



FpML Data Dictionary

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This Version:

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

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Element/Description	Used By
additionalPayment ; entity type: FpML_Fee Additional payments between the principal parties. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swap FpML_CapFloor
adjustableDate ; entity type: FpML_AdjustableDate A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AdjustableOrRelativeDate
adjustableDates ; entity type: FpML_AdjustableDates A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AdjustableOrRelativeDates FpML_CashSettlementPaymentDate
adjustedCashSettlementPaymentDate ; built-in datatype: <i>date</i> The date on which the cash settlement amount is paid. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedCashSettlementValuationDate ; built-in datatype: <i>date</i> The date by which the cash settlement amount must be agreed. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedEarlyTerminationDate ; built-in datatype: <i>date</i> The early termination date that is applicable if an early termination provision is exercised. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CancellationEvent FpML_EarlyTerminationEvent FpML_MandatoryEarlyTerminationAdjustedDates
adjustedEffectiveDate ; built-in datatype: <i>date</i> The start date of the calculation period. This date should already be adjusted for any applicable business day convention. This is also the date when	FpML_Fra

the observed rate is applied, the reset date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
adjustedEndDate ; built-in datatype: <i>date</i> The calculation period end date, adjusted according to any relevant business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriod
adjustedExerciseDate ; built-in datatype: <i>date</i> The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CancellationEvent FpML_EarlyTerminationEvent FpML_ExerciseEvent FpML_ExtensionEvent
adjustedExerciseFeePaymentDate ; built-in datatype: <i>date</i> The date on which the exercise fee amount is paid. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_EarlyTerminationEvent FpML_ExerciseEvent
adjustedExtendedTerminationDate ; built-in datatype: <i>date</i> The termination date if an extendible provision is exercised. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ExtensionEvent
adjustedFixingDate ; built-in datatype: <i>date</i> The adjusted fixing date, i.e. the actual date the rate is observed. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_RateObservation
adjustedFxSpotFixingDate ; built-in datatype: <i>date</i> The date on which the fx spot rate is observed. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FxLinkedNotionalAmount
adjustedPaymentDate ; built-in datatype: <i>date</i> The adjusted payment date. This date should already be adjusted for any applicable business day convention.	FpML_Payment FpML_PaymentCalculationPeriod

Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
adjustedPrincipalExchangeDate ; built-in datatype: <i>date</i> The principal exchange date. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PrincipalExchange
adjustedRelevantSwapEffectiveDate ; built-in datatype: <i>date</i> The effective date of the underlying swap associated with a given exercise date. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ExerciseEvent
adjustedStartDate ; built-in datatype: <i>date</i> The calculation period start date, adjusted according to any relevant business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriod
adjustedTerminationDate ; built-in datatype: <i>date</i> The end date of the calculation period. This date should already be adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Fra
americanExercise ; entity type: FpML_AmericanExercise The parameters for defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseSelection
amount ; built-in datatype: <i>decimal</i> The monetary quantity in currency units. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Money
automaticExercise ; entity type: FpML_AutomaticExercise If automatic exercise is specified then the notional amount of the underlying swap, not previously	FpML_ExerciseProcedure

<p>exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than the specified thresholdRate. The term In-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>averageRateObservationDate ; entity type: FpML_FXAverageRateObservationDate</p> <p>One of more specific rate observation dates.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateOption
<p>averageRateObservationSchedule ; entity type: FpML_FXAverageRateObservationSchedule</p> <p>Parametric schedule of rate observations.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateOption
<p>averageRateQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>strikeQuoteBasisScheme</i></p> <p>The method by which the average rate that is being observed is quoted.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateOption
<p>averageRateWeightingFactor ; built-in datatype: <i>string</i></p> <p>An optional factor that can be used for weighting certain observation dates. Typically, firms will weight each date with a factor of 1 if there are standard, unweighted adjustments.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateObservationDate
<p>averagingMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>averagingMethodScheme</i></p> <p>If averaging is applicable, this element specifies whether a weighted or unweighted average method of calculation is to be used. The element must only be included when averaging applies.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRateCalculation
<p>baseCurrency ; built-in datatype: <i>string</i></p> <p>The currency that is used as the basis for the side rates when calculating a cross rate.</p>	FpML_SideRates

Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
beneficiary ; entity type: FpML_Routing The ultimate beneficiary of the funds. The beneficiary can be identified either by an account at the beneficiaryBank (qv) or by explicit routingInformation. This element provides for the latter. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SettlementInstruction FpML_SplitSettlement
beneficiaryBank ; built-in datatype: <i>string</i> The bank that acts for the ultimate beneficiary of the funds in receiving payments. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SettlementInstruction FpML_SplitSettlement
bermudanExercise ; entity type: FpML_BermudanExercise The parameters for defining the exercise period for a Bermudan style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseSelection
bermudanExerciseDates ; entity type: FpML_AdjustableOrRelativeDates The dates that define the bermudan option exercise dates and the expiration date. The last specified exercise date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_BermudanExercise
bulletPayment ; entity type: FpML_BulletPayment A product to represent one or more known payments. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ProductSelection
businessCenter ; built-in datatype: <i>string</i> ; coding scheme: <i>businessCenterScheme</i> A code identifying a financial business center location. A list of business centers may be ordered in the document alphabetically based on business	FpML_BusinessCenters FpML_BusinessCenterTime FpML_ExerciseNotice

<p>center code. An FpML document containing an unordered business center list is still regarded as a conformant document.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>businessCenters ; entity type: FpML_BusinessCenters</p> <p>A container for a set of financial business centers. This set of business centers is used to determine whether a day is a business day or not.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange</p>
<p>businessCentersReference ; empty element</p> <p>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.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange</p>
<p>businessDateRange ; entity type: FpML_BusinessDateRange</p> <p>A range of contiguous business days.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_CashSettlementPaymentDate</p>
<p>businessDayConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>businessDayConventionScheme</i></p> <p>The convention for adjusting a date if it would otherwise fall on a day that is not a business day.</p> <p>(FpML_BusinessDayAdjustments usage)</p> <p>If the business day convention value is NONE then neither the businessCentersReference or businessCenters element should be included</p> <p>(FpML_RelativeDateOffset usage)</p> <p>If the business day convention value is NONE then the businessCentersReference or businessCenters element should still be included if the dayType element contains a value of Business since the business centers defined are those used for determining good business days.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_BusinessDayAdjustments FpML_RelativeDateOffset FpML_BusinessDateRange</p>
<p>buyer ; built-in datatype: <i>string</i> ; coding scheme: <i>payerReceiverScheme</i></p> <p>The buyer of the option</p> <p>Source:</p>	<p>FpML_Strike FpML_StrikeSchedule</p>

wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
buyerPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the buyer of the instrument. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAveragingRateOption FpML_Fra FpML_CancelableProvision FpML_ExtendibleProvision FpML_SinglePartyOption FpML_Swaption
calculatedRate ; built-in datatype: <i>decimal</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FloatingRateDefinition
calculation ; entity type: FpML_Calculation The parameters used in the calculation of fixed or floating rate calculation period amounts. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriodAmount
calculationAgent ; entity type: FpML_CalculationAgent The ISDA Calculation Agent responsible for performing duties associated with an optional early termination. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_OptionalEarlyTermination
calculationAgentParty ; built-in datatype: <i>string</i> ; coding scheme: <i>calculationAgentPartyScheme</i> 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. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_CalculationAgent
calculationAgentPartyReference ; empty element 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. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_CalculationAgent FpML_MandatoryEarlyTermination FpML_Swaption FpML_TradeHeader
calculationPeriod ; entity type: FpML_CalculationPeriod	FpML_PaymentCalculationPeriod

