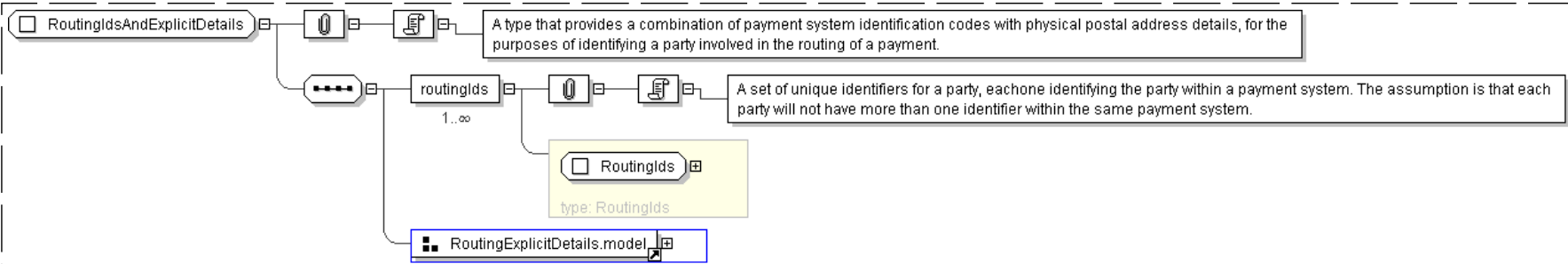
| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | RoutingIdsAndExplicitDetails |
| Used by (from the same schema document) | Model Group RoutingIdentification.model |
| Abstract | no |
| Documentation | A type that provides a combination of payment system identification codes with physical postal address details, for the purposes of identifying a party involved in the routing of a payment. |

XML Instance Representation

```
<...>
```

```
<routingIds> RoutingIds </routingIds> [1..*]  
'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> xsd:string </routingName> [1]  
'A real name that is used to identify a party involved in the routing of a payment.'  
  
<routingAddress> Address </routingAddress> [0..1]  
'A physical postal address via which a payment can be routed.'  
  
<routingAccountNumber> xsd:string </routingAccountNumber> [0..1]  
'An account number via which a payment can be routed.'  
  
<routingReferenceText> xsd:string </routingReferenceText> [0..*]  
'A piece of free-format text used to assist the identification of a party involved in  
the routing of a payment.'  
  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="RoutingIdsAndExplicitDetails">  
  <xsd:sequence>  
    <xsd:element name="routingIds" type=" RoutingIds " maxOccurs="unbounded" />  
    <xsd:group ref=" RoutingExplicitDetails.model " />  
  </xsd:sequence>  
</xsd:complexType>
```

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Complex Type: **Schedule**

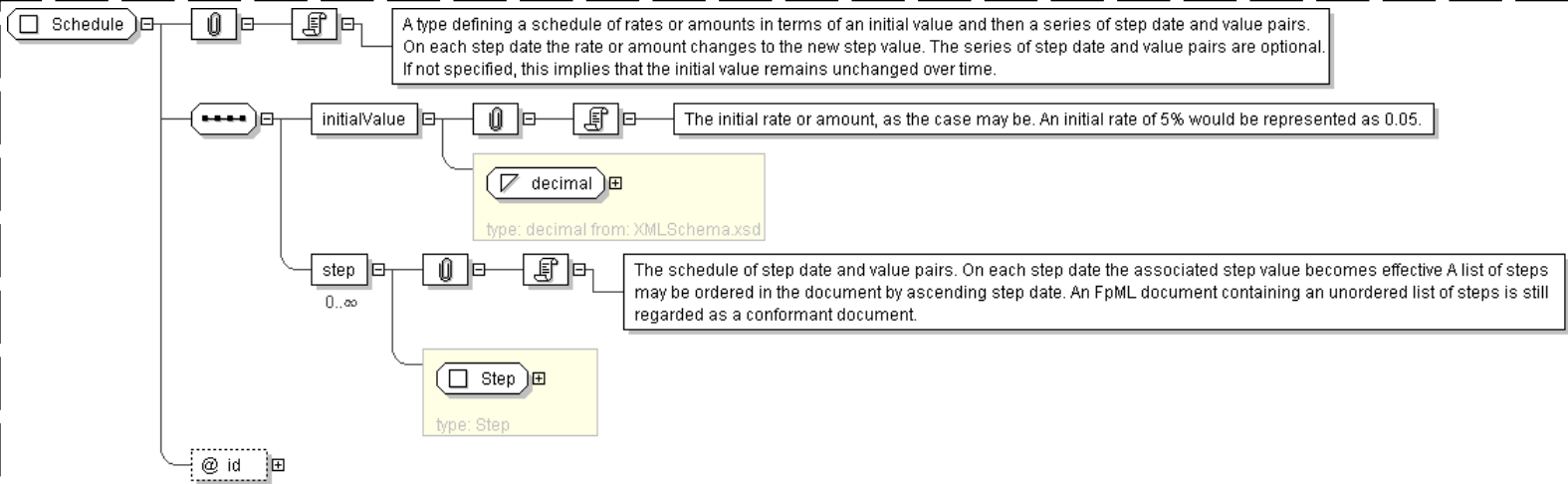
| | |
|--------------|---|
| Super-types: | None |
| Sub-types: | <ul style="list-style-type: none">AmountSchedule (by extension)SpreadSchedule (by extension)StrikeSchedule (by extension) |

| | |
|---|--|
| Name | Schedule |
| Used by (from the same schema document) | Complex Type ExerciseFeeSchedule , Complex Type FloatingRate |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <initialValue> xsd:decimal </initialValue> [1]  
    'The initial rate or amount, as the case may be. An initial rate of 5% would be represented  
    as 0.05.'  
  
    <step> Step </step> [0..*]  
    '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.'  
  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Schedule">  
  <xsd:sequence>  
    <xsd:element name="initialValue" type=" xsd:decimal " />  
    <xsd:element name="step" type=" Step " minOccurs="0" maxOccurs="unbounded" />  
  </xsd:sequence>  
  <xsd:attribute name="id" type=" xsd:ID " />  
</xsd:complexType>
```

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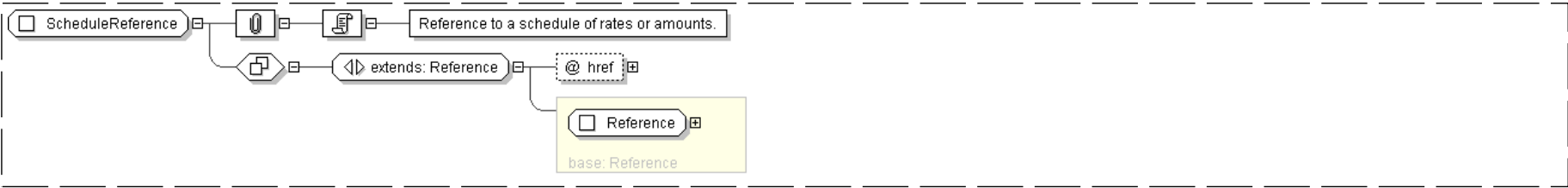
Complex Type: **ScheduleReference**

| | |
|---|---|
| Super-types: | Reference < ScheduleReference (by extension) |
| Sub-types: | None |
| Name | ScheduleReference |
| Used by (from the same schema document) | Complex Type ExerciseFeeSchedule |
| Abstract | no |
| Documentation | Reference to a schedule of rates or amounts. |

XML Instance Representation

```
<...  
  href=" xsd:IDREF [1]" />
```


Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduleReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="Schedule"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: SettlementInformation

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SettlementInformation |
| Used by (from the same schema document) | Complex Type Payment |
| Abstract | no |
| Documentation | 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. |

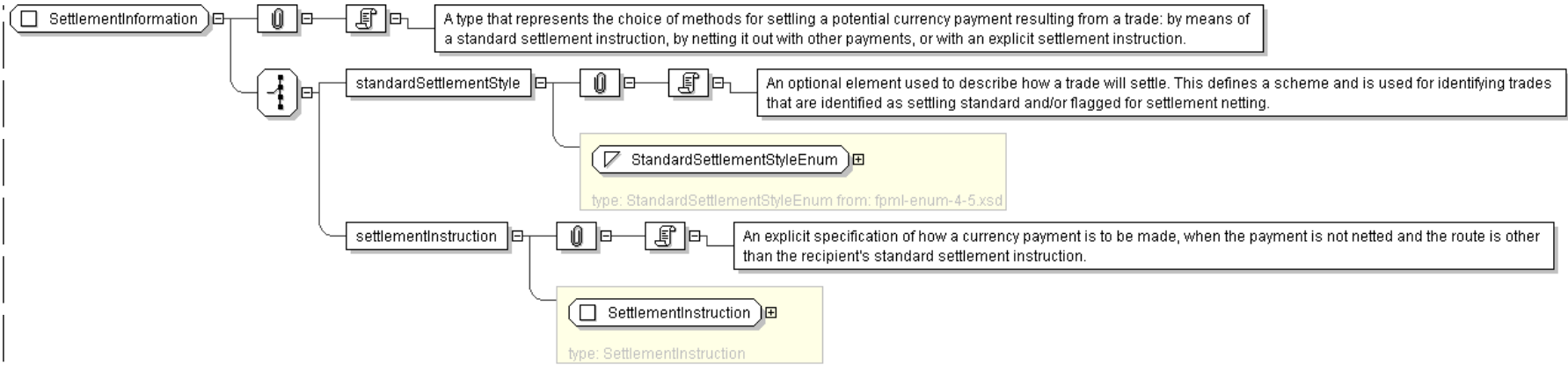
XML Instance Representation

```
<...>
Start Choice [1]
<standardSettlementStyle> StandardSettlementStyleEnum </standardSettlementStyle> [1]
  '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.'

  <settlementInstruction> SettlementInstruction </settlementInstruction> [1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementInformation">
  <xsd:choice>
    <xsd:element name="standardSettlementStyle" type=" StandardSettlementStyleEnum " />
    <xsd:element name="settlementInstruction" type=" SettlementInstruction " />
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Complex Type: **SettlementInstruction**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | SettlementInstruction |
| Used by (from the same schema document) | Complex Type SettlementInformation |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
  <settlementMethod> SettlementMethod </settlementMethod> [0..1]
  '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> CorrespondentInformation </correspondentInformation> [0..1]
  '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> IntermediaryInformation </intermediaryInformation> [0..*]
  'Information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds.'

  <beneficiaryBank> Beneficiary </beneficiaryBank> [0..1]
  'The bank that acts for the ultimate beneficiary of the funds in receiving payments.'

  <beneficiary> Beneficiary </beneficiary> [1]
  '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.'
```

```

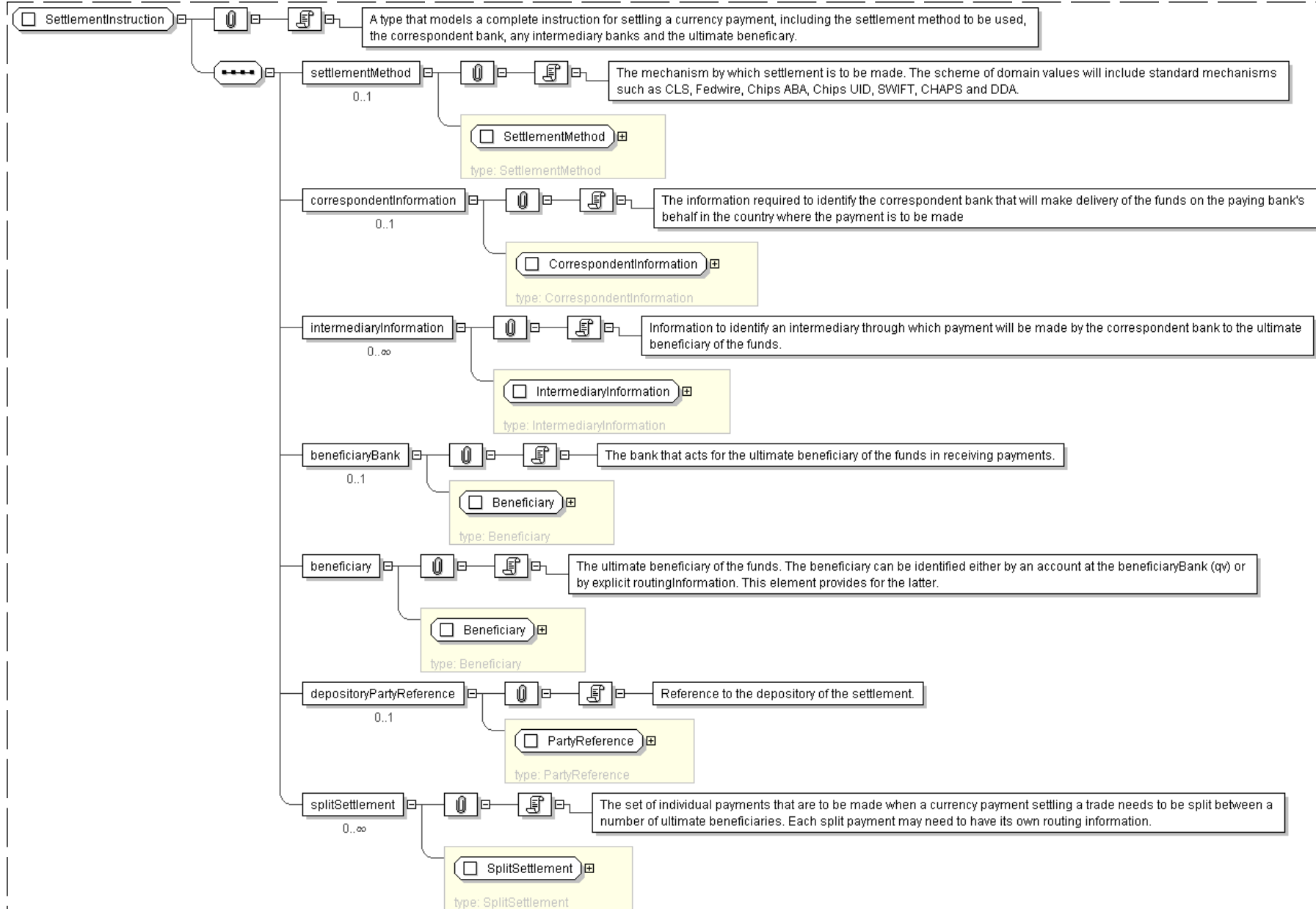
<depositoryPartyReference> PartyReference </depositoryPartyReference> [0..1]
'Reference to the depository of the settlement.'

<splitSettlement> SplitSettlement </splitSettlement> [0..*]
'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.'

</...>

```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementInstruction">
  <xsd:sequence>
    <xsd:element name="settlementMethod" type=" SettlementMethod " minOccurs="0"/>
    <xsd:element name="correspondentInformation" type=" CorrespondentInformation " minOccurs="0"/>
    <xsd:element name="intermediaryInformation" type=" IntermediaryInformation "
minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="beneficiaryBank" type=" Beneficiary " minOccurs="0"/>
    <xsd:element name="beneficiary" type=" Beneficiary " />
    <xsd:element name="depositoryPartyReference" type=" PartyReference " minOccurs="0"/>
    <xsd:element name="splitSettlement" type=" SplitSettlement "
minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

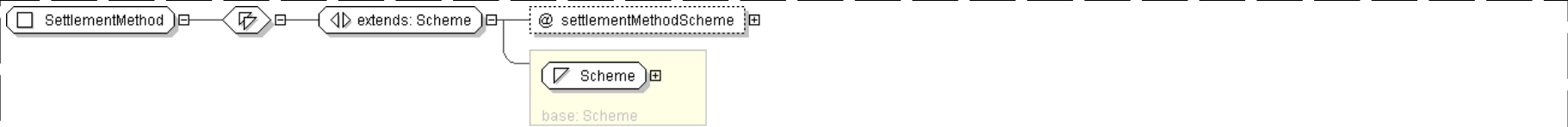
Complex Type: **SettlementMethod**

| | |
|---|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < SettlementMethod (by extension) |
| Sub-types: | None |
| Name | SettlementMethod |
| Used by (from the same schema document) | Complex Type SettlementInstruction |
| Abstract | no |

XML Instance Representation

```
<...
settlementMethodScheme=" xsd:anyURI [0..1]">
Scheme
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementMethod">
  <xsd:simpleContent>
    <xsd:extension base=" Scheme ">
      <xsd:attribute name="settlementMethodScheme" type=" xsd:anyURI " default="http://www.fpml.
org/coding-scheme/settlement-method" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

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Complex Type: **SettlementPriceSource**

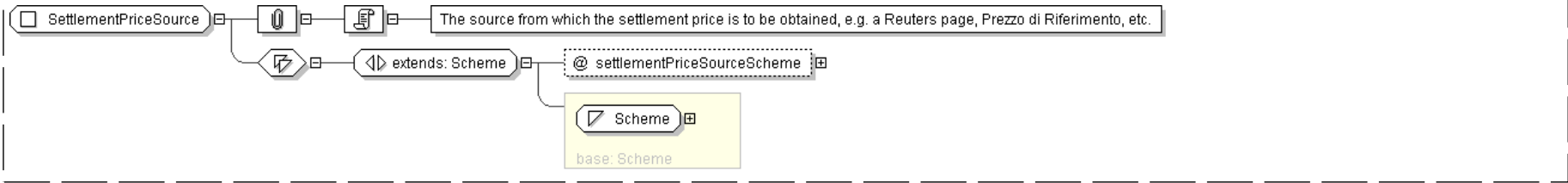
| | |
|--------------|--|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < SettlementPriceSource (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | SettlementPriceSource |
| Abstract | no |
| Documentation | The source from which the settlement price is to be obtained, e.g. a Reuters page, Prezzo di Riferimento, etc. |

XML Instance Representation

```
<...  
  settlementPriceSourceScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementPriceSource">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="settlementPriceSourceScheme" type=" xsd:anyURI " default="http://www.  
        fpml.org/coding-scheme/settlement-price-source"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **SettlementRateSource**

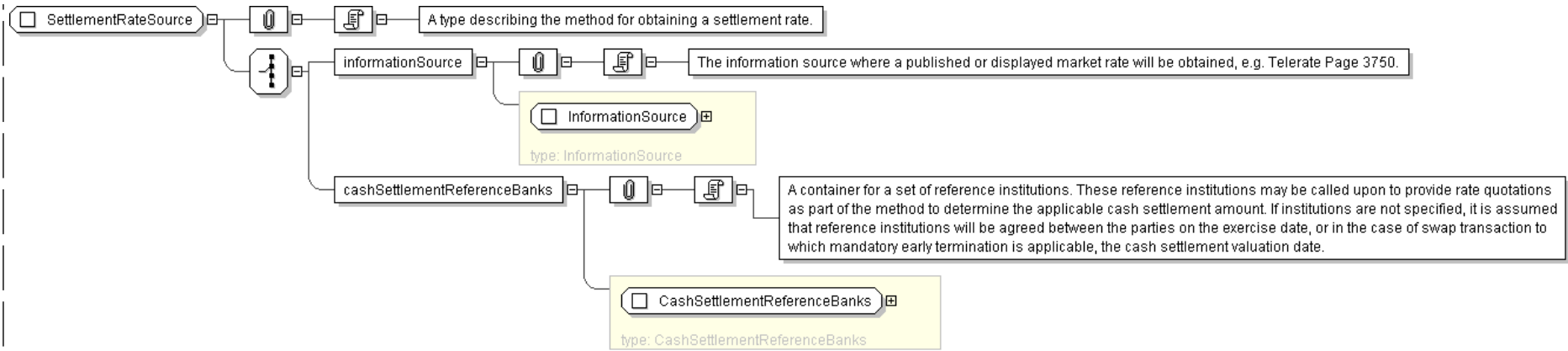
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | SettlementRateSource |
| Abstract | no |
| Documentation | A type describing the method for obtaining a settlement rate. |

XML Instance Representation

```
<...>  
  Start Choice [1]  
    <informationSource> InformationSource </informationSource> [1]  
    'The information source where a published or displayed market rate will be obtained, e.  
    g. Telerate Page 3750.'  
  
    <cashSettlementReferenceBanks> CashSettlementReferenceBanks </cashSettlementReferenceBanks> [1]  
    '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.'  
  
  End Choice  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SettlementRateSource">
  <xsd:choice>
    <xsd:element name="informationSource" type=" InformationSource " />
    <xsd:element name="cashSettlementReferenceBanks" type=" CashSettlementReferenceBanks " />
  </xsd:choice>
</xsd:complexType>
```

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Complex Type: SharedAmericanExercise

| | |
|--------------|--|
| Super-types: | Exercise < SharedAmericanExercise (by extension) |
| Sub-types: | None |

| | |
|---------------|------------------------|
| Name | SharedAmericanExercise |
| Abstract | no |
| Documentation | TBA |

XML Instance Representation

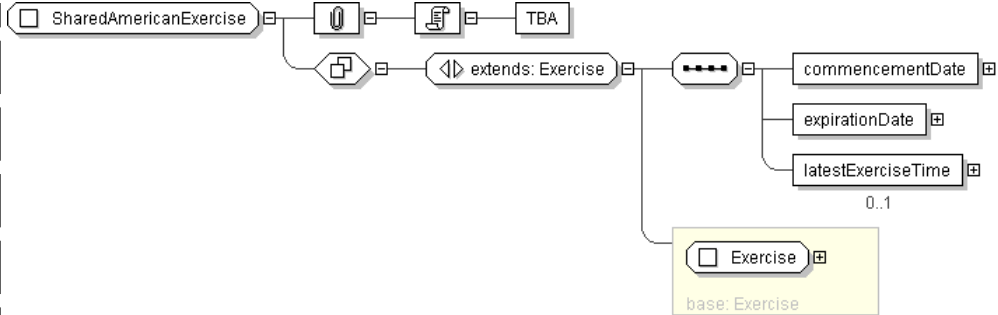
```
<...
id=" xsd:ID [0..1]">
  <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
  'The first day of the exercise period for an American style option.'

  <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
  '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> BusinessCenterTime </latestExerciseTime> [0..1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SharedAmericanExercise">
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="commencementDate" type="AdjustableOrRelativeDate"/>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate"/>
        <xsd:element name="latestExerciseTime" type="BusinessCenterTime" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: SimplePayment

| | |
|---------------|--|
| Super-types: | None |
| Sub-types: | None |
| Name | SimplePayment |
| Abstract | no |
| Documentation | 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. |

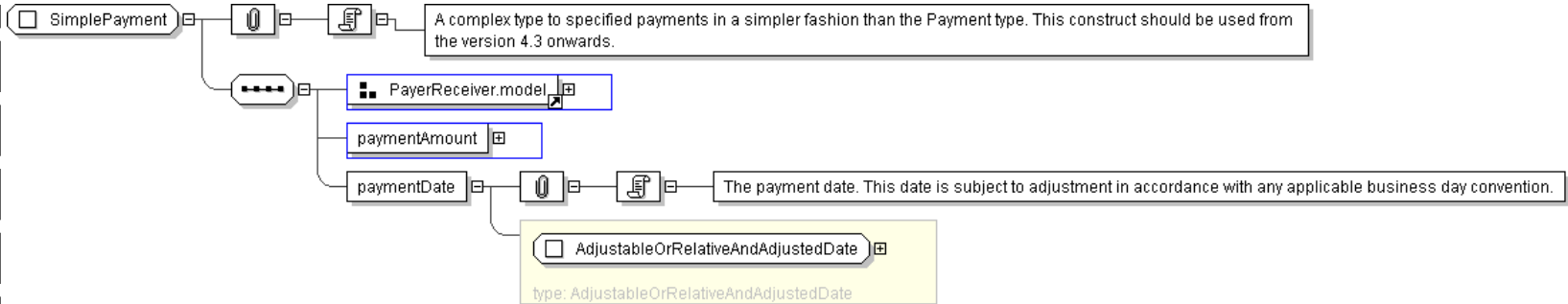
XML Instance Representation

```
<...>
  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <paymentAmount> Money </paymentAmount> [1]
  <paymentDate> AdjustableOrRelativeAndAdjustedDate </paymentDate> [1]
  'The payment date. This date is subject to adjustment in accordance with any
  applicable business day convention.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SimplePayment">
  <xsd:sequence>
    <xsd:group ref=" PayerReceiver.model " />
    <xsd:element name="paymentAmount" type=" Money " />
    <xsd:element name="paymentDate" type=" AdjustableOrRelativeAndAdjustedDate " />
  </xsd:sequence>
</xsd:complexType>
```

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Complex Type: SplitSettlement

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | SplitSettlement |
| Used by (from the same schema document) | Complex Type SettlementInstruction |
| Abstract | no |
| Documentation | A type that supports the division of a gross settlement amount into a number of split settlements, each requiring its own settlement instruction. |

XML Instance Representation

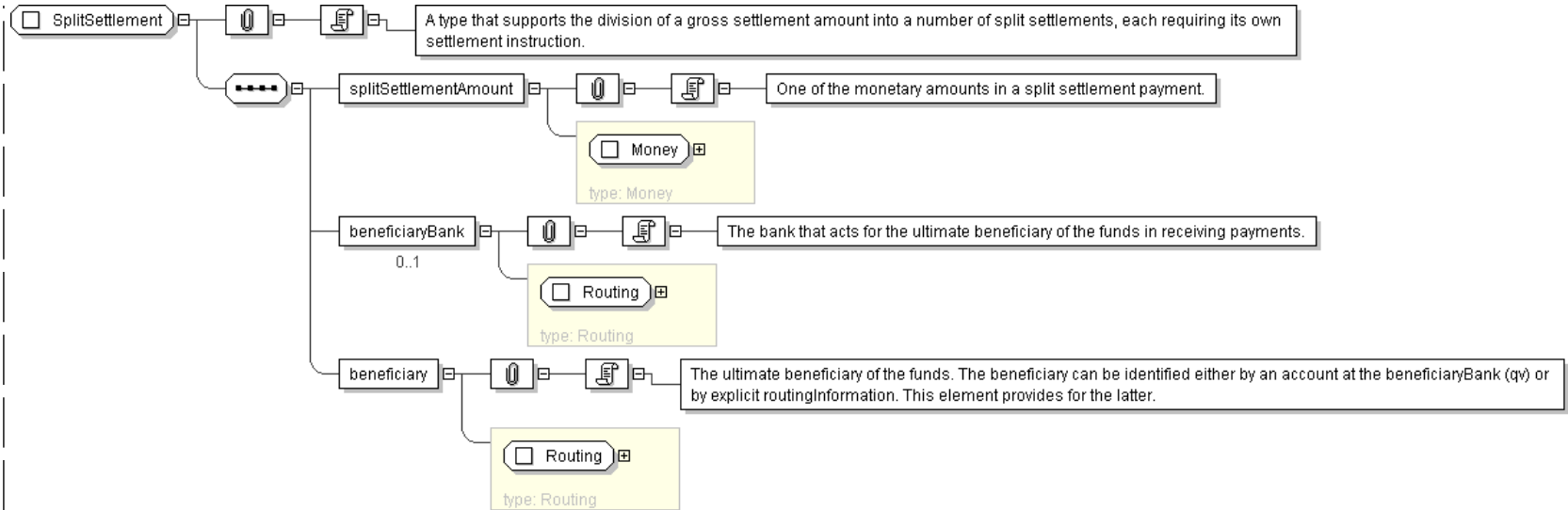
```
<...>
  <splitSettlementAmount> Money </splitSettlementAmount> [1]
  'One of the monetary amounts in a split settlement payment.'

  <beneficiaryBank> Routing </beneficiaryBank> [0..1]
  'The bank that acts for the ultimate beneficiary of the funds in receiving payments.'

  <beneficiary> Routing </beneficiary> [1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SplitSettlement">
  <xsd:sequence>
    <xsd:element name="splitSettlementAmount" type=" Money " />
    <xsd:element name="beneficiaryBank" type=" Routing " minOccurs="0" />
    <xsd:element name="beneficiary" type=" Routing " />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: SpreadSchedule

| | |
|--------------|---|
| Super-types: | Schedule < SpreadSchedule (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | SpreadSchedule |
| Used by (from the same schema document) | Complex Type FloatingRate |
| Abstract | no |
| Documentation | Adds an optional spread type element to the Schedule to identify a long or short spread value. |

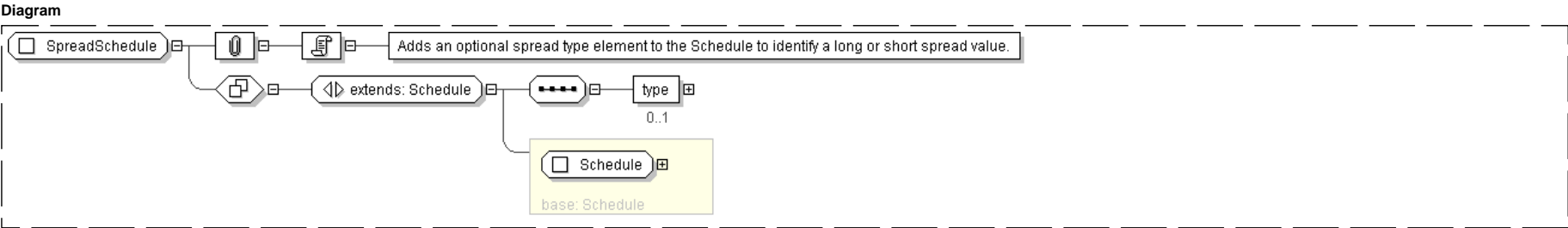
XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <initialValue> xsd:decimal </initialValue> [1]
  'The initial rate or amount, as the case may be. An initial rate of 5% would be represented
  as 0.05.'

  <step> Step </step> [0..*]

  '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.'

  <type> SpreadScheduleType </type> [0..1]
</...>
```



Schema Component Representation

```
<xsd:complexType name="SpreadSchedule">
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="type" type="SpreadScheduleType" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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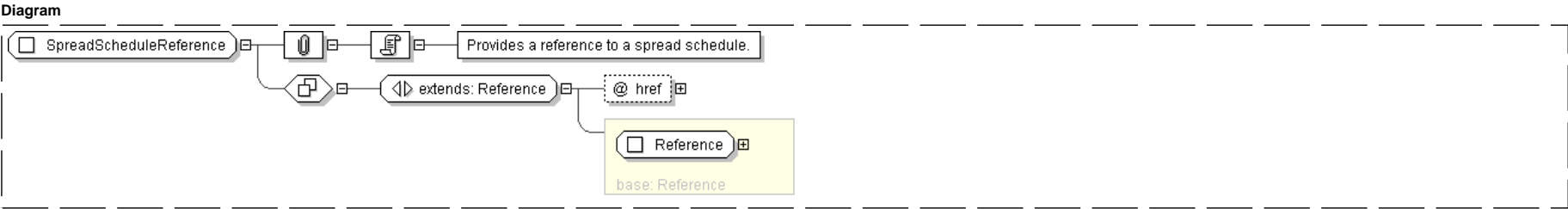
Complex Type: SpreadScheduleReference

| | |
|--------------|---|
| Super-types: | Reference < SpreadScheduleReference (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | SpreadScheduleReference |
| Abstract | no |
| Documentation | Provides a reference to a spread schedule. |

XML Instance Representation

```
<...
href="xsd:IDREF [1]"/>
```



Schema Component Representation

```
<xsd:complexType name="SpreadScheduleReference">
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" reference="SpreadSchedule"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: SpreadScheduleType

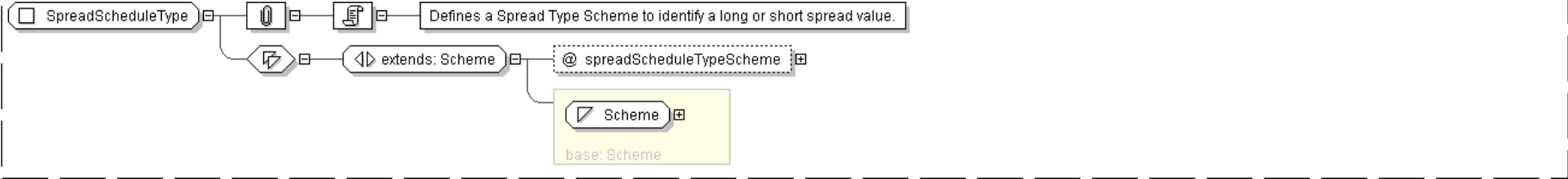
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) < SpreadScheduleType (by extension) |
| Sub-types: | None |

| | |
|---|--|
| Name | SpreadScheduleType |
| Used by (from the same schema document) | Complex Type SpreadSchedule |
| Abstract | no |
| Documentation | Defines a Spread Type Scheme to identify a long or short spread value. |

XML Instance Representation

```
<...  
  spreadScheduleTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SpreadScheduleType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="spreadScheduleTypeScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/spread-schedule-type"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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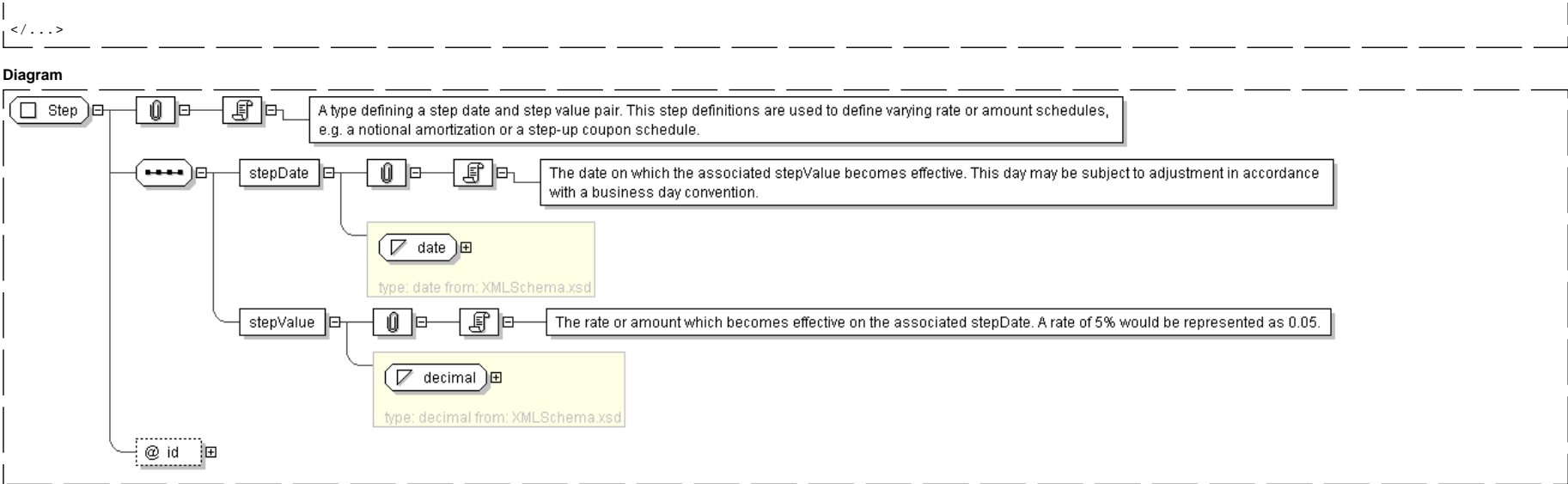
Complex Type: Step

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | Step |
| Used by (from the same schema document) | Complex Type Schedule |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]">  
    <stepDate> xsd:date </stepDate> [1]  
    'The date on which the associated stepValue becomes effective. This day may be subject  
    to adjustment in accordance with a business day convention.'  
    <stepValue> xsd:decimal </stepValue> [1]  
    'The rate or amount which becomes effective on the associated stepDate. A rate of 5% would  
    be represented as 0.05.'
```



Schema Component Representation

```
<xsd:complexType name="Step">
  <xsd:sequence>
    <xsd:element name="stepDate" type="xsd:date" />
    <xsd:element name="stepValue" type="xsd:decimal" />
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

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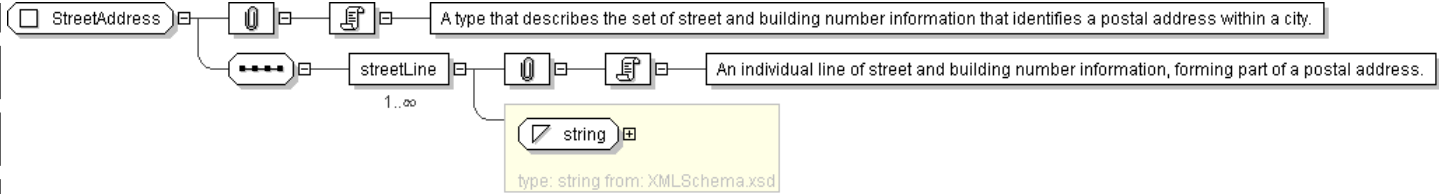
Complex Type: **StreetAddress**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | StreetAddress |
| Used by (from the same schema document) | Complex Type Address |
| Abstract | no |
| Documentation | A type that describes the set of street and building number information that identifies a postal address within a city. |

XML Instance Representation

```
<...>
<streetLine> xsd:string </streetLine> [1..*]
  'An individual line of street and building number information, forming part of a
  postal address.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StreetAddress">
  <xsd:sequence>
    <xsd:element name="streetLine" type="xsd:string" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Strike**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Strike |
| Abstract | no |
| Documentation | A type describing a single cap or floor rate. |

XML Instance Representation

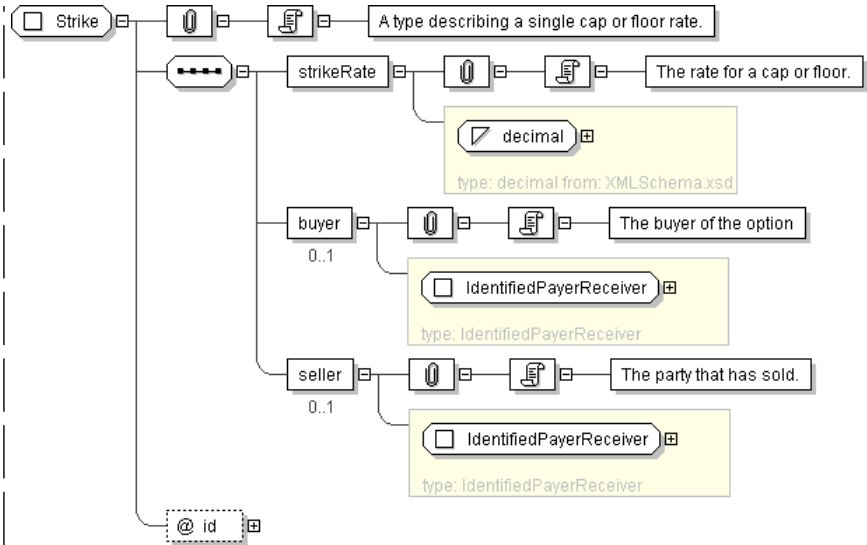
```
<...
id="xsd:ID [0..1]">
  <strikeRate> xsd:decimal </strikeRate> [1]
  'The rate for a cap or floor.'

  <buyer> IdentifiedPayerReceiver </buyer> [0..1]
  'The buyer of the option'

  <seller> IdentifiedPayerReceiver </seller> [0..1]
  'The party that has sold.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Strike">
  <xsd:sequence>
    <xsd:element name="strikeRate" type="xsd:decimal" />
    <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0"/>
    <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>
```

[top](#)

Complex Type: **StrikeSchedule**

| | |
|---|---|
| Super-types: | Schedule < StrikeSchedule (by extension) |
| Sub-types: | None |
| Name | StrikeSchedule |
| Used by (from the same schema document) | Complex Type FloatingRate , Complex Type FloatingRate |
| Abstract | no |
| Documentation | A type describing a schedule of cap or floor rates. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <initialValue> xsd:decimal /> </initialValue> [1]
  'The initial rate or amount, as the case may be. An initial rate of 5% would be represented
  as 0.05.'

  <step> Step </step> [0..*]

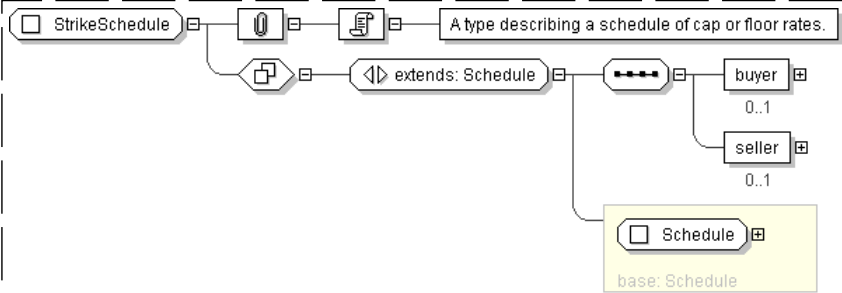
  'The schedule of step date and value pairs. On each step date the associated step value
  becomes effective A list of steps may be ordered in the document by ascending step date.
  An FpML document containing an unordered list of steps is still regarded as a
  conformant document.'

  <buyer> IdentifiedPayerReceiver </buyer> [0..1]
  'The buyer of the option'
```

```
<seller> IdentifiedPayerReceiver </seller> [0..1]
'The party that has sold.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StrikeSchedule">
  <xsd:complexContent>
    <xsd:extension base="Schedule">
      <xsd:sequence>
        <xsd:element name="buyer" type="IdentifiedPayerReceiver" minOccurs="0"/>
        <xsd:element name="seller" type="IdentifiedPayerReceiver" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **Stub**

| | |
|--------------|--|
| Super-types: | StubValue < Stub (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | Stub |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [1]
<floatingRate> FloatingRate </floatingRate> [1..2]
'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.'
```

```
<stubRate> xsd:decimal </stubRate> [1]
```

```
'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.'
```

```
<stubAmount> Money </stubAmount> [1]
```

```
'An actual amount to apply for the initial or final stub period may have been agreed between
th two parties. If an actual stub amount has been agreed then it would be included in
this component.'
```

End Choice

```
<stubStartDate> AdjustableOrRelativeDate </stubStartDate> [0..1]
```

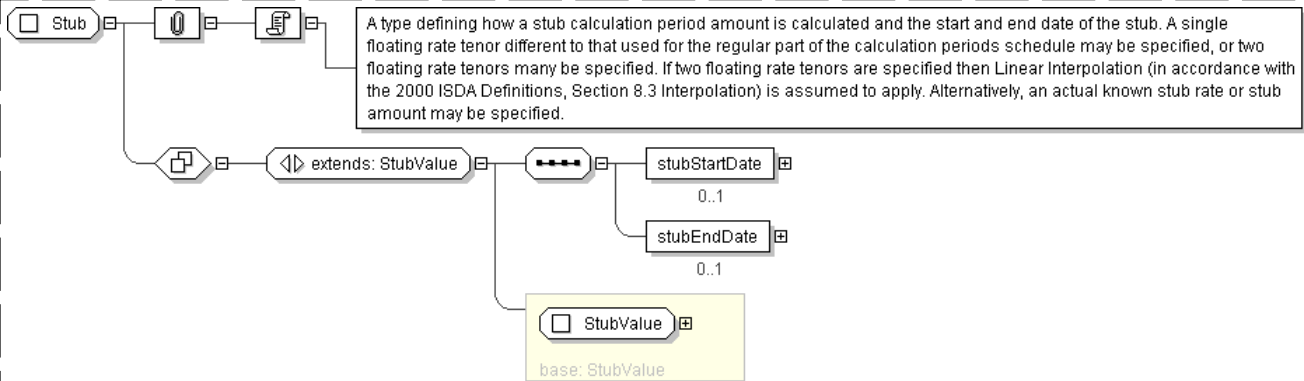
```
'Start date of stub period. This was created to support use of the InterestRateStream
within the Equity Derivative sphere, and this element is not expected to be produced in
the representation of Interest Rate products.'
```

```
<stubEndDate> AdjustableOrRelativeDate </stubEndDate> [0..1]
```

```
'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.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Stub">
  <xsd:complexContent>
    <xsd:extension base="StubValue" />
    <xsd:sequence>
      <xsd:element name="stubStartDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
      <xsd:element name="stubEndDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    </xsd:sequence>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: StubValue

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

Sub-types:

- [Stub](#) (by extension)

| | |
|---------------|---|
| Name | StubValue |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

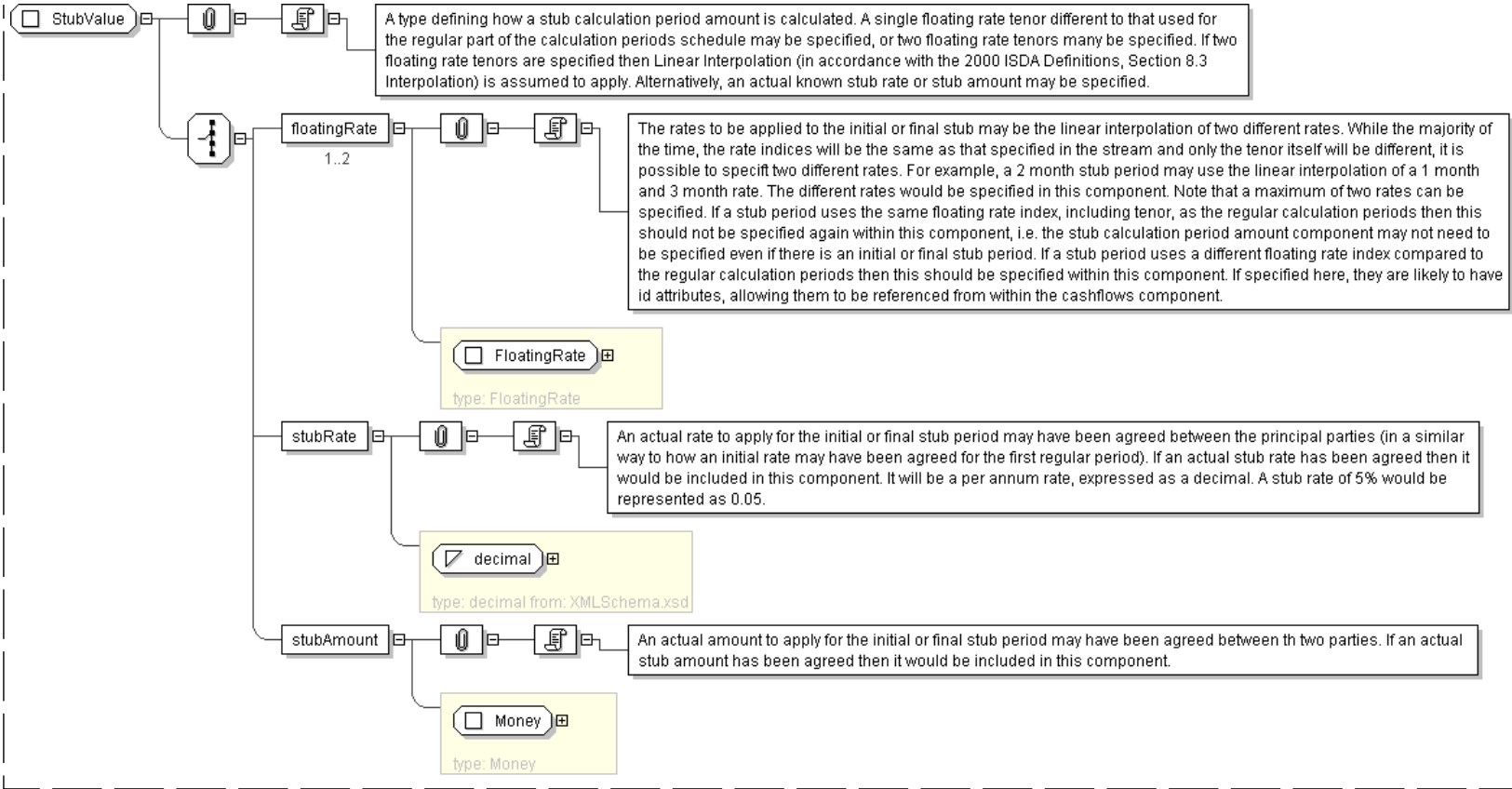
```
<...>
Start Choice [1]
  <floatingRate> FloatingRate </floatingRate> [1..2]
  'The rates to be applied to the initial or final stub may be the linear interpolation of
  two different rates. While the majority of the time, the rate indices will be the same as
  that specified in the stream and only 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.'

  <stubRate> xsd:decimal </stubRate> [1]
  '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.'

  <stubAmount> Money </stubAmount> [1]
  '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.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="StubValue">
  <xsd:choice>
    <xsd:element name="floatingRate" type="FloatingRate" maxOccurs="2"/>
    <xsd:element name="stubRate" type="xsd:decimal"/>
    <xsd:element name="stubAmount" type="Money"/>
  </xsd:choice>
</xsd:complexType>
```

[top](#)

Model Group: **BusinessCentersOrReference.model**

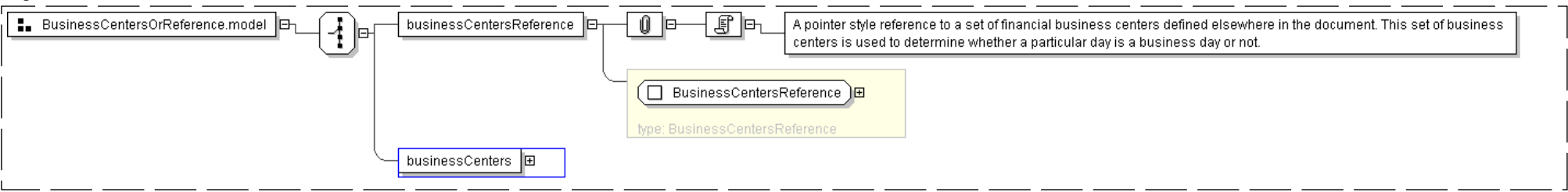
| | |
|---|--|
| Name | BusinessCentersOrReference.model |
| Used by (from the same schema document) | Complex Type BusinessDateRange , Complex Type BusinessDayAdjustments , Complex Type RelativeDateOffset , Complex Type RelativeDateSequence |

XML Instance Representation

```
<Start Choice [1]
  <businessCentersReference> BusinessCentersReference </businessCentersReference> [1]
  '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.'
  <businessCenters> BusinessCenters </businessCenters> [1]
```

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="BusinessCentersOrReference.model">
  <xsd:choice>
    <xsd:element name="businessCentersReference" type=" BusinessCentersReference " />
    <xsd:element name="businessCenters" type=" BusinessCenters " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: BuyerSeller.model

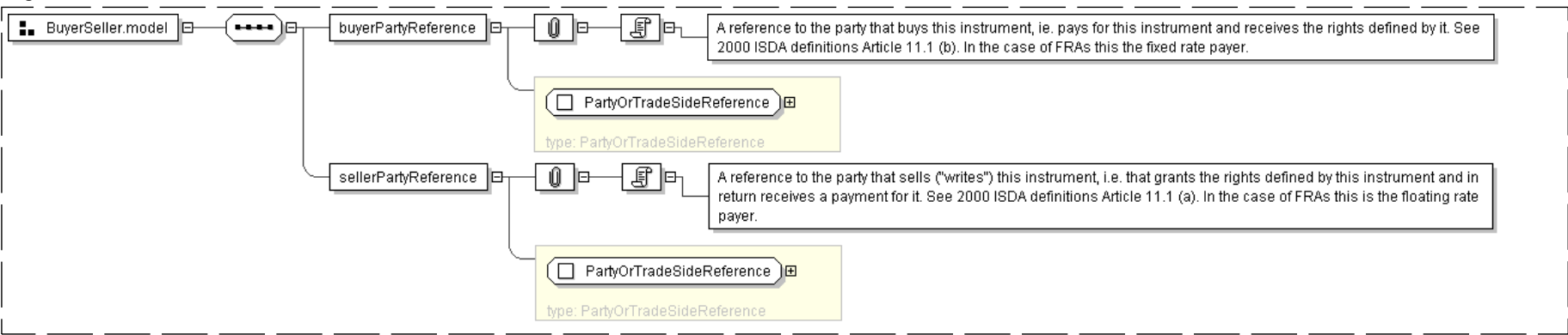
| | |
|------|-------------------|
| Name | BuyerSeller.model |
|------|-------------------|

XML Instance Representation

```
<buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
'A reference to the party that buys this instrument, ie. pays for this instrument and
receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case
of FRAs this the fixed rate payer.'
```

```
<sellerPartyReference> PartyOrTradeSideReference </sellerPartyReference> [1]
'A reference to the party that sells ("writes") this instrument, i.e. that grants the
rights defined by this instrument and in return receives a payment for it. See 2000
ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'
```

Diagram



Schema Component Representation

```
<xsd:group name="BuyerSeller.model">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type=" PartyOrTradeSideReference " />
  </xsd:sequence>
</xsd:group>
```

```
<xsd:element name="sellerPartyReference" type=" PartyOrTradeSideReference " />
</xsd:sequence>
</xsd:group>
```

[top](#)

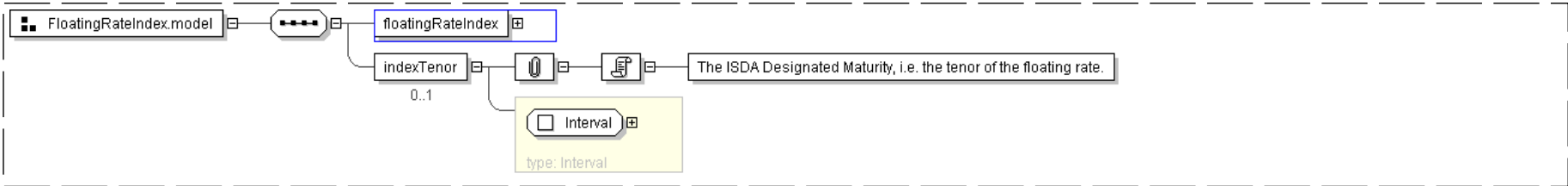
Model Group: **FloatingRateIndex.model**

| | |
|---|---|
| Name | FloatingRateIndex.model |
| Used by (from the same schema document) | Complex Type FloatingRate |

XML Instance Representation

```
<floatingRateIndex> FloatingRateIndex </floatingRateIndex> [1]
<indexTenor> Interval </indexTenor> [0..1]
'The ISDA Designated Maturity, i.e. the tenor of the floating rate.'
```

Diagram



Schema Component Representation

```
<xsd:group name="FloatingRateIndex.model">
  <xsd:sequence>
    <xsd:element name="floatingRateIndex" type=" FloatingRateIndex " />
    <xsd:element name="indexTenor" type=" Interval " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **Interval.model**

| | |
|---|---------------------------------------|
| Name | Interval.model |
| Used by (from the same schema document) | Complex Type Interval |

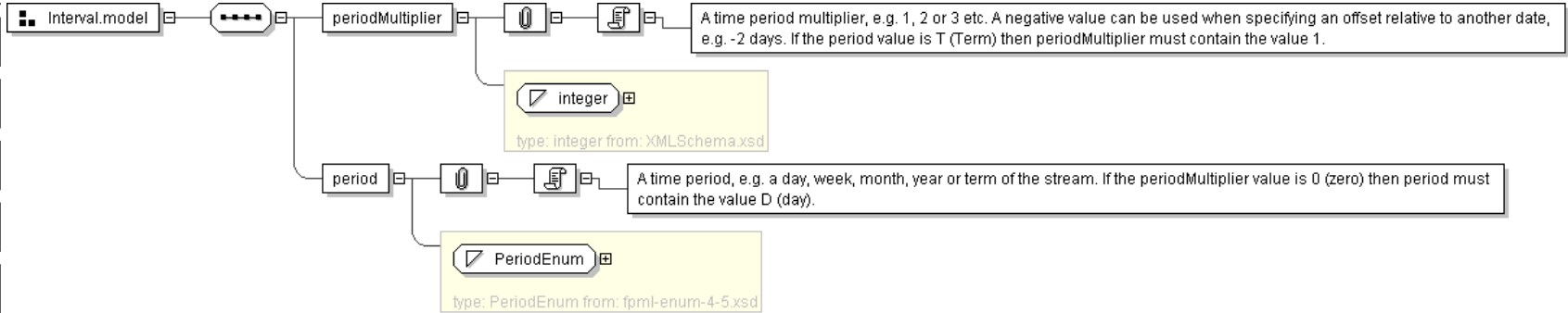
XML Instance Representation

```
<periodMultiplier> xsd:integer </periodMultiplier> [1]
'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> PeriodEnum </period> [1]
'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).'
```

Diagram





Schema Component Representation

```
<xsd:group name="Interval.model">
  <xsd:sequence>
    <xsd:element name="periodMultiplier" type="xsd:integer" />
    <xsd:element name="period" type="PeriodEnum" />
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **PartialExercise.model**

| | |
|---|--|
| Name | PartialExercise.model |
| Used by (from the same schema document) | Complex Type MultipleExercise , Complex Type PartialExercise |

XML Instance Representation

```
<notionalReference> NotionalReference </notionalReference> [0..*]
'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.'
```

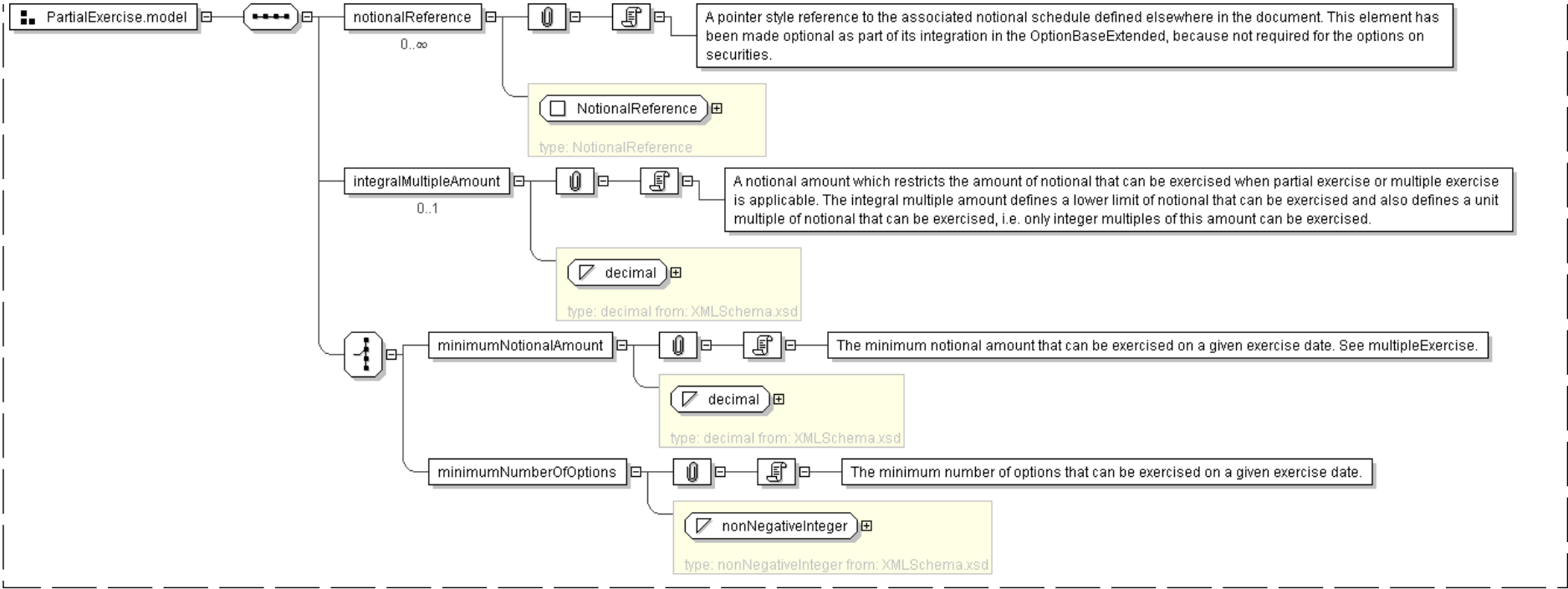
```
<integralMultipleAmount> xsd:decimal </integralMultipleAmount> [0..1]
'A notional amount which restricts the amount of notional that can be exercised when
partial exercise or multiple exercise is applicable. The integral multiple amount defines
a lower limit of notional that can be exercised and also defines a unit multiple of
notional that can be exercised, i.e. only integer multiples of this amount can be exercised.'
```

```
Start Choice [1]
  <minimumNotionalAmount> xsd:decimal </minimumNotionalAmount> [1]
  'The minimum notional amount that can be exercised on a given exercise date.
  See multipleExercise.'
```

```
  <minimumNumberOfOptions> xsd:nonNegativeInteger </minimumNumberOfOptions> [1]
  'The minimum number of options that can be exercised on a given exercise date.'
```

```
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="PartialExercise.model">
  <xsd:sequence>
    <xsd:element name="notionalReference" type=" NotionalReference "
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="integralMultipleAmount" type=" xsd:decimal " minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="minimumNotionalAmount" type=" xsd:decimal "/>
      <xsd:element name="minimumNumberOfOptions" type=" xsd:nonNegativeInteger "/>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **PayerReceiver.model**

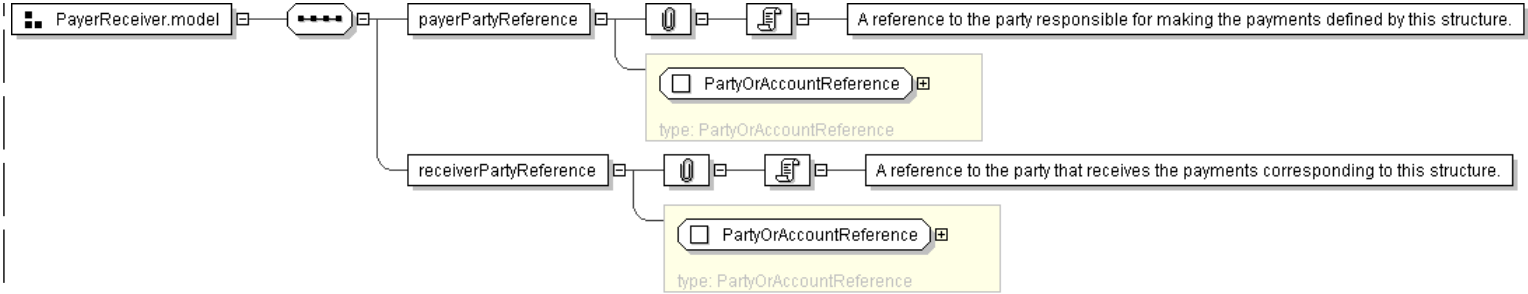
| | |
|---|--|
| Name | PayerReceiver.model |
| Used by (from the same schema document) | Complex Type ExerciseFee , Complex Type ExerciseFeeSchedule , Complex Type Payment , Complex Type PaymentBase , Complex Type SimplePayment |

XML Instance Representation

```
<payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
'A reference to the party responsible for making the payments defined by this structure.'
```

```
<receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
'A reference to the party that receives the payments corresponding to this structure.'
```

Diagram



Schema Component Representation

```
<xsd:group name="PayerReceiver.model">
  <xsd:sequence>
    <xsd:element name="payerPartyReference" type=" PartyOrAccountReference " />
    <xsd:element name="receiverPartyReference" type=" PartyOrAccountReference " />
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **PaymentDiscounting.model**

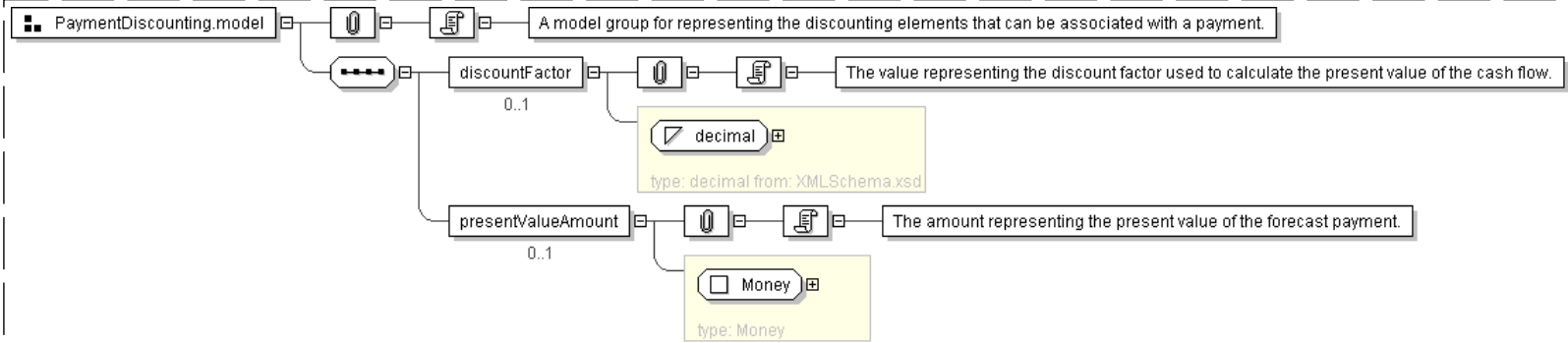
| | |
|---------------|--|
| Name | PaymentDiscounting.model |
| Documentation | A model group for representing the discounting elements that can be associated with a payment. |

XML Instance Representation

```
<discountFactor> xsd:decimal </discountFactor> [0..1]
'The value representing the discount factor used to calculate the present value of the
cash flow.'
```

```
<presentValueAmount> Money </presentValueAmount> [0..1]
'The amount representing the present value of the forecast payment.'
```

Diagram



Schema Component Representation

```
<xsd:group name="PaymentDiscounting.model">
  <xsd:sequence>
    <xsd:element name="discountFactor" type=" xsd:decimal " minOccurs="0"/>
    <xsd:element name="presentValueAmount" type=" Money " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

Model Group: **Period.model**

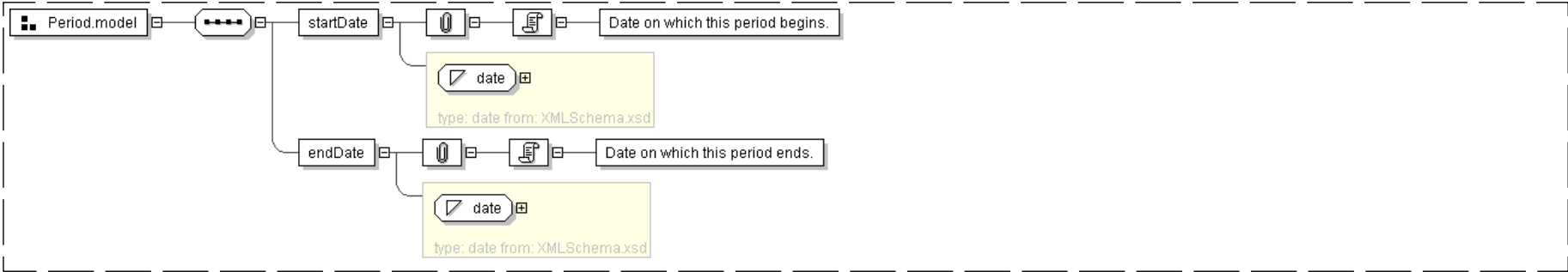
| | |
|------|--------------|
| Name | Period.model |
|------|--------------|

XML Instance Representation

```
<startDate> xsd:date </startDate> [1]
'Date on which this period begins.'

<endDate> xsd:date </endDate> [1]
'Date on which this period ends.'
```

Diagram



Schema Component Representation

```
<xsd:groupl name="Period.model">
  <xsd:sequence>
    <xsd:element name="startDate" type=" xsd:date "/>
    <xsd:element name="endDate" type=" xsd:date "/>
  </xsd:sequence>
</xsd:groupl>
```

Model Group: **Premium.model**

| | |
|---------------|---|
| Name | Premium.model |
| Documentation | A model group for representing the option premium when expressed in a way other than an amount. |

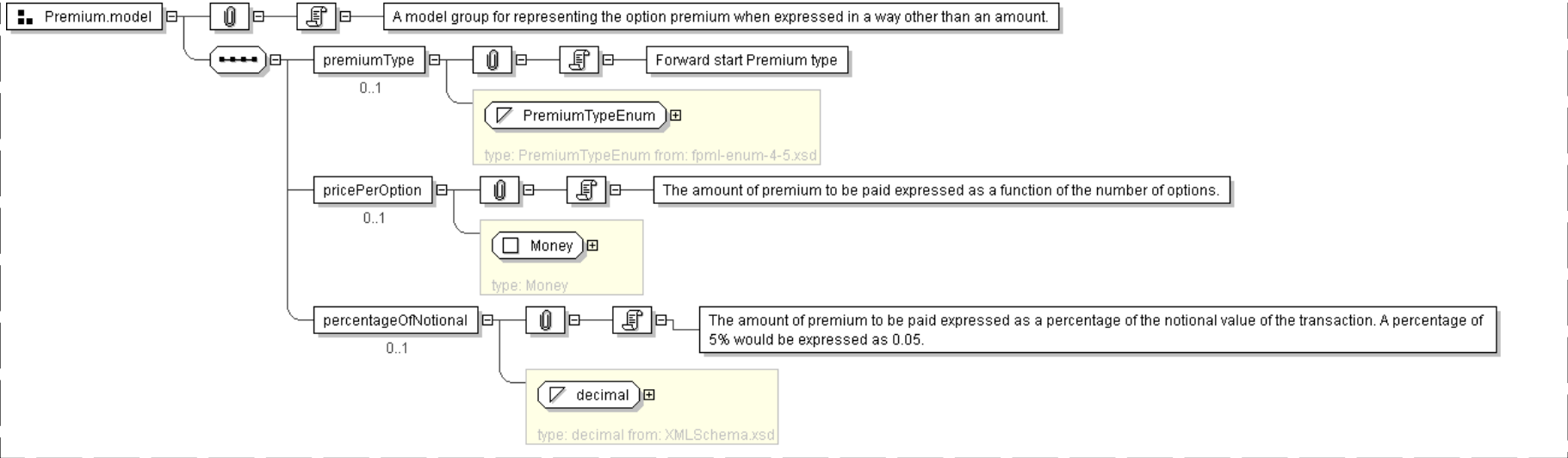
XML Instance Representation

```
<premiumType> PremiumTypeEnum </premiumType> [0..1]
'Forward start Premium type'

<pricePerOption> Money </pricePerOption> [0..1]
'The amount of premium to be paid expressed as a function of the number of options.'

<percentageOfNotional> xsd:decimal </percentageOfNotional> [0..1]
'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.'
```

Diagram



Schema Component Representation

```
<xsd:group name="Premium.model">
  <xsd:sequence>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0"/>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0"/>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **Product.model**

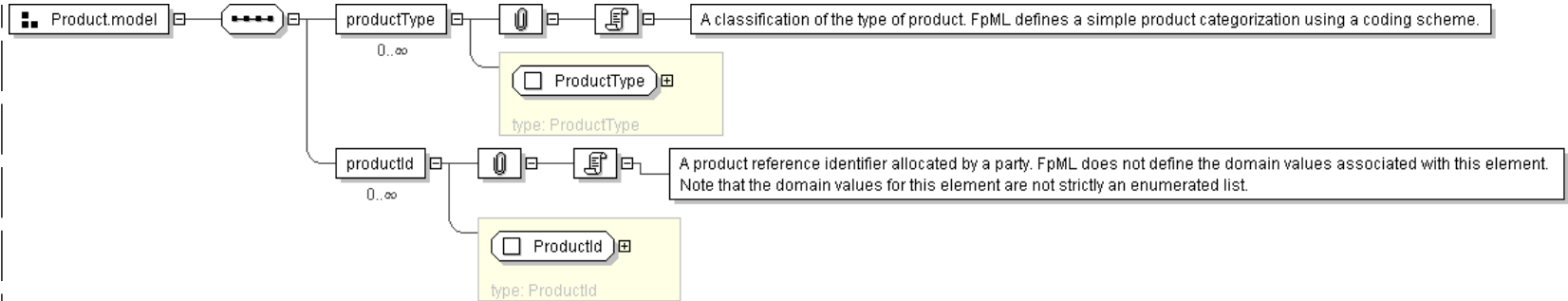
| | |
|---|--------------------------------------|
| Name | Product.model |
| Used by (from the same schema document) | Complex Type Product |

XML Instance Representation

```
<productType> ProductType </productType> [0..*]
'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'
```

```
<productId> ProductId </productId> [0..*]
'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'
```

Diagram



Schema Component Representation

```
<xsd:group name="Product.model">
  <xsd:sequence>
    <xsd:element name="productType" type="ProductType" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="productId" type="ProductId" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: **RoutingExplicitDetails.model**

| | |
|---|---|
| Name | RoutingExplicitDetails.model |
| Used by (from the same schema document) | Complex Type RoutingExplicitDetails , Complex Type RoutingIdsAndExplicitDetails |

XML Instance Representation

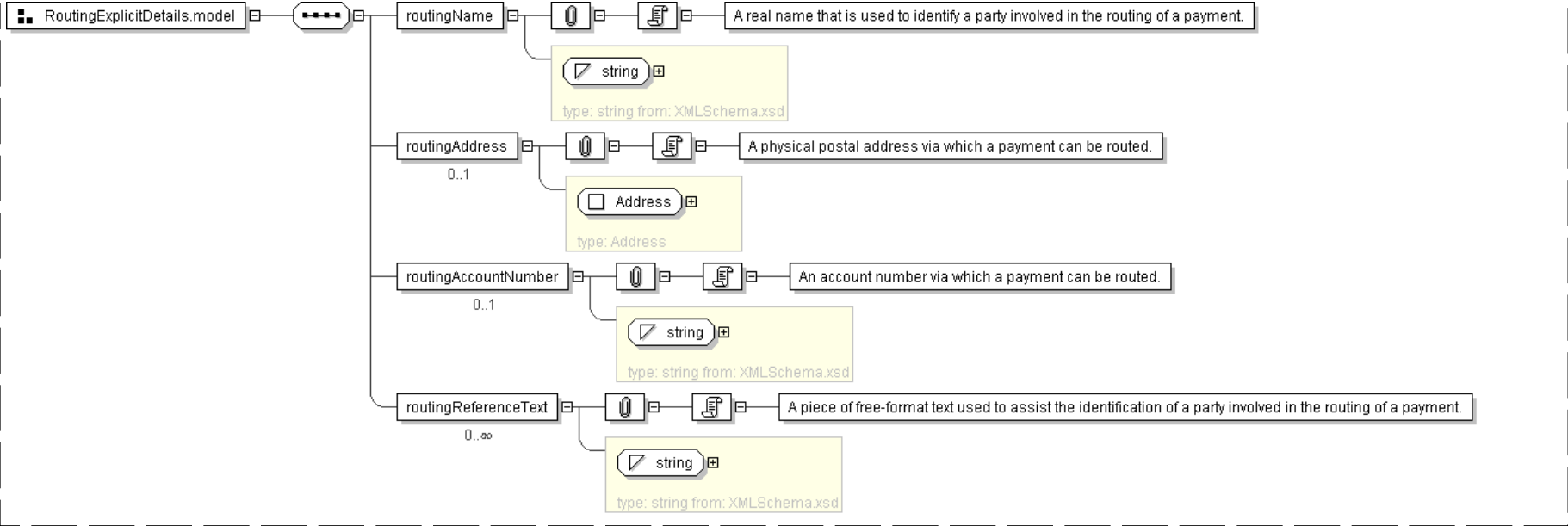
```
<routingName> xsd:string </routingName> [1]
'A real name that is used to identify a party involved in the routing of a payment.'
```

```
<routingAddress> Address </routingAddress> [0..1]
'A physical postal address via which a payment can be routed.'
```

```
<routingAccountNumber> xsd:string </routingAccountNumber> [0..1]
'An account number via which a payment can be routed.'
```

```
<routingReferenceText> xsd:string </routingReferenceText> [0..*]
'A piece of free-format text used to assist the identification of a party involved in the routing of a payment.'
```

Diagram



Schema Component Representation

```
<xsd:group name="RoutingExplicitDetails.model">
  <xsd:sequence>
    <xsd:element name="routingName" type="xsd:string" />
    <xsd:element name="routingAddress" type="Address" minOccurs="0"/>
    <xsd:element name="routingAccountNumber" type="xsd:string" minOccurs="0"/>
    <xsd:element name="routingReferenceText" type="xsd:string"
      minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Model Group: RoutingIdentification.model

| | |
|---|--|
| Name | RoutingIdentification.model |
| Used by (from the same schema document) | Complex Type Beneficiary , Complex Type CorrespondentInformation , Complex Type IntermediaryInformation , Complex Type Routing |

XML Instance Representation

Start Choice [1]

<routingIds> [RoutingIds](#) </routingIds> [1]

'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.'

<routingExplicitDetails> [RoutingExplicitDetails](#) </routingExplicitDetails> [1]

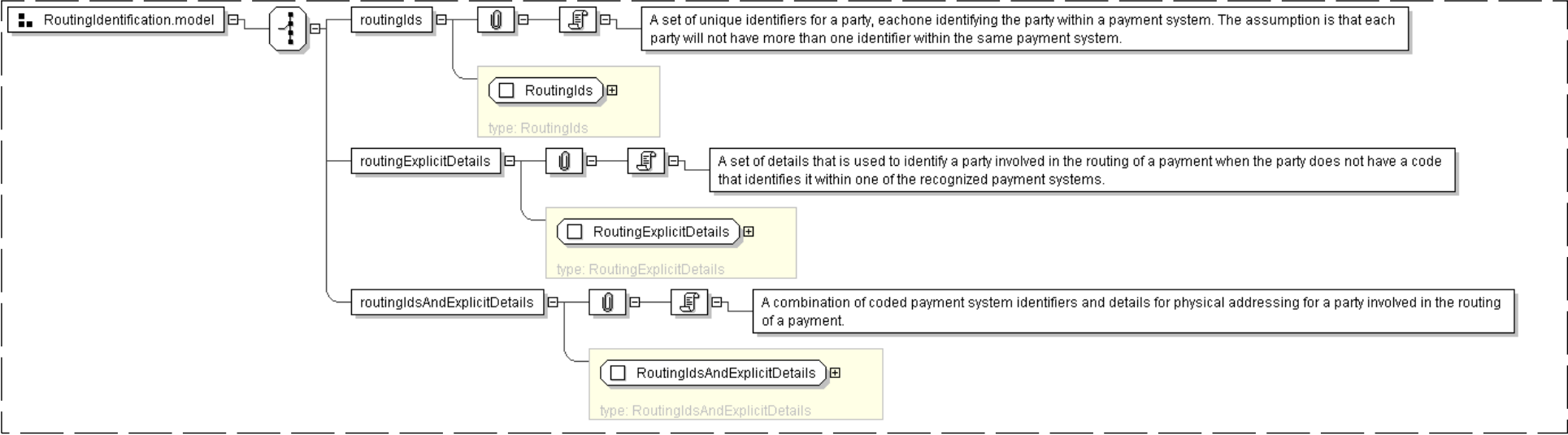
'A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems.'

<routingIdsAndExplicitDetails> [RoutingIdsAndExplicitDetails](#) </routingIdsAndExplicitDetails> [1]

'A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment.'

End Choice

Diagram



Schema Component Representation

```
<xsd:group name="RoutingIdentification.model">
  <xsd:choice>
    <xsd:element name="routingIds" type=" RoutingIds " />
    <xsd:element name="routingExplicitDetails" type=" RoutingExplicitDetails " />
    <xsd:element name="routingIdsAndExplicitDetails" type=" RoutingIdsAndExplicitDetails " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: SettlementAmountOrCurrency.model

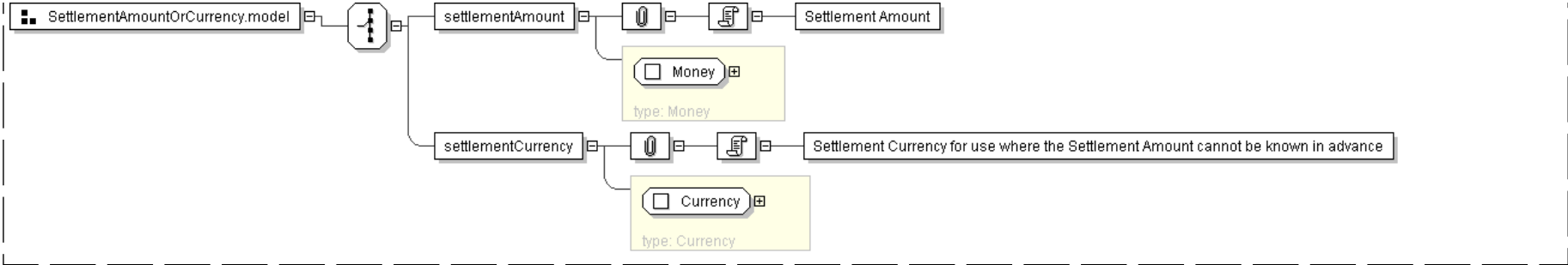
| | |
|------|----------------------------------|
| Name | SettlementAmountOrCurrency.model |
|------|----------------------------------|

XML Instance Representation

```
Start Choice [1]
<settlementAmount> Money </settlementAmount> [1]
'Settlement Amount'

<settlementCurrency> Currency </settlementCurrency> [1]
'Settlement Currency for use where the Settlement Amount cannot be known in advance'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="SettlementAmountOrCurrency.model">
  <xsd:choice>
    <xsd:element name="settlementAmount" type=" Money " />
    <xsd:element name="settlementCurrency" type=" Currency " />
  </xsd:choice>
</xsd:group>
```

[top](#)

Model Group: **VersionHistory.model**

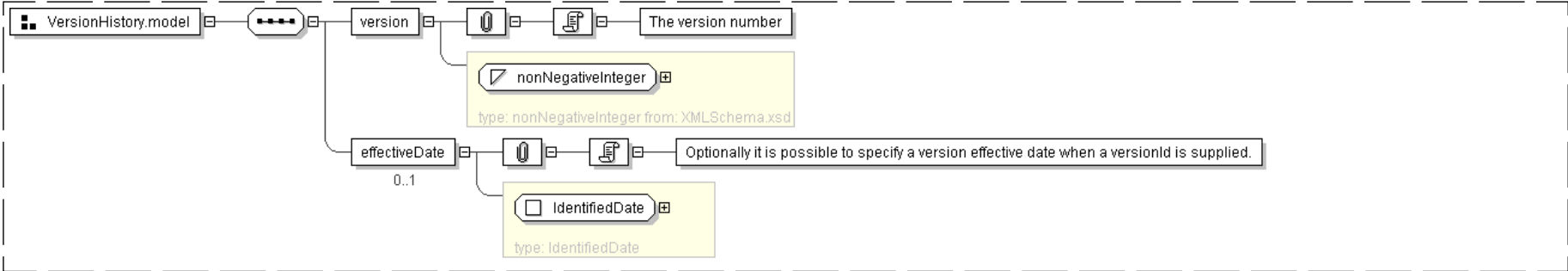
| | |
|------|----------------------|
| Name | VersionHistory.model |
|------|----------------------|

XML Instance Representation

```
<version> xsd:nonNegativeInteger </version> [1]
'The version number'

<effectiveDate> IdentifiedDate </effectiveDate> [0..1]
'Optionally it is possible to specify a version effective date when a versionId is supplied.'
```

Diagram



Schema Component Representation

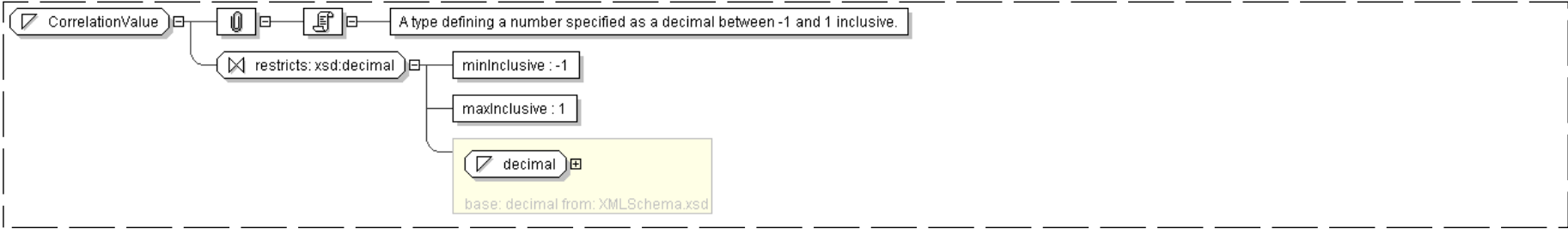
```
<xsd:group name="VersionHistory.model">
  <xsd:sequence>
    <xsd:element name="version" type=" xsd:nonNegativeInteger " />
    <xsd:element name="effectiveDate" type=" IdentifiedDate " minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

[top](#)

Simple Type: **CorrelationValue**

| | |
|---------------|--|
| Super-types: | xsd:decimal < CorrelationValue (by restriction) |
| Sub-types: | None |
| Name | CorrelationValue |
| Content | <ul style="list-style-type: none">Base XSD Type: decimal-1 <= <i>value</i> <= 1 |
| Documentation | A type defining a number specified as a decimal between -1 and 1 inclusive. |

Diagram



Schema Component Representation

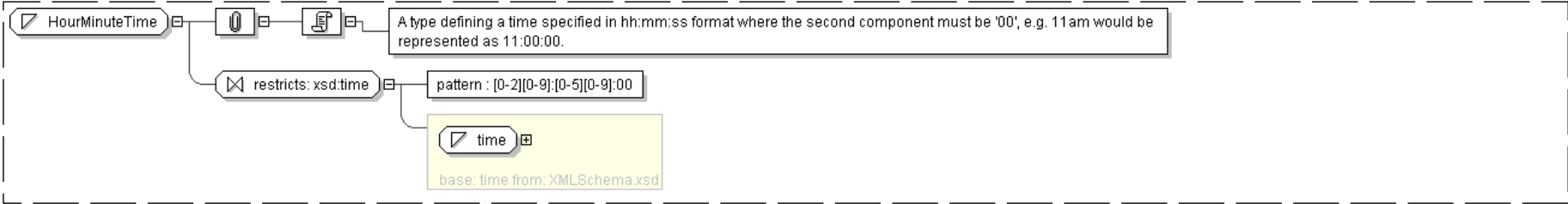
```
<xsd:simpleType name="CorrelationValue">
  <xsd:restriction base="xsd:decimal" >
    <xsd:minInclusive value="-1"/>
    <xsd:maxInclusive value="1"/>
  </xsd:restriction>
</xsd:simpleType>
```

[top](#)

Simple Type: **HourMinuteTime**

| | |
|---|--|
| Super-types: | xsd:time < HourMinuteTime (by restriction) |
| Sub-types: | None |
| Name | HourMinuteTime |
| Used by (from the same schema document) | Complex Type BusinessCenterTime |
| Content | <ul style="list-style-type: none">Base XSD Type: time<i>pattern</i> = [0-2][0-9]:[0-5][0-9]:00 |
| Documentation | 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. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="HourMinuteTime">
```

```
<xsd:restriction base=" xsd:time ">
  <xsd:pattern value="[0-2][0-9]:[0-5][0-9]:00"/>
</xsd:restriction>
</xsd:simpleType>
```

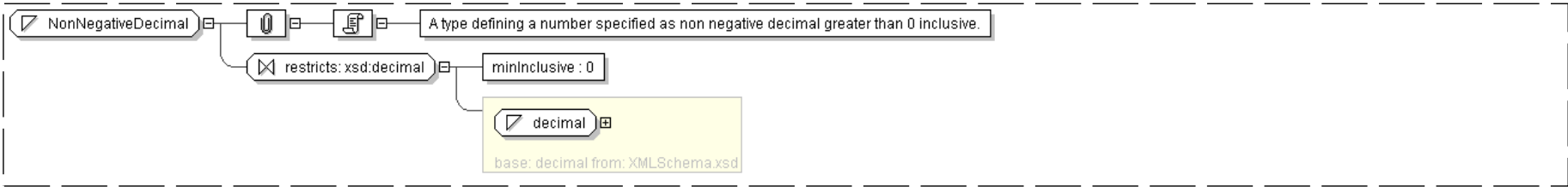
[top](#)

Simple Type: **NonNegativeDecimal**

| | |
|--------------|--|
| Super-types: | xsd:decimal < NonNegativeDecimal (by restriction) |
| Sub-types: | None |

| | |
|---|---|
| Name | NonNegativeDecimal |
| Used by (from the same schema document) | Complex Type NonNegativeMoney |
| Content | <ul style="list-style-type: none">Base XSD Type: decimal<i>value</i> >= 0 |
| Documentation | A type defining a number specified as non negative decimal greater than 0 inclusive. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="NonNegativeDecimal">
  <xsd:restriction base=" xsd:decimal ">
    <xsd:minInclusive value="0"/>
  </xsd:restriction>
</xsd:simpleType>
```