<p>The parameters used in the calculation of a fixed or floating rate calculation period amount. A list of calculation period elements may be ordered in the document by ascending adjusted start date. An FpML document which contains an unordered list of calculation periods is still regarded as a conformant document.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	
<p>calculationPeriodAmount ; entity type: FpML_CalculationPeriodAmount</p> <p>The calculation period amount parameters.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_InterestRateStream
<p>calculationPeriodDates ; entity type: FpML_CalculationPeriodDates</p> <p>The calculation periods dates schedule.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_InterestRateStream
<p>calculationPeriodDatesAdjustments ; entity type: FpML_BusinessDayAdjustments</p> <p>The business day convention to apply to each calculation period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_CalculationPeriodDates
<p>calculationPeriodDatesReference ; empty element</p> <p>A pointer style reference to the associated calculation period dates component defined elsewhere in the document.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_NotionalStepRule FpML_PaymentDates FpML_ResetDates FpML_StubCalculationPeriodAmount
<p>calculationPeriodFrequency ; entity type: FpML_CalculationPeriodFrequency</p> <p>The frequency at which calculation period end dates occur within the regular part of the calculation period schedule and their roll date convention.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateObservationSchedule FpML_CalculationPeriodDates
<p>calculationPeriodNumberOfDays ; built-in datatype: <i>positiveInteger</i></p> <p>The number of days from the adjusted effective date to the adjusted termination date calculated in accordance with the applicable day count fraction.</p> <p>Source:</p>	FpML_Fra

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
callCurrencyAmount ; entity type: FpML_Money The currency amount that the option gives the right to buy. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionLeg FpML_FXAverageRateOption
cancelableProvision ; entity type: FpML_CancelableProvision A provision that allows the specification of an embedded option within a swap giving the buyer of the option the right to terminate the swap, in whole or in part, on the early termination date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swap
cancelableProvisionAdjustedDates ; entity type: FpML_CancelableProvisionAdjustedDates The adjusted dates associated with a cancelable provision. These dates have been adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CancelableProvision
cancellationEvent ; entity type: FpML_CancellationEvent The adjusted dates for an individual cancellation date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CancelableProvisionAdjustedDates
capFloor ; entity type: FpML_CapFloor A cap, floor or cap floor structures product definition. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ProductSelection
capFloorStream ; entity type: FpML_InterestRateStream A cap, floor or cap floor structure stream. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CapFloor
capRate ; entity type: FpML_Strike The cap rate, if any, which applies to the floating rate for the calculation period. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain strike level. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05.	FpML_FloatingRateDefinition

Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
capRateSchedule ; entity type: FpML_StrikeSchedule The cap rate or cap rate schedule, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain strike level. A cap rate schedule is expressed as explicit cap rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FloatingRate
cashflows ; entity type: FpML_Cashflows The cashflows representation of the swap stream. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_InterestRateStream
cashflowsMatchParameters ; built-in datatype: <i>boolean</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Cashflows
cashPriceAlternateMethod ; entity type: FpML_CashPriceMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (b). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement
cashPriceMethod ; entity type: FpML_CashPriceMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (a). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement
cashSettlement ; entity type:	FpML_MandatoryEarlyTermination FpML_OptionalEarlyTermination

FpML_CashSettlement If specified, this means that cash settlement is applicable to the transaction and defines the parameters associated with the cash settlement procedure. If not specified, then physical settlement is applicable. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swaption
cashSettlementCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency in which the cash settlement amount will be specified. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashPriceMethod
cashSettlementPaymentDate ; entity type: FpML_CashSettlementPaymentDate The date on which the cash settlement amount will be paid, subject to adjustment in accordance with any applicable business day convention. This element would not be present for a mandatory early termination provision where the cash settlement date is the mandatory early termination date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement
cashSettlementReferenceBanks ; entity type: FpML_CashSettlementReferenceBanks A container for a set of reference institutions. These reference institutions may be called upon to provide rate quotations as part of the method to determine the applicable cash settlement amount. If institutions are not specified, it is assumed that reference institutions will be agreed between the parties on the exercise date, or in the case of swap transaction to which mandatory early termination is applicable, the cash settlement valuation date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashPriceMethod FpML_SettlementRateSource
cashSettlementTerms ; entity type: FpML_FXCashSettlement This optional element is only used if an option has been specified at execution time to be settled into a single cash payment. This would be used for a non-deliverable option. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionLeg
cashSettlementValuationDate ; entity type: FpML_RelativeDateOffset The date on which the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able	FpML_CashSettlement

to agree the cash settlement amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
cashSettlementValuationTime ; entity type: FpML_BusinessCenterTime The time on the cash settlement valuation date when the cash settlement amount will be determined according to the cash settlement method if the parties have not otherwise been able to agree the cash settlement amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement
city ; built-in datatype: <i>string</i> The city component of a postal address. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_Address
commencementDate ; entity type: FpML_AdjustableOrRelativeDate The first day of the exercise period for an American style option. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AmericanExercise
compoundingMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>compoundingMethodScheme</i> If more than one calculation period contributes to a single payment amount this element specifies whether compounding is applicable, and if so, what compounding method is to be used. This element must only be included when more than one calculation period contributes to a single payment amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Calculation
confirmationSenderPartyReference ; empty element The party that is sending the current document as a confirmation of the trade. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
constantNotionalScheduleReference ; empty element 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. Source:	FpML_FxLinkedNotionalSchedule

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
correspondentInformation ; entity type: FpML_Routing 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 Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_PaymentRouting FpML_SettlementInstruction
country ; built-in datatype: <i>string</i> ; coding scheme: <i>countryScheme</i> The ISO 3166 standard code for the country within which the postal address is located. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_Address
currency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency in which an amount is denominated. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Money FpML_AmountSchedule FpML_SideRate
currency1 ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The first currency specified when a pair of currencies is to be evaluated. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_QuotedCurrencyPair
currency1SideRate ; entity type: FpML_SideRate The exchange rate for the first currency of the trade against base currency. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SideRates
currency1ValueDate ; built-in datatype: <i>date</i> The date on which the currency1 amount will be settled. To be used in a split value date scenario. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
currency2 ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The second currency specified when a pair of currencies is to be evaluated. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_QuotedCurrencyPair
currency2SideRate ; entity type: FpML_SideRate	FpML_SideRates

<p>The exchange rate for the second currency of the trade against base currency.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	
<p>currency2ValueDate ; built-in datatype: <i>date</i></p> <p>The date on which the currency2 amount will be settled. To be used in a split value date scenario.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXLeg
<p>cutName ; built-in datatype: <i>string</i> ; coding scheme: <i>cutNameScheme</i></p> <p>Allows for an expiryDateTime cut to be described by name.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_ExpiryDateTime
<p>dateAdjustments ; entity type: FpML_BusinessDayAdjustments</p> <p>The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business day in the specified business centers.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_AdjustableDate FpML_AdjustableDates
<p>dateRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>dateRelativeToScheme</i></p> <p>Specifies the anchor date. This element also carries an href attribute. The href attribute value will be a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_RelativeDateOffset
<p>dayCountFraction ; built-in datatype: <i>string</i> ; coding scheme: <i>dayCountFractionScheme</i></p> <p>The day count fraction.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Calculation FpML_Fra
<p>dayType ; built-in datatype: <i>string</i> ; coding scheme: <i>dayTypeScheme</i></p> <p>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</p>	FpML_Offset

<p>as a number of days. If the offset is zero days then the dayType element should not be included.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>discounting ; entity type: FpML_Discounting</p> <p>The parameters specifying any discounting conventions that may apply. This element must only be included if discounting applies.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Calculation
<p>discountingType ; built-in datatype: <i>string</i> ; coding scheme: <i>discountingTypeScheme</i></p> <p>The discounting method that is applicable.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Discounting
<p>discountRate ; built-in datatype: <i>decimal</i></p> <p>A discount rate, expressed as a decimal, to be used in the calculation of a discounted amount. A discount rate of 5% would be represented as 0.05.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Discounting
<p>discountRateDayCountFraction ; built-in datatype: <i>string</i> ; coding scheme: <i>dayCountFractionScheme</i></p> <p>A discount day count fraction to be used in the calculation of a discounted amount.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Discounting
<p>earliestExerciseTime ; entity type: FpML_BusinessCenterTime</p> <p>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 Bermudan style option and (iii) all days that are exercise business days from and including the commencement date to, and including, the expiration date, in the case of an American style option.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_AmericanExercise FpML_BermudanExercise FpML_EuropeanExercise
<p>earlyTerminationEvent ; entity type: FpML_EarlyTerminationEvent</p> <p>The adjusted dates associated with an individual early termination date.</p> <p>Source:</p>	FpML_OptionalEarlyTerminationAdjustedDates

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
earlyTerminationProvision ; entity type: FpML_EarlyTerminationProvision Parameters specifying provisions relating to the optional and mandatory early termination of a swap transaction. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swap
effectiveDate ; entity type: FpML_AdjustableDate The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriodDates
europeanExercise ; entity type: FpML_EuropeanExercise The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseSelection
exchangedCurrency1 ; entity type: FpML_CurrencyFlow This is the first of the two currency flows that define a single leg of a standard foreign exchange transaction. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
exchangedCurrency2 ; entity type: FpML_CurrencyFlow This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
exchangeRate ; entity type: FpML_FXRate The rate of exchange between the two currencies. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
exerciseEvent ; entity type: FpML_ExerciseEvent The adjusted dates associated with an individual swaption exercise date.	FpML_SwaptionAdjustedDates

Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
exerciseFee ; entity type: FpML_ExerciseFee A fee to be paid on exercise. This could be represented as an amount or a rate and notional reference on which to apply the rate. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_EuropeanExercise
exerciseFeeSchedule ; entity type: FpML_ExerciseFeeSchedule The fees associated with an exercise date. The fees are conditional on the exercise occurring. The fees can be specified as actual currency amounts or as percentages of the notional amount being exercised. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AmericanExercise FpML_BermudanExercise
exerciseNotice ; entity type: FpML_ExerciseNotice Definition of the party to whom notice of exercise should be given. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ManualExercise FpML_CancelableProvision FpML_ExtendibleProvision FpML_OptionalEarlyTermination
exerciseNoticePartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the party to which notice of exercise should be given by the buyer. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseNotice
exerciseProcedure ; entity type: FpML_ExerciseProcedure A set of parameters defining procedures associated with the exercise. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Swaption
exerciseStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>exerciseStyleScheme</i> The manner in which the option can be exercised. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionLeg FpML_FXAverageRateOption
expirationDate ; entity type: FpML_AdjustableOrRelativeDate The last day within an exercise period for an American style option. For a European style option	FpML_AmericanExercise FpML_EuropeanExercise

<p>it is the only day within the exercise period.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>expirationTime ; entity type: FpML_BusinessCenterTime</p> <p>The latest time for expiration on expirationDate.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_AmericanExercise FpML_BermudanExercise FpML_EuropeanExercise</p>
<p>expiryDate ; built-in datatype: <i>date</i></p> <p>Represents a standard expiry date as defined for an FX OTC option.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_ExpiryDateTime</p>
<p>expiryDateTime ; entity type: FpML_ExpiryDateTime</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>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption</p>
<p>extendibleProvision ; entity type: FpML_ExtendibleProvision</p> <p>A provision that allows the specification of an embedded option within a swap giving the buyer of the option the right to extend the swap, in whole or in part, to the extended termination date.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_Swap</p>
<p>extendibleProvisionAdjustedDates ; entity type: FpML_ExtendibleProvisionAdjustedDates</p> <p>The adjusted dates associated with a extendible provision. These dates have been adjusted for any applicable business day convention.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_ExtendibleProvision</p>
<p>extensionEvent ; entity type: FpML_ExtensionEvent</p> <p>The adjusted dates associated with a single extendible exercise date.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_ExtendibleProvisionAdjustedDates</p>
<p>faceOnCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i></p> <p>Either the callCurrencyAmount or the putCurrencyAmount defined elsewhere in the</p>	<p>FpML_QuotedAs</p>

document. The currency reference denotes the face currency as the option was quoted (as opposed to the option currency). Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
fallbackExercise ; built-in datatype: <i>boolean</i> If fallback exercise is specified then the notional amount of the underlying swap, not previously exercised under the swaption, will be automatically exercised at the expiration time on the expiration date if at such time the buyer is in-the-money, provided that the difference between the settlement rate and the fixed rate under the relevant underlying swap is not less than one tenth of a percentage point (0.10% or 0.001). The term In-the-money is assumed to have the meaning defined in the 2000 ISDA Definitions, Section 17.4. In-the-money. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ManualExercise
feeAmount ; built-in datatype: <i>decimal</i> The amount of fee to be paid on exercise. The currency of this fee is the currency of the referenced notional Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseFee
feeAmountSchedule ; entity type: FpML_AmountSchedule A schedule of fee amounts to be paid on exercise. The currency of this fee is the currency of the referenced notional Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseFeeSchedule
feePaymentDate ; entity type: FpML_RelativeDateOffset The date on which exercise fees will be paid. It can be specified as a relative date. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseFee FpML_ExerciseFeeSchedule
feeRate ; built-in datatype: <i>decimal</i> A fee represented as a percentage of some referenced notional Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseFee
feeRateSchedule ; entity type: FpML_Schedule A schedule of rates used to calculate an exercise fee based on the referenced notional. Source:	FpML_ExerciseFeeSchedule

wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
finalExchange ; built-in datatype: <i>boolean</i> A true/false flag to indicate whether there is a final exchange of principal on the termination date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PrincipalExchanges
finalRateRounding ; entity type: FpML_Rounding The rounding convention to apply to the final rate used in determination of a calculation period amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FloatingRateCalculation
finalStub ; entity type: FpML_Stub 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_StubCalculationPeriodAmount
firstNotionalStepDate ; built-in datatype: <i>date</i> The unadjusted calculation period start date of the first change in notional. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_NotionalStepRule
firstPaymentDate ; built-in datatype: <i>date</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PaymentDates
firstPeriodStartDate ; entity type: FpML_AdjustableDate	FpML_CalculationPeriodDates

<p>The start date of the first calculation period if the date falls before the effective date. It must only be specified if it is not equal to the effective date. This day may be subject to adjustment in accordance with a business day convention.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	
<p>firstRegularPeriodStartDate ; built-in datatype: <i>date</i></p> <p>The start date of the regular part of the calculation period schedule. It must only be specified if there is an initial stub calculation period. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_CalculationPeriodDates
<p>fixedPaymentAmount ; built-in datatype: <i>decimal</i></p> <p>A known fixed payment amount.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_PaymentCalculationPeriod
<p>fixedRate ; built-in datatype: <i>decimal</i></p> <p>The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_CalculationPeriod FpML_Fra
<p>fixedRateSchedule ; entity type: FpML_Schedule</p> <p>The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Calculation
<p>fixing ; entity type: FpML_FXFixing</p> <p>Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXCashSettlement
<p>fixingDate ; built-in datatype: <i>date</i></p> <p>Describes the specific date when a non-deliverable forward or non-deliverable option will "fix" against a</p>	FpML_FXFixing