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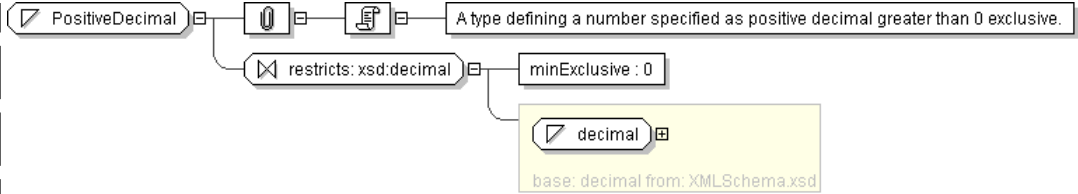
Simple Type: **PositiveDecimal**

| | |
|--------------|---|
| Super-types: | xsd:decimal < PositiveDecimal (by restriction) |
| Sub-types: | None |

| | |
|---|--|
| Name | PositiveDecimal |
| Used by (from the same schema document) | Complex Type PositiveMoney |
| Content | <ul style="list-style-type: none">Base XSD Type: decimal<i>value</i> > 0 |
| Documentation | A type defining a number specified as positive decimal greater than 0 exclusive. |

Diagram





Schema Component Representation

```
<xsd:simpleType name="PositiveDecimal">
  <xsd:restriction base=" xsd:decimal " >
    <xsd:minExclusive value="0"/>
  </xsd:restriction>
</xsd:simpleType>
```

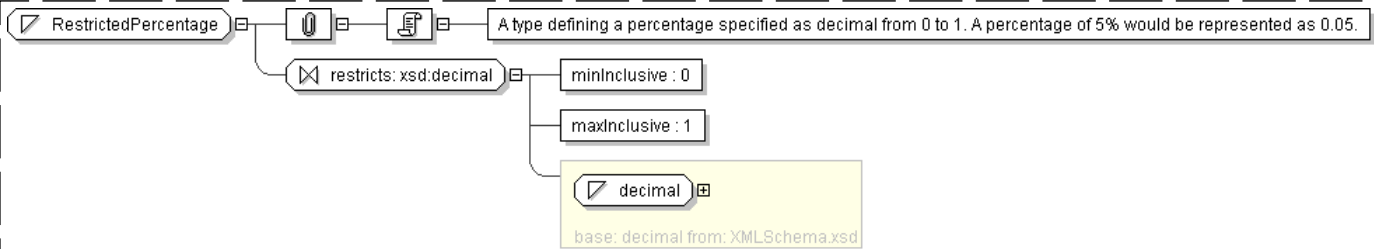
[top](#)

Simple Type: **RestrictedPercentage**

| | |
|--------------|--|
| Super-types: | xsd:decimal < RestrictedPercentage (by restriction) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | RestrictedPercentage |
| Content | <ul style="list-style-type: none">Base XSD Type: decimal0 <= <i>value</i> <= 1 |
| Documentation | A type defining a percentage specified as decimal from 0 to 1. A percentage of 5% would be represented as 0.05. |

Diagram



Schema Component Representation

```
<xsd:simpleType name="RestrictedPercentage">
  <xsd:restriction base=" xsd:decimal " >
    <xsd:minInclusive value="0"/>
    <xsd:maxInclusive value="1"/>
  </xsd:restriction>
</xsd:simpleType>
```

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Simple Type: **Scheme**

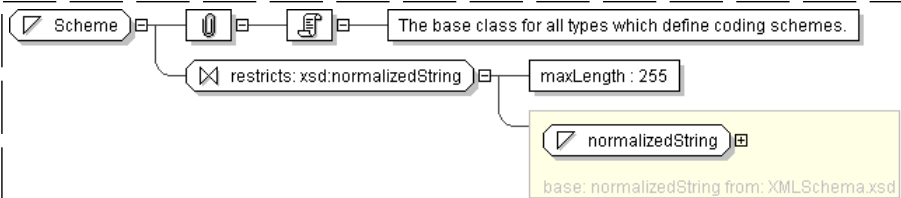
| | |
|--------------|---|
| Super-types: | xsd:normalizedString < Scheme (by restriction) |
|--------------|---|

Sub-types:

- [AccountId](#) (by extension)
- [BrokerConfirmationType](#) (by extension)
- [BusinessCenter](#) (by extension)
- [CashflowType](#) (by extension)
- [ClearanceSystem](#) (by extension)
- [ContractualDefinitions](#) (by extension)
- [ContractualSupplement](#) (by extension)
- [Country](#) (by extension)
- [CreditSeniority](#) (by extension)
- [CreditSupportAgreementType](#) (by extension)
- [Currency](#) (by extension)
- [DayCountFraction](#) (by extension)
- [DeterminationMethod](#) (by extension)
- [EntityId](#) (by extension)
- [EntityName](#) (by extension)
- [Exchangeld](#) (by extension)
- [FloatingRateIndex](#) (by extension)
- [GoverningLaw](#) (by extension)
- [InformationProvider](#) (by extension)
- [InstrumentId](#) (by extension)
- [InterpolationMethod](#) (by extension)
- [MainPublication](#) (by extension)
- [MasterAgreementType](#) (by extension)
- [MasterAgreementVersion](#) (by extension)
- [MasterConfirmationType](#) (by extension)
- [MatrixType](#) (by extension)
- [MatrixTerm](#) (by extension)
- [MimeType](#) (by extension)
- [PartyId](#) (by extension)
- [PaymentType](#) (by extension)
- [ProductId](#) (by extension)
- [ProductType](#) (by extension)
- [RateSourcePage](#) (by extension)
- [ReferenceAmount](#) (by extension)
- [ReferenceBankId](#) (by extension)
- [RoutingId](#) (by extension)
- [SettlementMethod](#) (by extension)
- [SettlementPriceSource](#) (by extension)
- [SpreadScheduleType](#) (by extension)

| | |
|---------------|--|
| Name | Scheme |
| Content | <ul style="list-style-type: none">• Base XSD Type: <code>normalizedString</code>• <i>length</i> <= 255 |
| Documentation | The base class for all types which define coding schemes. |

Diagram



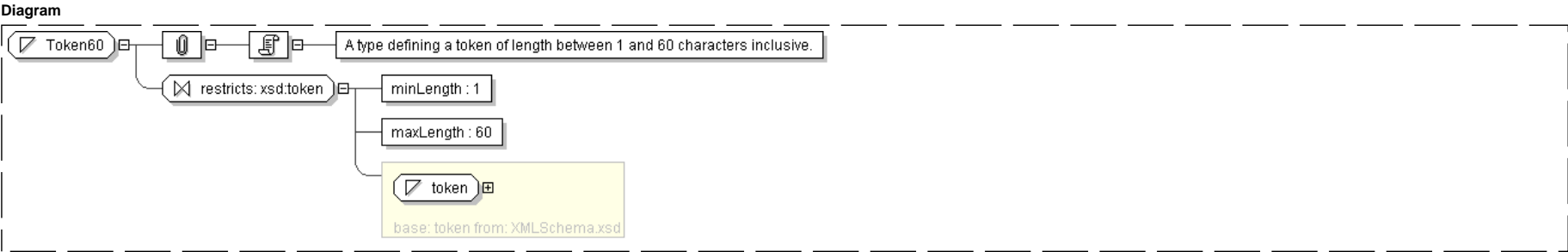
Schema Component Representation

```
<xsd:simpleType name="Scheme">
  <xsd:restriction base="xsd:normalizedString">
    <xsd:maxLength value="255"/>
  </xsd:restriction>
</xsd:simpleType>
```

Simple Type: Token60

| | |
|--------------|---|
| Super-types: | xsd:token < Token60 (by restriction) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | Token60 |
| Content | <ul style="list-style-type: none">Base XSD Type: token<i>length</i> >= 1 |
| Documentation | A type defining a token of length between 1 and 60 characters inclusive. |



Schema Component Representation

```
<xsd:simpleType name="Token60">
  <xsd:restriction base="xsd:token">
    <xsd:minLength value="1"/>
    <xsd:maxLength value="60"/>
  </xsd:restriction>
</xsd:simpleType>
```

Legend

| | |
|-----------------------|-----------------------|
| Complex Type: | AusAddress |
| Schema Component Type | Schema Component Name |

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
```

```
| <town> string </town> [1]  
End Choice  
<state> AusStates </state> [1]  
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]  
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">  
  <complexContent>  
    <extension base="Address">  
      <sequence>  
        <element name="state" type="AusStates" />  
        <element name="postcode">  
          <simpleType>  
            <restriction base="string">  
              <pattern value="[1-9][0-9]{3}" />  
            </restriction>  
          </simpleType>  
        </element>  
      </sequence>  
      <attribute name="country" type="string" fixed="Australia" />  
    </extension>  
  </complexContent>  
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmldsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  ...
</xsd:schema>
```

Global Definitions

Complex Type: **CancelTradeMatch**

| | |
|--------------|---|
| Super-types: | RequestMessage < CancelTradeMatch (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | CancelTradeMatch |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting that a previously requested TradeMatch process be cancelled. |

XML Instance Representation

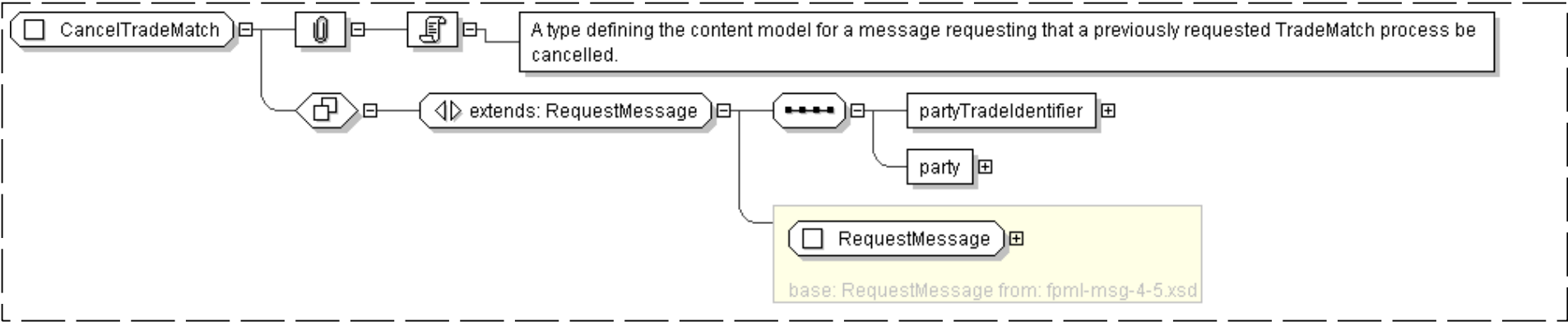
```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  'This optional attribute can be supplied by a message creator in an FpML instance to
  specify which build number of the schema was used to define the message when it was generated.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <partyTradeIdentifier> PartyTradeIdentifier </partyTradeIdentifier> [1]
  'The trade reference identifier(s) allocated to the trade by the parties involved.'

  <party> Party </party> [1]
  'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="CancelTradeMatch">
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier"/>
        <xsd:element name="party" type="Party"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: **ModifyTradeMatch**

| | |
|--------------|---|
| Super-types: | RequestMessage < ModifyTradeMatch (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ModifyTradeMatch |
| Abstract | no |
| Documentation | A type defining the content of a message requesting that the details of a trade previously sent for matching be modified. |

XML Instance Representation

```
<...
version="xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
```

```

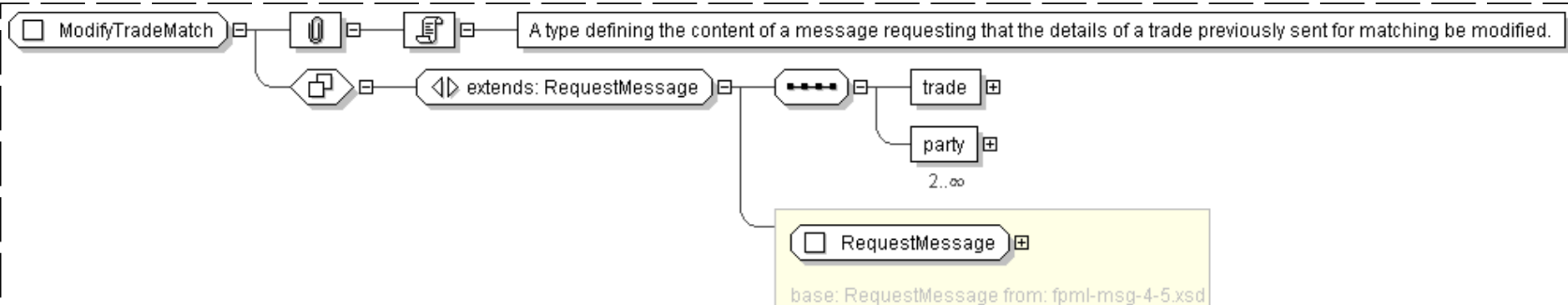
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'
"
actualBuild="6 [0..1]
'The specific build number of this schema version. 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.'
">
<header> RequestMessageHeader </header> [1]
<validation> Validation </validation> [0..*]
<trade> Trade </trade> [1]
'The root element in an FpML trade document.'

<party> Party </party> [2..*]
'A legal entity or a subdivision of a legal entity.', '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.'

</...>

```

Diagram



Schema Component Representation


```
<xsd:complexType name="ModifyTradeMatch">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage " >
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: RequestTradeMatch

| | |
|--------------|---|
| Super-types: | RequestMessage < RequestTradeMatch (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | RequestTradeMatch |
| Abstract | no |
| Documentation | A type defining the content model for a message requesting that the contained trade be put forward for matching. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> RequestMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1]
```

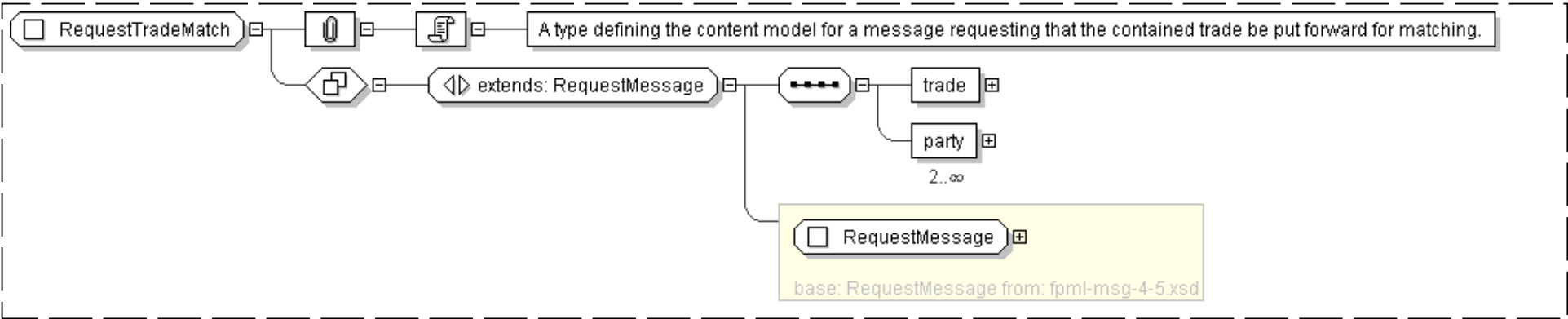
'The root element in an FpML trade document.'

<party> Party </party> [2..*]

'A legal entity or a subdivision of a legal entity.', '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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="RequestTradeMatch">
  <xsd:complexContent>
    <xsd:extension base=" RequestMessage ">
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeAlreadyMatched

| | |
|--------------|---|
| Super-types: | ResponseMessage < TradeAlreadyMatched (by extension) |
| Sub-types: | None |

| | |
|------|---------------------|
| Name | TradeAlreadyMatched |
|------|---------------------|

| | |
|---------------|--|
| Abstract | no |
| Documentation | 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. |

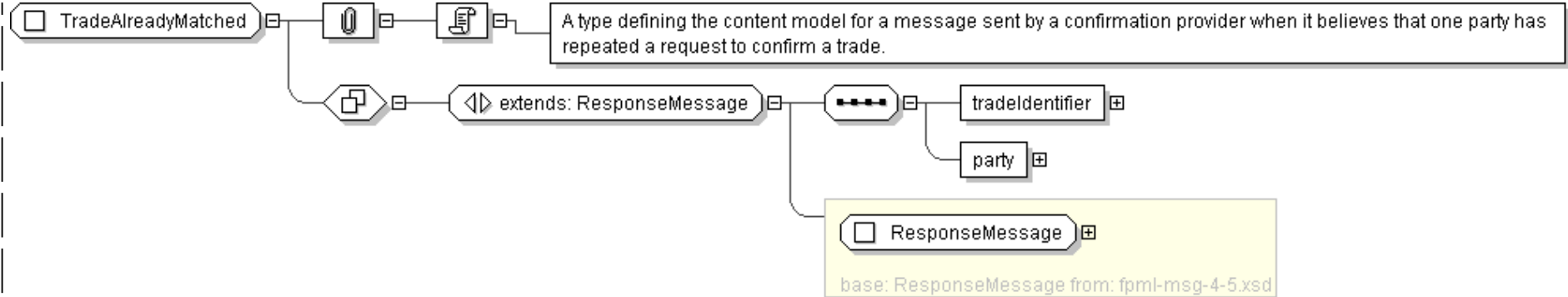
XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> ResponseMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <tradeIdentifier> TradeIdentifier </tradeIdentifier> [1]
  'An instance of a unique trade identifier.'

  <party> Party </party> [1]
  'A legal entity or a subdivision of a legal entity.', '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:complexContent>
    <xsd:extension base=" ResponseMessage ">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type=" TradeIdentifier "/>
        <xsd:element name="party" type=" Party "/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)

Sub-types: • [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
```

```
| <unitNo> string </unitNo> [0..1]
| <houseNo> string </houseNo> [1]
| <street> string </street> [1]
| Start Choice [1]
| <city> string </city> [1]
| <town> string </town> [1]
| End Choice
| <state> AusStates </state> [1]
| <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
| </...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base=" Address ">
      <sequence>
        <element name="state" type=" AusStates "/>
        <element name="postcode">
          <simpleType>
            <restriction base=" string ">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type=" string " fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element

instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Generated by [oXygen/> XML Editor](#) using a modified version of [xs3p](#) that adds schema diagrams and chunking support.

XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-msg-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| xml | http://www.w3.org/XML/1998/namespace |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| fpml-annotation | http://www.fpml.org/annotation |
| fpml | http://www.fpml.org/2008/FpML-4-5 |
| dsig | http://www.w3.org/2000/09/xmlsig# |
| xsd | http://www.w3.org/2001/XMLSchema |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
```



```
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-5.xsd" />
  ...
</xsd:schema>
```

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Global Definitions

Complex Type: TradeAmended

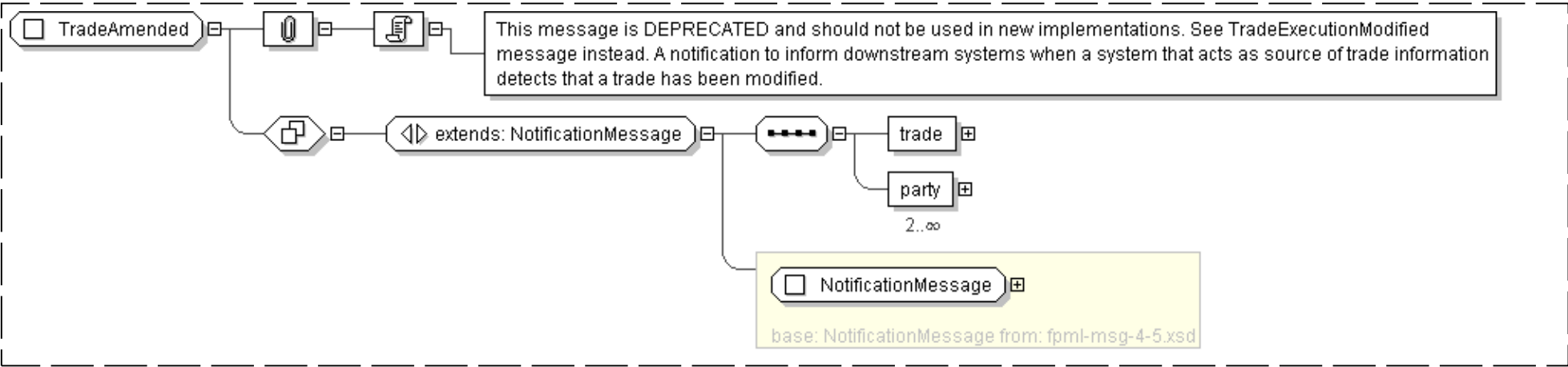
| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeAmended (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeAmended |
| Abstract | no |
| Documentation | This message is DEPRECATED and should not be used in new implementations. See TradeExecutionModified message instead. A notification to inform downstream systems when a system that acts as source of trade information detects that a trade has been modified. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'
"
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'
"
  actualBuild="6 [0..1]
  '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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1]
  <party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeAmended" deprecated="true" deprecatedReason="Misuse of this message was causing interoperability problems. See TradeExecutionModified message instead.">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage " >
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeCancelled

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeCancelled |
| Abstract | no |
| Documentation | This message is DEPRECATED and should not be used in new implementations. See TradeExecutionCancelled message instead. A notification to inform downstream systems when a system that acts as source of trade information detects that a trade has been cancelled. |

XML Instance Representation

```
<...>
```

```
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
```

'Indicate which version of the FpML Schema an FpML message adheres to.'

"

```
expectedBuild=" xsd:positiveInteger [0..1]
```

'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.'

"

```
actualBuild="6 [0..1]
```

'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.'

">

```
<header> NotificationMessageHeader </header> [1]
```

```
<validation> Validation </validation> [0..*]
```

Start Choice [1]

```
<tradeIdentifier> TradeIdentifier </tradeIdentifier> [1..*]
```

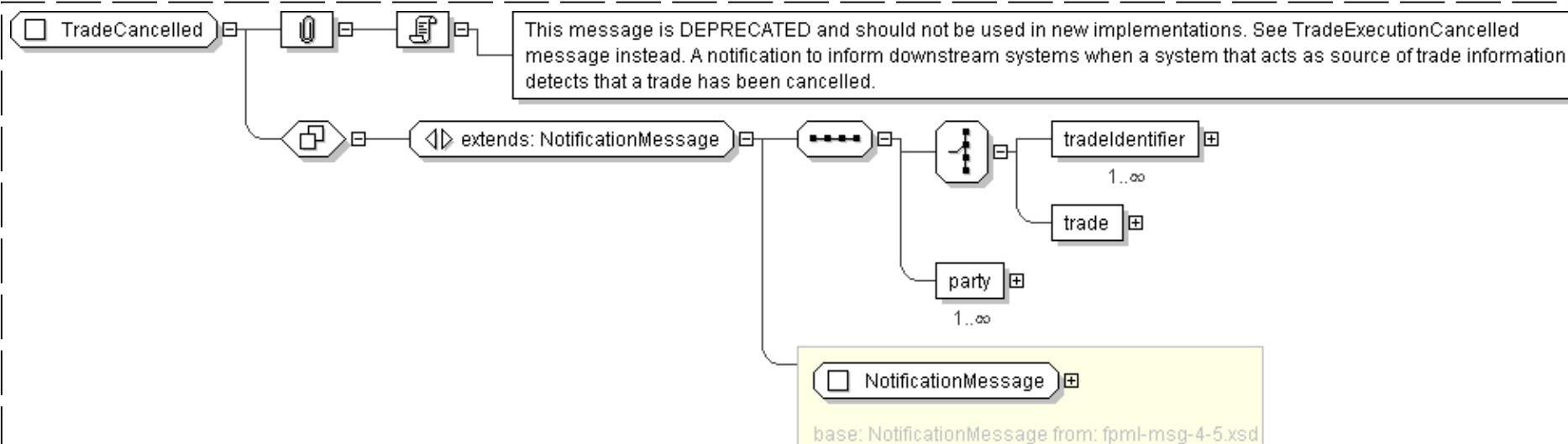
```
<trade> Trade </trade> [1]
```

End Choice

```
<party> Party </party> [1..*]
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCancelled" deprecated="true" deprecatedReason="Misuse of
this message was causing interoperability problems. See TradeExecutionCancelled
message instead.">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type=" TradeIdentifier " maxOccurs="unbounded"/>
          <xsd:element name="trade" type=" Trade "/>
        </xsd:choice>
        <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeCreated

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeCreated (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeCreated |
| Abstract | no |
| Documentation | This message is DEPRECATED and should not be used in new implementations. See TradeExecution message instead. A notification to inform downstream systems when a system that acts as source of trade information detects that a new trade has been created. |

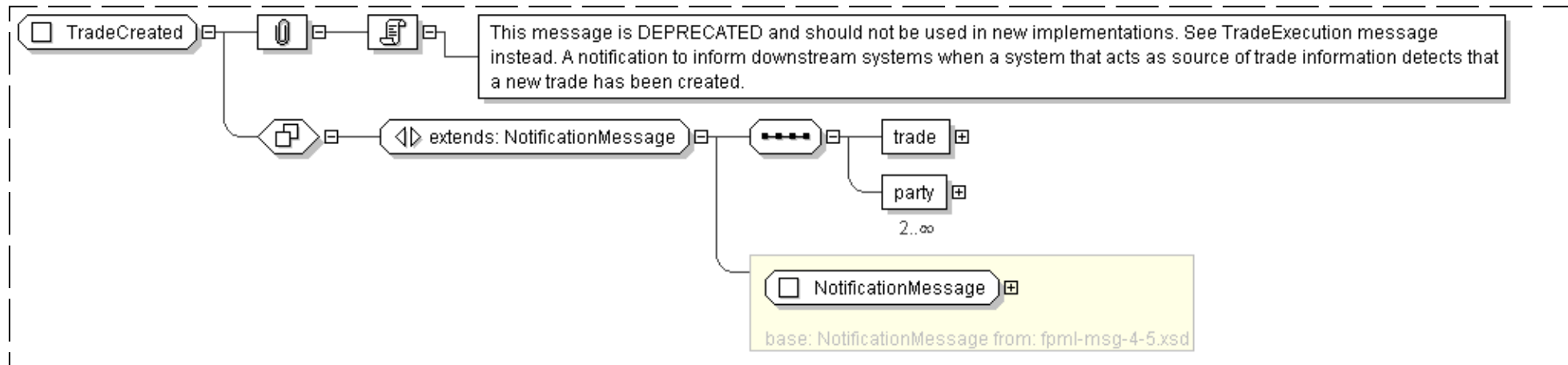
XML Instance Representation

```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'

```
<?xml version='1.0' encoding='UTF-8'>
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1]
  <party> Party </party> [2..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeCreated" deprecated="true" deprecatedReason="Misuse of this
message was causing interoperability problems. See TradeExecution message instead for
block-level trade execution.">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: TradeExecution

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeExecution (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeExecution |
| Abstract | no |
| Documentation | This message is used to report the execution of a block-level trade. |

XML Instance Representation

```
<...
  version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
  'Indicate which version of the FpML Schema an FpML message adheres to.'

  "
  expectedBuild=" xsd:positiveInteger [0..1]
  '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.'

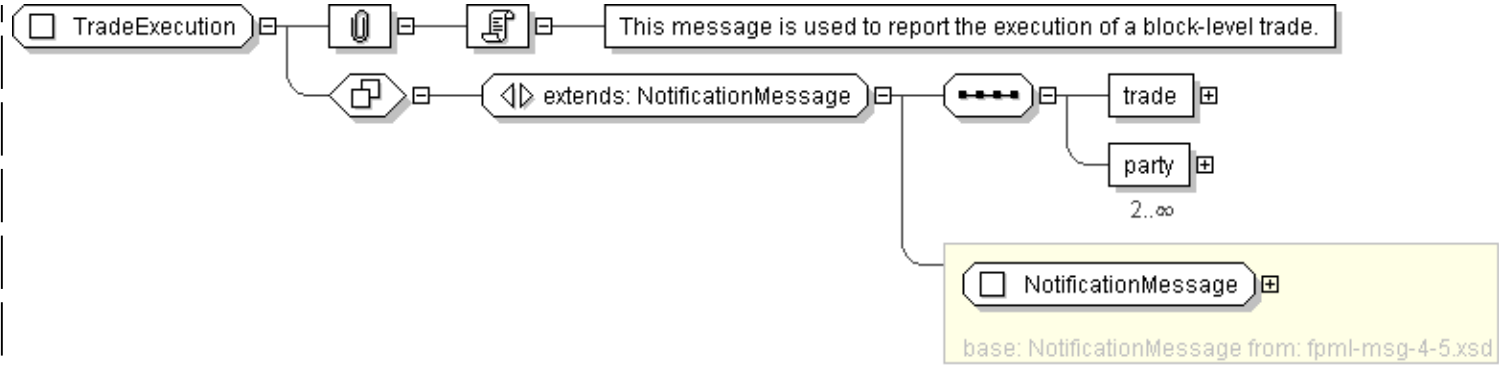
  "
  actualBuild="6 [0..1]
  'The specific build number of this schema version. This attribute is not included in
  an instance document. Instead, it is supplied by the XML parser when the document is
  validated against the FpML schema and indicates the build number of the schema file. Every
  time FpML 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.'

">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
  <trade> Trade </trade> [1]
  'Block-level trade being executed.'

  <party> Party </party> [2..*]
  'Parties referenced by the trade.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="TradeExecution">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:element name="trade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: TradeExecutionCancelled

| | |
|--------------|---|
| Super-types: | NotificationMessage < TradeExecutionCancelled (by extension) |
| Sub-types: | None |

| | |
|---------------|--|
| Name | TradeExecutionCancelled |
| Abstract | no |
| Documentation | This message is used to cancel a previously reported trade execution, e.g. if the trade was raised in error. |

XML Instance Representation

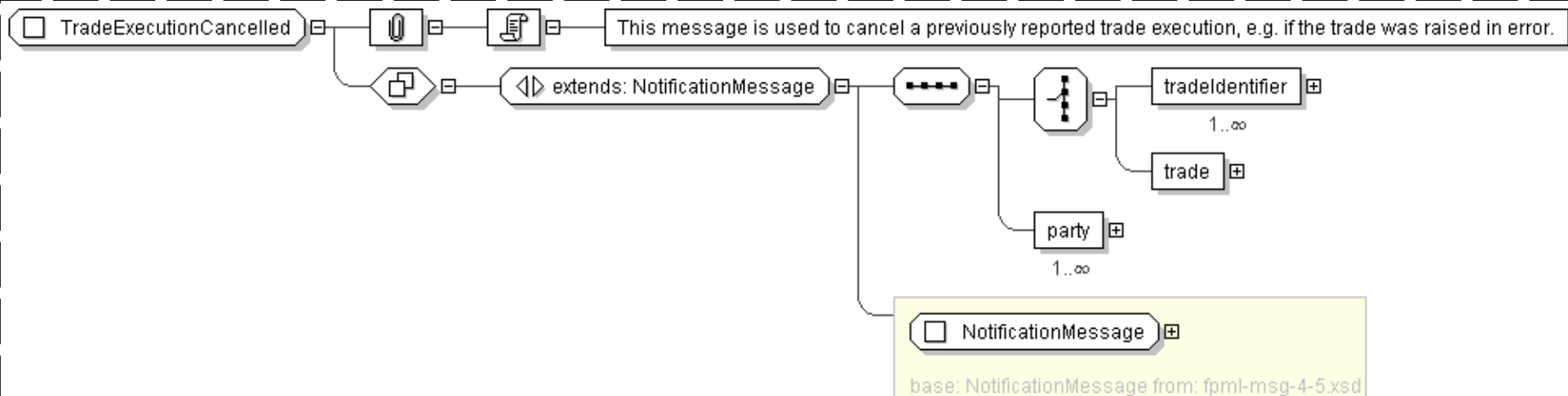
```
<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'This optional attribute can be supplied by a message creator in an FpML instance to
specify which build number of the schema was used to define the message when it was generated.'
```

```

"
actualBuild="6 [0..1]
'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.'
">
  <header> NotificationMessageHeader </header> [1]
  <validation> Validation </validation> [0..*]
Start Choice [1]
  <tradeIdentifier> PartyTradeIdentifier </tradeIdentifier> [1..*]
  <trade> Trade </trade> [1]
End Choice
  <party> Party </party> [1..*]
  'Parties referenced by the trade.'
</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeExecutionCancelled">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type=" PartyTradeIdentifier " maxOccurs="unbounded"/>

```



```

        <xsd:element name="trade" type=" Trade " />
    </xsd:choice>
    <xsd:element name="party" type=" Party " maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

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Complex Type: **TradeExecutionModified**

| | |
|--------------|--|
| Super-types: | NotificationMessage < TradeExecutionModified (by extension) |
| Sub-types: | None |

| | |
|---------------|---|
| Name | TradeExecutionModified |
| Abstract | no |
| Documentation | This message is used to report a modification to a previously-reported trade execution. |

XML Instance Representation

```

<...
version=" xsd:token (value comes from list: {'4-0'|'4-1'|'4-2'|'4-3'|'4-4'|'4-5'}) [1]
'Indicate which version of the FpML Schema an FpML message adheres to.'
"
expectedBuild=" xsd:positiveInteger [0..1]
'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.'
"
actualBuild="6 [0..1]
'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.'
">
    <header> NotificationMessageHeader </header> [1]
    <validation> Validation </validation> [0..*]
    Start Choice [0..1]
        <originalTrade> Trade </originalTrade> [1]
        'Complete description of the trade prior to the modification.'

```

```

<originalTradeIdentifier> PartyTradeIdentifier </originalTradeIdentifier> [1..*]
'Identifiers of the trade prior to the modification.'

```

End Choice

```

<revisedTrade> Trade </revisedTrade> [1]
'Complete description of the trade after the modification.'

```

```

<party> Party </party> [2..*]
'Parties referenced by the trade.'

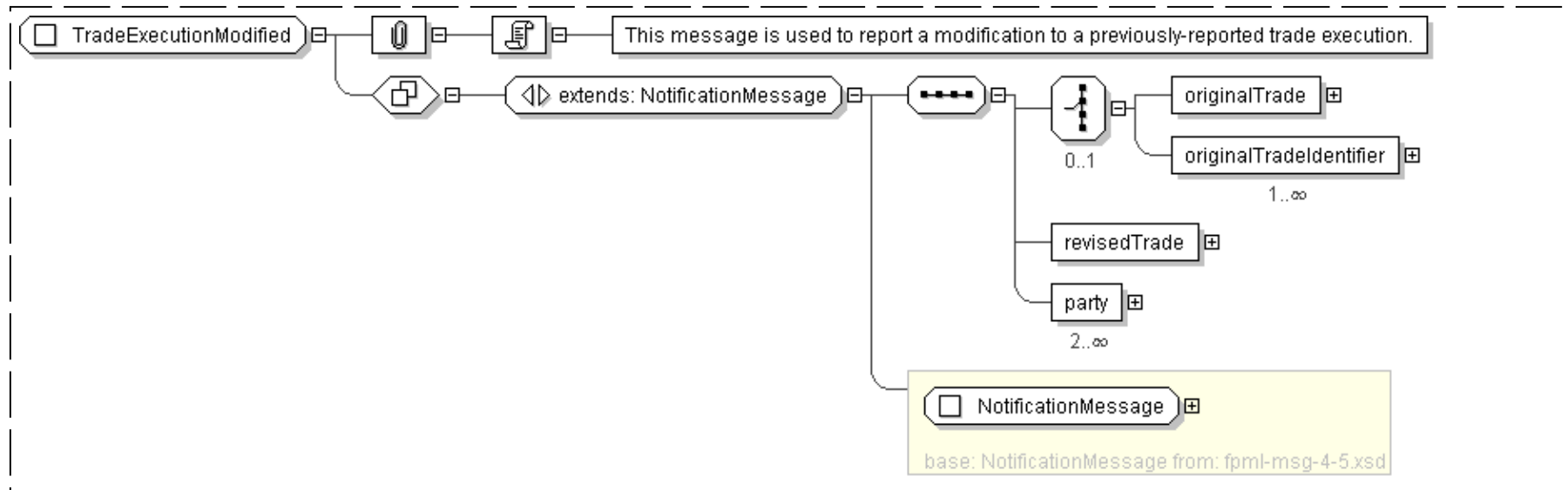
```

```

</...>

```

Diagram



Schema Component Representation

```

<xsd:complexType name="TradeExecutionModified">
  <xsd:complexContent>
    <xsd:extension base=" NotificationMessage ">
      <xsd:sequence>
        <xsd:choice minOccurs="0">
          <xsd:element name="originalTrade" type=" Trade " />
          <xsd:element name="originalTradeIdentifier" type=" PartyTradeIdentifier "
            maxOccurs="unbounded" />
        </xsd:choice>
        <xsd:element name="revisedTrade" type=" Trade " />
        <xsd:element name="party" type=" Party " minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

</xsd:complexType>

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

| |
|--|
| <pre><... country="Australia" > <unitNo> string </unitNo> [0..1] <houseNo> string </houseNo> [1] <street> string </street> [1] Start Choice [1] <city> string </city> [1] <town> string </town> [1] End Choice <state> AusStates </state> [1] <postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1] </...></pre> |
|--|

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```

<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>

```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#clidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the *http://www.w3.org/2001/XMLSchema-instance* namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 5577 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-riskdef-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 5577 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-riskdef-4-5.xsd"/>
  ...
</xsd:schema>
```

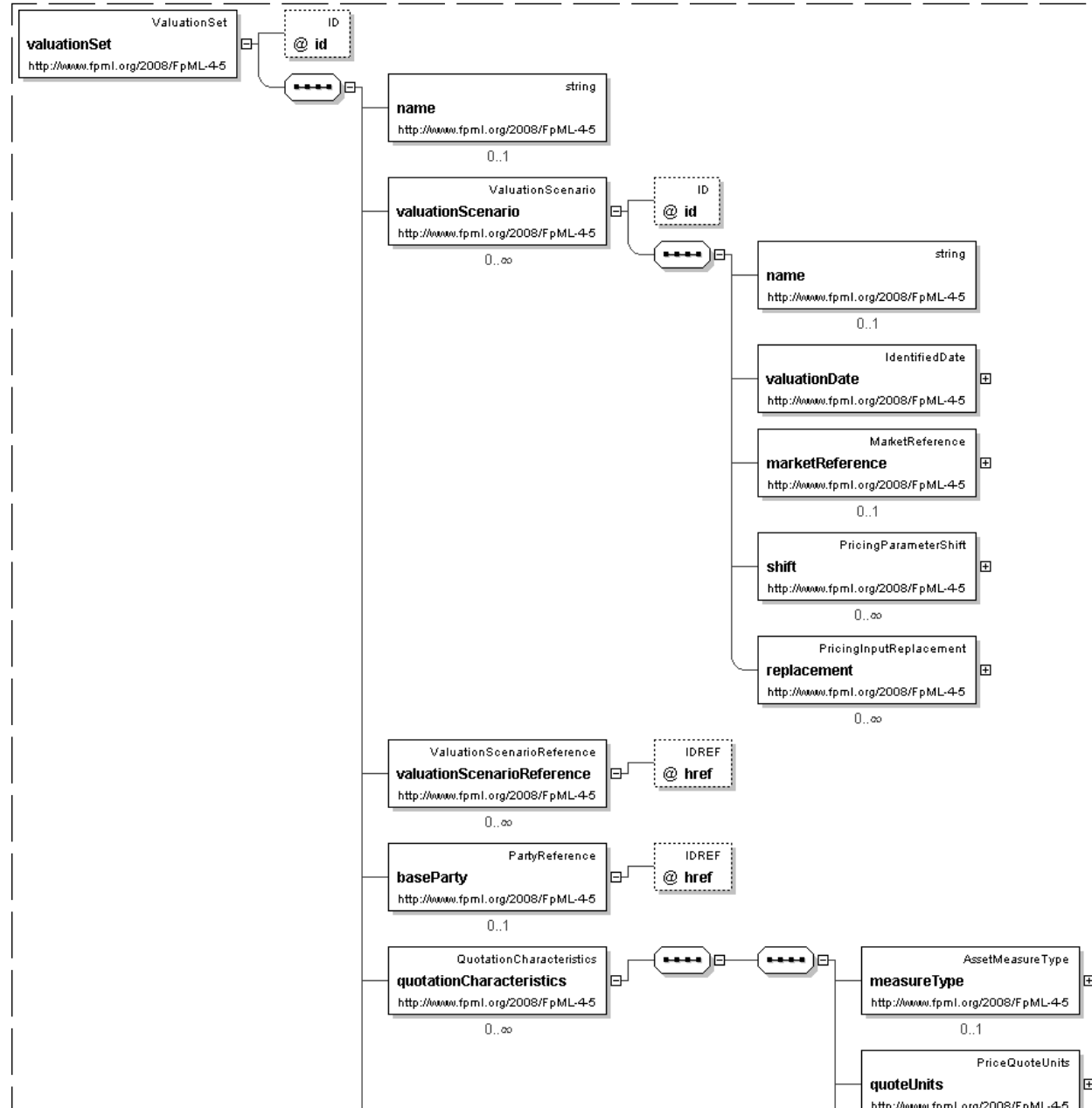
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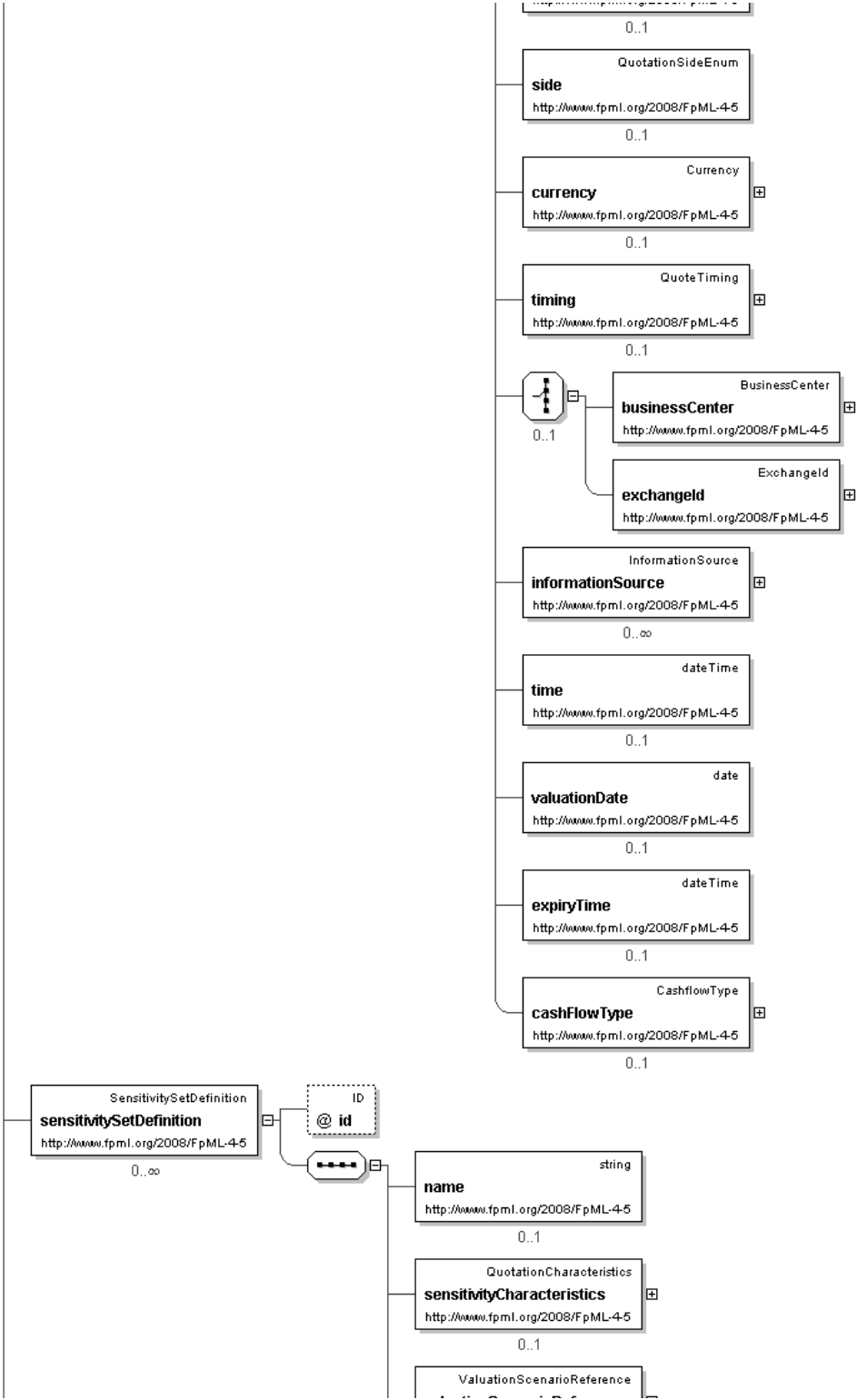
Global Declarations

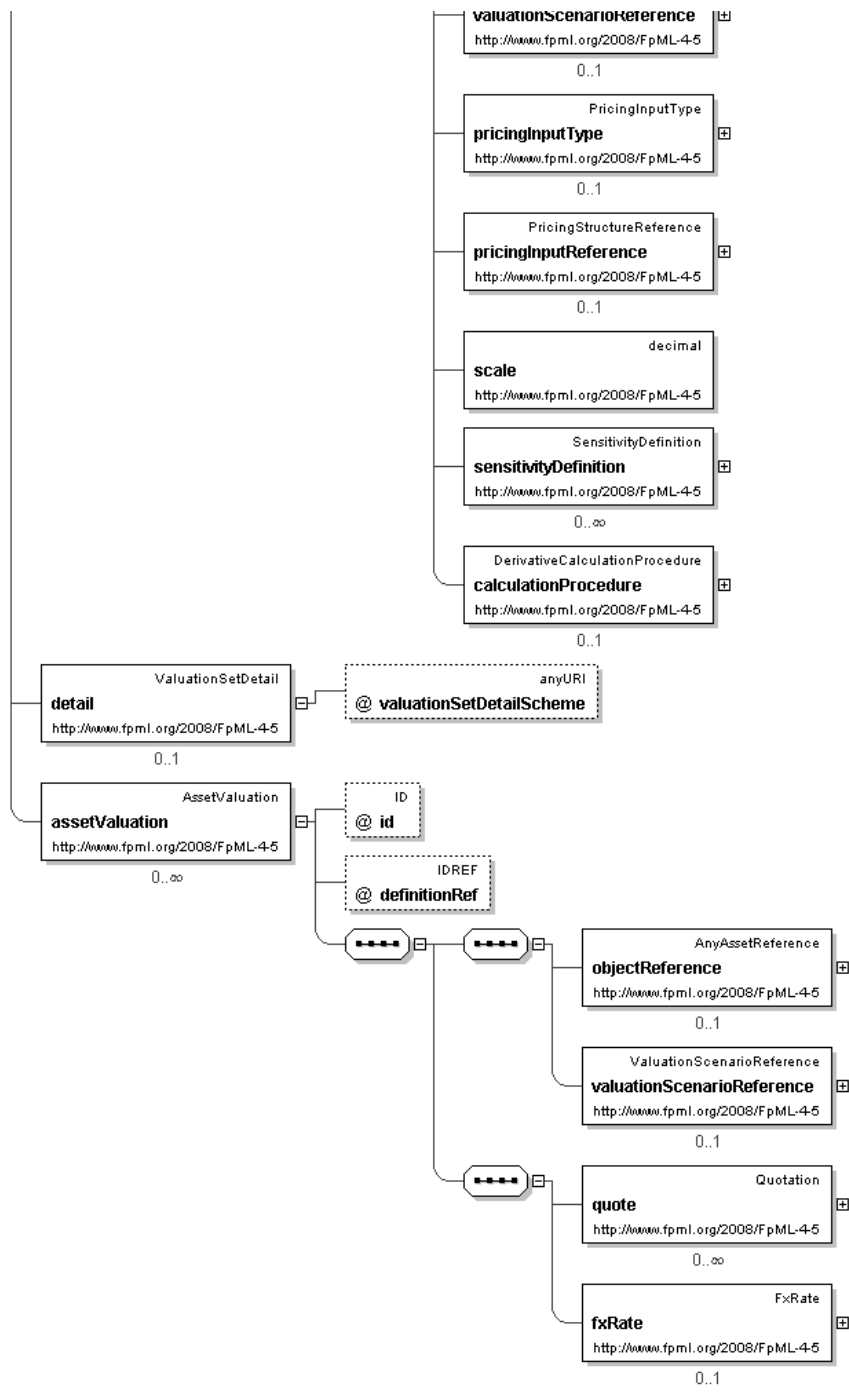
Element: **valuationSet**

| | |
|-----------------|------------------------------|
| Name | valuationSet |
| Type | ValuationSet |
| Nullable | no |
| Abstract | no |

Logical Diagram







XML Instance Representation