<p>particular rate, which will be used to compute the ultimate cash settlement.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	
<p>fixingDateOffset ; entity type: FpML_RelativeDateOffset</p> <p>Specifies the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction. The href attribute on the dateRelativeTo element should reference the id attribute on the adjustedEffectiveDate element.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Fra
<p>fixingDates ; entity type: FpML_RelativeDateOffset</p> <p>Specifies the fixing date relative to each reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction. The href attribute on the dateRelativeTo element should reference the id attribute on the resetDates element.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_ResetDates
<p>fixingTime ; entity type: FpML_BusinessCenterTime</p> <p>The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00 am London time.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_FxSpotRateSource FpML_FXFixing FpML_FXAverageRateOption
<p>floatingRate ; entity type: FpML_FloatingRate</p> <p>The rates to be applied to the initial or final stub may be the linear interpolation of two different rates. While the majority of the time, the rate indices will be the same as that specified in the stream and only the tenor itself will be different, it is possible to specify two different rates. For example, a 2 month stub period may use the linear interpolation of a 1 month and 3 month rate. The different rates would be specified in this component. Note that a maximum of two rates can be specified. If a stub period uses the same floating rate index, including</p>	FpML_Stub

<p>tenor, as the regular calculation periods then this should not be specified again within this component, i.e. the stub calculation period amount component may not need to be specified even if there is an initial or final stub period. If a stub period uses a different floating rate index compared to the regular calculation periods then this should be specified within this component. If specified here, they are likely to have id attributes, allowing them to be referenced from within the cashflows component.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	
<p>floatingRateCalculation ; entity type: FpML_FloatingRateCalculation</p> <p>The floating rate calculation definitions.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Calculation
<p>floatingRateDefinition ; entity type: FpML_FloatingRateDefinition</p> <p>The floating rate reset information for the calculation period.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_CalculationPeriod
<p>floatingRateIndex ; built-in datatype: <i>string</i> ; coding scheme: <i>floatingRateIndexScheme</i></p> <p>The ISDA Floating Rate Option, i.e. the floating rate index.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRate FpML_Fra
<p>floatingRateMultiplier ; built-in datatype: <i>decimal</i></p> <p>A rate multiplier to apply to the floating rate. The multiplier can be a positive or negative decimal. This element should only be included if the multiplier is not equal to 1 (one).</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRateDefinition
<p>floatingRateMultiplierSchedule ; entity type: FpML_Schedule</p> <p>A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal. This element should only be included if the multiplier is not equal to 1 (one) for the term of the stream.</p> <p>Source:</p>	FpML_FloatingRate

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
floorRate ; entity type: FpML_Strike <p>The floor rate, if any, which applies to the floating rate for the calculation period. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRateDefinition
floorRateSchedule ; entity type: FpML_StrikeSchedule <p>The floor rate or floor rate schedule, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. A floor rate schedule is expressed as explicit floor rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRate
followUpConfirmation ; built-in datatype: <i>boolean</i> <p>A flag to indicate whether follow-up confirmation of exercise (written or electronic) is required following telephonic notice by the buyer to the seller or seller's agent.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_ExerciseProcedure FpML_CancelableProvision FpML_ExtendibleProvision FpML_OptionalEarlyTermination
forwardPoints ; built-in datatype: <i>string</i> <p>An optional element used for deals consummated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXRate FpML_SideRate
fra ; entity type: FpML_Fra <p>A forward rate agreement product definition.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_ProductSelection
fraDiscounting ; built-in datatype: <i>boolean</i>	FpML_Fra

<p>A true/false flag to indicate whether ISDA FRA Discounting applies. If false, then the calculation will be based on a par value and no discounting will apply.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	
<p>fxAmericanTrigger ; entity type: FpML_FXAmericanTrigger</p> <p>An American trigger occurs if the trigger criteria are met at any time from the initiation to the maturity of the option.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXDigitalOption
<p>fxAverageRateOption ; entity type: FpML_FXAverageRateOption</p> <p>An average rate option definition.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_ProductSelection
<p>fxBarrier ; entity type: FpML_FXBarrier</p> <p>Information about a barrier rate in a Barrier Option - specifying the exact criteria for a trigger event to occur.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXBarrierOption
<p>fxBarrierOption ; entity type: FpML_FXBarrierOption</p> <p>A barrier option definition. Accommodates one or many barriers, with or without a payout.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_ProductSelection
<p>fxBarrierType ; built-in datatype: <i>string</i> ; coding scheme: <i>fxBarrierTypeScheme</i></p> <p>This specifies whether the option becomes effective ("knock-in") or is annulled ("knock-out") when the respective trigger event occurs.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXBarrier
<p>fxDigitalOption ; built-in datatype: <i>string</i></p> <p>Defines different types of digital and binary options.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_ProductSelection
<p>fxEuropeanTrigger ; entity type: FpML_FXEuroeanTrigger</p> <p>A European trigger occurs if the trigger criteria are met, but these are valid (and an observation is made) only at the maturity of the option.</p>	FpML_FXDigitalOption

Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
fxLinkedNotionalAmount ; entity type: FpML_FxLinkedNotionalAmount The amount that a cashflow will accrue interest on. This is the calculated amount of the fx linked notional - ie the other currency notional amount multiplied by the appropriate fx spot rate. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriod
fxLinkedNotionalSchedule ; entity type: FpML_FxLinkedNotionalSchedule A notional amount schedule where each notional that applies to a calculation period is calculated with reference to a notional amount or notional amount schedule in a different currency by means of a spot currency exchange rate which is normally observed at the beginning of each period. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Calculation
fxOptionPremium ; entity type: FpML_FXOptionPremium Premium amount or premium installment amount for an option. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption
fxSimpleOption ; entity type: FpML_FXOptionLeg Defines a simple FX OTC option. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_ProductSelection
fxSingleLeg ; entity type: FpML_FXLeg A single-legged FX transaction definition (e.g., spot or forward). Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXSwap FpML_ProductSelection
fxSpotRateSource ; entity type: FpML_FxSpotRateSource The information source and time at which the spot currency exchange rate will be observed. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FxLinkedNotionalSchedule
fxStrikePrice ; entity type: FpML_FXStrikePrice TBA	FpML_FXOptionLeg FpML_FXAverageRateOption

Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
fxSwap ; entity type: FpML_FXSwap An FX deal consisting of two single FX legs. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_ProductSelection
hourMinuteTime ; built-in datatype: <i>time</i> A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_BusinessCenterTime
indexTenor ; entity type: FpML_Interval The ISDA Designated Maturity, i.e. the tenor of the floating rate. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FloatingRate FpML_Fra
informationOnly ; built-in datatype: <i>boolean</i> Flag to indicate that the premium details are for information only. This will be used where premiums are included both within individual option legs and also at the strategy level. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionPremium
informationSource ; entity type: FpML_InformationSource The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_FxSpotRateSource FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger FpML_SettlementRateSource
initialExchange ; built-in datatype: <i>boolean</i> A true/false flag to indicate whether there is an initial exchange of principal on the effective date. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PrincipalExchanges
initialRate ; built-in datatype: <i>decimal</i> The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05. Source:	FpML_FloatingRateCalculation

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
initialStub ; entity type: FpML_Stub Specifies how the initial stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating rate tenors are specified then Linear Interpolation (in accordance with the 2000 ISDA Definitions, Section 8.3. Interpolation) is assumed to apply. Alternatively, an actual known stub rate or stub amount may be specified. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_StubCalculationPeriodAmount
initialValue ; built-in datatype: <i>decimal</i> The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Schedule
integralMultipleAmount ; built-in datatype: <i>decimal</i> 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. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_PartialExercise
intermediaryInformation ; entity type: FpML_IntermediaryInformation Information to identify an intermediary through which payment will be made by the correspondent bank to the ultimate beneficiary of the funds. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_PaymentRouting FpML_SettlementInstruction
intermediarySequenceNumber ; built-in datatype: <i>integer</i> 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. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_IntermediaryInformation
intermediateExchange ; built-in datatype: <i>boolean</i> A true/false flag to indicate whether there are intermediate or interim exchanges of principal during the term of the swap.	FpML_PrincipalExchanges

Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
knownAmountSchedule ; entity type: FpML_AmountSchedule The known calculation period amount or a known amount schedule expressed as explicit known amounts and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriodAmount
lastNotionalStepDate ; built-in datatype: <i>date</i> The unadjusted calculation period end date of the last change in notional. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_NotionalStepRule
lastRegularPaymentDate ; built-in datatype: <i>date</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PaymentDates
lastRegularPeriodEndDate ; built-in datatype: <i>date</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriodDates
latestExerciseTime ; entity type:	FpML_AmericanExercise FpML_BermudanExercise

FpML_BusinessCenterTime For a Bermudan or American style options, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice of exercise can be given by buyer to the seller or seller's agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
linkId ; built-in datatype: <i>string</i> ; coding scheme: <i>linkIdScheme</i> 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. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_PartyTradeIdentifier
mandatoryEarlyTermination ; entity type: FpML_MandatoryEarlyTermination A mandatory early termination provision to terminate the swap at fair value. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_EarlyTerminationProvision
mandatoryEarlyTerminationAdjustedDates ; entity type: FpML_MandatoryEarlyTerminationAdjustedDate The adjusted dates associated with a mandatory early termination provision. These dates have been adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_MandatoryEarlyTermination
mandatoryEarlyTerminationDate ; entity type: FpML_AdjustableDate The early termination date associated with a mandatory early termination of a swap. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_MandatoryEarlyTermination
manualExercise ; entity type: FpML_ManualExercise Specifies that the notice of exercise must be given by the buyer to the seller or seller's agent. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ExerciseProcedure

maximumNotionalAmount ; built-in datatype: <i>decimal</i> The maximum notional amount that can be exercised on a given exercise date. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_MultipleExercise
minimumNotionalAmount ; built-in datatype: <i>decimal</i> The minimum notional amount that can be exercised on a given exercise date. See multipleExercise. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_PartialExercise
multipleExercise ; entity type: FpML_MultipleExercise As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more than the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AmericanExercise FpML_BermudanExercise
negativeInterestRateTreatment ; built-in datatype: <i>string</i> ; coding scheme: <i>negativeInterestRateTreatmentScheme</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). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FloatingRateCalculation
nonDeliverableForward ; entity type: FpML_FXCashSettlement Used to describe a particular type of FX forward transaction that is settled in a single currency. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg
notional ; entity type: FpML_Money The notional amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Fra

<p>notionalAmount ; built-in datatype: <i>decimal</i></p> <p>The calculation period notional amount.</p> <p>(FpML_FxLinkedNotionalAmount usage)</p> <p>The notional in the currency of the stream. This notional can be calculated once the FX Spot rate is known. It is optional since it should not be present prior to the fx spot reset date.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_CalculationPeriod FpML_FxLinkedNotionalAmount</p>
<p>notionalReference ; empty element</p> <p>A pointer style reference to the associated notional schedule defined elsewhere in the document.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_ExerciseFee FpML_ExerciseFeeSchedule FpML_PartialExercise</p>
<p>notionalSchedule ; entity type: FpML_Notional</p> <p>The notional amount or notional amount schedule.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_Calculation</p>
<p>notionalStepAmount ; built-in datatype: <i>decimal</i></p> <p>The explicit amount that the notional changes on each step date. This can be a positive or negative amount.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_NotionalStepRule</p>
<p>notionalStepParameters ; entity type: FpML_NotionalStepRule</p> <p>A parametric representation of the notional step schedule, i.e. parameters used to generate the notional schedule.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_Notional</p>
<p>notionalStepRate ; built-in datatype: <i>decimal</i></p> <p>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.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_NotionalStepRule</p>
<p>notionalStepSchedule ; entity type: FpML_AmountSchedule</p> <p>The notional amount or notional amount schedule</p>	<p>FpML_Notional</p>

<p>expressed as explicit outstanding notional amounts and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in <code>calculationPeriodDatesAdjustments</code>.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	
<p>observationDate ; built-in datatype: <i>date</i></p> <p>A specific date for which an observation against a particular rate will be made and will be used for subsequent computations.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXAverageRateObservationDate FpML_ObservedRates</p>
<p>observationEndDate ; built-in datatype: <i>date</i></p> <p>The end of the period over which observations are made to determine whether a trigger event has occurred.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXAverageRateObservationSchedule FpML_FXBarrier FpML_FXAmericanTrigger</p>
<p>observationStartDate ; built-in datatype: <i>date</i></p> <p>The start of the period over which observations are made to determine whether a trigger event has occurred.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXAverageRateObservationSchedule FpML_FXBarrier FpML_FXAmericanTrigger</p>
<p>observationWeight ; built-in datatype: <i>positiveInteger</i></p> <p>The number of days weighting to be associated with the rate observation, i.e. the number of days such rate is in effect. This is applicable in the case of a weighted average method of calculation where more than one reset date is established for a single calculation period.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_RateObservation</p>
<p>observedFxSpotRate ; built-in datatype: <i>decimal</i></p> <p>The actual observed fx spot rate.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_FxLinkedNotionalAmount</p>
<p>observedRate ; built-in datatype: <i>decimal</i></p> <p>The actual observed rate before any required rate treatment is applied, e.g. before converting a rate quoted on a discount basis to an equivalent yield. An observed rate of 5% would be represented as 0.05.</p> <p>Source:</p>	<p>FpML_RateObservation FpML_ObservedRates</p>

wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
observedRates ; entity type: FpML_ObservedRates Describes prior rate observations within average rate options. Periodically, an average rate option agreement will be struck whereby some rates have already been observed in the past but will become part of computation of the average rate of the option. This structure provides for these previously observed rates to be included in the description of the trade. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXAverageRateOption
optionalEarlyTermination ; entity type: FpML_OptionalEarlyTermination An option for either or both parties to terminate the swap at fair value. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_EarlyTerminationProvision
optionalEarlyTerminationAdjustedDates ; entity type: FpML_OptionalEarlyTerminationAdjustedDates An early termination provision to terminate the trade at fair value where one or both parties have the right to decide on termination. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_OptionalEarlyTermination
optionOnCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> 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). Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_QuotedAs
otherPartyPayment ; entity type: FpML_Fee 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. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_Trade
partialExercise ; entity type: FpML_PartialExercise As defined in the 2000 ISDA Definitions, Section 12.3. Partial Exercise, the buyer of the option has the right to exercise all or less than all the notional amount of the underlying swap on the expiration date, but may not exercise less than the minimum	FpML_EuropeanExercise

<p>notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>party ; entity type: FpML_Party</p> <p>The parties obligated to make payments from time to time during the term of the trade. This will include, at a minimum, the principal parties involved in the swap or forward rate agreement. Other parties paying or receiving fees, commissions etc. must also be specified if referenced in other party payments.</p> <p>Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd</p>	FpML_Trade
<p>partyId ; built-in datatype: <i>string</i> ; coding scheme: <i>partyIdScheme</i></p> <p>A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC).</p> <p>Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd</p>	FpML_Party
<p>partyName ; built-in datatype: <i>string</i></p> <p>The name of the party. A free format string. FpML does not define usage rules for this element</p> <p>Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd</p>	FpML_Party
<p>partyReference ; empty element</p> <p>A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_ExerciseNotice FpML_PartyTradeIdentifier
<p>partyTradeIdentifier ; entity type: FpML_PartyTradeIdentifier</p> <p>The trade reference identifier(s) allocated to the trade by the parties involved.</p> <p>Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd</p>	FpML_TradeHeader
<p>parYieldCurveAdjustedMethod ; entity type: FpML_YieldCurveMethod</p> <p>An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (c).</p> <p>Source:</p>	FpML_CashSettlement