```

<valuationSet
  id="xsd:ID [0..1]">
  <name>xsd:string </name> [0..1]

```

'The name of the valuation set, used to understand what it means. E.g., \"EOD Values and Risks for Party A\".'

<valuationScenario> [ValuationScenario](#) </valuationScenario> [0..*]

'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> [ValuationScenarioReference](#) </valuationScenarioReference> [0..*]

'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.'

<baseParty> [PartyReference](#) </baseParty> [0..1]

'Reference to the party from whose point of view the assets are valued.'

<quotationCharacteristics> [QuotationCharacteristics](#) </quotationCharacteristics> [0..*]

'Characteristics (measure types, units, sides, etc.) of the quotes used (requested/reported) in the valuation set.'

<sensitivitySetDefinition> [SensitivitySetDefinition](#) </sensitivitySetDefinition> [0..*]

'Definition(s) of sensitivity sets used (requested or reported) in this valuation set.'

<detail> [ValuationSetDetail](#) </detail> [0..1]

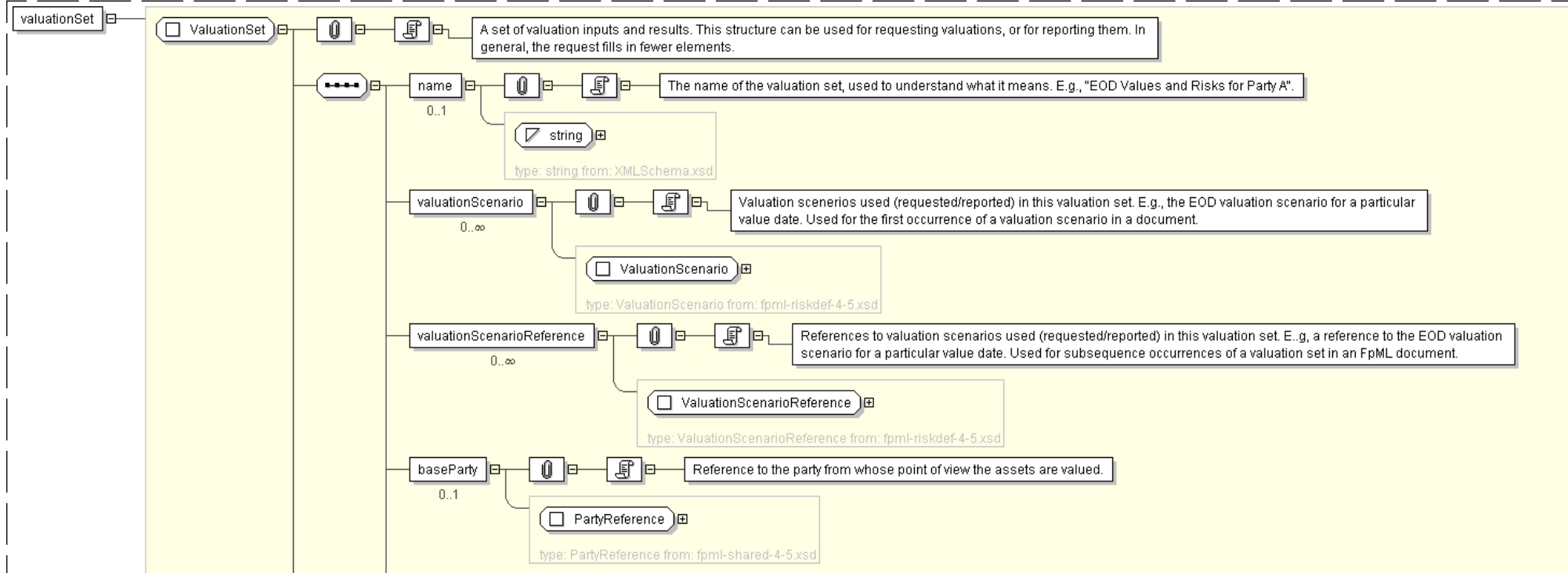
'Does this valuation set include a market environment?'

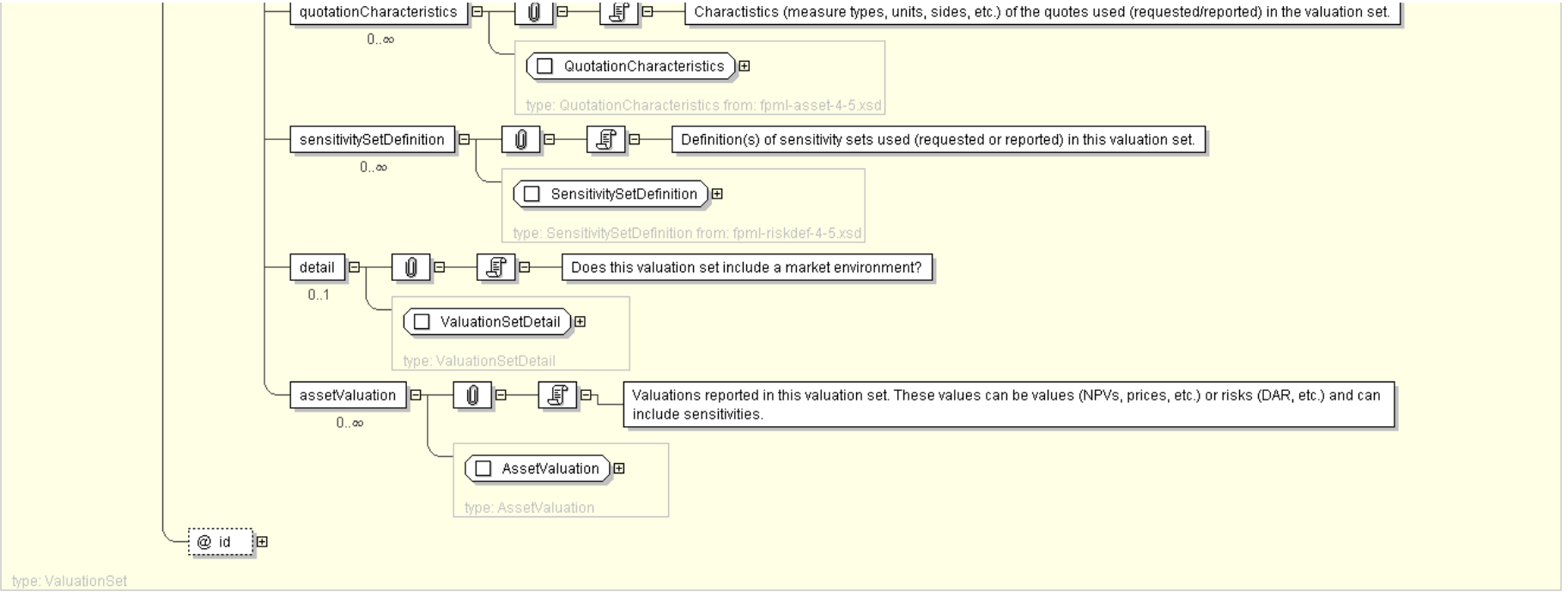
<assetValuation> [AssetValuation](#) </assetValuation> [0..*]

'Valuations reported in this valuation set. These values can be values (NPVs, prices, etc.) or risks (DAR, etc.) and can include sensitivities.'

</valuationSet>

Diagram





Schema Component Representation

```
<xsd:element name="valuationSet" type="ValuationSet" />
```

[top](#)

Global Definitions

Complex Type: AssetValuation

| | |
|--------------|--|
| Super-types: | Valuation < AssetValuation (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | AssetValuation |
| Used by (from the same schema document) | Complex Type Position , Complex Type ValuationSet , Model Group AssetValuationOrReference.model , Model Group AssociatedValue.model |
| Abstract | no |
| Documentation | A structure that holds a set of measures about an asset, including possibly their sensitivities. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]"  
  definitionRef=" xsd:IDREF [0..1]"  
  'An optional reference to the scenario that this valuation applies to.'  
>  
  <objectReference> AnyAssetReference </objectReference> [0..1]  
  'A reference to the asset or pricing structure that this values.'  
  
  <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]  
  'A reference to the valuation scenario used to calculate this valuation. If the
```

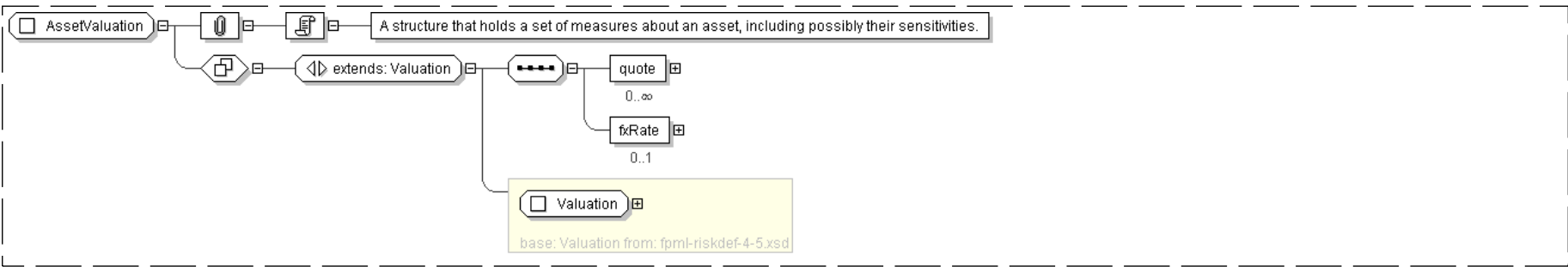
Valuation occurs within a ValuationSet, this value is optional and is defaulted from the ValuationSet. If this value occurs in both places, the lower level value (i.e. the one here) overrides that in the higher (i.e. ValuationSet).'

<quote> Quotation </quote> [0..*]
'One or more numerical measures relating to the asset, possibly together with sensitivities of that measure to pricing inputs.'

<fxRate> FxRate </fxRate> [0..1]
'Indicates the rate of a currency conversion that may have been used to compute valuations.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="AssetValuation">
  <xsd:complexContent>
    <xsd:extension base="Valuation">
      <xsd:sequence>
        <xsd:element name="quote" type="Quotation" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element name="fxRate" type="FxRate" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **DerivedValuationScenario**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | DerivedValuationScenario |
| Abstract | no |
| Documentation | A valuation scenario that is derived from another valuation scenario. |

XML Instance Representation

<...
id=" xsd:ID [0..1]*">
 <name> xsd:string </name> [0..1]
 'The (optional) name for this valuation scenario, used for understandability. For example
 \"EOD Valuations\".'

 <baseValuationScenario> ValuationScenarioReference </baseValuationScenario> [1]
 'An (optional) reference to a valuation scenario from which this one is derived.'

 <valuationDate> IdentifiedDate </valuationDate> [0..1]
 ...

'The (optional) date for which the assets are valued. If not present, the valuation date will be that of the base valuation scenario.'

<marketReference> [MarketReference](#) </marketReference> [0..1]

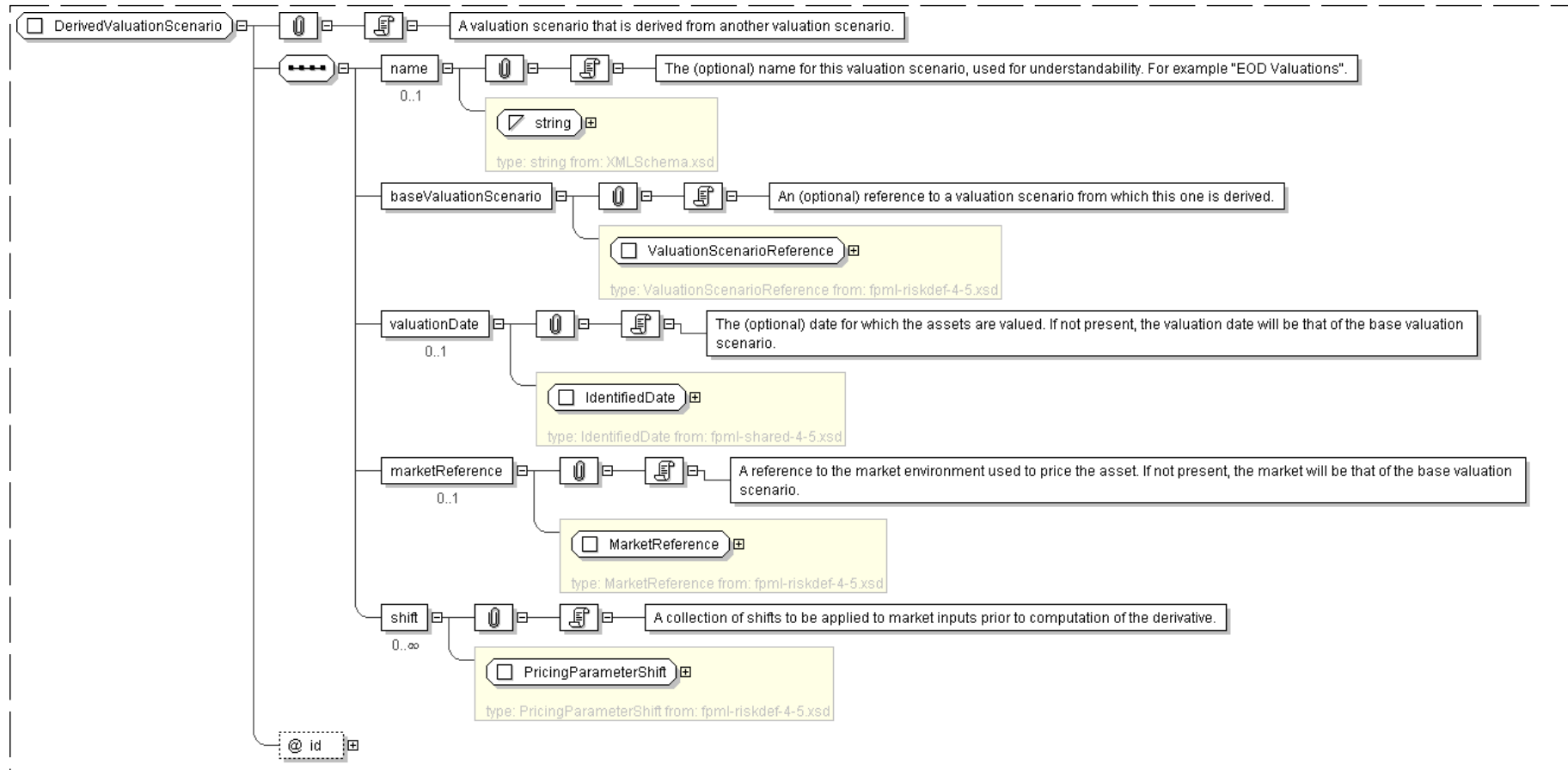
'A reference to the market environment used to price the asset. If not present, the market will be that of the base valuation scenario.'

<shift> [PricingParameterShift](#) </shift> [0..*]

'A collection of shifts to be applied to market inputs prior to computation of the derivative.'

</...>

Diagram



Schema Component Representation

```

<xsd:complexType name="DerivedValuationScenario">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="baseValuationScenario" type="ValuationScenarioReference" />
    <xsd:element name="valuationDate" type="IdentifiedDate" minOccurs="0"/>
    <xsd:element name="marketReference" type="MarketReference" minOccurs="0"/>
    <xsd:element name="shift" type="PricingParameterShift" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" />
</xsd:complexType>

```

Complex Type: **Position**

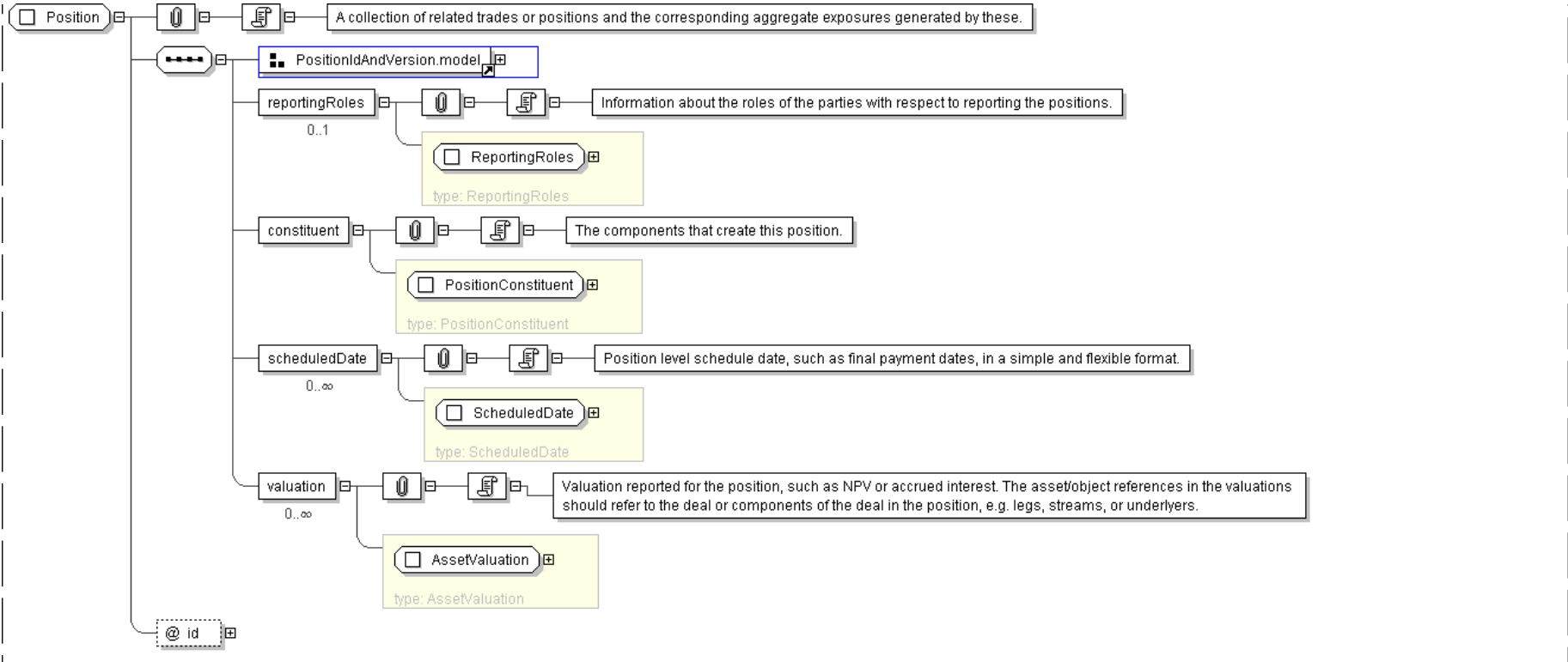
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | Position |
| Abstract | no |
| Documentation | A collection of related trades or positions and the corresponding aggregate exposures generated by these. |

XML Instance Representation

```
<...  
  id=" xsd:ID [0..1]*"  
    <positionId> PositionId </positionId> [1]  
      'A version-independent identifier for the position, possibly based on trade identifier.'  
    <version> xsd:positiveInteger </version> [0..1]  
      '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> ReportingRoles </reportingRoles> [0..1]  
      'Information about the roles of the parties with respect to reporting the positions.'  
    <constituent> PositionConstituent </constituent> [1]  
      'The components that create this position.'  
    <scheduledDate> ScheduledDate </scheduledDate> [0..*]  
      'Position level schedule date, such as final payment dates, in a simple and flexible format.'  
    <valuation> AssetValuation </valuation> [0..*]  
      '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.'  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Position">
  <xsd:sequence>
    <xsd:group ref=" PositionIdAndVersion.model " />
    <xsd:element name="reportingRoles" type=" ReportingRoles " minOccurs="0"/>
    <xsd:element name="constituent" type=" PositionConstituent " />
    <xsd:element name="scheduledDate" type=" ScheduledDate " minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="valuation" type=" AssetValuation " minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type=" xsd:ID " />
</xsd:complexType>
```

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Complex Type: **PositionConstituent**

| | |
|---|---|
| Super-types: | None |
| Sub-types: | None |
| Name | PositionConstituent |
| Used by (from the same schema document) | Complex Type Position |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>
Start Choice [0..1]
  <trade> Trade </trade> [1]
</...>
```

'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.'

<contract> [Contract](#) </contract> [1]

'An element that allows the full details of the contract to be used as a mechanism for identifying the contract (at allocation level) for which the post-trade event pertains.'

<positionVersionReference> [xsd:positiveInteger](#) </positionVersionReference> [1]

'A previously submitted version of the position.'

<tradeReference> [PartyTradeIdentifiers](#) </tradeReference> [1]

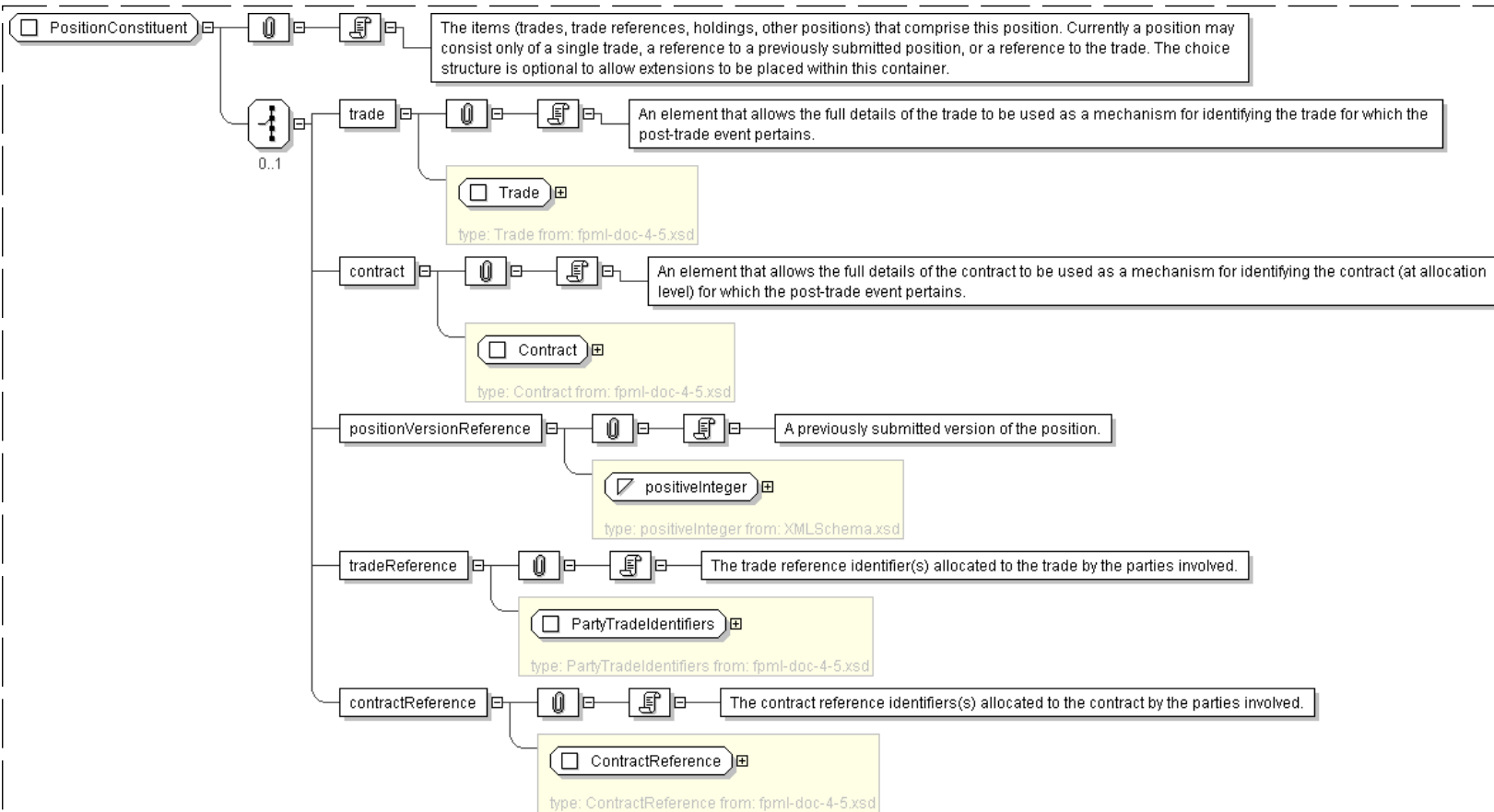
'The trade reference identifier(s) allocated to the trade by the parties involved.'

<contractReference> [ContractReference](#) </contractReference> [1]

'The contract reference identifiers(s) allocated to the contract by the parties involved.'

End Choice
</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionConstituent">
  <xsd:choice minOccurs="0">
    <xsd:element name="trade" type="Trade" />
    <xsd:element name="contract" type="Contract" />
  </xsd:choice>
</xsd:complexType>
```


Complex Type: **Quotation**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | Quotation |
| Used by (from the same schema document) | Complex Type AssetValuation |
| Abstract | no |
| Documentation | Some kind of numerical measure about an asset, eg. its NPV, together with characteristics of that measure, together with optional sensitivities. |

XML Instance Representation

| | |
|---|--|
| <...> | |
| <value> xsd:decimal </value> [0..1] | |
| 'The value of the the quotation.' | |
| <measureType> AssetMeasureType </measureType> [0..1] | |
| 'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.' | |
| <quoteUnits> PriceQuoteUnits </quoteUnits> [0..1] | |
| 'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.' | |
| <side> QuotationSideEnum </side> [0..1] | |
| 'The side (bid/mid/ask) of the measure.' | |
| <currency> Currency </currency> [0..1] | |
| 'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.' | |
| <timing> QuoteTiming </timing> [0..1] | |
| 'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.' | |
| Start Group: QuoteLocation.model [0..1] | |
| 'Where the quote is from.' | |
| Start Choice [1] | |
| <businessCenter> BusinessCenter </businessCenter> [1] | |
| 'A city or other business center.' | |
| <exchangeId> ExchangeId </exchangeId> [1] | |
| 'The exchange (e.g. stock or futures exchange) from which the quote is obtained.' | |
| End Choice | |
| End Group: QuoteLocation.model | |
| <informationSource> InformationSource </informationSource> [0..*] | |
| 'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.' | |
| <time> xsd:dateTime </time> [0..1] | |
| 'When the quote was observed or derived.' | |

```
<valuationDate> xsd:date </valuationDate> [0..1]
'When the quote was computed.'

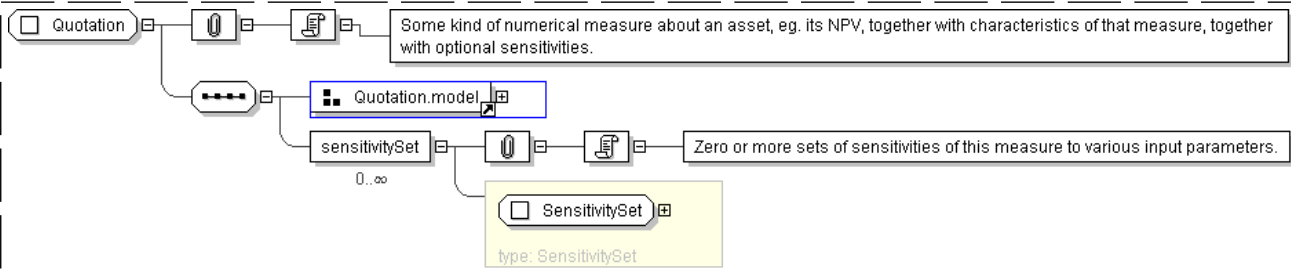
<expiryTime> xsd:dateTime </expiryTime> [0..1]
'When does the quote cease to be valid.'

<cashFlowType> CashflowType </cashFlowType> [0..1]
'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium
Fee, Settlement Fee, Brokerage Fee, etc.'

<sensitivitySet> SensitivitySet </sensitivitySet> [0..*]
'Zero or more sets of sensitivities of this measure to various input parameters.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Quotation">
  <xsd:sequence>
    <xsd:group ref=" Quotation.model " />
    <xsd:element name="sensitivitySet" type=" SensitivitySet " minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ReportingRoles**

| | |
|---|--|
| Super-types: | None |
| Sub-types: | None |
| Name | ReportingRoles |
| Used by (from the same schema document) | Complex Type Position |
| Abstract | no |
| Documentation | The roles of the parties in reporting information such as positions. |

XML Instance Representation

```
<...>
<baseParty> PartyReference </baseParty> [1]
'A reference to the party from whose perspective the position is valued, ie. the owner
or holder of the position.'

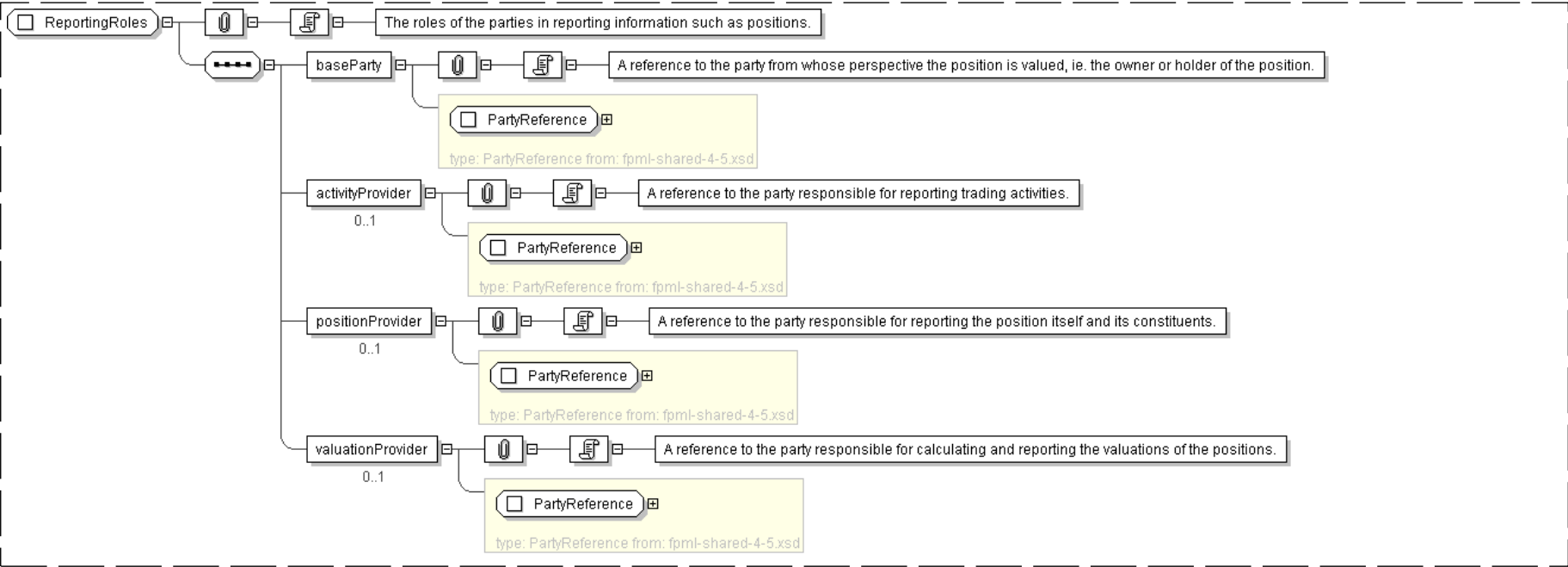
<activityProvider> PartyReference </activityProvider> [0..1]
'A reference to the party responsible for reporting trading activities.'

<positionProvider> PartyReference </positionProvider> [0..1]
'A reference to the party responsible for reporting the position itself and its constituents.'
```

```
<valuationProvider> PartyReference </valuationProvider> [0..1]
'A reference to the party responsible for calculating and reporting the valuations of
the positions.'
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReportingRoles">
  <xsd:sequence>
    <xsd:element name="baseParty" type=" PartyReference " />
    <xsd:element name="activityProvider" type=" PartyReference " minOccurs="0"/>
    <xsd:element name="positionProvider" type=" PartyReference " minOccurs="0"/>
    <xsd:element name="valuationProvider" type=" PartyReference " minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ScheduledDate**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | ScheduledDate |
| Used by (from the same schema document) | Complex Type Position , Complex Type ScheduledDates |
| Abstract | no |
| Documentation | An servicing date relevant for a trade structure, such as a payment or a reset. |

XML Instance Representation

```
<...>
  Start Choice [1]
    <unadjustedDate> xsd:date </unadjustedDate> [1]
```

```
<adjustedDate> xsd:date </adjustedDate> [0..1]
<adjustedDate> xsd:date </adjustedDate> [1]
End Choice
<type> ScheduledDateType </type> [1]
'The type of the date, e.g. next or previous payment.'

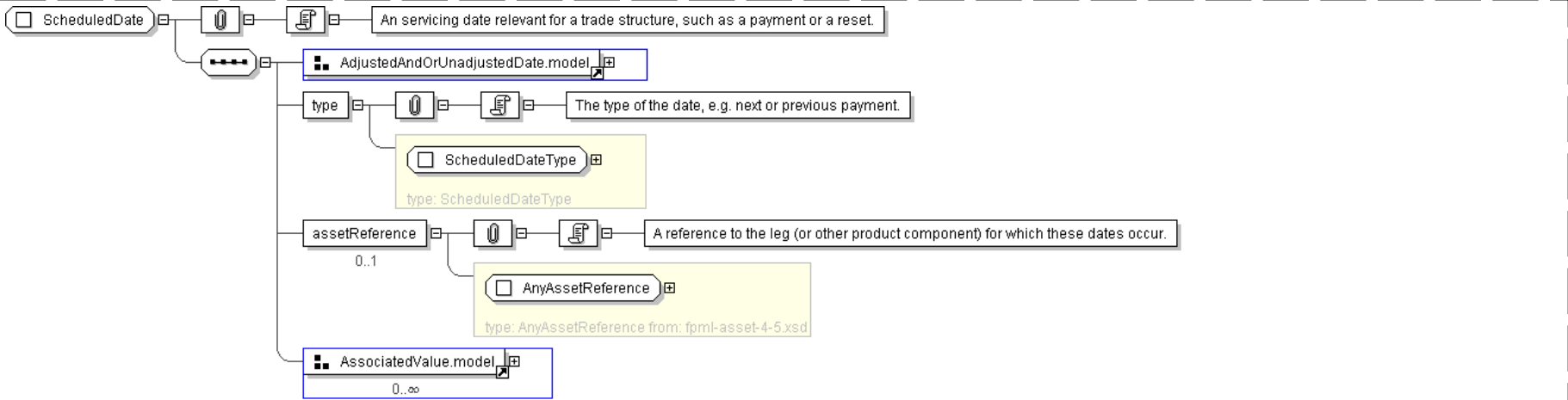
<assetReference> AnyAssetReference </assetReference> [0..1]
'A reference to the leg (or other product component) for which these dates occur.'

Start Group: AssociatedValue.model [0..*]
Start Choice [1]
<associatedValue> AssetValuation </associatedValue> [1]
'The value that is associated with the scheduled date.'

<associatedValueReference> ValuationReference </associatedValueReference> [1]
'A reference to the value associated with this scheduled date.'

End Choice
End Group: AssociatedValue.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDate">
  <xsd:sequence>
    <xsd:group ref=" AdjustedAndOrUnadjustedDate.model " />
    <xsd:element name="type" type=" ScheduledDateType " />
    <xsd:element name="assetReference" type=" AnyAssetReference " minOccurs="0" />
    <xsd:group ref=" AssociatedValue.model " minOccurs="0" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **ScheduledDateType**

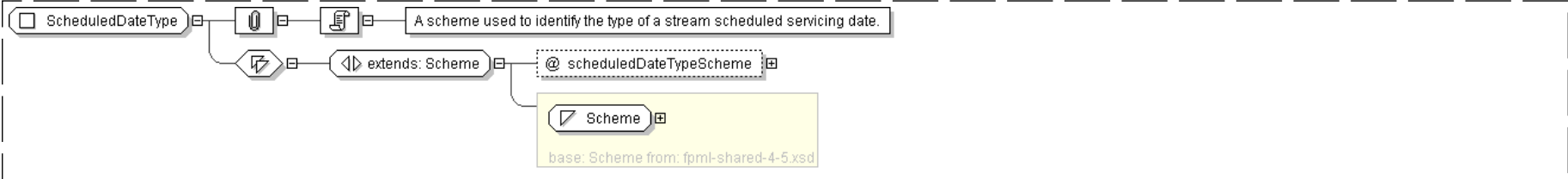
| | |
|--------------|--|
| Super-types: | Scheme < ScheduledDateType (by extension) |
| Sub-types: | None |
| Name | ScheduledDateType |

| | |
|---|--|
| Used by (from the same schema document) | Complex Type ScheduledDate |
| Abstract | no |
| Documentation | A scheme used to identify the type of a stream scheduled servicing date. |

XML Instance Representation

```
<...  
  scheduledDateTypeScheme=" xsd:anyURI [0..1]">  
    Scheme  
  </...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDateType">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="scheduledDateTypeScheme" type=" xsd:anyURI " default="http://www.fpml.  
        org/coding-scheme/scheduled-date-type"/>  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

[top](#)

Complex Type: **ScheduledDates**

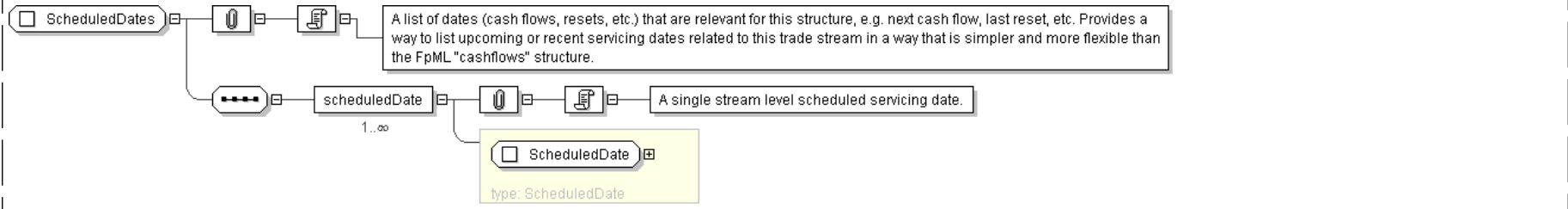
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---------------|---|
| Name | ScheduledDates |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```
<...>  
  <scheduledDate> ScheduledDate </scheduledDate> [1..*]  
  'A single stream level scheduled servicing date.'  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDates">
  <xsd:sequence>
    <xsd:element name="scheduledDate" type=" ScheduledDate " maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:complexType>
```

[top](#)

Complex Type: **Sensitivity**

| | |
|--------------|---|
| Super-types: | xsd:decimal < Sensitivity (by extension) |
| Sub-types: | None |

| | |
|---|---|
| Name | Sensitivity |
| Used by (from the same schema document) | Complex Type SensitivitySet |
| Abstract | no |
| Documentation | The sensitivity of a value to a defined change in input parameters. |

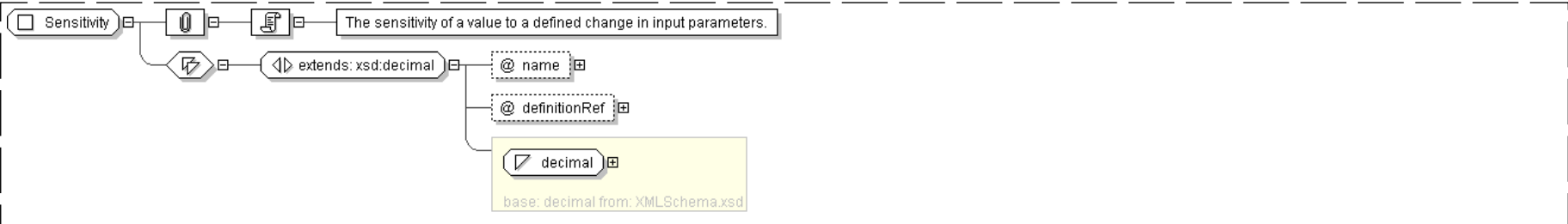
XML Instance Representation

```
<...
  name=" xsd:normalizedString [0..1]
  'A optional name for this sensitivity. This is primarily intended for display purposes.'