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
parYieldCurveUnadjustedMethod ; entity type: FpML_YieldCurveMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (e). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement
payerPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Payment FpML_ExerciseFee FpML_ExerciseFeeSchedule FpML_FXOptionPremium FpML_InterestRateStream
payment ; entity type: FpML_Payment A known payment between two parties. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_BulletPayment
paymentAmount ; entity type: FpML_Money The currency amount of the payment. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Payment
paymentCalculationPeriod ; entity type: FpML_PaymentCalculationPeriod The adjusted payment date and associated calculation period parameters required to calculate the actual or projected payment amount. A list of payment calculation period elements may be ordered in the document by ascending adjusted payment date. An FpML document containing an unordered list of payment calculation periods is still regarded as a conformant document. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Cashflows
paymentDate ; entity type: FpML_AdjustableDate The payment date. This date is subject to adjustment in accordance with any applicable business day convention. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Payment FpML_Fra
paymentDates ; entity type: FpML_PaymentDates The payment dates schedule. Source:	FpML_InterestRateStream

wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
paymentDatesAdjustments ; entity type: FpML_BusinessDayAdjustments The business day convention to apply to each payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PaymentDates
paymentDaysOffset ; entity type: FpML_Offset If early payment or delayed payment is required, specifies the number of days offset that the payment occurs relative to what would otherwise be the unadjusted payment date. The offset can be specified in terms of either calendar or business days. Even in the case of a calendar days offset, the resulting payment date, adjusted for the specified calendar days offset, will still be adjusted in accordance with the specified payment dates adjustments. This element should only be included if early or delayed payment is applicable, i.e. if the periodMultiplier element value is not equal to zero. An early payment would be indicated by a negative periodMultiplier element value and a delayed payment (or payment lag) would be indicated by a positive periodMultiplier element value. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PaymentDates
paymentFrequency ; entity type: FpML_Interval The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one calculation period will contribute to each 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PaymentDates
paymentType ; built-in datatype: <i>string</i> ; coding scheme: <i>paymentTypeScheme</i> A classification of the type of fee or additional payment, e.g. brokerage, upfront fee etc. FpML does not define domain values for this element. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Fee
payoutCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i>	FpML_FXAverageRateOption

<p>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.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	
<p>payoutFormula ; built-in datatype: <i>string</i></p> <p>The description of the mathematical computation for how the payout is computed.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXAverageRateOption
<p>payoutStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>payoutScheme</i></p> <p>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.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXOptionPayout
<p>payRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>payRelativeToScheme</i></p> <p>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.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_PaymentDates
<p>period ; built-in datatype: <i>string</i> ; coding scheme: <i>periodScheme</i></p> <p>A time period, e.g. a day, week, month, year or term of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day).</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_Interval
<p>periodMultiplier ; built-in datatype: <i>integer</i></p> <p>A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. If the period value is T (Term) then periodMultiplier must contain the value 1.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_Interval
<p>periodSkip ; built-in datatype: <i>positiveInteger</i></p> <p>The number of periods in the referenced date</p>	FpML_RelativeDates

<p>schedule that are between each date in the relative date schedule. Thus a skip of 2 would mean that dates are relative to every second date in the referenced schedule. If present this should have a value greater than 1.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>postalCode ; built-in datatype: <i>string</i></p> <p>The code, required for computerised mail sorting systems, that is allocated to a physical address by a national postal authority.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_Address
<p>precision ; built-in datatype: <i>nonNegativeInteger</i></p> <p>Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_Rounding FpML_FXAverageRateOption
<p>premium ; entity type: FpML_Payment</p> <p>The option premium amount payable by buyer to seller on the specified payment date.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_Swaption
<p>premiumAmount ; entity type: FpML_Money</p> <p>The specific currency and amount of the option premium.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXOptionPremium
<p>premiumQuote ; entity type: FpML_PremiumQuote</p> <p>This is the option premium as quoted. It is expected to be consistent with the premiumAmount and is for information only.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_FXOptionPremium
<p>premiumQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>premiumQuoteBasisScheme</i></p> <p>The method by which the option premium was quoted.</p> <p>Source:</p>	FpML_PremiumQuote

wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
premiumSettlementDate ; built-in datatype: <i>date</i> The agreed-upon date when the option premium will be settled. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXOptionPremium
premiumValue ; built-in datatype: <i>decimal</i> The value of the premium quote. In general this will be either a percentage or an explicit amount. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_PremiumQuote
primaryRateSource ; entity type: FpML_InformationSource The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXFixing FpML_FXAverageRateOption
principalExchange ; entity type: FpML_PrincipalExchange The initial, intermediate and final principal exchange amounts. Typically required on cross currency interest rate swaps where actual exchanges of principal occur. A list of principal exchange elements may be ordered in the document by ascending adjusted principal exchange date. An FpML document containing an unordered principal exchange list is still regarded as a conformant document. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Cashflows
principalExchangeAmount ; built-in datatype: <i>decimal</i> The principal exchange amount. This amount should be positive if the stream payer is paying the exchange amount and signed negative if they are receiving it. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_PrincipalExchange
principalExchanges ; entity type: FpML_PrincipalExchanges The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_InterestRateStream
productType ; built-in datatype: <i>string</i> ; coding	FpML_Product

<p>scheme: <i>productTypeScheme</i></p> <p>A classification of the type of product. Fpml does not define a domain of values for this element.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>putCurrencyAmount ; entity type: FpML_Money</p> <p>The currency amount that the option gives the right to sell.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXOptionLeg FpML_FXAverageRateOption</p>
<p>quotationRateType ; built-in datatype: <i>string</i> ; coding scheme: <i>quotationRateTypeScheme</i></p> <p>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)</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	<p>FpML_CashPriceMethod FpML_YieldCurveMethod</p>
<p>quoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>quoteBasisScheme</i></p> <p>The method by which the exchange rate is quoted.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_QuotedCurrencyPair</p>
<p>quotedAs ; entity type: FpML_QuotedAs</p> <p>Describes how the option was quoted.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXOptionLeg</p>
<p>quotedCurrencyPair ; entity type: FpML_QuotedCurrencyPair</p> <p>Defines the two currencies for an FX trade and the quotation relationship between the two currencies.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_FXFixing FpML_FXDigitalOption FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger FpML_FXRate</p>
<p>quotedTenor ; entity type: FpML_Interval</p> <p>Code denoting the tenor of the option leg.</p> <p>Source:</p> <p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	<p>FpML_QuotedAs</p>
<p>rate ; built-in datatype: <i>decimal</i></p> <p>The rate of exchange between the two currencies of the leg of a deal. Must be specified with a quote basis.</p> <p>Source:</p>	<p>FpML_FXStrikePrice FpML_FXRate FpML_SideRate</p>

<p>wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p> <p>rateCutOffDaysOffset ; entity type: FpML_Offset</p> <p>Specifies the number of business days before the period end date when the rate cut-off date is assumed to apply. The financial business centers associated with determining the rate cut-off date are those specified in the reset dates adjustments. The rate cut-off number of days must be a negative integer (a value of zero would imply no rate cut off applies in which case the rateCutOffDaysOffset element should not be included). The relevant rate for each reset date in the period from, and including, a rate cut-off date to, but excluding, the next applicable period end date (or, in the case of the last calculation period, the termination date) will (solely for purposes of calculating the floating amount payable on the next applicable payment date) be deemed to be the relevant rate in effect on that rate cut-off date. For example, if rate cut-off days for a daily averaging deal is -2 business days, then the refix rate applied on (period end date - 2 days) will also be applied as the reset on (period end date - 1 day), i.e. the actual number of reset dates remains the same but from the rate cut-off date until the period end date, the same refix rate is applied. Note that in the case of several calculation periods contributing to a single payment, the rate cut-off is assumed only to apply to the final calculation period contributing to that payment. The day type associated with the offset must imply a business days offset.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_ResetDates
<p>rateObservation ; entity type: FpML_RateObservation</p> <p>The details of a particular rate observation, including the fixing date and observed rate. A list of rate observation elements may be ordered in the document by ascending adjusted fixing date. An FpML document containing an unordered list of rate observations is still regarded as a conformant document.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRateDefinition
<p>rateReference ; empty element</p> <p>A pointer style reference to a floating rate component defined as part of a stub calculation period amount component. It is only required when it is necessary to distinguish two rate observations for the same fixing date which could occur when linear interpolation of two different rates occurs for a stub calculation period.</p> <p>Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_RateObservation
<p>rateSource ; built-in datatype: <i>string</i> ; coding</p>	FpML_InformationSource