  "
  definitionRef=" xsd:IDREF [0..1]
  'A optional (but normally supplied) reference to the definition of this sensitivity.'

">
xsd:decimal
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Sensitivity">
  <xsd:simpleContent>
    <xsd:extension base=" xsd:decimal ">
      <xsd:attribute name="name" type=" xsd:normalizedString "/>
      <xsd:attribute name="definitionRef" type=" xsd:IDREF "/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

[top](#)

Complex Type: **SensitivitySet**

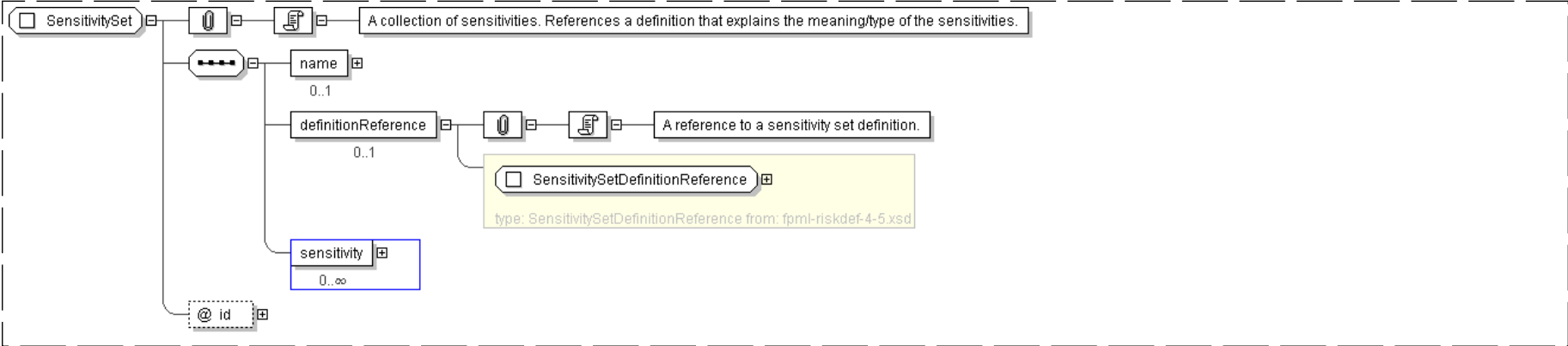
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|---|
| Name | SensitivitySet |
| Used by (from the same schema document) | Complex Type Quotation |
| Abstract | no |
| Documentation | A collection of sensitivities. References a definition that explains the meaning/type of the sensitivities. |

XML Instance Representation

```
<...  
id=" xsd:ID [0..1]*"  
  <name> xsd:string </name> [0..1]  
  <definitionReference> SensitivitySetDefinitionReference </definitionReference> [0..1]  
  'A reference to a sensitivity set definition.'  
  <sensitivity> Sensitivity </sensitivity> [0..*]  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SensitivitySet">  
  <xsd:sequence>  
    <xsd:element name="name" type=" xsd:string " minOccurs="0"/>  
    <xsd:element name="definitionReference" type=" SensitivitySetDefinitionReference "  
      " minOccurs="0"/>  
    <xsd:element name="sensitivity" type=" Sensitivity " minOccurs="0" maxOccurs="unbounded"/>  
  </xsd:sequence>  
  <xsd:attribute name="id" type=" xsd:ID "/>  
</xsd:complexType>
```

[top](#)

Complex Type: **ValuationSet**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|---|--|
| Name | ValuationSet |
| Used by (from the same schema document) | Element valuationSet |
| Abstract | no |
| Documentation | 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. |

XML Instance Representation

```

<...
id=" xsd:ID [0..1]*>
  <name> xsd:string </name> [0..1]
  'The name of the valuation set, used to understand what it means. E.g., \"EOD Values and
  Risks for Party A\".'

  <valuationScenario> ValuationScenario </valuationScenario> [0..*]
  '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> ValuationScenarioReference </valuationScenarioReference> [0..*]
  '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.'

  <baseParty> PartyReference </baseParty> [0..1]
  'Reference to the party from whose point of view the assets are valued.'

  <quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..*]
  'Characteristics (measure types, units, sides, etc.) of the quotes used (requested/reported)
  in the valuation set.'

  <sensitivitySetDefinition> SensitivitySetDefinition </sensitivitySetDefinition> [0..*]
  'Definition(s) of sensitivity sets used (requested or reported) in this valuation set.'

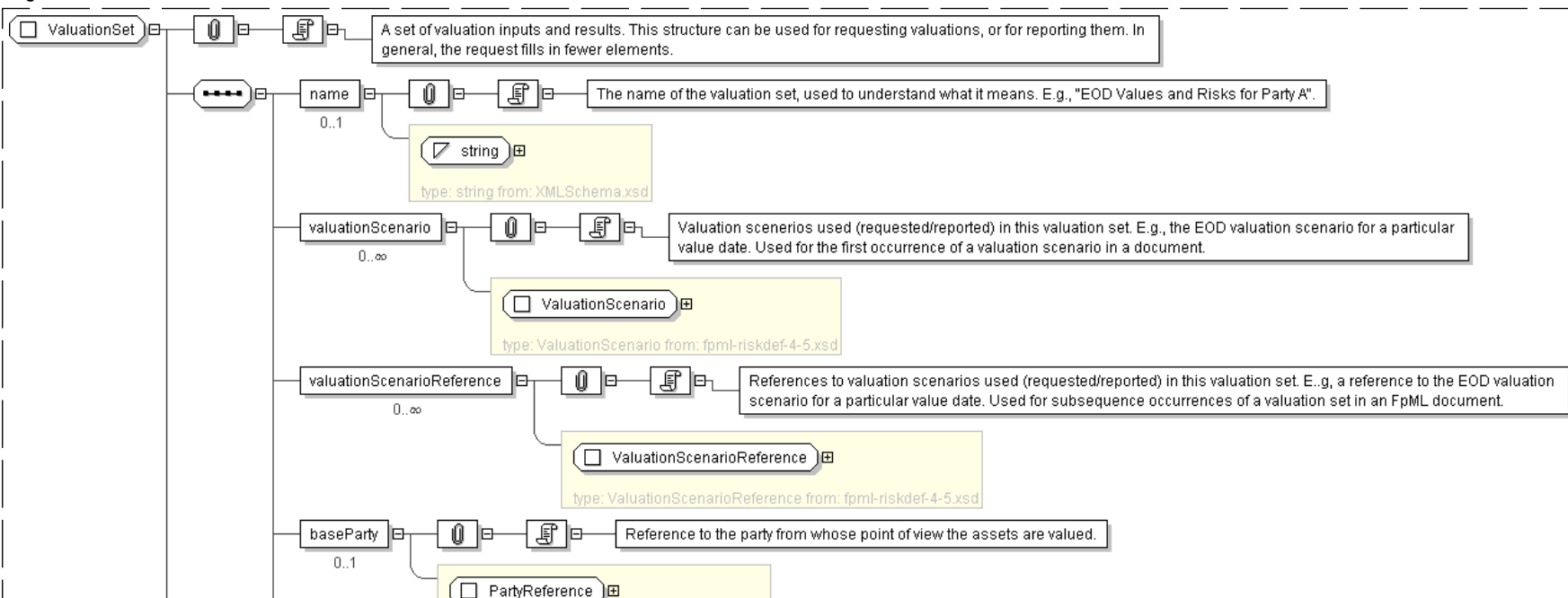
  <detail> ValuationSetDetail </detail> [0..1]
  'Does this valuation set include a market environment?'

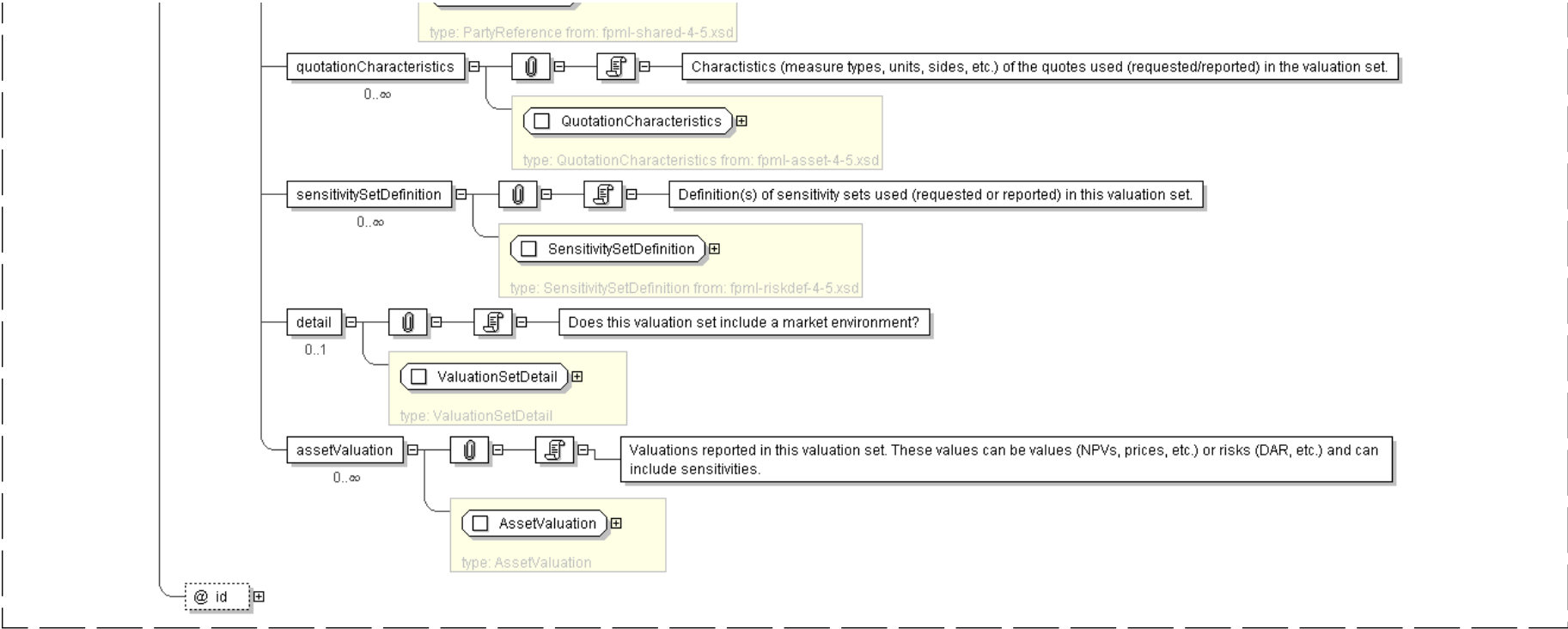
  <assetValuation> AssetValuation </assetValuation> [0..*]
  'Valuations reported in this valuation set. These values can be values (NPVs, prices, etc.)
  or risks (DAR, etc.) and can include sensitivities.'

</...>

```

Diagram





Schema Component Representation

```
<xsd:complexType name="ValuationSet">
  <xsd:sequence>
    <xsd:element name="name" type="xsd:string" minOccurs="0"/>
    <xsd:element name="valuationScenario" type="ValuationScenario"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="valuationScenarioReference" type="ValuationScenarioReference"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="baseParty" type="PartyReference" minOccurs="0"/>
    <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="sensitivitySetDefinition" type="SensitivitySetDefinition"
      minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="detail" type="ValuationSetDetail" minOccurs="0"/>
    <xsd:element name="assetValuation" type="AssetValuation" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

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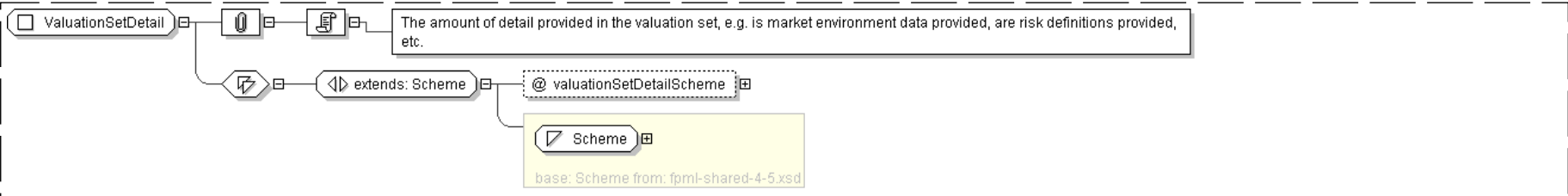
Complex Type: ValuationSetDetail

| | |
|---|---|
| Super-types: | Scheme < ValuationSetDetail (by extension) |
| Sub-types: | None |
| Name | ValuationSetDetail |
| Used by (from the same schema document) | Complex Type ValuationSet |
| Abstract | no |
| Documentation | The amount of detail provided in the valuation set, e.g. is market environment data provided, are risk definitions provided, etc. |

XML Instance Representation

```
<...  
valuationSetDetailsScheme=" xsd:anyURI [0..1]">  
  Scheme  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationSetDetail">  
  <xsd:simpleContent>  
    <xsd:extension base=" Scheme ">  
      <xsd:attribute name="valuationSetDetailsScheme" type=" xsd:anyURI "/">  
    </xsd:extension>  
  </xsd:simpleContent>  
</xsd:complexType>
```

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Complex Type: **Valuations**

| | |
|---------------|---------------------|
| Super-types: | None |
| Sub-types: | None |
| Name | Valuations |
| Abstract | no |
| Documentation | A set of valuation. |

XML Instance Representation

```
<...>  
Start Group: AssetValuationOrReference.model [1..*]  
Start Choice [1]  
  <valuation> AssetValuation </valuation> [1]  
  ''  
  <valuationReference> ValuationReference </valuationReference> [1]  
  'A reference to a quotation'  
End Choice  
End Group: AssetValuationOrReference.model  
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Valuations">
```

```
<xsd:sequence>
  <xsd:group ref=" AssetValuationOrReference.model " maxOccurs="unbounded" />
</xsd:sequence>
</xsd:complexType>
```

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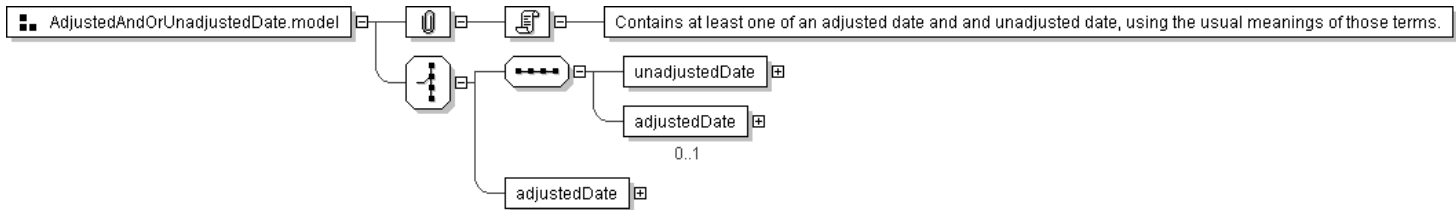
Model Group: **AdjustedAndOrUnadjustedDate.model**

| | |
|---|---|
| Name | AdjustedAndOrUnadjustedDate.model |
| Used by (from the same schema document) | Complex Type ScheduledDate |
| Documentation | Contains at least one of an adjusted date and and unadjusted date, using the usual meanings of those terms. |

XML Instance Representation

```
Start Choice [1]
<unadjustedDate> xsd:date </unadjustedDate> [1]
<adjustedDate> xsd:date </adjustedDate> [0..1]
<adjustedDate> xsd:date </adjustedDate> [1]
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="AdjustedAndOrUnadjustedDate.model">
  <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>
```

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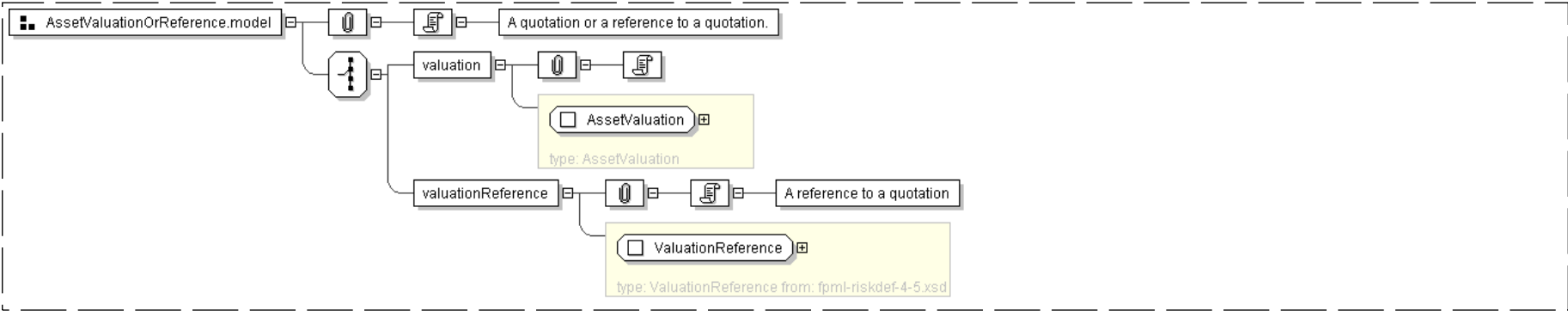
Model Group: **AssetValuationOrReference.model**

| | |
|---|--|
| Name | AssetValuationOrReference.model |
| Used by (from the same schema document) | Complex Type Valuations |
| Documentation | A quotation or a reference to a quotation. |

XML Instance Representation

```
Start Choice [1]
<valuation> AssetValuation </valuation> [1]
' '
<valuationReference> ValuationReference </valuationReference> [1]
'A reference to a quotation'
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="AssetValuationOrReference.model">
  <xsd:choice>
    <xsd:element name="valuation" type="AssetValuation" />
    <xsd:element name="valuationReference" type="ValuationReference" />
  </xsd:choice>
</xsd:group>
```

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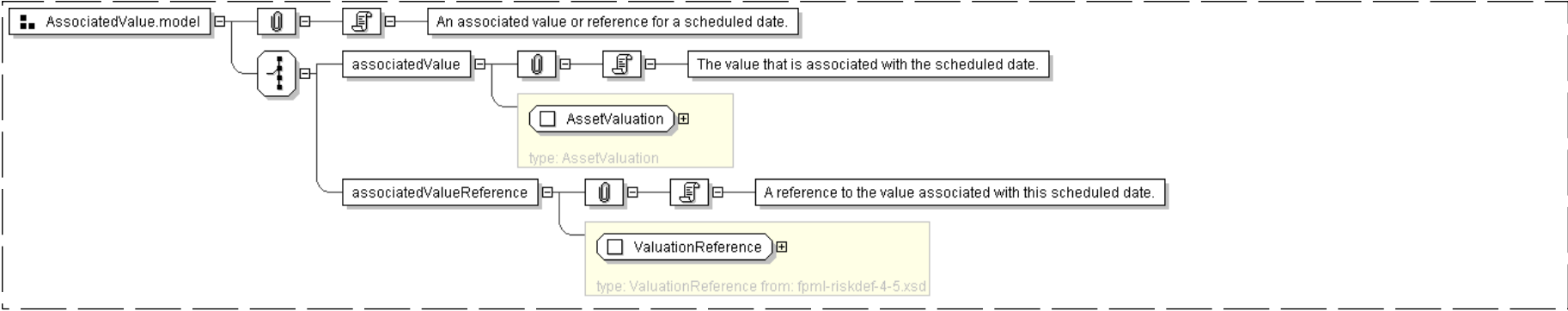
Model Group: AssociatedValue.model

| | |
|---|--|
| Name | AssociatedValue.model |
| Used by (from the same schema document) | Complex Type ScheduledDate |
| Documentation | An associated value or reference for a scheduled date. |

XML Instance Representation

```
Start Choice [1]
<associatedValue> AssetValuation </associatedValue> [1]
  'The value that is associated with the scheduled date.'
```

Diagram



Schema Component Representation

```
<xsd:group name="AssociatedValue.model">
  <xsd:choice>
    <xsd:element name="associatedValue" type=" AssetValuation " />
    <xsd:element name="associatedValueReference" type=" ValuationReference " />
  </xsd:choice>
</xsd:group>
```

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Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

Super-types: [Address](#) < AusAddress (by extension)
Sub-types: • [QLDAddress](#) (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|-----------------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ..., End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address " >
<sequence>
<element name="state" type=" AusStates " />
<element name="postcode">
<simpleType>
<restriction base=" string " >
<pattern value="[1-9][0-9]{3}" />
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
```

```
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

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XML Schema Documentation

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.fpml.org/2008/FpML-4-5 |
| Version | \$Revision: 2527 \$ |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |
| Schema Composition | <ul style="list-style-type: none">• This schema includes components from the following schema document(s):<ul style="list-style-type: none">◦ fpml-eq-shared-4-5.xsd |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.fpml.org/2008/FpML-4-5 |
| ecore | http://www.eclipse.org/emf/2002/Ecore |
| xml | http://www.w3.org/XML/1998/namespace |
| fpml-annotation | http://www.fpml.org/annotation |
| xsd | http://www.w3.org/2001/XMLSchema |
| fpml | http://www.fpml.org/2008/FpML-4-5 |

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2008/FpML-4-5" version="$Revision: 2527 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-eq-shared-4-5.xsd"/>
  ...
</xsd:schema>
```

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Global Declarations

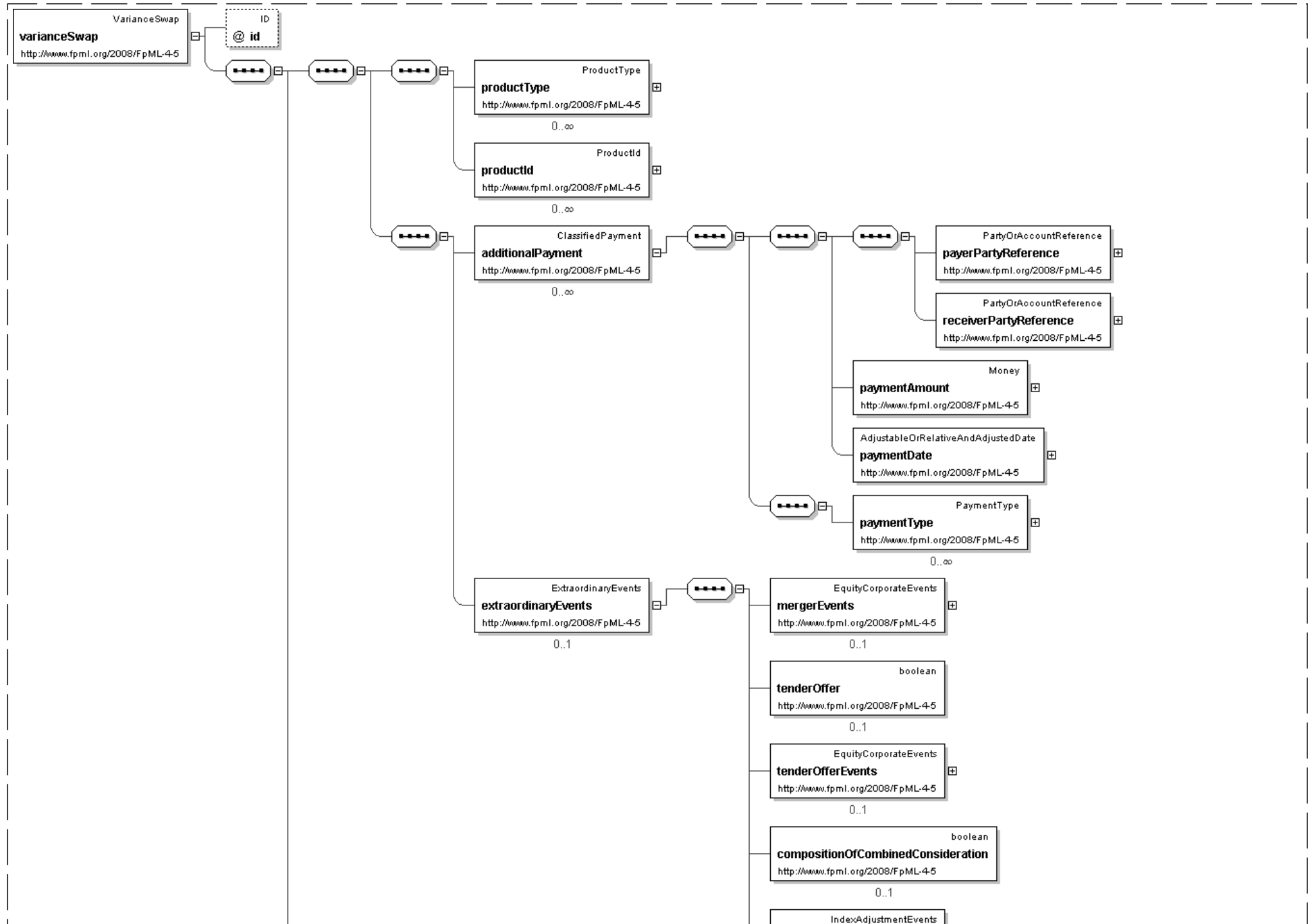
Element: **varianceSwap**

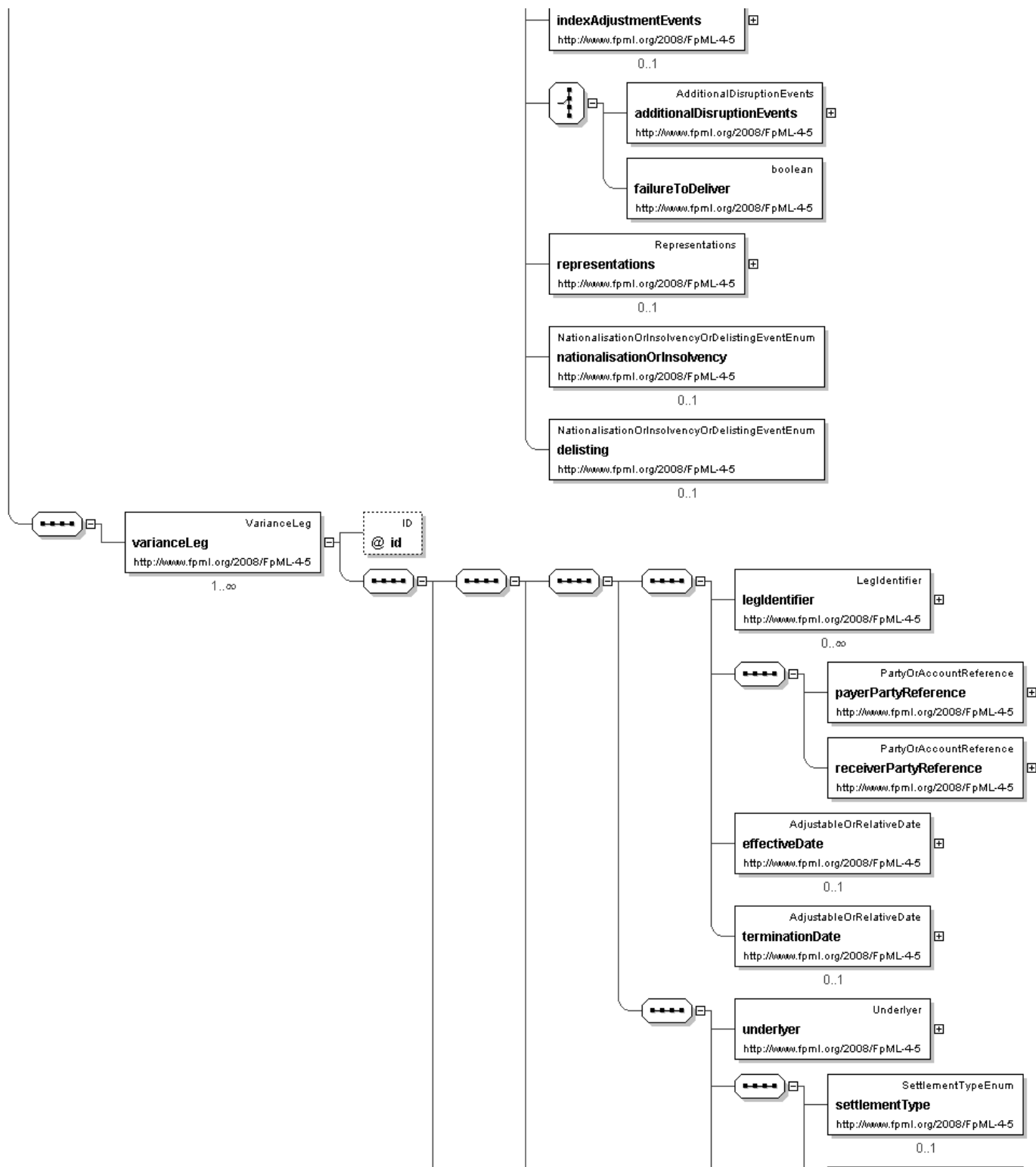
- This element can be used wherever the following element is referenced:
 - [product](#)

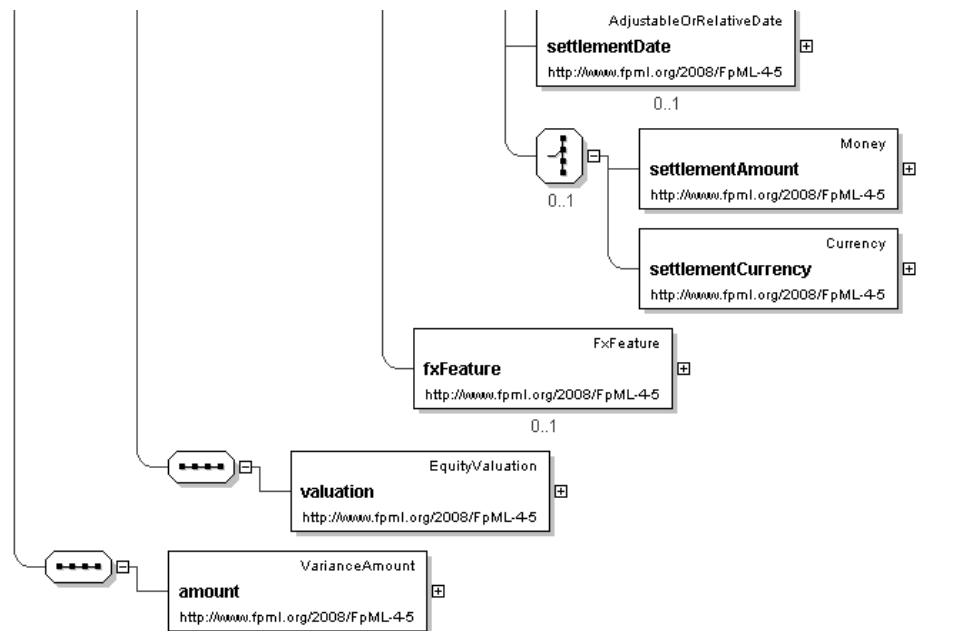
| | |
|------|--------------|
| Name | varianceSwap |
|------|--------------|

| | |
|----------------------|---|
| Type | VarianceSwap |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of a variance swap. |

Logical Diagram







XML Instance Representation

```

<varianceSwap
  id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

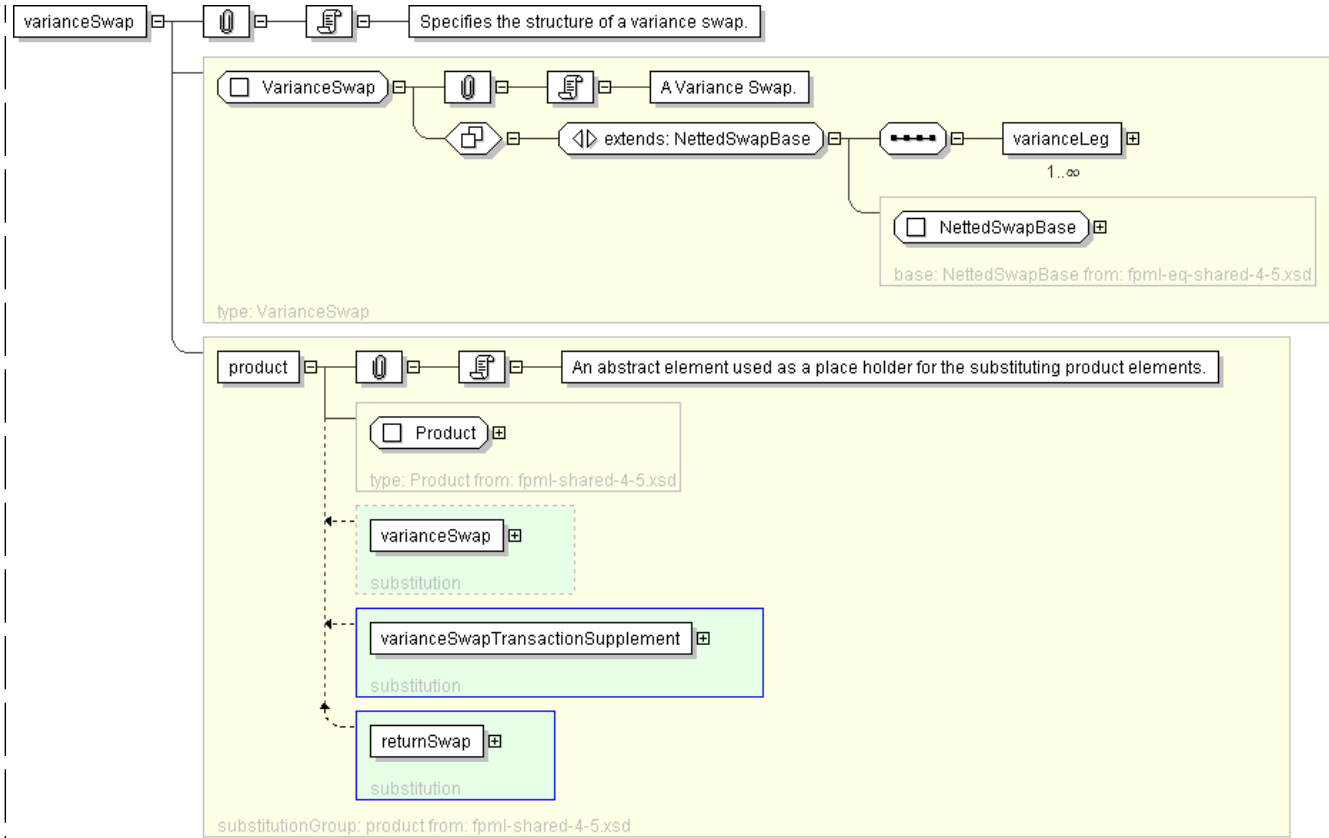
  <additionalPayment> ClassifiedPayment </additionalPayment> [0..*]
  'Specifies additional payment(s) between the principal parties to the netted swap.'

  <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
  'Where the underlying is shares, specifies events affecting the issuer of those shares that
  may require the terms of the transaction to be adjusted.'

  <varianceLeg> VarianceLeg </varianceLeg> [1..*]
  'Variance Leg.'

</varianceSwap>
  
```

Diagram



Schema Component Representation

```
<xsd:element name="varianceSwap" type=" VarianceSwap " substitutionGroup="product"/>
```

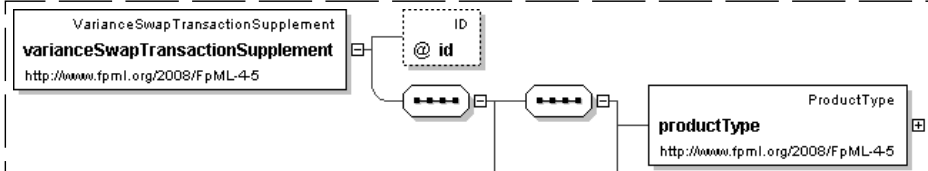
[top](#)

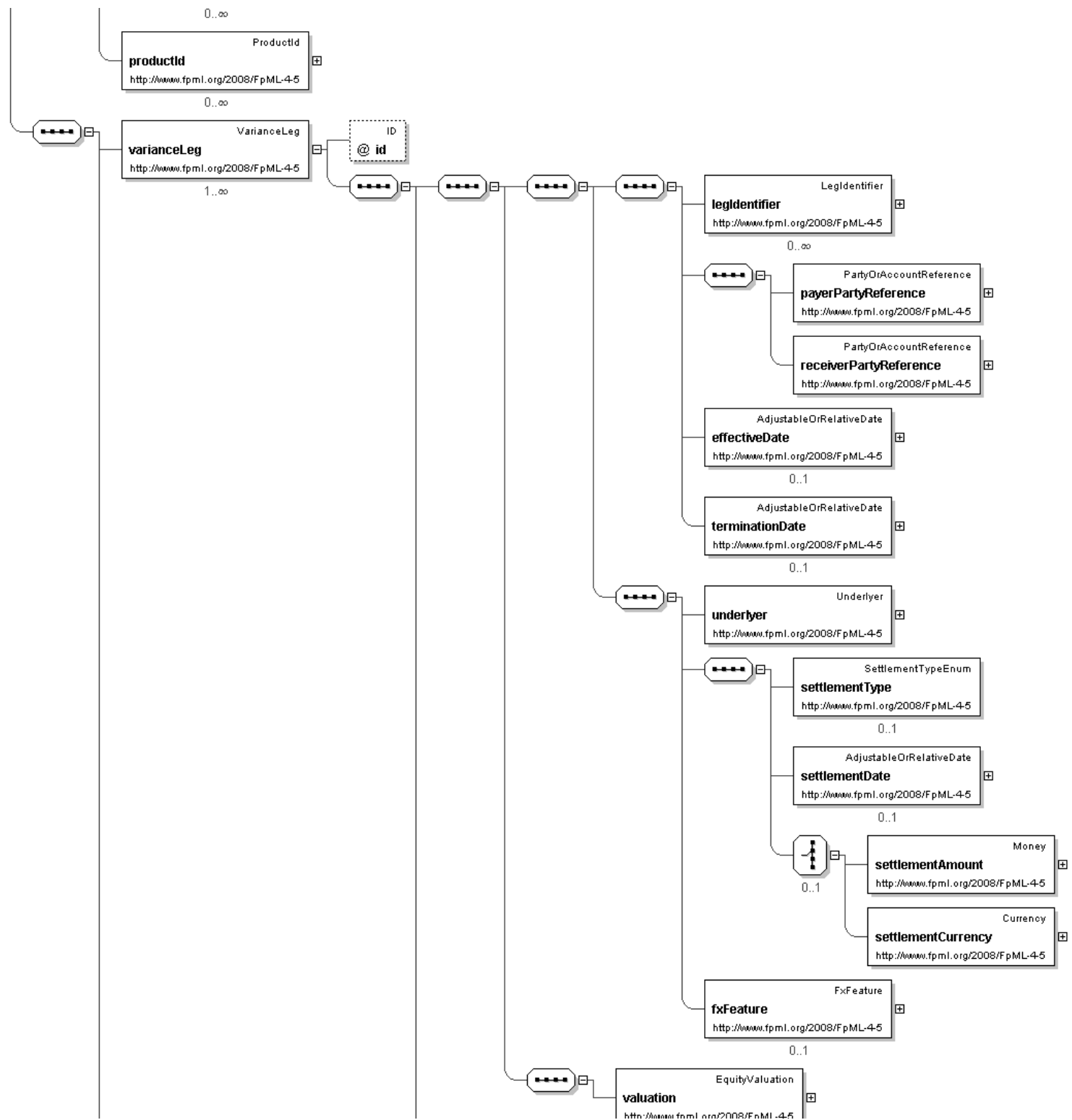
Element: **varianceSwapTransactionSupplement**

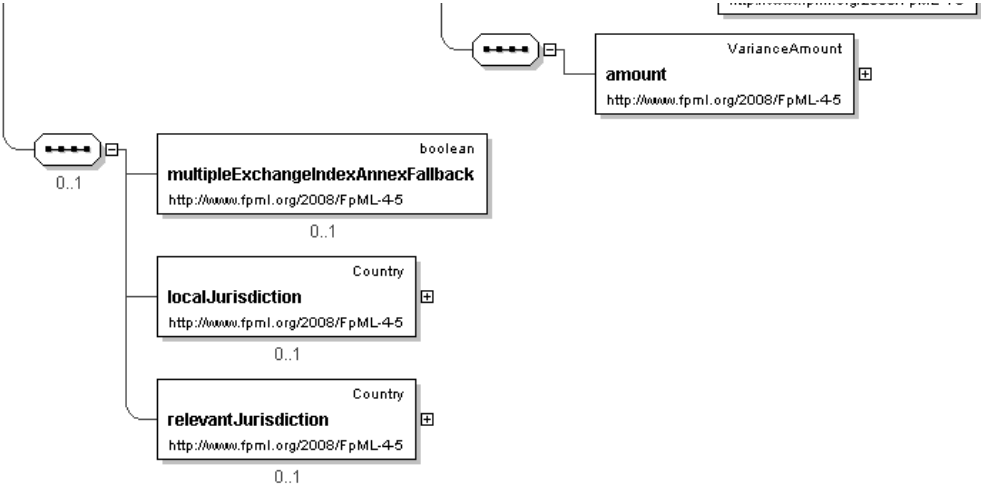
- This element can be used wherever the following element is referenced:
 - [product](#)

| | |
|---------------|--|
| Name | varianceSwapTransactionSupplement |
| Type | VarianceSwapTransactionSupplement |
| Nilable | no |
| Abstract | no |
| Documentation | Specifies the structure of a variance swap transaction supplement. |

Logical Diagram







XML Instance Representation

```
<varianceSwapTransactionSupplement
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <varianceLeg> VarianceLeg </varianceLeg> [1..*]
  'Variance Leg.'

  Start Group: EquityUnderlyerProvisions.model [0..1]
    <multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
    '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> Country </localJurisdiction> [0..1]
    '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.'

    <relevantJurisdiction> Country </relevantJurisdiction> [0..1]
    'Relevant 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 that would
    be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker
    Dealer assuming the Applicable Hedge Positions are held by its office in the
    Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

  End Group: EquityUnderlyerProvisions.model
</varianceSwapTransactionSupplement>
```

Diagram

```
<xsd:element name="varianceSwapTransactionSupplement" type="
VarianceSwapTransactionSupplement" substitutionGroup="product"/>
```

| | |
|--|--|
| Name | VarianceAmount |
| Used by (from the same schema document) | Complex Type VarianceLeg |
| <u>Abstract</u> | no |
| Documentation | Calculation of a Variance Amount. |

<...>

<calculationDates> AdjustableRelativeOrPeriodicDates </calculationDates> [0..1]

'Specifies the date on which a calculation or an observation will be performed for the purpose of calculating the amount.'

<observationStartDate> AdjustableOrRelativeDate </observationStartDate> [0..1]

'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> xsd:boolean </optionsExchangeDividends> [0..1]

'If present and true, then options exchange dividends are applicable.'

<additionalDividends> xsd:boolean </additionalDividends> [0..1]

'If present and true, then additional dividends are applicable.'

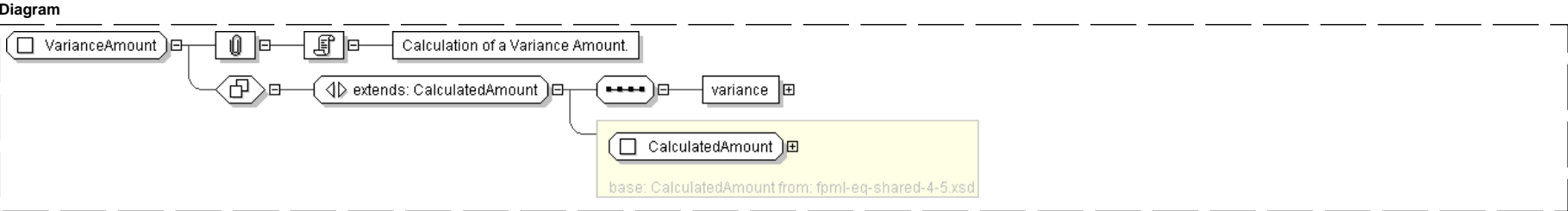
<allDividends> xsd:boolean </allDividends> [0..1]

'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.'

<variance> Variance </variance> [1]

'Specifies Variance.'

</...>



Schema Component Representation

```
<xsd:complexType name="VarianceAmount">
  <xsd:complexContent>
    <xsd:extension base="CalculatedAmount">
      <xsd:sequence>
        <xsd:element name="variance" type="Variance"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

Complex Type: VarianceLeg

| | |
|---|--|
| Super-types: | DirectionalLegUnderlierValuation < VarianceLeg (by extension) |
| Sub-types: | None |
| Name | VarianceLeg |
| Used by (from the same schema document) | Complex Type VarianceSwap , Complex Type VarianceSwapTransactionSupplement |
| Abstract | no |
| Documentation | A type describing return which is driven by a Variance Calculation. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <legIdentifier> LegIdentifier </legIdentifier> [0..*]
  'Version aware identification of this leg.'

  <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
  'A reference to the party responsible for making the payments defined by this structure.'

  <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
  'A reference to the party that receives the payments corresponding to this structure.'

  <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [0..1]
  '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> AdjustableOrRelativeDate </terminationDate> [0..1]
  '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> Underlyer </underlyer> [1]
  'Specifies the underlyer of the leg.'

  <settlementType> SettlementTypeEnum </settlementType> [0..1]
  <settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
  Start Group: SettlementAmountOrCurrency.model [0..1]
  Start Choice [1]
    <settlementAmount> Money </settlementAmount> [1]
    'Settlement Amount'

    <settlementCurrency> Currency </settlementCurrency> [1]
    'Settlement Currency for use where the Settlement Amount cannot be known in advance'

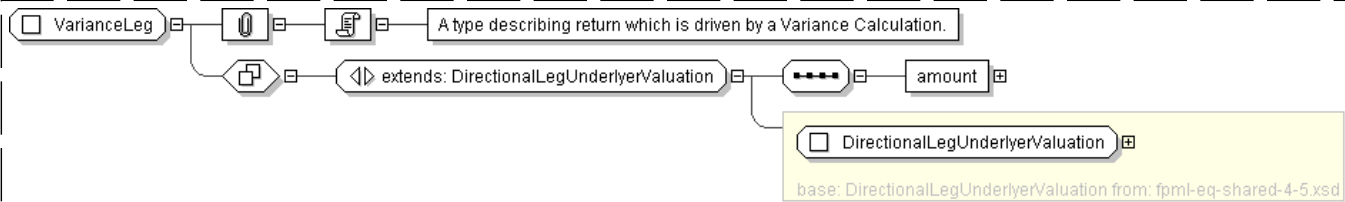
  End Choice
  End Group: SettlementAmountOrCurrency.model
  <fxFeature> FxFeature </fxFeature> [0..1]
  'Quanto, Composite, or Cross Currency FX features.'

  <valuation> EquityValuation </valuation> [1]
  'Valuation of the underlyer.'

  <amount> VarianceAmount </amount> [1]
  '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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VarianceLeg">
  <xsd:complexContent>
    <xsd:extension base=" DirectionalLegUnderlyerValuation " >
      <xsd:sequence>
        <xsd:element name="amount" type=" VarianceAmount " />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: VarianceSwap

| | |
|--------------|---|
| Super-types: | NettedSwapBase < VarianceSwap (by extension) |
| Sub-types: | None |

| | |
|---|--------------------------------------|
| Name | VarianceSwap |
| Used by (from the same schema document) | Element varianceSwap |
| Abstract | no |
| Documentation | A Variance Swap. |

XML Instance Representation

```
<...
  id="  xsd:ID [0..1]">
    <productType> ProductType </productType> [0..*]
    'A classification of the type of product. FpML defines a simple product categorization using
    a coding scheme.'

    <productId> ProductId </productId> [0..*]
    'A product reference identifier allocated by a party. FpML does not define the domain
    values associated with this element. Note that the domain values for this element are
    not strictly an enumerated list.'

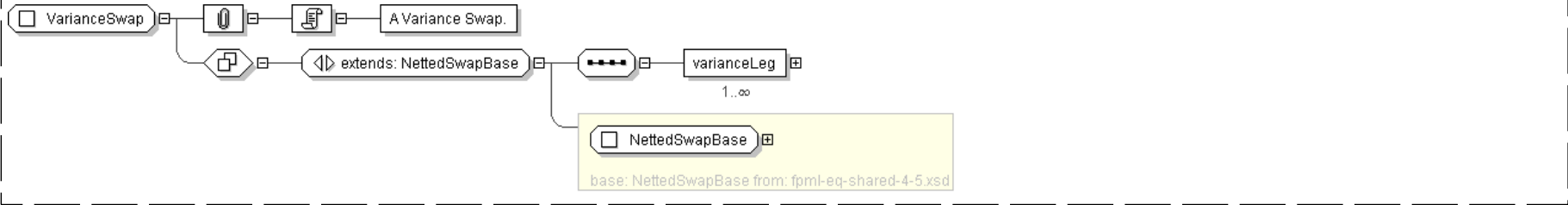
    <additionalPayment> ClassifiedPayment </additionalPayment> [0..*]
    'Specifies additional payment(s) between the principal parties to the netted swap.'

    <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..1]
    'Where the underlying is shares, specifies events affecting the issuer of those shares that
    may require the terms of the transaction to be adjusted.'

    <varianceLeg> VarianceLeg </varianceLeg> [1..*]
    'Variance Leg.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VarianceSwap">
  <xsd:complexContent>
    <xsd:extension base=" NettedSwapBase " >
      <xsd:sequence>
        <xsd:element name="varianceLeg" type=" VarianceLeg " maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Complex Type: **VarianceSwapTransactionSupplement**

| | |
|---|---|
| Super-types: | Product < VarianceSwapTransactionSupplement (by extension) |
| Sub-types: | None |
| Name | VarianceSwapTransactionSupplement |
| Used by (from the same schema document) | Element varianceSwapTransactionSupplement |
| Abstract | no |
| Documentation | A Variance Swap Transaction Supplement. |

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
  <productType> ProductType </productType> [0..*]
  'A classification of the type of product. FpML defines a simple product categorization using
  a coding scheme.'

  <productId> ProductId </productId> [0..*]
  'A product reference identifier allocated by a party. FpML does not define the domain
  values associated with this element. Note that the domain values for this element are
  not strictly an enumerated list.'

  <varianceLeg> VarianceLeg </varianceLeg> [1..*]
  'Variance Leg.'

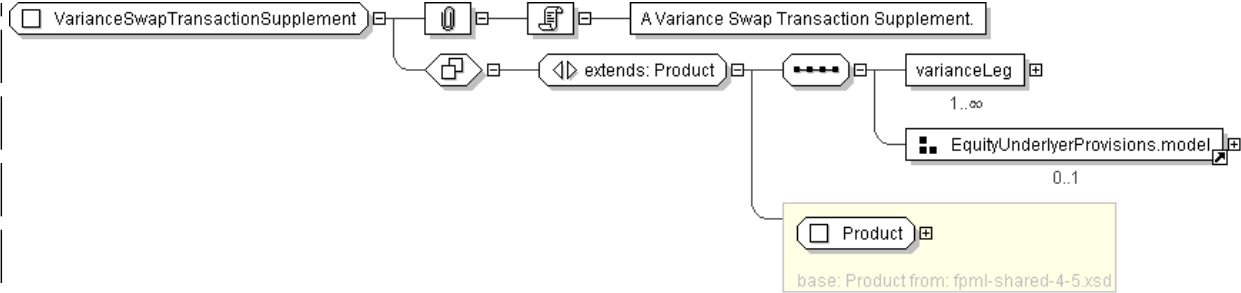
  Start Group: EquityUnderlyerProvisions.model [0..1]
  <multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
  'Used for specifying whether additional annex terms for trades with underlyers that are
  listed on multiple exchanges, as defined in the European Master Confirmation, will apply.'

  <localJurisdiction> Country </localJurisdiction> [0..1]
  '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.'

  <relevantJurisdiction> Country </relevantJurisdiction> [0..1]
  'Relevant 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 that would
  be imposed by the taxing authority of the Country of Underlyer on a Hypothetical Broker
  Dealer assuming the Applicable Hedge Positions are held by its office in the
  Relevant Jurisdiction. If this element is not present Relevant Jurisdiction is Not Applicable.'

  End Group: EquityUnderlyerProvisions.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="VarianceSwapTransactionSupplement">
  <xsd:complexContent>
    <xsd:extension base=" Product " >
      <xsd:sequence>
        <xsd:element name="varianceLeg" type=" VarianceLeg " maxOccurs="unbounded"/>
        <xsd:group ref=" EquityUnderlierProvisions.model " minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

[top](#)

Legend

Complex Type: **AusAddress**
Schema Component Type Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | • QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.

- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
  <complexContent>
    <extension base=" Address ">
      <sequence>
        <element name="state" type=" AusStates "/>
        <element name="postcode">
          <simpleType>
            <restriction base=" string ">
              <pattern value="[1-9][0-9]{3}" />
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type=" string " fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](#) or [Uniqueness Constraint](#). See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from

the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Schema Document Properties

| | |
|----------------------------------|--|
| Target Namespace | http://www.w3.org/2000/09/xmldsig# |
| Version | 0.1 |
| Element and Attribute Namespaces | <ul style="list-style-type: none">• Global element and attribute declarations belong to this schema's target namespace.• By default, local element declarations belong to this schema's target namespace.• By default, local attribute declarations have no namespace. |

Declared Namespaces

| Prefix | Namespace |
|-------------------|---|
| Default namespace | http://www.w3.org/2001/XMLSchema |
| xml | http://www.w3.org/XML/1998/namespace |
| ds | http://www.w3.org/2000/09/xmldsig# |

Schema Component Representation

```
<schema targetNamespace="http://www.w3.org/2000/09/xmldsig#"
elementFormDefault="qualified" version="0.1">
```

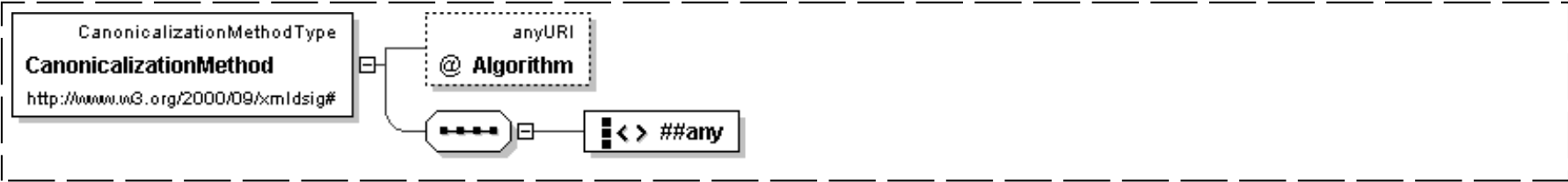

...
</schema>

Global Declarations

Element: CanonicalizationMethod

| | |
|----------|---|
| Name | CanonicalizationMethod |
| Type | ds:CanonicalizationMethodType |
| Nilable | no |
| Abstract | no |

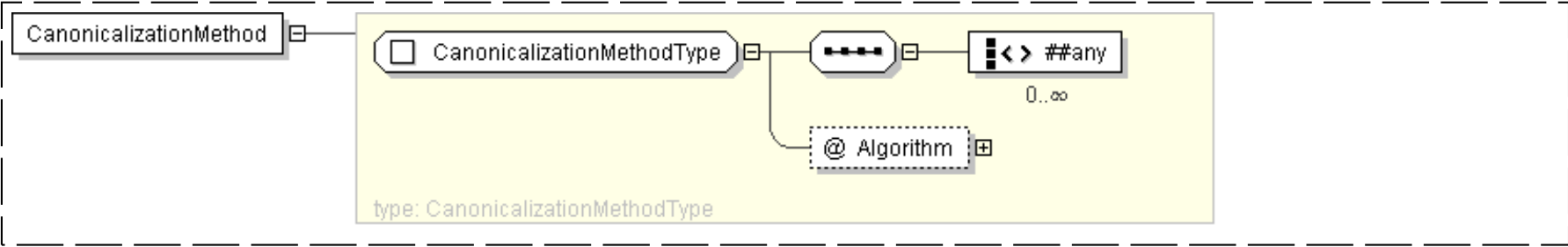
Logical Diagram



XML Instance Representation

```
<ds:CanonicalizationMethod
Algorithm="anyURI [1]">
  <!-- Mixed content -->
  Allow any elements from any namespace (strict validation). [0..*]
</ds:CanonicalizationMethod>
```

Diagram



Schema Component Representation

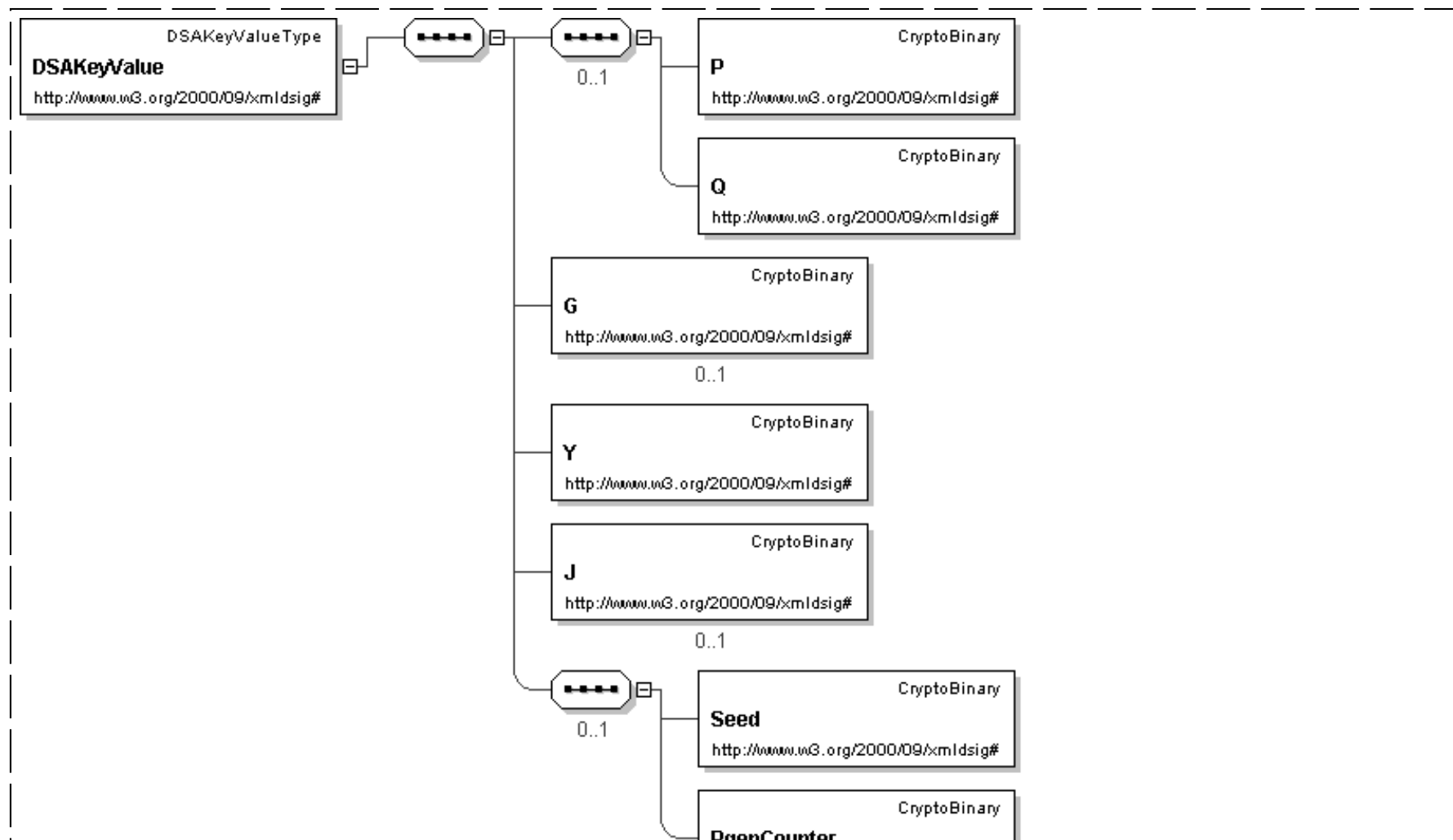
```
<element name="CanonicalizationMethod" type=" ds:CanonicalizationMethodType "/>
```

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Element: **DSAKeyValue**

| | |
|-----------------|--------------------------------|
| Name | DSAKeyValue |
| Type | ds:DSAKeyValue |
| Nilable | no |
| Abstract | no |

Logical Diagram



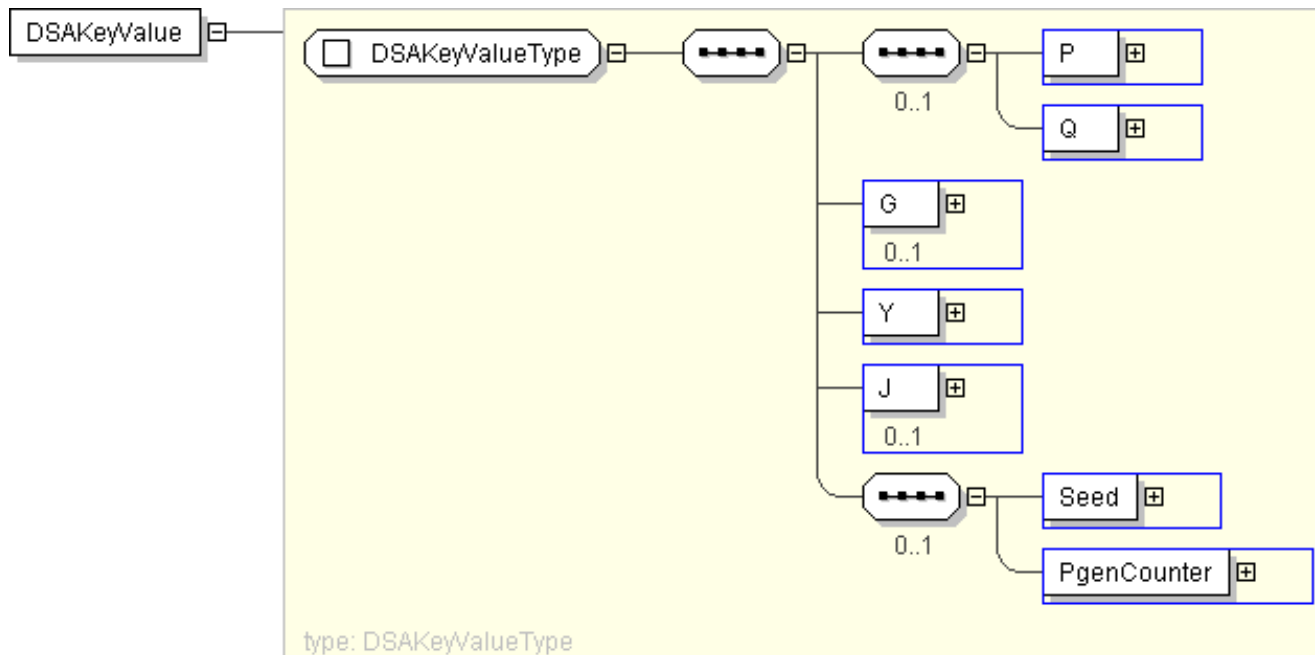
XML Instance Representation

```

<ds:DSAKeyValue>
  Start Sequence [0..1]
    <ds:P> ds:CryptoBinary </ds:P> [1]
    <ds:Q> ds:CryptoBinary </ds:Q> [1]
  End Sequence
  <ds:G> ds:CryptoBinary </ds:G> [0..1]
  <ds:Y> ds:CryptoBinary </ds:Y> [1]
  <ds:J> ds:CryptoBinary </ds:J> [0..1]
  Start Sequence [0..1]
    <ds:Seed> ds:CryptoBinary </ds:Seed> [1]
    <ds:PgenCounter> ds:CryptoBinary </ds:PgenCounter> [1]
  End Sequence
</ds:DSAKeyValue>

```

Diagram



Schema Component Representation

```

<element name="DSAKeyValue" type=" ds:DSAKeyValueType "/>

```

Element: **DigestMethod**

| | |
|----------|-------------------------------------|
| Name | DigestMethod |
| Type | ds:DigestMethodType |
| Nilable | no |
| Abstract | no |

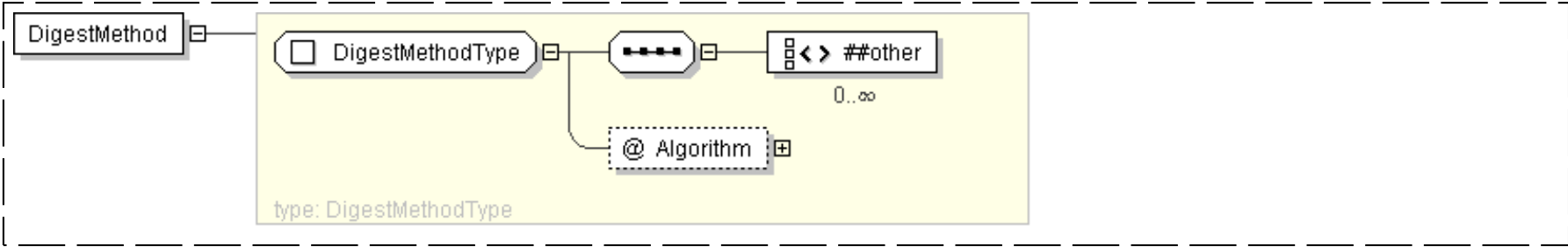
Logical Diagram



XML Instance Representation

```
<ds:DigestMethod
  Algorithm="anyURI [1]">
  <!-- Mixed content -->
  Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]
</ds:DigestMethod>
```

Diagram



Schema Component Representation

```
<element name="DigestMethod" type="ds:DigestMethodType"/>
```

Element: DigestValue

| | |
|----------|------------------------------------|
| Name | DigestValue |
| Type | ds:DigestValueType |
| Nilable | no |
| Abstract | no |

Logical Diagram



XML Instance Representation

```
<ds:DigestValue> ds:DigestValueType </ds:DigestValue>
```

Diagram



Schema Component Representation

```
<element name="DigestValue" type=" ds:DigestValueType "/>
```

[top](#)

Element: KeyInfo

| | |
|----------|--------------------------------|
| Name | KeyInfo |
| Type | ds:KeyInfoType |
| Nilable | no |
| Abstract | no |

Logical Diagram





```
<ds:KeyInfo
Id="ID [0..1]">
<!-- Mixed content -->
Start Choice [1..*]
    <ds:KeyName> ... </ds:KeyName> [1]
    <ds:KeyValue> ... </ds:KeyValue> [1]
```

```

<ds:RetrievalMethod> ... </ds:RetrievalMethod> [1]
<ds:X509Data> ... </ds:X509Data> [1]
<ds:PGPData> ... </ds:PGPData> [1]
<ds:SPKIDData> ... </ds:SPKIDData> [1]
<ds:MgmtData> ... </ds:MgmtData> [1]

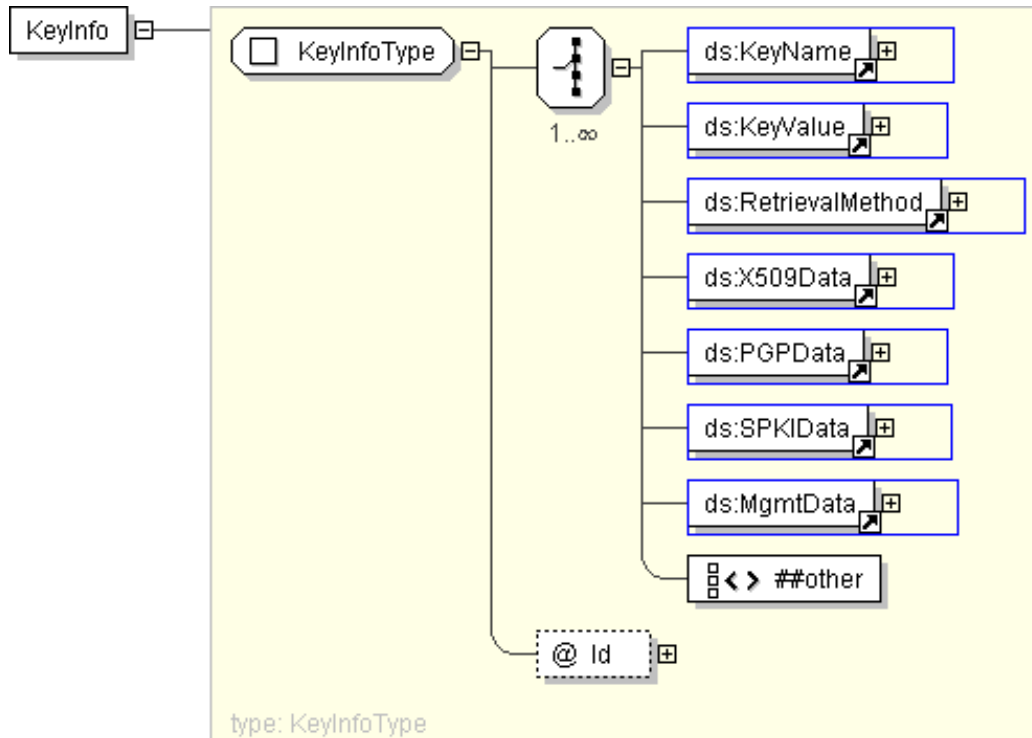
```

Allow any elements from a namespace other than this schema's namespace (lax validation). [1]

End Choice

```
</ds:KeyInfo>
```

Diagram



Schema Component Representation

```
<element name="KeyInfo" type=" ds:KeyInfoType " />
```

[top](#)

Element: KeyName

| Name | KeyName |
|------|---------|
|------|---------|

| | |
|----------|--------|
| Type | string |
| Nilable | no |
| Abstract | no |

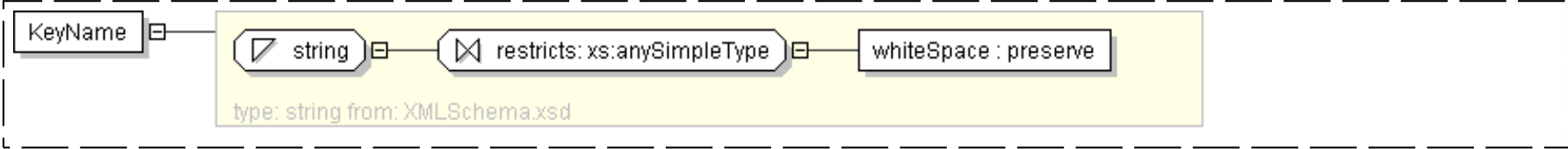
Logical Diagram



XML Instance Representation

```
<ds:KeyName> string </ds:KeyName>
```

Diagram



Schema Component Representation

```
<element name="KeyName" type=" string " />
```

[top](#)

Element: **KeyValue**

| | |
|----------|--|
| Name | KeyValue |
| Type | ds:KeyValue Type |
| Nilable | no |
| Abstract | no |

Logical Diagram

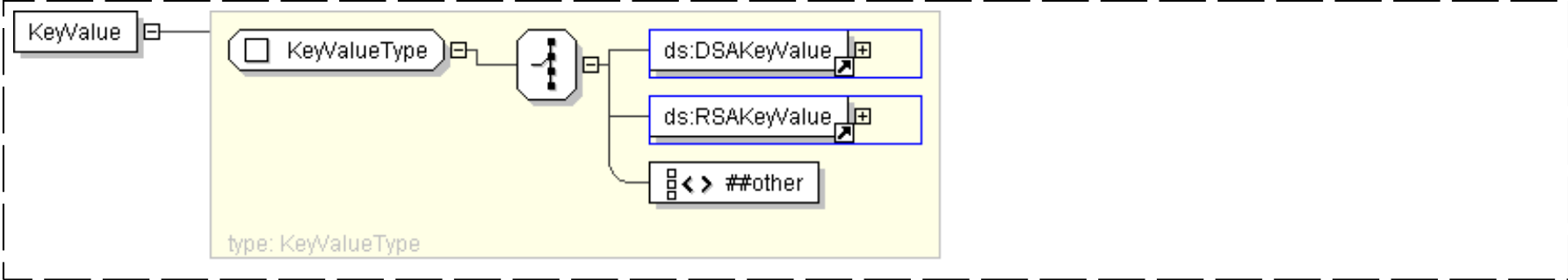




XML Instance Representation

```
<ds:KeyValue>
  <!-- Mixed content -->
  Start Choice [1]
    <ds:DSAKeyValue> ... </ds:DSAKeyValue> [1]
    <ds:RSAKeyValue> ... </ds:RSAKeyValue> [1]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
  End Choice
</ds:KeyValue>
```

Diagram



Schema Component Representation

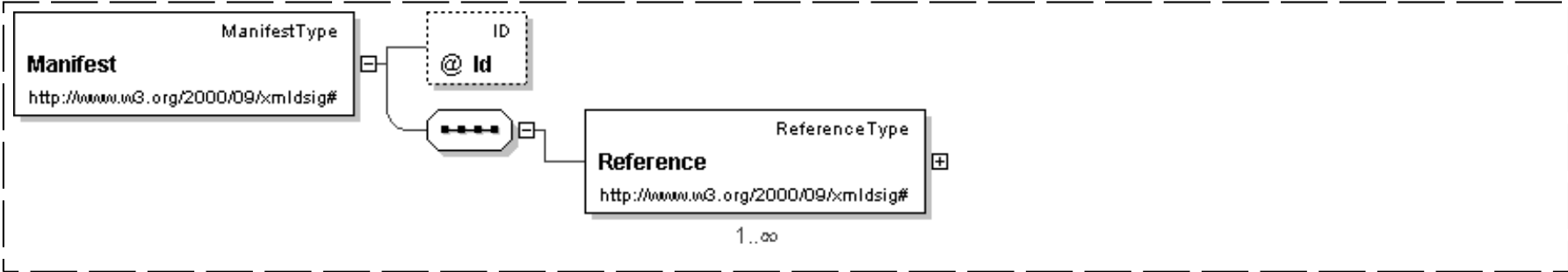
```
<element name="KeyValue" type=" ds:KeyValue" />
```

Element: **Manifest**

| | |
|------|----------|
| Name | Manifest |
|------|----------|

| | |
|----------|---------------------------------|
| Type | ds:ManifestType |
| Nilable | no |
| Abstract | no |

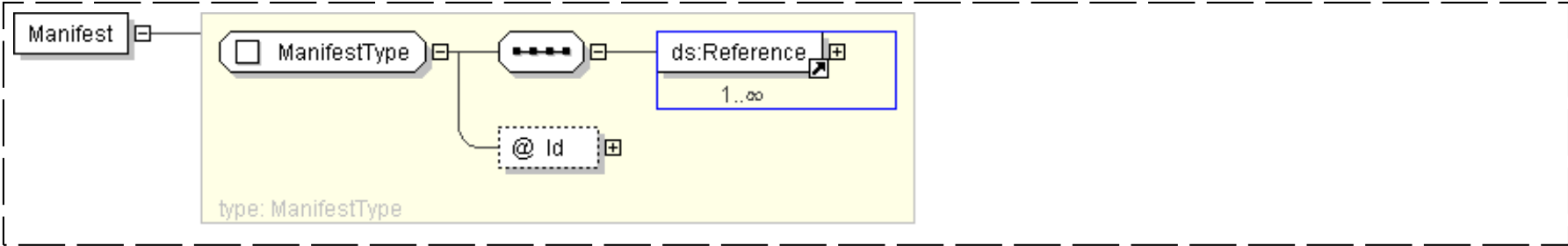
Logical Diagram



XML Instance Representation

```
<ds:Manifest
  Id="ID [0..1]">
  <ds:Reference> ... </ds:Reference> [1..*]
</ds:Manifest>
```

Diagram



Schema Component Representation

```
<element name="Manifest" type=" ds:ManifestType " />
```

[top](#)

Element: **MgmtData**

| | |
|------|----------|
| Name | MgmtData |
| Type | string |

| | |
|------------------------|----|
| <u>Nilable</u> | no |
| <u>Abstract</u> | no |

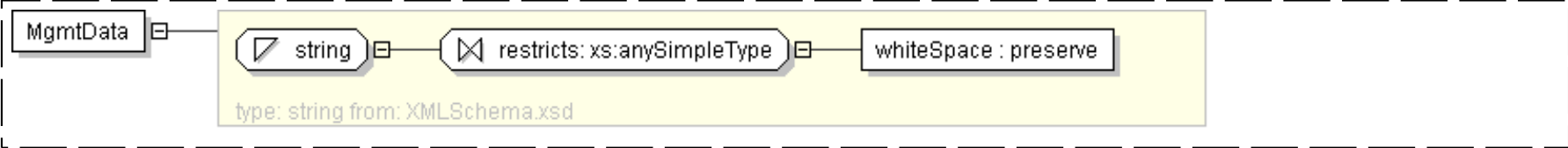
Logical Diagram



XML Instance Representation

```
<ds:MgmtData> string </ds:MgmtData>
```

Diagram



Schema Component Representation

```
<element name="MgmtData" type=" string "/>
```

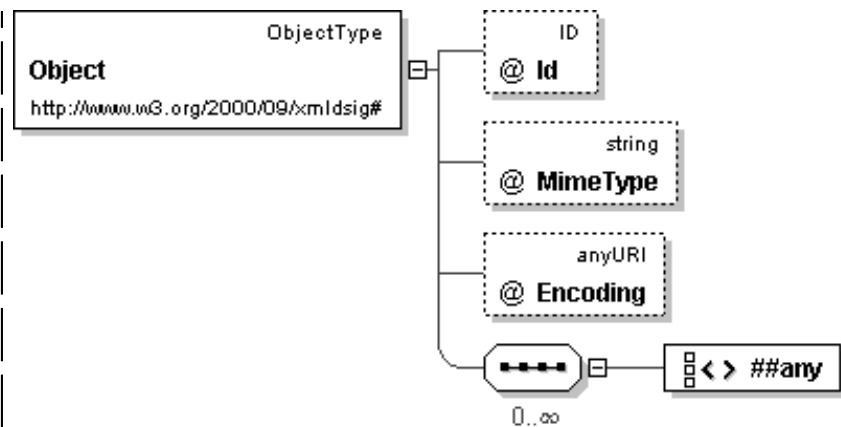
[top](#)

Element: **Object**

| | |
|------------------------|-------------------------------|
| Name | Object |
| Type | ds:ObjectType |
| <u>Nilable</u> | no |
| <u>Abstract</u> | no |

Logical Diagram

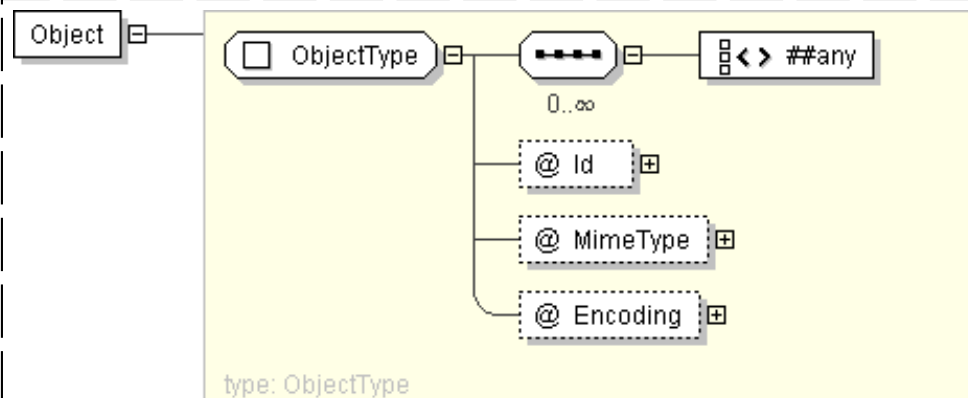




XML Instance Representation

```
<ds:Object
  Id="ID [0..1]"
  MimeType="string [0..1]"
  Encoding="anyURI [0..1]">
  <!-- Mixed content -->
  Start Sequence [0..*]
    Allow any elements from any namespace (lax validation). [1]
  End Sequence
</ds:Object>
```

Diagram

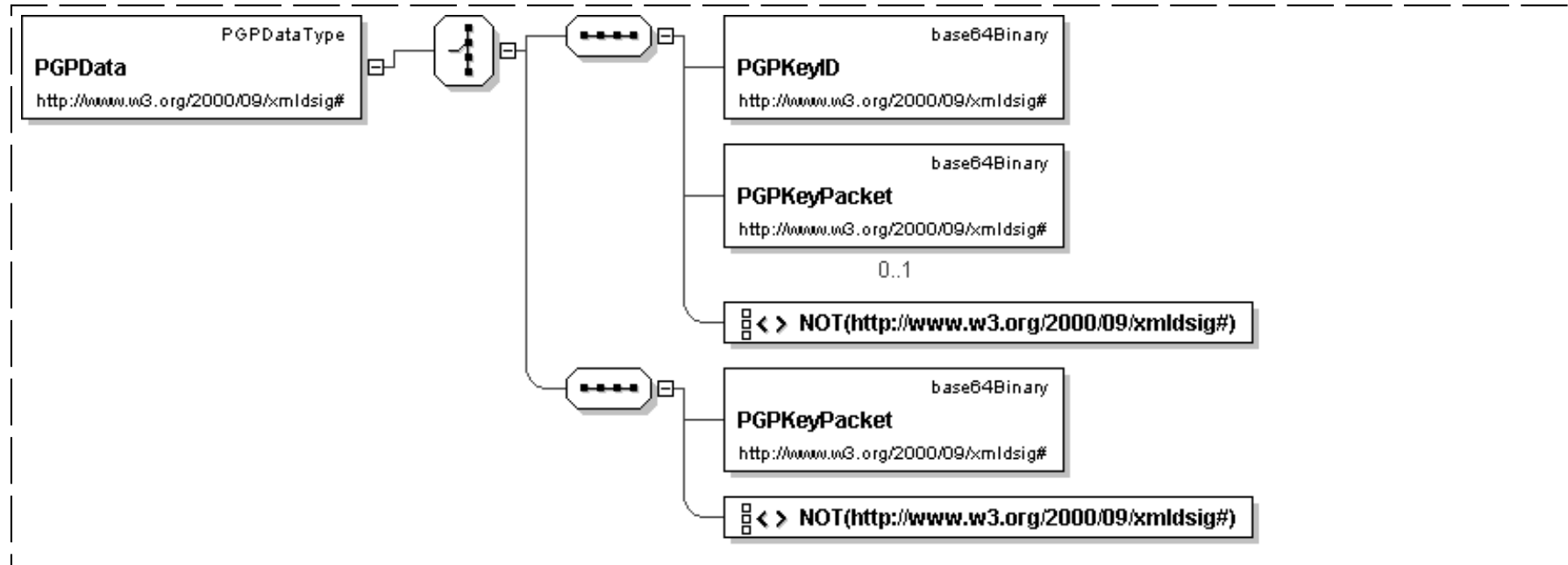


Schema Component Representation

```
<element name="Object" type="ds:ObjectType"/>
```

Element: PGPDData

| | |
|-----------------|--------------------------------|
| Name | PGPDData |
| Type | ds:PGPDataType |
| Nilable | no |
| Abstract | no |

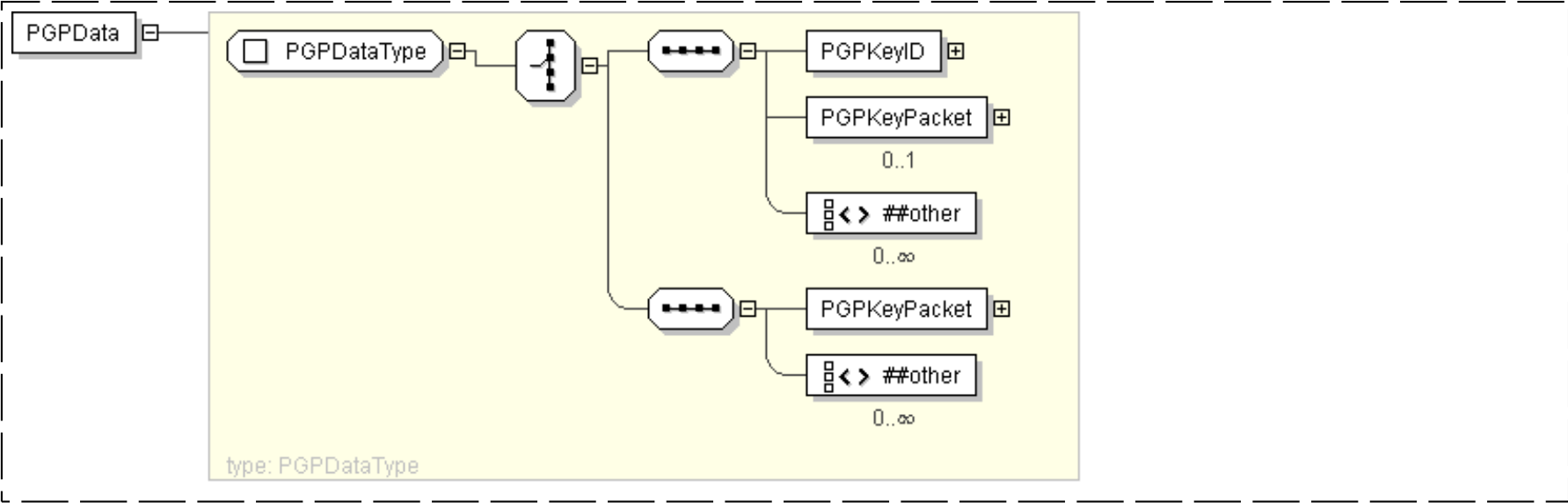
Logical Diagram**XML Instance Representation**

```

<ds:PGPDData>
  Start Choice [1]
    <ds:PGPKeyID> base64Binary </ds:PGPKeyID> [1]
    <ds:PGPKeyPacket> base64Binary </ds:PGPKeyPacket> [0..1]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]
    <ds:PGPKeyPacket> base64Binary </ds:PGPKeyPacket> [1]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]
  End Choice
</ds:PGPDData>

```

Diagram



Schema Component Representation

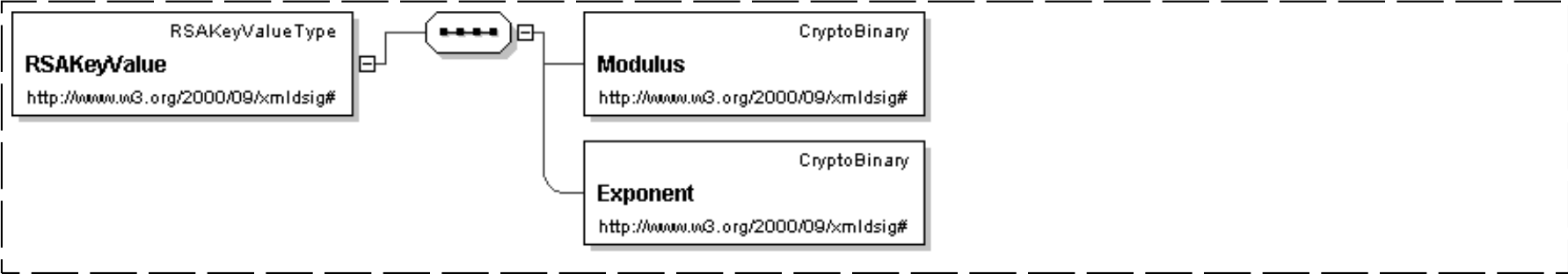
```
<element name="PGPDData" type=" ds:PGPDDataType " />
```

[top](#)

Element: RSAKeyValue

| | |
|----------|--------------------------------|
| Name | RSAKeyValue |
| Type | ds:RSAKeyValue |
| Nilable | no |
| Abstract | no |