<p>scheme: <i>informationProviderScheme</i></p> <p>An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	
<p>rateSourcePage ; built-in datatype: <i>string</i> ; coding scheme: <i>rateSourcePageScheme</i></p> <p>A specific page for the rate source for obtaining a market rate.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_InformationSource
<p>rateSourcePageHeading ; built-in datatype: <i>string</i></p> <p>The specific information source page for obtaining a market rate. For example, 3750 (Telerate), LIBO (Reuters) etc.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_InformationSource
<p>rateTreatment ; built-in datatype: <i>string</i> ; coding scheme: <i>rateTreatmentScheme</i></p> <p>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.</p> <p>Source:</p> <p>wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRate
<p>receiverPartyReference ; empty element</p> <p>A pointer style reference to a party identifier defined elsewhere in the document.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	<p>FpML_Payment</p> <p>FpML_ExerciseFee</p> <p>FpML_ExerciseFeeSchedule</p> <p>FpML_FXOptionPremium</p> <p>FpML_InterestRateStream</p>
<p>referenceBank ; entity type: FpML_ReferenceBank</p> <p>An institution (party) identified by means of a coding scheme and an optional name.</p> <p>Source:</p> <p>wd-fpml-dtd-shared-3-0-2002-01-30.dtd</p>	FpML_CashSettlementReferenceBanks
<p>referenceBankId ; built-in datatype: <i>string</i> ; coding scheme: <i>referenceBankIdScheme</i></p> <p>An institution (party) identifier, e.g. a bank identifier code (BIC).</p>	FpML_ReferenceBank

Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
referenceBankName ; built-in datatype: <i>string</i> The name of the institution (party). A free format string. FpML does not define usage rules for the element. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_ReferenceBank
relativeDate ; entity type: FpML_RelativeDateOffset A date specified as some offset to another date (the anchor date). Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AdjustableOrRelativeDate FpML_CashSettlementPaymentDate
relativeDates ; entity type: FpML_RelativeDates A series of dates specified as some offset to another series of dates. (the anchor dates). Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AdjustableOrRelativeDates
relevantUnderlyingDate ; entity type: FpML_AdjustableOrRelativeDates The date on the underlying set by the exercise of an option. What this date is depends on the option (eg in a swaption it is the effective date, in a extendible / cancelable provision is is the termination date). Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AmericanExercise FpML_BermudanExercise FpML_EuropeanExercise
resetDates ; entity type: FpML_ResetDates The reset dates schedule. The reset dates schedule only applies for a floating rate stream. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_InterestRateStream
resetDatesAdjustments ; entity type: FpML_BusinessDayAdjustments The business day convention to apply to each reset date if it would otherwise fall on a day that is not a business day in the specified financial business centers. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ResetDates
resetDatesReference ; empty element A pointer style reference to the associated reset dates component defined elsewhere in the document.	FpML_PaymentDates

Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
resetFrequency ; entity type: FpML_ResetFrequency The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ResetDates
resetRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>resetRelativeToScheme</i> 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. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ResetDates
rollConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>rollConventionScheme</i> 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. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_CalculationPeriodFrequency
roundingDirection ; built-in datatype: <i>string</i> ; coding scheme: <i>roundingDirectionScheme</i> Specifies the rounding direction. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Rounding
routingAccountNumber ; built-in datatype: <i>string</i> An account number via which a payment can be routed. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_RoutingExplicitDetails
routingAddress ; entity type: FpML_Address A physical postal address via which a payment can be routed. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_RoutingExplicitDetails
routingExplicitDetails ; entity type:	FpML_Routing

FpML_RoutingExplicitDetails A set of details that is used to identify a party involved in the routing of a payment when the party does not have a code that identifies it within one of the recognized payment systems. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
routingId ; built-in datatype: <i>string</i> ; coding scheme: <i>routingIdScheme</i> A unique identifier for party that is a participant in a recognized payment system. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_RoutingIds
routingIds ; entity type: FpML_RoutingIds A set of unique identifiers for a party, each one identifying the party within a payment system. The assumption is that each party will not have more than one identifier within the same payment system. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_Routing FpML_RoutingIdsAndExplicitDetails
routingIdsAndExplicitDetails ; entity type: FpML_RoutingIdsAndExplicitDetails A combination of coded payment system identifiers and details for physical addressing for a party involved in the routing of a payment. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_Routing
routingName ; built-in datatype: <i>string</i> A real name that is used to identify a party involved in the routing of a payment. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_RoutingExplicitDetails
routingReferenceText ; built-in datatype: <i>string</i> A piece of free-format text used to assist the identification of a party involved in the routing of a payment. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_RoutingExplicitDetails
scheduleBounds ; entity type: FpML_DateRange The first and last dates of a schedule. This can be used to restrict the range of values in a reference series of dates. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_RelativeDates
secondaryRateSource ; entity type:	FpML_FXFixing

FpML_InformationSource An alternative, or secondary, source for where the rate observation will occur. Will typically be either a page or a reference bank published rate. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXAverageRateOption
seller ; built-in datatype: <i>string</i> ; coding scheme: <i>payerReceiverScheme</i> The party that has sold. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Strike FpML_StrikeSchedule
sellerPartyReference ; empty element A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the seller of the instrument. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption FpML_Fra FpML_CancelableProvision FpML_ExtendibleProvision FpML_SinglePartyOption FpML_Swapion
settlementCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency in which a cash settlement for non-deliverable forward and non-deliverable options. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXCashSettlement
settlementInformation ; entity type: FpML_SettlementInformation The information required to settle a currency payment that results from a trade. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_CurrencyFlow FpML_FXOptionPremium FpML_FXOptionPayout
settlementInstruction ; entity type: FpML_SettlementInstruction An explicit specification of how a currency payment is to be made, when the payment is not netted and the route is other than the recipient's standard settlement instruction. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SettlementInformation
settlementMethod ; built-in datatype: <i>string</i> ; coding scheme: <i>settlementMethodScheme</i> 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. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SettlementInstruction

settlementRateSource ; entity type: FpML_SettlementRateSource The method for obtaining a settlement rate. This may be from some information source (e.g. Reuters) or from a set of reference banks. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_YieldCurveMethod
sideRateBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>sideRateBasisScheme</i> The method by which the exchange rate against base currency is quoted. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SideRate
sideRates ; entity type: FpML_SideRates An optional element that allow for definition of rates against base currency for non-base currency FX contracts. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXRate
singlePartyOption ; entity type: FpML_SinglePartyOption If optional early termination is not available to both parties then this component specifies the buyer and seller of the option. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_OptionalEarlyTermination
splitSettlement ; entity type: FpML_SplitSettlement The set of individual payments that are to be made when a currency payment settling a trade needs to be split between a number of ultimate beneficiaries. Each split payment may need to have its own routing information. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SettlementInstruction
splitSettlementAmount ; entity type: FpML_Money One of the monetary amounts in a split settlement payment. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_SplitSettlement
spotRate ; built-in datatype: <i>string</i> 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,	FpML_FXBarrierOption FpML_FXDigitalOption FpML_FXAverageRateOption FpML_FXRate FpML_SideRate