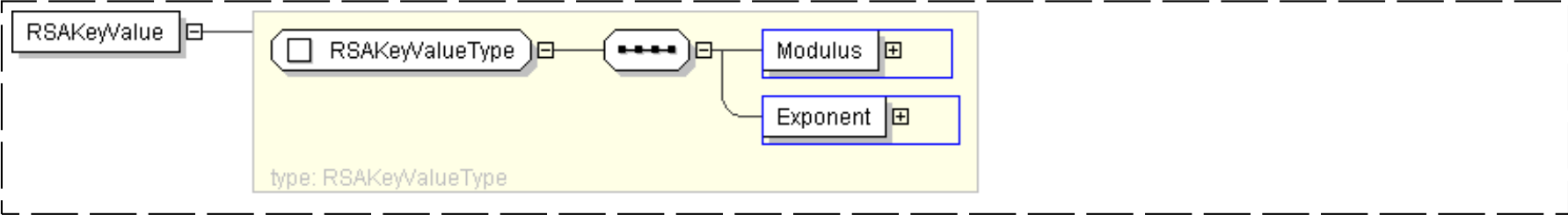
Logical Diagram



XML Instance Representation

```
<ds:RSAKeyValue>
  <ds:Modulus> ds:CryptoBinary </ds:Modulus> [1]
  <ds:Exponent> ds:CryptoBinary </ds:Exponent> [1]
</ds:RSAKeyValue>
```

Diagram



Schema Component Representation

```
<element name="RSAKeyValue" type=" ds:RSAKeyValueType " />
```

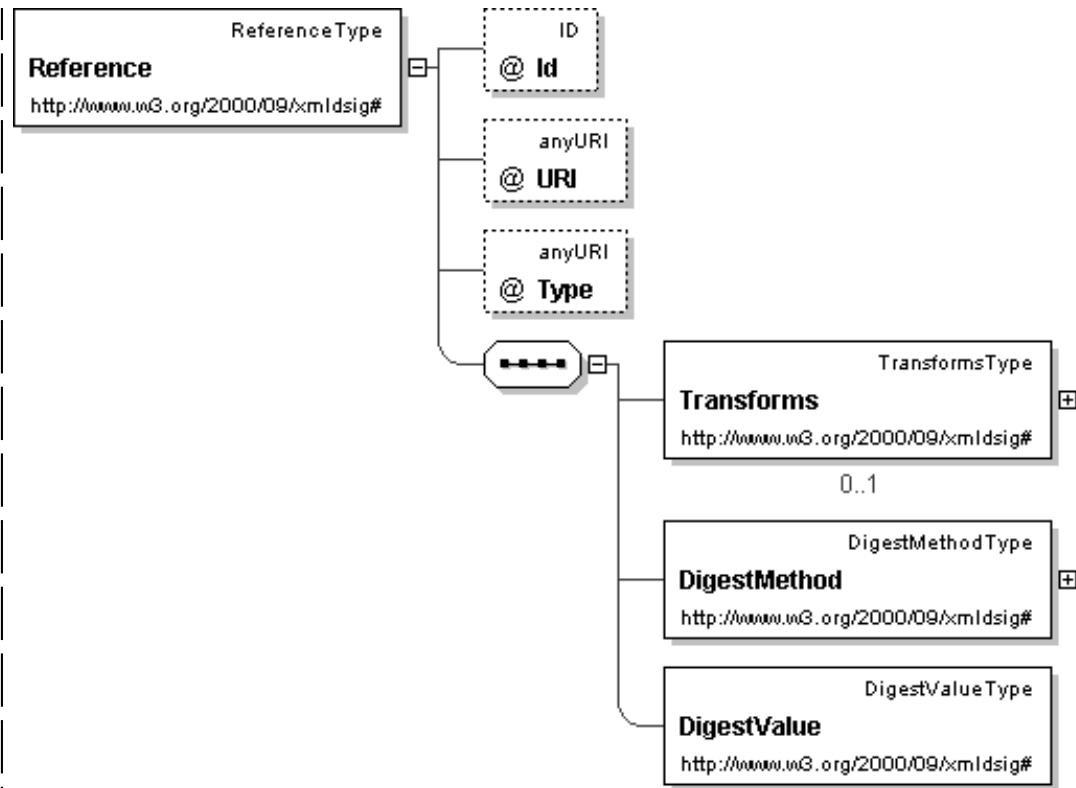
[top](#)

Element: **Reference**

| | |
|----------|----------------------------------|
| Name | Reference |
| Type | ds:ReferenceType |
| Nilable | no |
| Abstract | no |

Logical Diagram

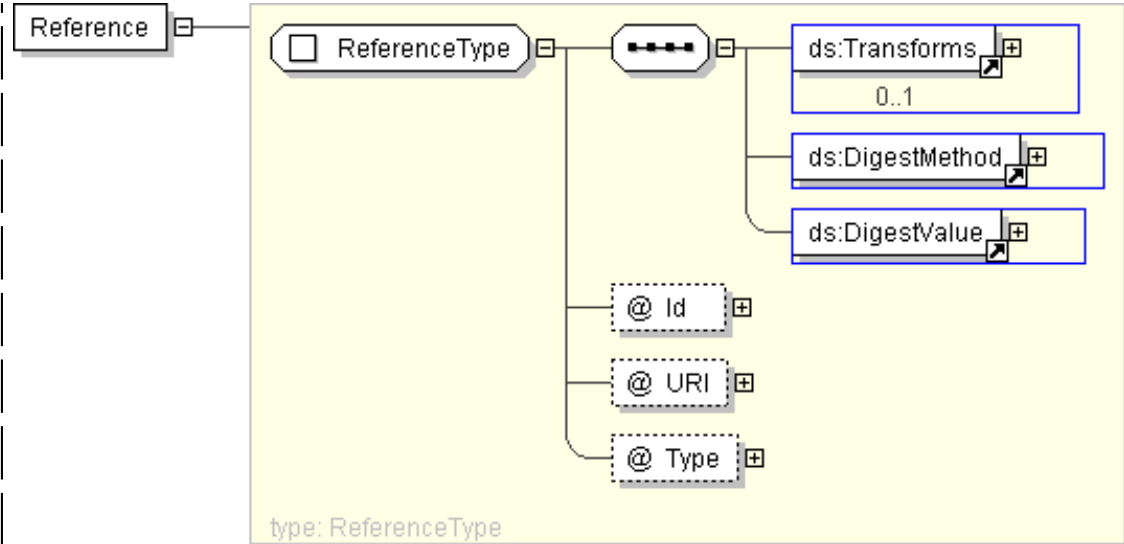




XML Instance Representation

```
<ds:Reference
  Id="ID [0..1]"
  URI="anyURI [0..1]"
  Type="anyURI [0..1]">
  <ds:Transforms> ... </ds:Transforms> [0..1]
  <ds:DigestMethod> ... </ds:DigestMethod> [1]
  <ds:DigestValue> ... </ds:DigestValue> [1]
</ds:Reference>
```

Diagram



Schema Component Representation

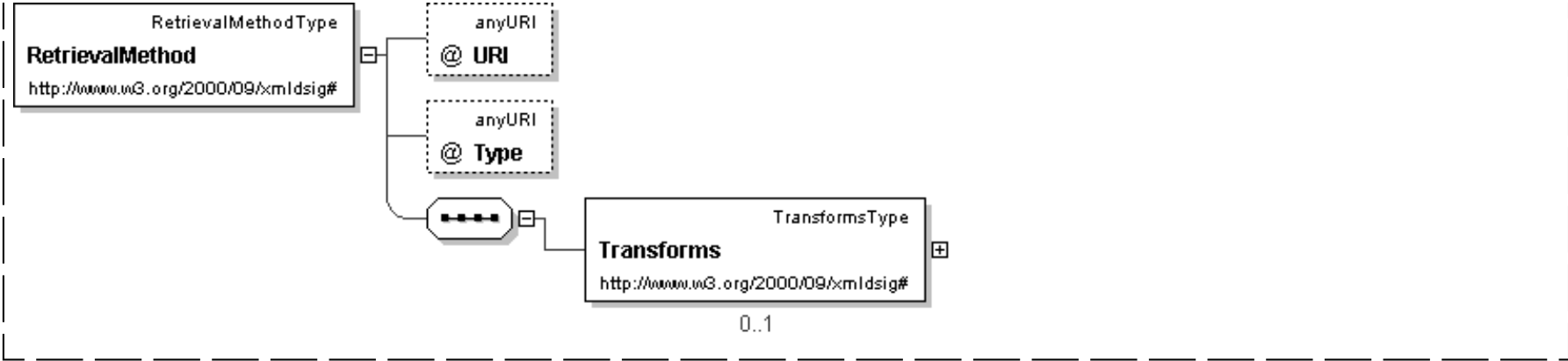
```
<element name="Reference" type=" ds:ReferenceType " />
```

[top](#)

Element: RetrievalMethod

| | |
|----------|--|
| Name | RetrievalMethod |
| Type | ds:RetrievalMethodType |
| Nilable | no |
| Abstract | no |

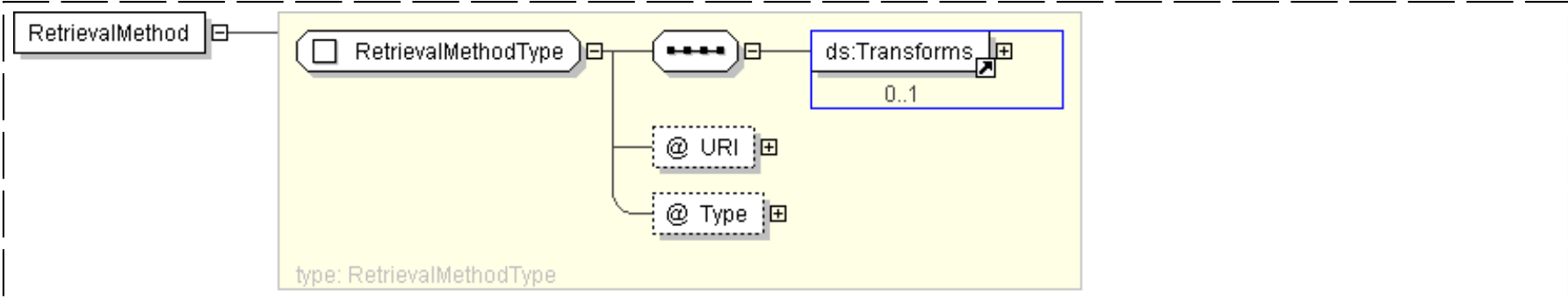
Logical Diagram



XML Instance Representation

```
<ds:RetrievalMethod
  URI="anyURI [0..1]"
  Type="anyURI [0..1]">
  <ds:Transforms> ... </ds:Transforms> [0..1]
</ds:RetrievalMethod>
```

Diagram



Schema Component Representation

```
<element name="RetrievalMethod" type=" ds:RetrievalMethodType " />
```

Element: **SPKIData**

| | |
|------|----------|
| Name | SPKIData |
|------|----------|

| | |
|----------|---------------------------------|
| Type | ds:SPKIDataType |
| Nilable | no |
| Abstract | no |

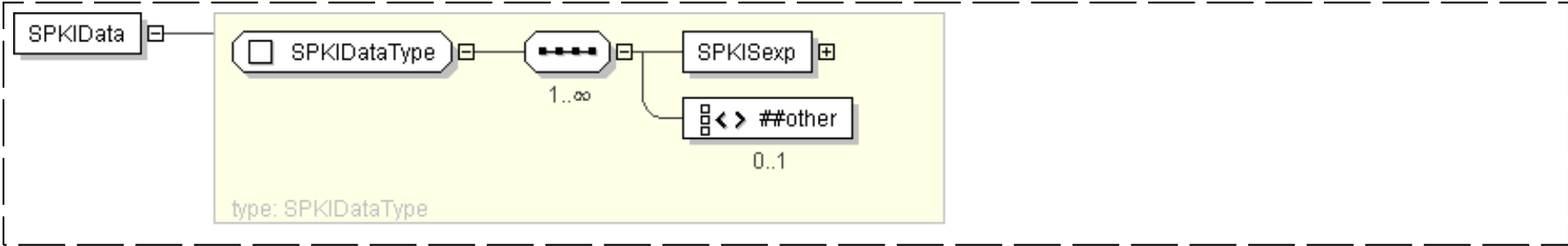
Logical Diagram



XML Instance Representation

```
<ds:SPKIData>
  Start Sequence [1..*]
    <ds:SPKISexp> base64Binary </ds:SPKISexp> [1]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [0..1]
  End Sequence
</ds:SPKIData>
```

Diagram



Schema Component Representation

```
<element name="SPKIData" type=" ds:SPKIDataType "/>
```

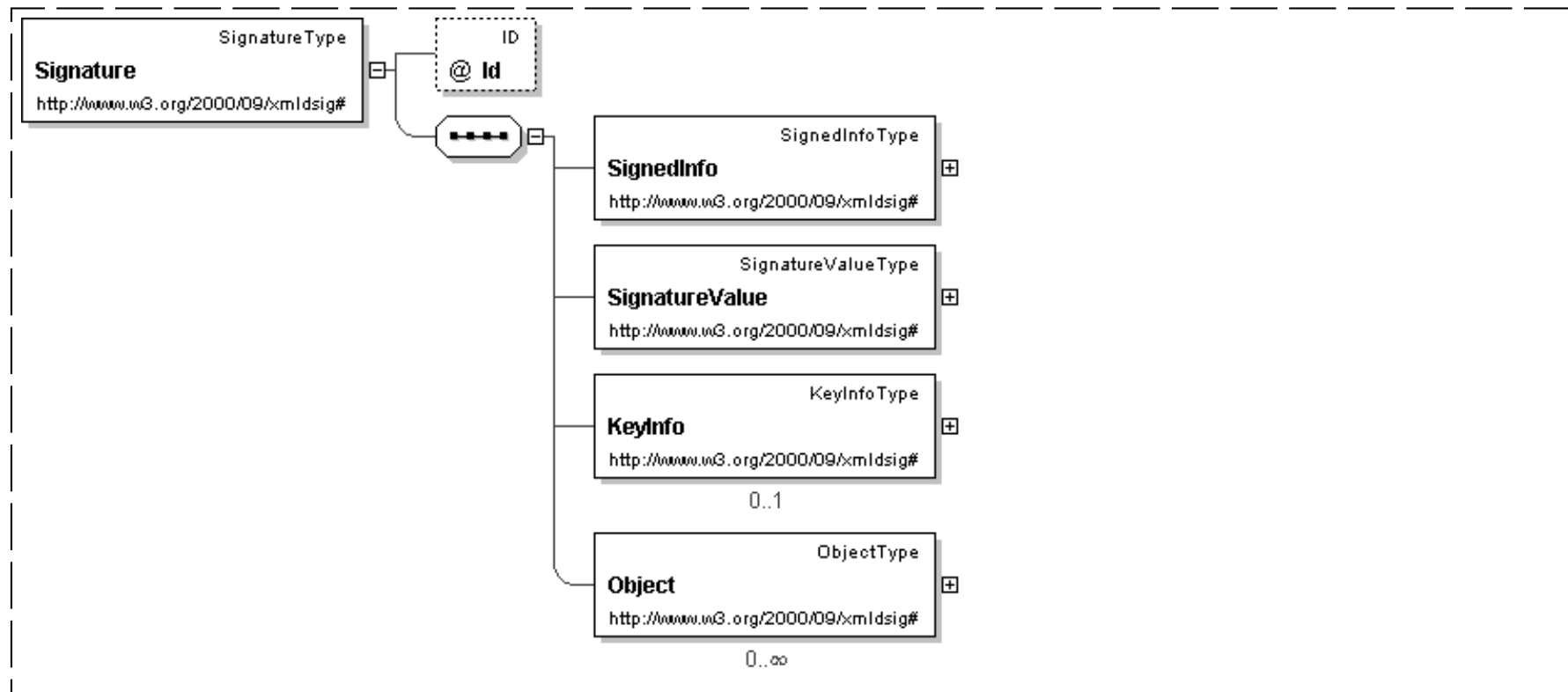
[top](#)

Element: **Signature**

| | |
|------|-----------|
| Name | Signature |
|------|-----------|

| | |
|-----------------|----------------------------------|
| Type | ds:SignatureType |
| Nilable | no |
| Abstract | no |

Logical Diagram

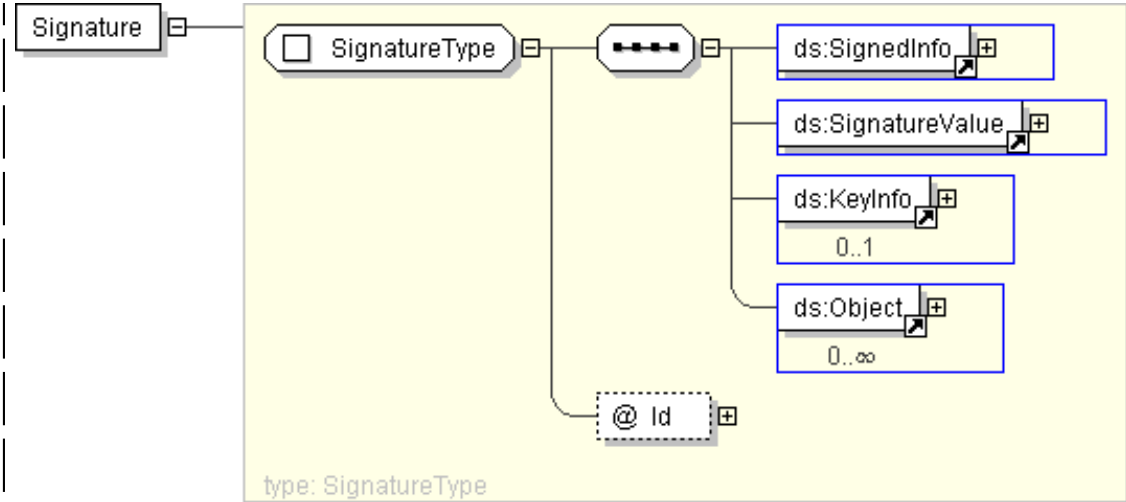


XML Instance Representation

```

<ds:Signature
  Id="ID [0..1]">
  <ds:SignedInfo> ... </ds:SignedInfo> [1]
  <ds:SignatureValue> ... </ds:SignatureValue> [1]
  <ds:KeyInfo> ... </ds:KeyInfo> [0..1]
  <ds:Object> ... </ds:Object> [0..*]
</ds:Signature>
  
```

Diagram



Schema Component Representation

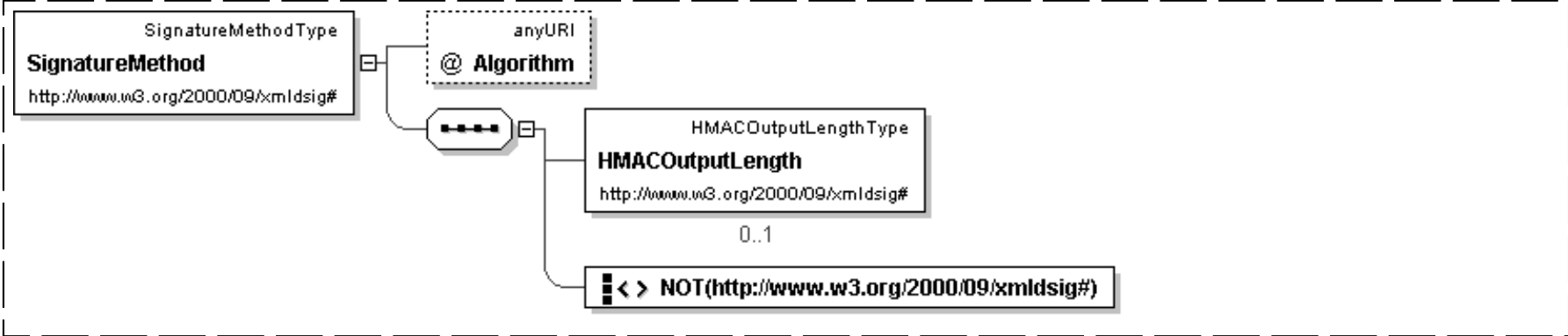
```
<element name="Signature" type=" ds:SignatureType " />
```

[top](#)

Element: **SignatureMethod**

| | |
|----------|--|
| Name | SignatureMethod |
| Type | ds:SignatureMethodType |
| Nilable | no |
| Abstract | no |

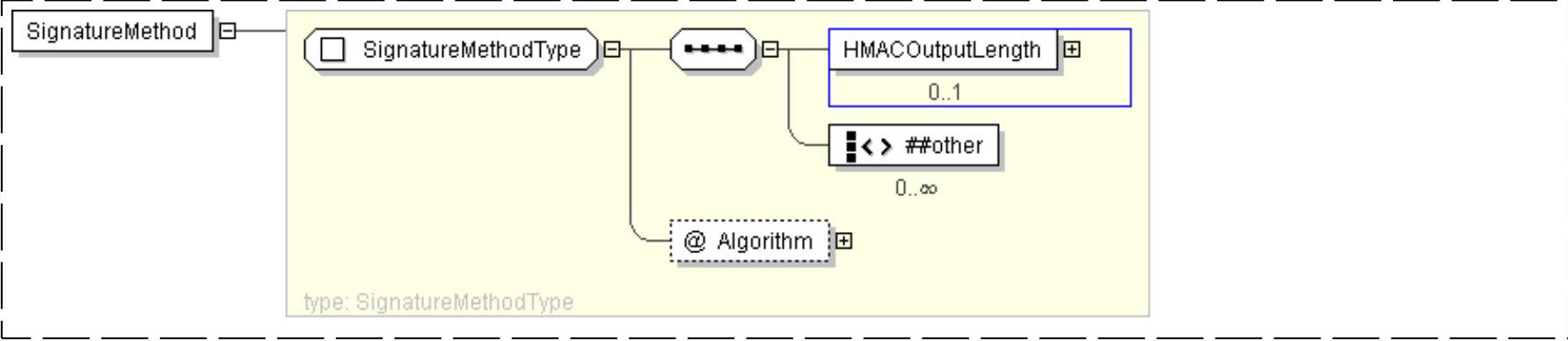
Logical Diagram



XML Instance Representation

```
<ds:SignatureMethod
Algorithm="anyURI [1]">
  <!-- Mixed content -->
    <ds:HMACOutputLength> ds:HMACOutputLengthType </ds:HMACOutputLength> [0..1]
    Allow any elements from a namespace other than this schema's namespace (strict validation).
    [0..*]
</ds:SignatureMethod>
```

Diagram



Schema Component Representation

```
<element name="SignatureMethod" type=" ds:SignatureMethodType " />
```

[top](#)

Element: **SignatureProperties**

| | |
|----------|--|
| Name | SignatureProperties |
| Type | ds:SignaturePropertiesType |
| Nilable | no |
| Abstract | no |

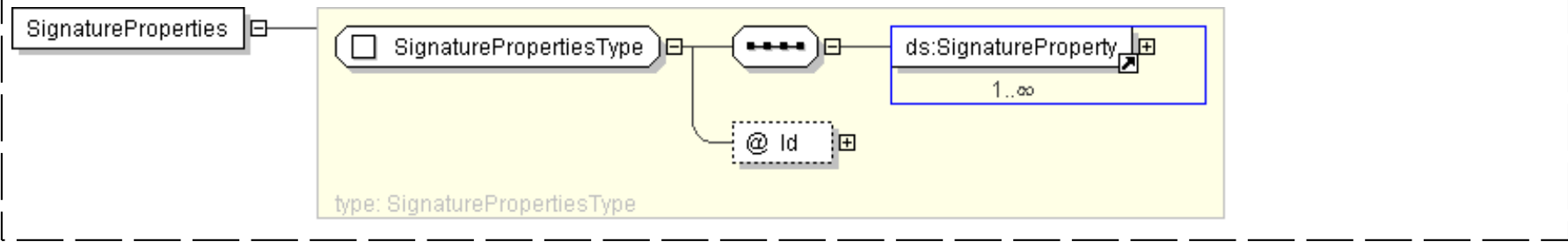
Logical Diagram



XML Instance Representation

```
<ds:SignatureProperties
  Id="ID [0..1]">
  <ds:SignatureProperty> ... </ds:SignatureProperty> [1..*]
</ds:SignatureProperties>
```

Diagram



Schema Component Representation

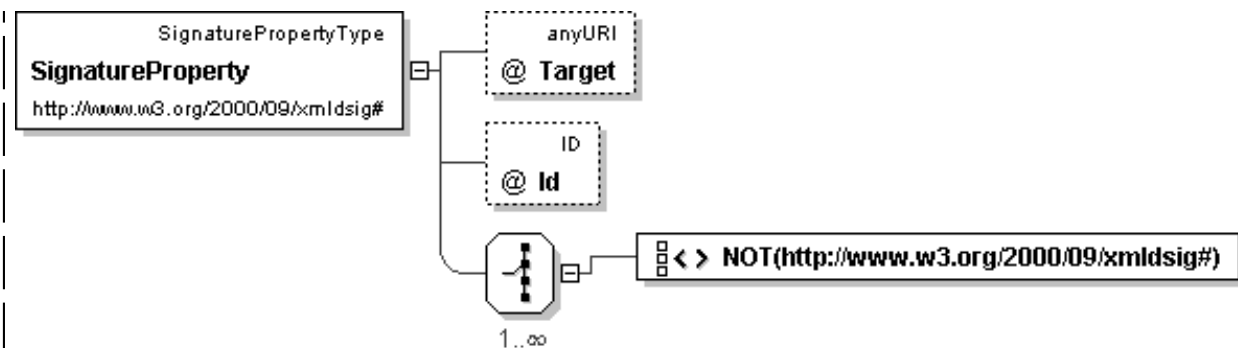
```
<element name="SignatureProperties" type=" ds:SignaturePropertiesType " />
```

[top](#)

Element: **SignatureProperty**

| | |
|----------|--|
| Name | SignatureProperty |
| Type | ds:SignaturePropertyType |
| Nilable | no |
| Abstract | no |

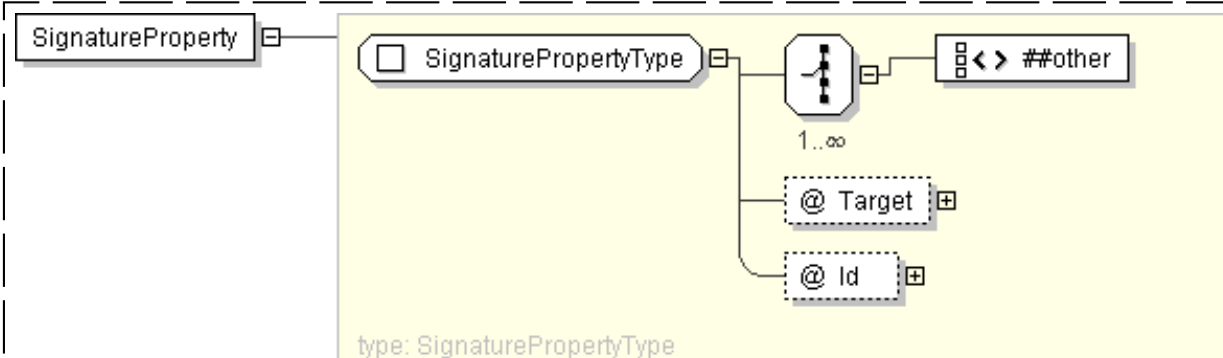
Logical Diagram



XML Instance Representation

```
<ds:SignatureProperty
  Target="anyURI [1]"
  Id="ID [0..1]">
  <!-- Mixed content -->
  Start Choice [1..*]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
  End Choice
</ds:SignatureProperty>
```

Diagram



Schema Component Representation

```
<element name="SignatureProperty" type="ds:SignaturePropertyType" />
```


| | |
|----------|---------------------------------------|
| Name | SignatureValue |
| Type | ds:SignatureValueType |
| Nilable | no |
| Abstract | no |

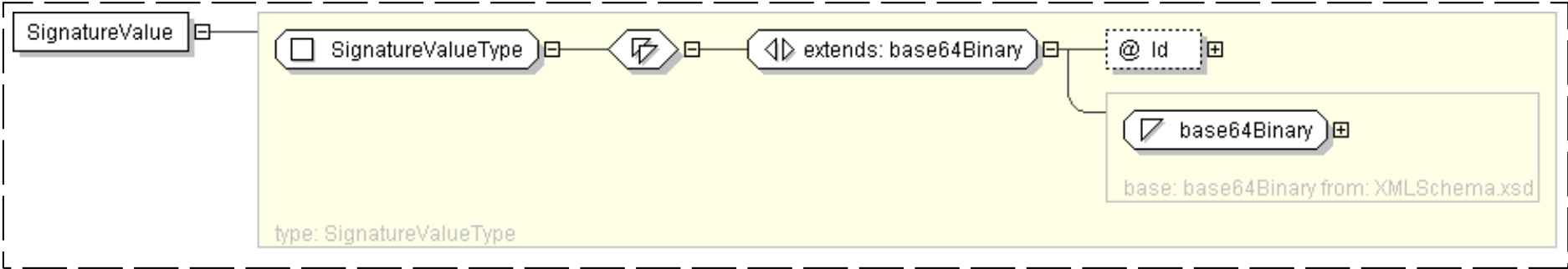
Logical Diagram



XML Instance Representation

```
<ds:SignatureValue
  Id="ID [0..1]">
  base64Binary
</ds:SignatureValue>
```

Diagram



Schema Component Representation

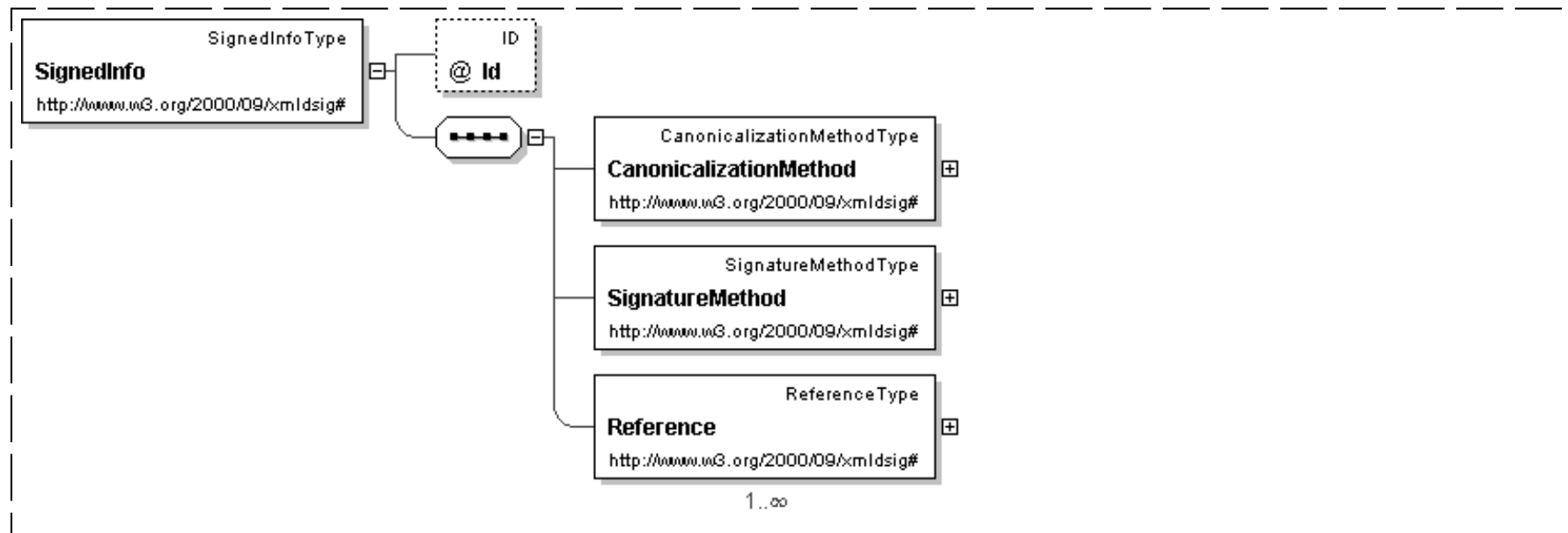
```
<element name="SignatureValue" type=" ds:SignatureValueType " />
```

Element: SignedInfo

| | |
|---------|-----------------------------------|
| Name | SignedInfo |
| Type | ds:SignedInfoType |
| Nilable | no |

Abstract

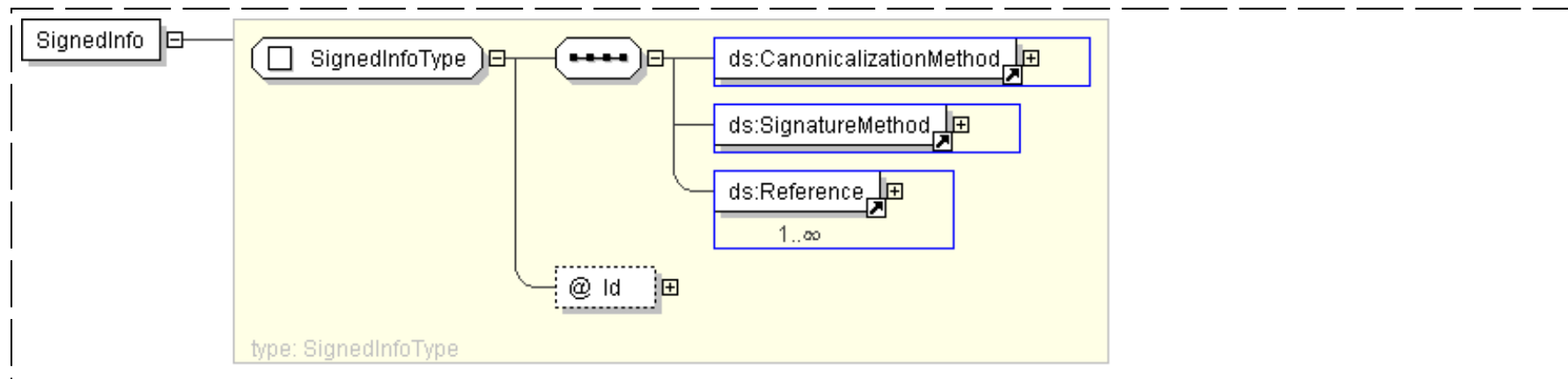
no

Logical Diagram**XML Instance Representation**

```

<ds:SignedInfo
  Id="ID [0..1]">
  <ds:CanonicalizationMethod> ... </ds:CanonicalizationMethod> [1]
  <ds:SignatureMethod> ... </ds:SignatureMethod> [1]
  <ds:Reference> ... </ds:Reference> [1..*]
</ds:SignedInfo>

```

Diagram

Schema Component Representation

```
<element name="signedInfo" type=" ds:SignedInfoType " />
```

[top](#)

Element: Transform

| | |
|----------|----------------------------------|
| Name | Transform |
| Type | ds:TransformType |
| Nilable | no |
| Abstract | no |

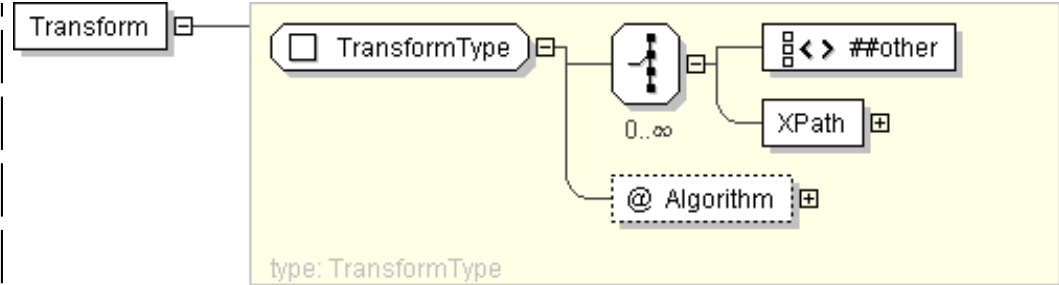
Logical Diagram



XML Instance Representation

```
<ds:Transform
Algorithm="anyURI [1]">
<!-- Mixed content -->
Start Choice [0..*]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
    <ds:XPath> string </ds:XPath> [1]
End Choice
</ds:Transform>
```

Diagram



Schema Component Representation

```
<element name="Transform" type=" ds:TransformType " />
```

[top](#)

Element: **Transforms**

| | |
|----------|-----------------------------------|
| Name | Transforms |
| Type | ds:TransformsType |
| Nilable | no |
| Abstract | no |

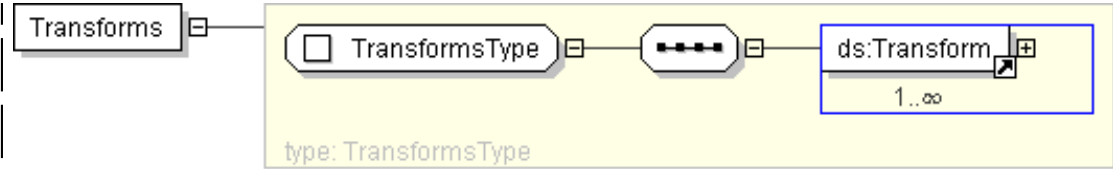
Logical Diagram



XML Instance Representation

```
<ds:Transforms>  
  <ds:Transform> ... </ds:Transform> [1..*]  
</ds:Transforms>
```

Diagram



Schema Component Representation

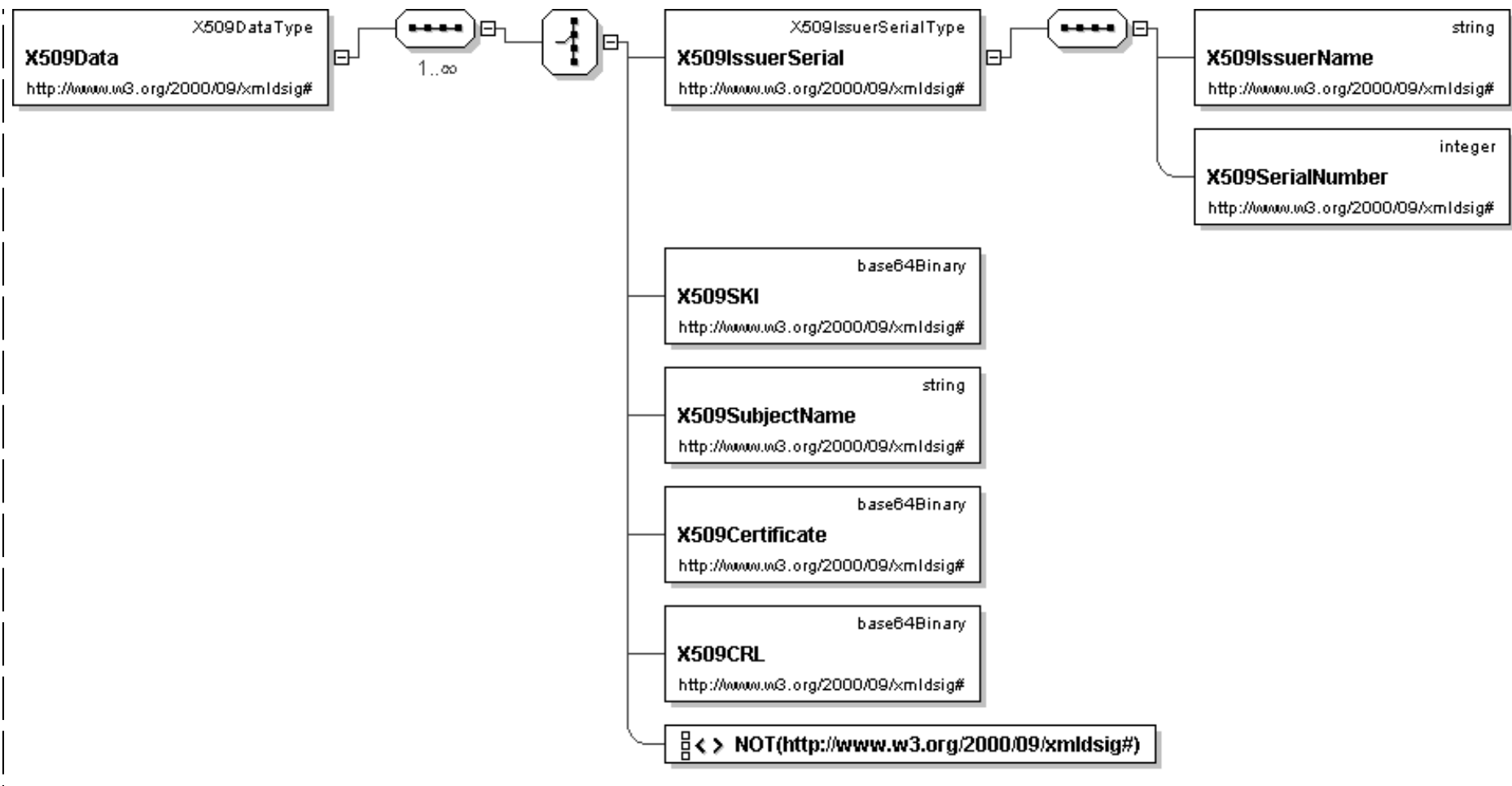
```
<element name="Transforms" type="ds:TransformsType" />
```

[top](#)

Element: **X509Data**

| | |
|----------|---------------------------------|
| Name | X509Data |
| Type | ds:X509DataType |
| Nilable | no |
| Abstract | no |

Logical Diagram



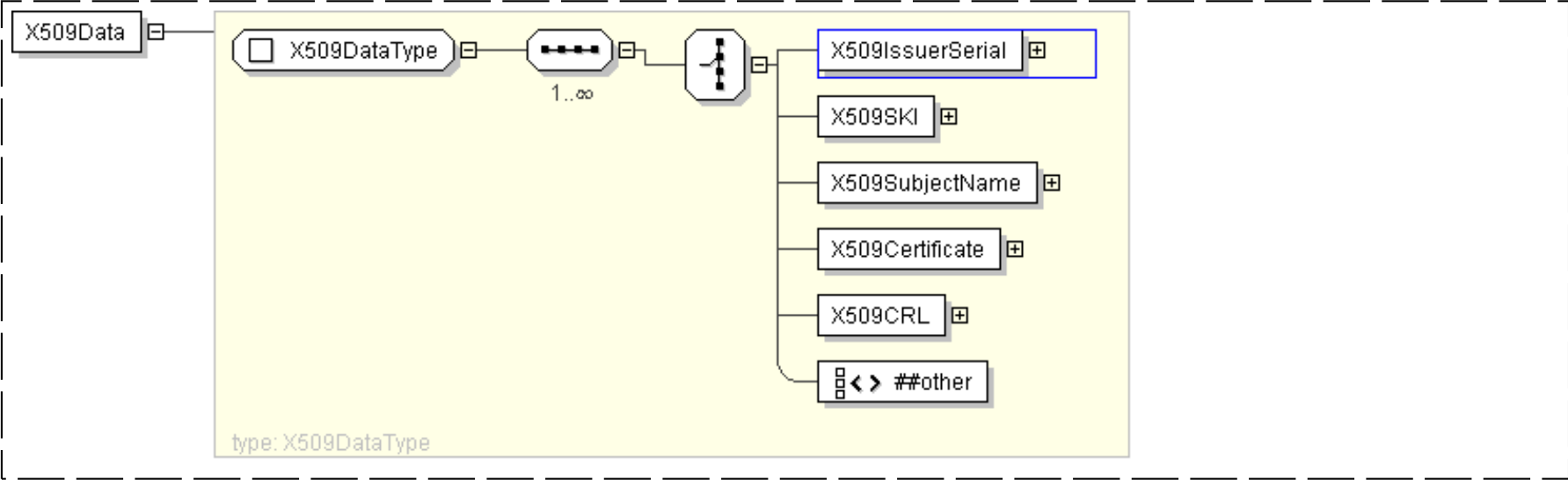
XML Instance Representation

```

<ds:X509Data>
  Start Sequence [1..*]
  Start Choice [1]
    <ds:X509IssuerSerial> ds:X509IssuerSerialType </ds:X509IssuerSerial> [1]
    <ds:X509SKI> base64Binary </ds:X509SKI> [1]
    <ds:X509SubjectName> string </ds:X509SubjectName> [1]
    <ds:X509Certificate> base64Binary </ds:X509Certificate> [1]
    <ds:X509CRL> base64Binary </ds:X509CRL> [1]
    Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
  End Choice
End Sequence
</ds:X509Data>

```

Diagram



Schema Component Representation

```
<element name="X509Data" type=" ds:X509DataType " />
```

[top](#)

Global Definitions

Complex Type: CanonicalizationMethodType

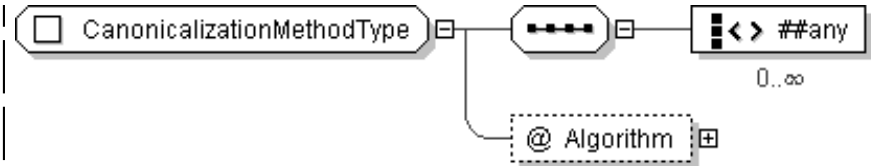
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|----------------------------|
| Name | CanonicalizationMethodType |
| Abstract | no |

XML Instance Representation

```
<...  
Algorithm="anyURI [1]">  
<!-- Mixed content -->  
  Allow any elements from any namespace (strict validation). [0..*]  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="CanonicalizationMethodType" mixed="true">
  <sequence>
    <any namespace="##any" minOccurs="0" maxOccurs="unbounded" />
    <-- (0,unbounded) elements from (1,1) namespace -->
  </sequence>
  <attribute name="Algorithm" type="anyURI" use="required" />
</complexType>
```

[top](#)

Complex Type: **DSAKeyValue**Type

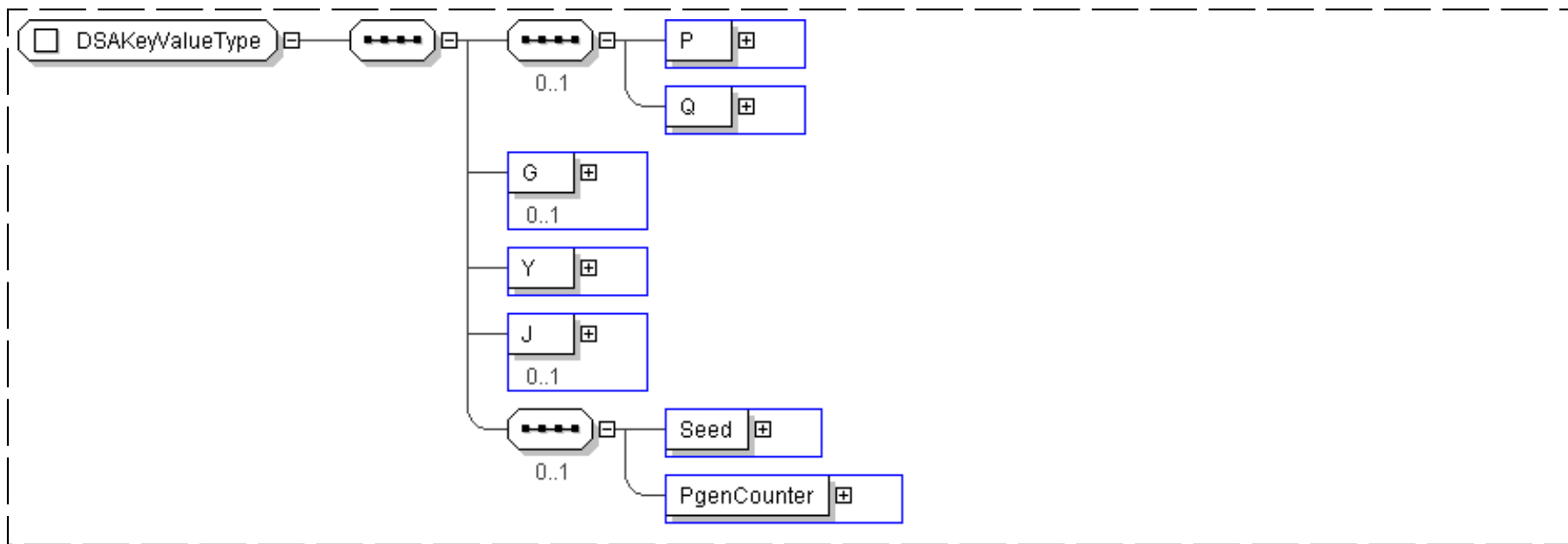
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|-------------|
| Name | DSAKeyValue |
| Abstract | no |

XML Instance Representation

```
<...>
Start Sequence [0..1]
  <ds:P> ds:CryptBinary </ds:P> [1]
  <ds:Q> ds:CryptBinary </ds:Q> [1]
End Sequence
<ds:G> ds:CryptBinary </ds:G> [0..1]
<ds:Y> ds:CryptBinary </ds:Y> [1]
<ds:J> ds:CryptBinary </ds:J> [0..1]
Start Sequence [0..1]
  <ds:Seed> ds:CryptBinary </ds:Seed> [1]
  <ds:PgenCounter> ds:CryptBinary </ds:PgenCounter> [1]
End Sequence
</...>
```

Diagram



Schema Component Representation

```

<complexType name="DSASKeyValueType">
  <sequence>
    <sequence minOccurs="0">
      <element name="P" type="ds:CryptoBinary"/>
      <element name="Q" type="ds:CryptoBinary"/>
    </sequence>
    <element name="G" type="ds:CryptoBinary" minOccurs="0"/>
    <element name="Y" type="ds:CryptoBinary"/>
    <element name="J" type="ds:CryptoBinary" minOccurs="0"/>
    <sequence minOccurs="0">
      <element name="Seed" type="ds:CryptoBinary"/>
      <element name="PgenCounter" type="ds:CryptoBinary"/>
    </sequence>
  </sequence>
</complexType>

```

[top](#)

Complex Type: **DigestMethodType**

| | |
|---------------------|------|
| <i>Super-types:</i> | None |
| <i>Sub-types:</i> | None |

| | |
|----------|------------------|
| Name | DigestMethodType |
| Abstract | no |

XML Instance Representation

```
<...  
  Algorithm="anyURI [1]">  
  <!-- Mixed content -->  
    Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="DigestMethodType" mixed="true">  
  <sequence>  
    <any namespace="##other" processContents="lax" minOccurs="0" maxOccurs="unbounded"/>  
  </sequence>  
  <attribute name="Algorithm" type="anyURI" use="required"/>  
</complexType>
```

[top](#)

Complex Type: **KeyInfoType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|-------------|
| Name | KeyInfoType |
| Abstract | no |

XML Instance Representation

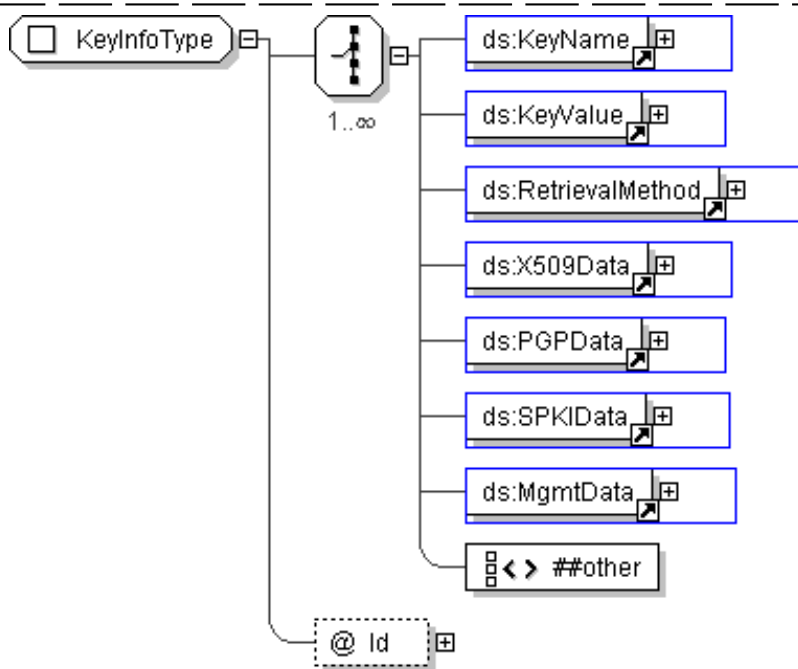
```
<...  
  Id="ID [0..1]">  
  <!-- Mixed content -->
```

```

Start Choice [1..*]
  <ds:KeyName> ... </ds:KeyName> [1]
  <ds:KeyValue> ... </ds:KeyValue> [1]
  <ds:RetrievalMethod> ... </ds:RetrievalMethod> [1]
  <ds:X509Data> ... </ds:X509Data> [1]
  <ds:PGPData> ... </ds:PGPData> [1]
  <ds:SPKIDData> ... </ds:SPKIDData> [1]
  <ds:MgmtData> ... </ds:MgmtData> [1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
End Choice
</...>

```

Diagram



Schema Component Representation

```

<complexType name="KeyInfoType" mixed="true">
  <choice maxOccurs="unbounded">
    <element ref="ds:KeyName" />
    <element ref="ds:KeyValue" />
    <element ref="ds:RetrievalMethod" />
    <element ref="ds:X509Data" />
    <element ref="ds:PGPData" />
    <element ref="ds:SPKIDData" />
  
```

```
<element ref=" ds:MgmtData " />
<any namespace="##other" processContents="lax"/>
<!-- (1,1) elements from (0,unbounded) namespaces -->
</choice>
<attribute name="Id" type=" ID " use="optional"/>
</complexType>
```

[top](#)

Complex Type: **KeyValue**Type

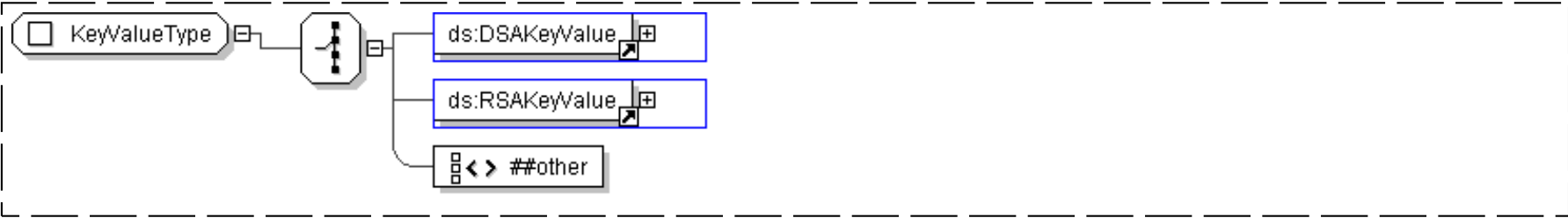
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|----------|
| Name | KeyValue |
| Abstract | no |

XML Instance Representation

```
<...>
<!-- Mixed content -->
Start Choice [1]
  <ds:DSAKeyValue> ... </ds:DSAKeyValue> [1]
  <ds:RSAKeyValue> ... </ds:RSAKeyValue> [1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<complexType name="KeyValue" mixed="true">
  <choice>
    <element ref=" ds:DSAKeyValue " />
    <element ref=" ds:RSAKeyValue " />

```

```
<any namespace="##other" processContents="lax"/>
</choice>
</complexType>
```

[top](#)

Complex Type: **ManifestType**

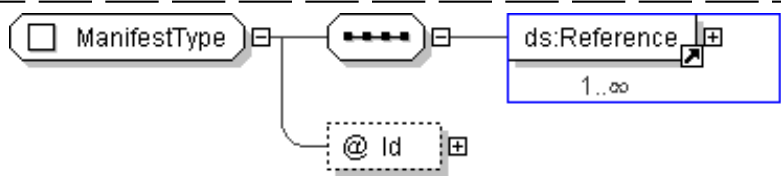
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|--------------|
| Name | ManifestType |
| Abstract | no |

XML Instance Representation

```
<...
  Id="ID [0..1]">
    <ds:Reference> ... </ds:Reference> [1..*]
  </...>
```

Diagram



Schema Component Representation

```
<complexType name="ManifestType">
  <sequence>
    <element ref="ds:Reference" maxOccurs="unbounded"/>
  </sequence>
  <attribute name="Id" type="ID" use="optional"/>
</complexType>
```

[top](#)

Complex Type: **ObjectType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|------------|
| Name | ObjectType |
| Abstract | no |

XML Instance Representation

```
<...  
  Id="ID [0..1]"  
  MimeType="string [0..1]"  
  Encoding="anyURI [0..1]">  
  <!-- Mixed content -->  
  Start Sequence [0..*]  
    Allow any elements from any namespace (lax validation). [1]  
  End Sequence  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="ObjectType" mixed="true">  
  <sequence minOccurs="0" maxOccurs="unbounded">  
    <any namespace="##any" processContents="lax"/>  
  </sequence>  
  <attribute name="Id" type="ID" use="optional"/>  
  <attribute name="MimeType" type="string" use="optional"/>  
  <attribute name="Encoding" type="anyURI" use="optional"/>  
  <!-- add a grep facet -->  
</complexType>
```

Complex Type: **PGPDataType**

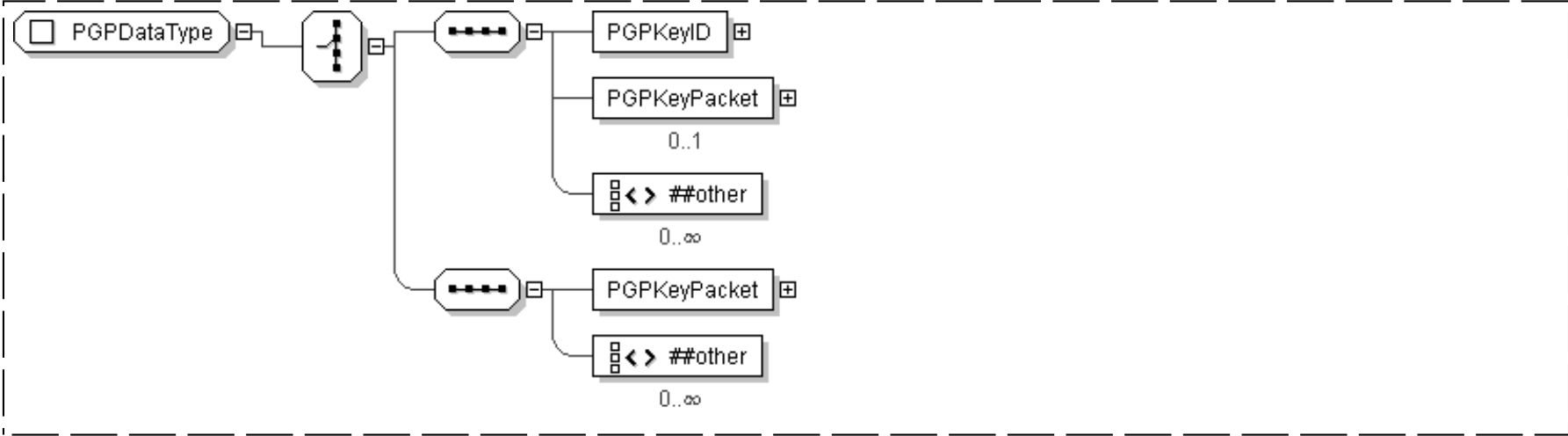
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|-------------|
| Name | PGPDataType |
| Abstract | no |

XML Instance Representation

```
<...>
Start Choice [1]
  <ds:PGPKeyID> base64Binary </ds:PGPKeyID> [1]
  <ds:PGPKeyPacket> base64Binary </ds:PGPKeyPacket> [0..1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]
  <ds:PGPKeyPacket> base64Binary </ds:PGPKeyPacket> [1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [0..*]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<complexType name="PGPDataType">
  <choice>
    <sequence>
      <element name="PGPKeyID" type="base64Binary"/>
      <element name="PGPKeyPacket" type="base64Binary" minOccurs="0"/>
      <any namespace="##other" processContents="lax" minOccurs="0" maxOccurs="unbounded"/>
    
```

```

    </sequence>
    <sequence>
      <element name="PGPKeyPacket" type="base64Binary"/>
      <any namespace="##other" processContents="lax" minOccurs="0" maxOccurs="unbounded"/>
    </sequence>
  </choice>
</complexType>

```

[top](#)

Complex Type: RSAKeyValueType

Super-types: None

Sub-types: None

| | |
|-----------------|-----------------|
| Name | RSAKeyValueType |
| Abstract | no |

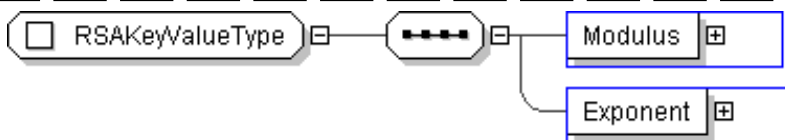
XML Instance Representation

```

<...>
  <ds:Modulus> ds:CryptoBinary </ds:Modulus> [1]
  <ds:Exponent> ds:CryptoBinary </ds:Exponent> [1]
</...>

```

Diagram



Schema Component Representation

```

<complexType name="RSAKeyValueType">
  <sequence>
    <element name="Modulus" type="ds:CryptoBinary"/>
    <element name="Exponent" type="ds:CryptoBinary"/>
  </sequence>
</complexType>

```

[top](#)

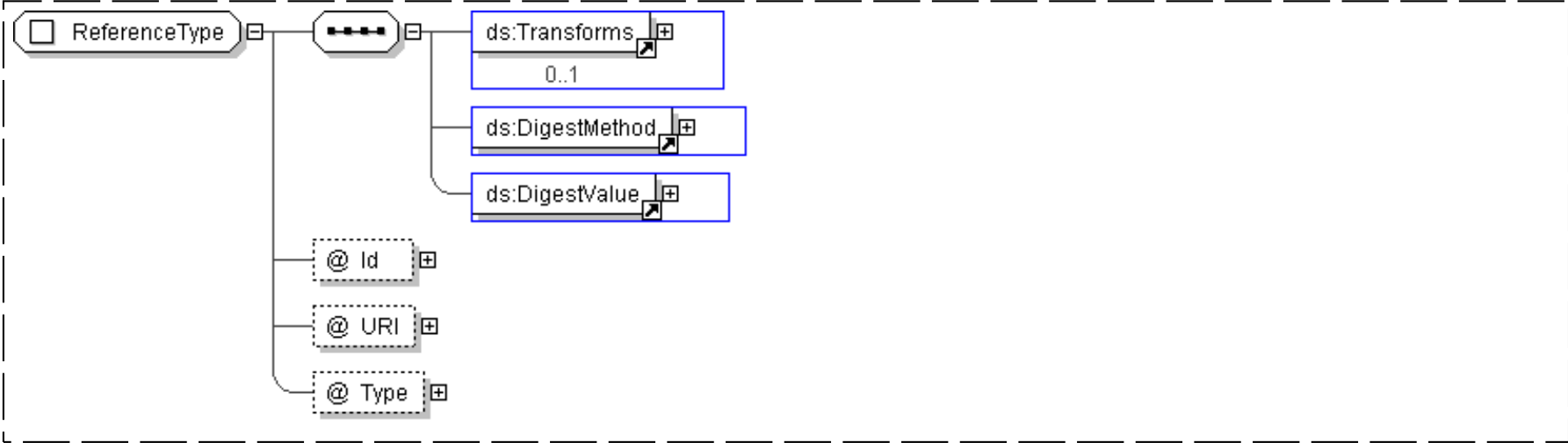
Complex Type: **ReferenceType**

| | |
|--------------|---------------|
| Super-types: | None |
| Sub-types: | None |
| Name | ReferenceType |
| Abstract | no |

XML Instance Representation

```
<...  
Id="ID [0..1]"  
URI="anyURI [0..1]"  
Type="anyURI [0..1]">  
  <ds:Transforms> ... </ds:Transforms> [0..1]  
  <ds:DigestMethod> ... </ds:DigestMethod> [1]  
  <ds:DigestValue> ... </ds:DigestValue> [1]  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="ReferenceType">  
  <sequence>  
    <element ref="ds:Transforms" minOccurs="0"/>  
    <element ref="ds:DigestMethod"/>  
    <element ref="ds:DigestValue"/>  
  </sequence>  
</complexType>
```

```
<attribute name="Id" type=" ID " use="optional"/>
<attribute name="URI" type=" anyURI " use="optional"/>
<attribute name="Type" type=" anyURI " use="optional"/>
</complexType>
```

[top](#)

Complex Type: RetrievalMethodType

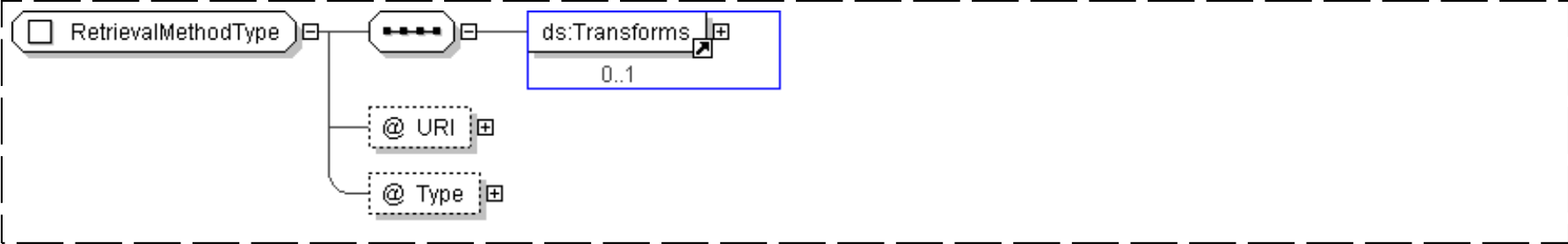
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|---------------------|
| Name | RetrievalMethodType |
| Abstract | no |

XML Instance Representation

```
<...
URI="anyURI [0..1]"
Type="anyURI [0..1]">
  <ds:Transforms> ... </ds:Transforms> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<complexType name="RetrievalMethodType">
  <sequence>
    <element ref=" ds:Transforms " minOccurs="0"/>
  </sequence>
  <attribute name="URI" type=" anyURI "/>
  <attribute name="Type" type=" anyURI " use="optional"/>
</complexType>
```

Complex Type: **SPKIDataType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|--------------|
| Name | SPKIDataType |
| Abstract | no |

XML Instance Representation

```
<...>
Start Sequence [1..*]
  <ds:SPKISexp> base64Binary </ds:SPKISexp> [1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [0..1]
End Sequence
</...>
```

Diagram



Schema Component Representation

```
<complexType name="SPKIDataType">
  <sequence maxOccurs="unbounded">
    <element name="SPKISexp" type="base64Binary"/>
    <any namespace="##other" processContents="lax" minOccurs="0"/>
  </sequence>
</complexType>
```

Complex Type: **SignatureMethodType**

| | |
|--------------|------|
| Super-types: | None |
|--------------|------|

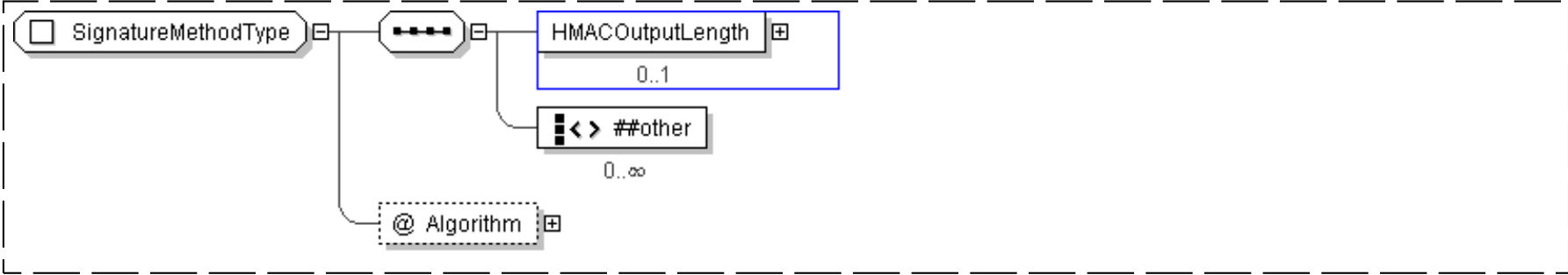
| | |
|------------|------|
| Sub-types: | None |
|------------|------|

| | |
|----------|---------------------|
| Name | SignatureMethodType |
| Abstract | no |

XML Instance Representation

```
<...
Algorithm="anyURI [1]">
  <!-- Mixed content -->
  <ds:HMACOutputLength> ds:HMACOutputLengthType </ds:HMACOutputLength> [0..1]
  Allow any elements from a namespace other than this schema's namespace (strict validation).
  [0..*]
</...>
```

Diagram



Schema Component Representation

```
<complexType name="SignatureMethodType" mixed="true">
  <sequence>
    <element name="HMACOutputLength" type="ds:HMACOutputLengthType" minOccurs="0" />
    <any namespace="##other" minOccurs="0" maxOccurs="unbounded" />
    <!-- (0,unbounded) elements from (1,1) external namespace -->
  </sequence>
  <attribute name="Algorithm" type="anyURI" use="required" />
</complexType>
```

[top](#)

Complex Type: SignaturePropertiesType

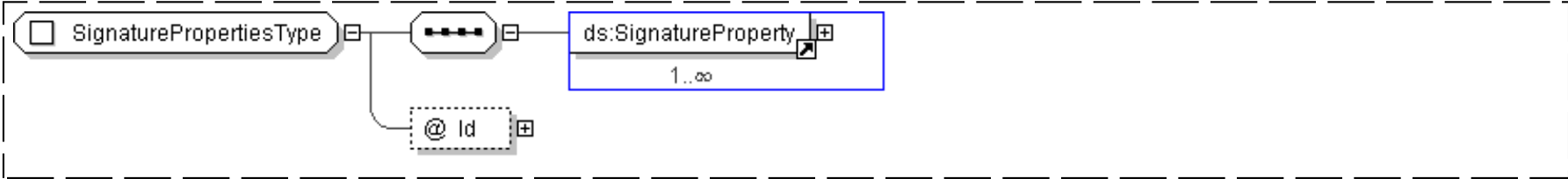
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|-------------------------|
| Name | SignaturePropertiesType |
| Abstract | no |

XML Instance Representation

```
<...  
  Id="ID [0..1]">  
    <ds:SignatureProperty> ... </ds:SignatureProperty> [1..*]  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="SignaturePropertiesType">  
  <sequence>  
    <element ref="ds:SignatureProperty" maxOccurs="unbounded"/>  
  </sequence>  
  <attribute name="Id" type="ID" use="optional"/>  
</complexType>
```

[top](#)

Complex Type: **SignaturePropertyType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

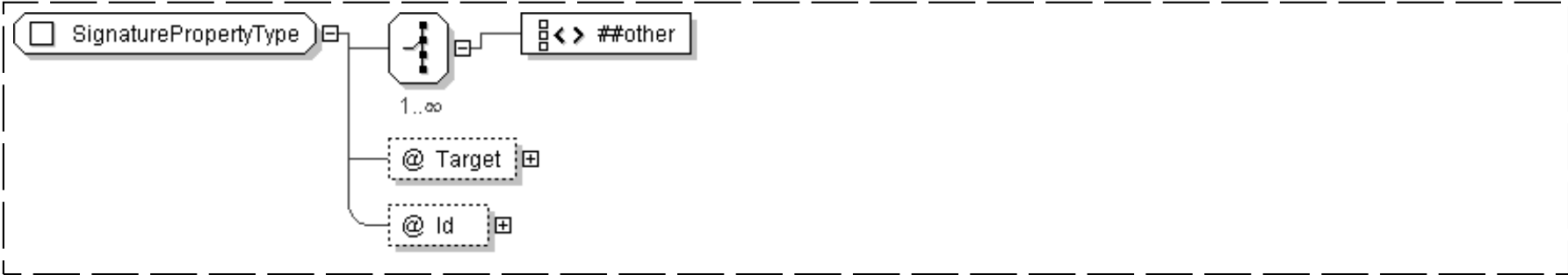
| | |
|----------|-----------------------|
| Name | SignaturePropertyType |
| Abstract | no |

XML Instance Representation

```
<...  
  Target="anyURI [1]"  
  Id="ID [0..1]">  
  <!-- Mixed content -->  
</...>
```

```
| Start Choice [1..*]  
|     Allow any elements from a namespace other than this schema's namespace (lax validation). [1]  
| End Choice  
| </...>
```

Diagram



Schema Component Representation

```
<complexType name="SignaturePropertyType" mixed="true">  
  <choice maxOccurs="unbounded">  
    <any namespace="##other" processContents="lax"/>  
    <!-- (1,1) elements from (1,unbounded) namespaces -->  
  </choice>  
  <attribute name="Target" type="anyURI" use="required"/>  
  <attribute name="Id" type="ID" use="optional"/>  
</complexType>
```

[top](#)

Complex Type: **SignatureType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

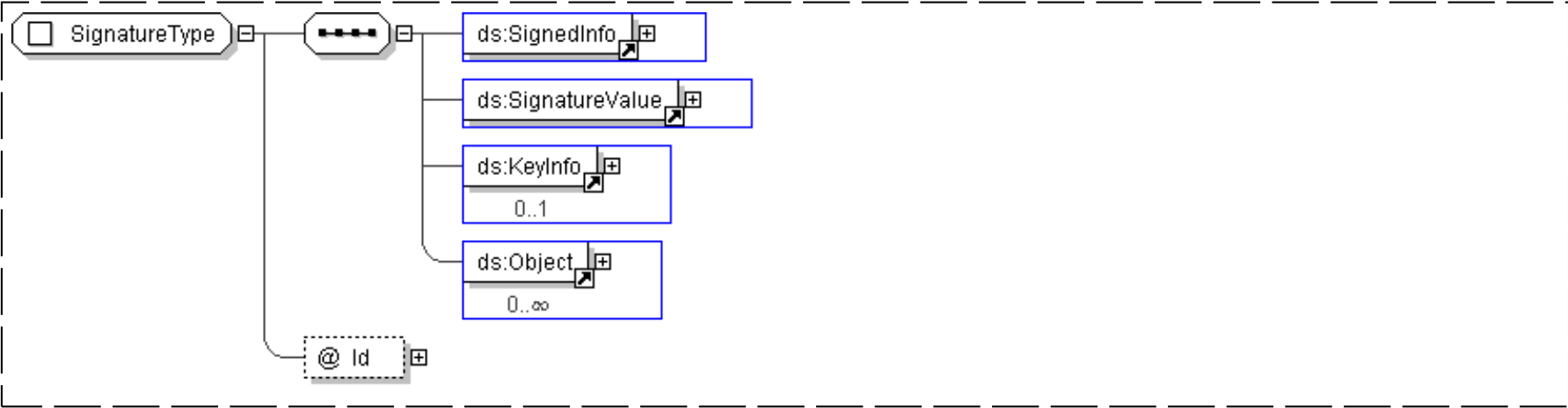
| | |
|----------|---------------|
| Name | SignatureType |
| Abstract | no |

XML Instance Representation

```
<...  
Id="ID [0..1]">  
  <ds:SignedInfo> ... </ds:SignedInfo> [1]  
  <ds:SignatureValue> ... </ds:SignatureValue> [1]  
</...>
```

```
<ds:KeyInfo> ... </ds:KeyInfo> [0..1]
<ds:Object> ... </ds:Object> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<complexType name="SignatureType">
  <sequence>
    <element ref=" ds:SignedInfo " />
    <element ref=" ds:SignatureValue " />
    <element ref=" ds:KeyInfo " minOccurs="0"/>
    <element ref=" ds:Object " minOccurs="0" maxOccurs="unbounded"/>
  </sequence>
  <attribute name="Id" type=" ID " use="optional"/>
</complexType>
```

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Complex Type: **SignatureValueType**

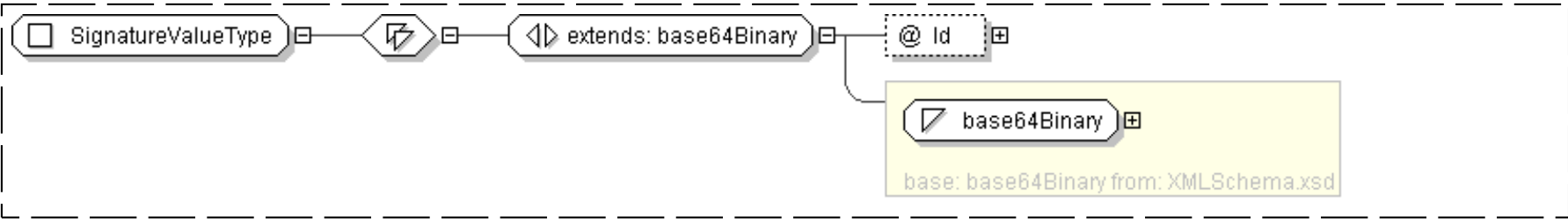
| | |
|--------------|---|
| Super-types: | base64Binary < SignatureValueType (by extension) |
| Sub-types: | None |

| | |
|----------|--------------------|
| Name | SignatureValueType |
| Abstract | no |

XML Instance Representation

```
<...  
  Id="ID [0..1]">  
  base64Binary  
</...>
```

Diagram



Schema Component Representation

```
<complexType name="SignatureValueType">  
  <simpleContent>  
    <extension base="base64Binary">  
      <attribute name="Id" type="ID" use="optional"/>  
    </extension>  
  </simpleContent>  
</complexType>
```

[top](#)

Complex Type: **SignedInfoType**

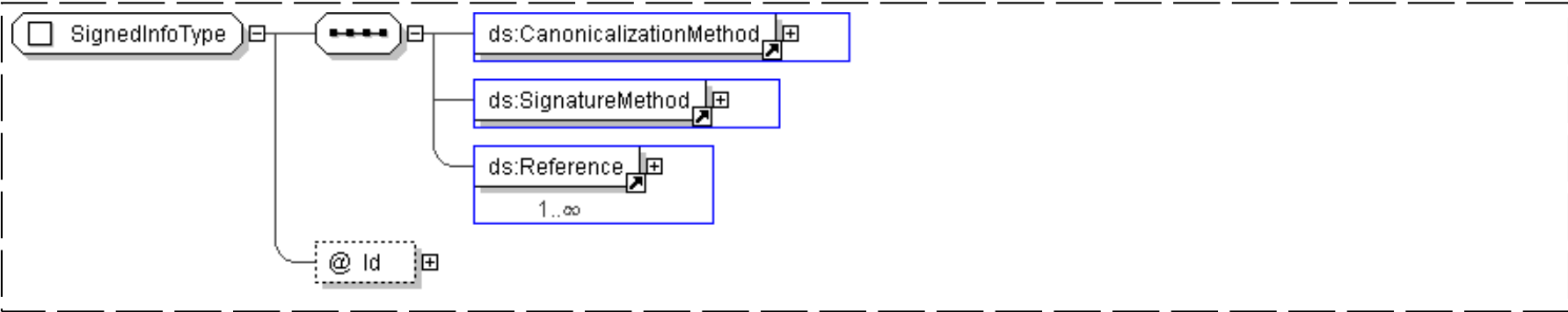
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|----------------|
| Name | SignedInfoType |
| Abstract | no |

XML Instance Representation

```
<...  
  Id="ID [0..1]">  
    <ds:CanonicalizationMethod> ... </ds:CanonicalizationMethod> [1]  
    <ds:SignatureMethod> ... </ds:SignatureMethod> [1]  
    <ds:Reference> ... </ds:Reference> [1..*]  
  </...>
```


Diagram



Schema Component Representation

```
<complexType name="SignedInfoType">
  <sequence>
    <element ref=" ds:CanonicalizationMethod " />
    <element ref=" ds:SignatureMethod " />
    <element ref=" ds:Reference " maxOccurs="unbounded" />
  </sequence>
  <attribute name="Id" type=" ID " use="optional" />
</complexType>
```

[top](#)

Complex Type: TransformType

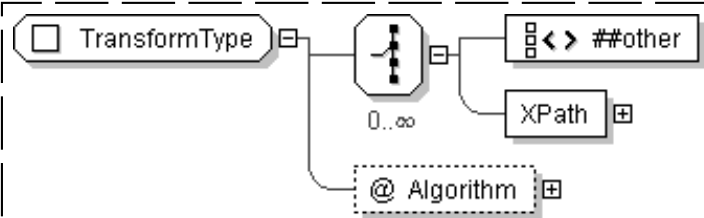
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|---------------|
| Name | TransformType |
| Abstract | no |

XML Instance Representation

```
<...
Algorithm="anyURI [1]">
<!-- Mixed content -->
Start Choice [0..*]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
  <ds:XPath> string </ds:XPath> [1]
End Choice
</...>
```

Diagram



Schema Component Representation

```
<complexType name="TransformType" mixed="true">
  <choice minOccurs="0" maxOccurs="unbounded">
    <any namespace="##other" processContents="lax"/>
    <!-- (1,1) elements from (0,unbounded) namespaces -->
    <element name="XPath" type="string"/>
  </choice>
  <attribute name="Algorithm" type="anyURI" use="required"/>
</complexType>
```

[top](#)

Complex Type: **TransformsType**

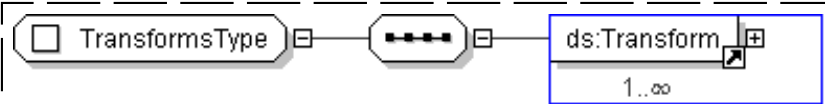
| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

| | |
|----------|----------------|
| Name | TransformsType |
| Abstract | no |

XML Instance Representation

```
<...>
  <ds:Transform> ... </ds:Transform> [1..*]
</...>
```

Diagram



Schema Component Representation

```
<complexType name="TransformsType">
  <sequence>
    <element ref=" ds:Transform " maxOccurs="unbounded" />
  </sequence>
</complexType>
```

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Complex Type: X509DataType

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

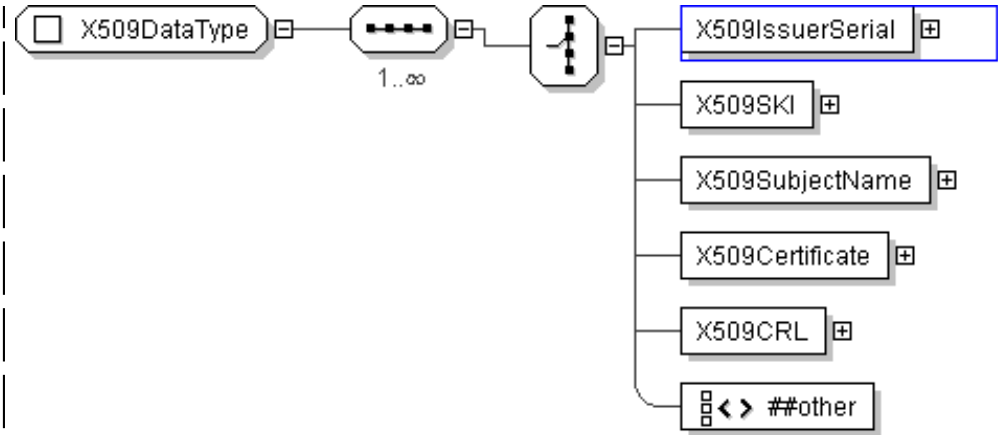
| | |
|----------|--------------|
| Name | X509DataType |
| Abstract | no |

XML Instance Representation

```
<...>
Start Sequence [1..*]
Start Choice [1]
  <ds:X509IssuerSerial> ds:X509IssuerSerialType </ds:X509IssuerSerial> [1]
  <ds:X509SKI> base64Binary </ds:X509SKI> [1]
  <ds:X509SubjectName> string </ds:X509SubjectName> [1]
  <ds:X509Certificate> base64Binary </ds:X509Certificate> [1]
  <ds:X509CRL> base64Binary </ds:X509CRL> [1]
  Allow any elements from a namespace other than this schema's namespace (lax validation). [1]
End Choice
End Sequence
</...>
```

Diagram





Schema Component Representation

```
<complexType name="X509DataType">
  <sequence maxOccurs="unbounded">
    <choice>
      <element name="X509IssuerSerial" type=" ds:X509IssuerSerialType " />
      <element name="X509SKI" type=" base64Binary " />
      <element name="X509SubjectName" type=" string " />
      <element name="X509Certificate" type=" base64Binary " />
      <element name="X509CRL" type=" base64Binary " />
      <any namespace="##other" processContents="lax" />
    </choice>
  </sequence>
</complexType>
```

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Complex Type: **X509IssuerSerialType**

| | |
|--------------|------|
| Super-types: | None |
| Sub-types: | None |

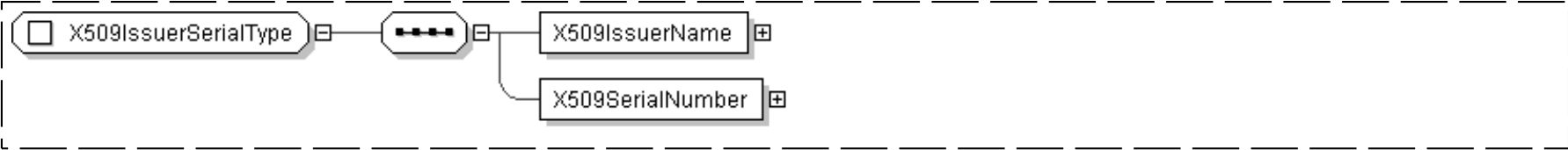
| | |
|----------|----------------------|
| Name | X509IssuerSerialType |
| Abstract | no |

XML Instance Representation

```
<...>
  <ds:X509IssuerName> string </ds:X509IssuerName> [1]
```

```
<ds:X509SerialNumber> integer </ds:X509SerialNumber> [1]
</...>
```

Diagram



Schema Component Representation

```
<complexType name="X509IssuerSerialType">
  <sequence>
    <element name="X509IssuerName" type="string"/>
    <element name="X509SerialNumber" type="integer"/>
  </sequence>
</complexType>
```

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Simple Type: **CryptoBinary**

| | |
|--------------|---|
| Super-types: | base64Binary < CryptoBinary (by restriction) |
| Sub-types: | None |

| | |
|---------|---|
| Name | CryptoBinary |
| Content | <ul style="list-style-type: none">Base XSD Type: base64Binary |

Diagram



Schema Component Representation

```
<simpleType name="CryptoBinary">
  <restriction base="base64Binary"/>
</simpleType>
```

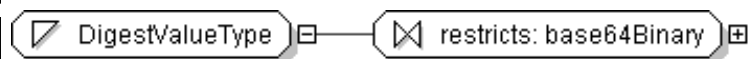
[top](#)

Simple Type: **DigestValueType**

| | |
|---------------------|--|
| <i>Super-types:</i> | base64Binary < DigestValueType (by restriction) |
| <i>Sub-types:</i> | None |

| | |
|----------------|---|
| Name | DigestValueType |
| Content | <ul style="list-style-type: none"> Base XSD Type: base64Binary |

Diagram



Schema Component Representation

```

<simpleType name="DigestValueType">
  <restriction base="base64Binary"/>
</simpleType>

```

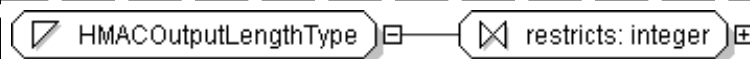
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Simple Type: **HMACOutputLengthType**

| | |
|---------------------|--|
| <i>Super-types:</i> | integer < HMACOutputLengthType (by restriction) |
| <i>Sub-types:</i> | None |

| | |
|----------------|--|
| Name | HMACOutputLengthType |
| Content | <ul style="list-style-type: none"> Base XSD Type: integer |

Diagram



Schema Component Representation

```

<simpleType name="HMACOutputLengthType">
  <restriction base="integer"/>
</simpleType>

```

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Legend

Complex Type:

Schema Component Type

AusAddress

Schema Component Name

| | |
|--------------|---|
| Super-types: | Address < AusAddress (by extension) |
| Sub-types: | <ul style="list-style-type: none">QLDAddress (by restriction) |

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

| | |
|----------|------------|
| Name | AusAddress |
| Abstract | no |

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
 - If the element/attribute's type is in the schema, a link is provided to it.
 - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<pattern = [1-9][0-9]{3}>>.

Schema Component Representation

```

<complexType name="AusAddress">
  <complexContent>
    <extension base="Address">
      <sequence>
        <element name="state" type="AusStates"/>
        <element name="postcode">
          <simpleType>
            <restriction base="string">
              <pattern value="[1-9][0-9]{3}"/>
            </restriction>
          </simpleType>
        </element>
      </sequence>
      <attribute name="country" type="string" fixed="Australia"/>
    </extension>
  </complexContent>
</complexType>

```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

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Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot be used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-all>.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-choice>.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then [substitution group](#) members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like [Uniqueness Constraint](#), but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cidentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a [Key Constraint](http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions) or [Uniqueness Constraint](http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions). See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nilable (Applies to element declarations). If an element declaration is nilable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the <http://www.w3.org/2001/XMLSchema-instance> namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: <http://www.w3.org/TR/xmlschema-1/#element-sequence>.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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