<p>it can be useful to include the spot rate at the time the option was executed to make it easier to know whether the option needs to move "up" or "down" to be triggered.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	
<p>spread ; built-in datatype: <i>decimal</i></p> <p>The ISDA Spread, if any, which applies for the calculation period. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRateDefinition
<p>spreadSchedule ; entity type: FpML_Schedule</p> <p>The ISDA Spread or a Spread schedule expressed as explicit spreads and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.</p> <p>Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd</p>	FpML_FloatingRate
<p>standardSettlementStyle ; built-in datatype: <i>string</i> ; coding scheme: <i>standardSettlementStyleScheme</i></p> <p>An optional element used to describe how a trade will settle. This defines a scheme and is used for identifying trades that are identified as settling standard and/or flagged for settlement netting.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_SettlementInformation
<p>state ; built-in datatype: <i>string</i></p> <p>A country subdivision used in postal addresses in some countries. For example, US states, Canadian provinces, Swiss cantons.</p> <p>Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd</p>	FpML_Address
<p>step ; entity type: FpML_Step</p> <p>The schedule of step date and value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date. An FpML</p>	FpML_Schedule

document containing an unordered list of steps is still regarded as a conformant document. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	
stepDate ; built-in datatype: <i>date</i> The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Step
stepFrequency ; entity type: FpML_Interval The frequency at which the step changes occur. This frequency must be a multiple of the stream calculation period frequency. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_NotionalStepRule
stepRelativeTo ; built-in datatype: <i>string</i> ; coding scheme: <i>stepRelativeToScheme</i> Specifies whether the notionalStepRate should be applied to the initial notional or the previous notional in order to calculate the notional step change amount. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_NotionalStepRule
stepValue ; built-in datatype: <i>decimal</i> The rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Step
strategy ; entity type: FpML_Strategy A trade containing multiple products. It is envisaged that this will be used to represent structured products. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_ProductSelection
streetAddress ; entity type: FpML_StreetAddress The set of street and building number information that identifies a postal address within a city. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_Address
streetLine ; built-in datatype: <i>string</i> An individual line of street and building number information, forming part of a postal address.	FpML_StreetAddress

Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	
strikeQuoteBasis ; built-in datatype: <i>string</i> ; coding scheme: <i>strikeQuoteBasisScheme</i> The method by which the strike rate is quoted. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXStrikePrice
strikeRate ; built-in datatype: <i>decimal</i> The rate for a cap or floor. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_Strike
stubAmount ; entity type: FpML_Money An actual amount to apply for the initial or final stub period may have been agreed between the two parties. If an actual stub amount has been agreed then it would be included in this component. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Stub
stubCalculationPeriodAmount ; entity type: FpML_StubCalculationPeriodAmount The stub calculation period amount parameters. This element must only be included if there is an initial or final stub calculation period. Even then, it must only be included if either the stub references a different floating rate tenor to the regular calculation periods, or if the stub is calculated as a linear interpolation of two different floating rate tenors, or if a specific stub rate or stub amount has been negotiated. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_InterestRateStream
stubRate ; built-in datatype: <i>decimal</i> An actual rate to apply for the initial or final stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be represented as 0.05. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Stub
swap ; entity type: FpML_Swap A swap product definition. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swaption FpML_ProductSelection
swapStream ; entity type:	FpML_Swap

FpML_InterestRateStream The swap streams. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
swaption ; entity type: FpML_Swaption A swaption product definition. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_ProductSelection
swaptionAdjustedDates ; entity type: FpML_SwaptionAdjustedDates The adjusted dates associated with swaption exercise. These dates have been adjusted for any applicable business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swaption
swaptionStraddle ; built-in datatype: <i>boolean</i> Whether the option is a swaption or a swaption straddle Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_Swaption
terminationDate ; entity type: FpML_AdjustableDate The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CalculationPeriodDates
thresholdRate ; built-in datatype: <i>decimal</i> A threshold rate. A threshold of 0.10% would be represented as 0.001. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AutomaticExercise
touchCondition ; built-in datatype: <i>string</i> ; coding scheme: <i>touchConditionScheme</i> The binary condition that applies to an American-style trigger. There can only be two domain values for this element: "touch" or "no touch". Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXAmericanTrigger
trade ; entity type: FpML_Trade The FpML trade definition. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML

tradeDate ; built-in datatype: <i>date</i> The trade date. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_TradeHeader
tradeHeader ; entity type: FpML_TradeHeader The information on the trade which is not product specific, e.g. trade date. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_Trade
tradeId ; built-in datatype: <i>string</i> ; coding scheme: <i>tradeIdScheme</i> A trade reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. Source: wd-fpml-dtd-main-3-0-2002-01-30.dtd	FpML_PartyTradeIdentifier
treatedRate ; built-in datatype: <i>decimal</i> The observed rate after any required rate treatment is applied. A treated rate of 5% would be represented as 0.05. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_RateObservation
triggerCondition ; built-in datatype: <i>string</i> ; coding scheme: <i>triggerConditionScheme</i> The binary condition that applies to a European-style trigger, determining where the spot rate must be relative to the triggerRate for the option to be exercisable. There can only be two domain values for this element: "aboveTrigger" or "belowTrigger". Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXEuropeanTrigger
triggerPayout ; entity type: FpML_FXOptionPayout The amount of currency which becomes payable if and when a trigger event occurs. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXBarrierOption FpML_FXDigitalOption
triggerRate ; built-in datatype: <i>string</i> The market rate is observed relative to the trigger rate, and if it is found to be on the predefined side of (above or below) the trigger rate, a trigger event is deemed to have occurred. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXBarrier FpML_FXAmericanTrigger FpML_FXEuropeanTrigger

unadjustedDate ; built-in datatype: <i>date</i> A date subject to adjustment. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_AdjustableDate FpML_AdjustableDates
unadjustedFirstDate ; built-in datatype: <i>date</i> The first date of a date range. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_DateRange
unadjustedLastDate ; built-in datatype: <i>date</i> The last date of a date range. Source: wd-fpml-dtd-shared-3-0-2002-01-30.dtd	FpML_DateRange
valueDate ; built-in datatype: <i>date</i> The date on which both currencies traded will settle. Source: wd-fpml-dtd-fx-3-0-2002-01-30.dtd	FpML_FXLeg FpML_FXOptionLeg FpML_FXDigitalOption FpML_FXAverageRateOption
varyingNotionalCurrency ; built-in datatype: <i>string</i> ; coding scheme: <i>currencyScheme</i> The currency of the varying notional amount, i.e. the notional amount being determined periodically based on observation of a spot currency exchange rate. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FxLinkedNotionalSchedule
varyingNotionalFixingDates ; entity type: FpML_RelativeDateOffset The dates on which spot currency exchange rates are observed for purposes of determining the varying notional currency amount that will apply to a calculation period. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FxLinkedNotionalSchedule
varyingNotionalInterimExchangePaymentDates ; entity type: FpML_RelativeDateOffset The dates on which interim exchanges of notional are paid. Interim exchanges will arise as a result of changes in the spot currency exchange amount or changes in the constant notional schedule (e.g. amortization). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_FxLinkedNotionalSchedule
weeklyRollConvention ; built-in datatype: <i>string</i> ; coding scheme: <i>weeklyRollConventionScheme</i> The day of the week on which a weekly reset date	FpML_ResetFrequency

occurs. This element must be included if the reset frequency is defined as weekly and not otherwise. Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	
zeroCouponYieldAdjustedMethod ; entity type: FpML_YieldCurveMethod An ISDA defined cash settlement method used for the determination of the applicable cash settlement amount. The method is defined in the 2000 ISDA Definitions, Section 17.3. Cash Settlement Methods, paragraph (d). Source: wd-fpml-dtd-ird-3-0-2002-01-30.dtd	FpML_CashSettlement