



Financial products Markup Language

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1 Global Complex Types

1.1 Asian

1.1.1 Description:

As per ISDA 2002 Definitions

1.1.2 Contents:

averagingInOut (exactly one occurrence; of the type AveragingInOutEnum)

strikeFactor (zero or one occurrence; of the type xsd:decimal) The factor of strike.

averagingPeriodIn (zero or one occurrence; of the type AveragingPeriod) The averaging in period.

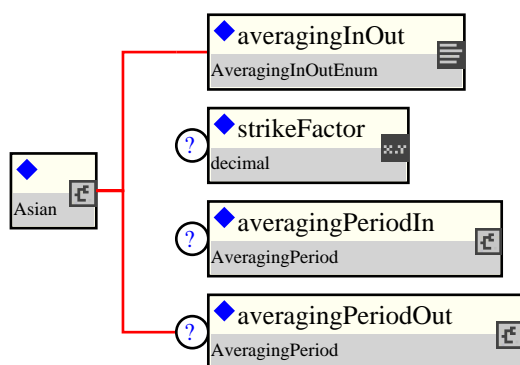
averagingPeriodOut (zero or one occurrence; of the type AveragingPeriod) The averaging out period.

1.1.3 Used by:

- Complex type: OptionFeatures

1.1.4 Derived Types:

1.1.5 Figure:



1.1.6 Schema Fragment:

```
<xsd:complexType name="Asian">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
```

1.2 AveragingPeriod

1.2.1 Description:

Period over which an average value is taken

1.2.2 Contents:

schedule (zero or more occurrences; of the type AveragingSchedule) A Equity Derivative schedule.

averagingDateTimes (zero or one occurrence; of the type DateTimeList) Averaging DateTimes

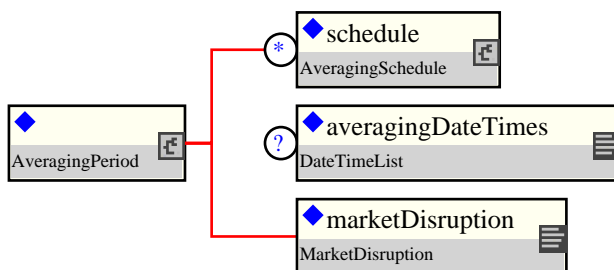
marketDisruption (exactly one occurrence; of the type MarketDisruption) The market disruption event as defined by ISDA 2002 Definitions

1.2.3 Used by:

- Complex type: Asian

1.2.4 Derived Types:

1.2.5 Figure:



1.2.6 Schema Fragment:

```
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Averaging DateTimes
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketDisruption" type="MarketDisruption">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The market disruption event as defined by ISDA 2002
          Definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.3 AveragingSchedule

1.3.1 Description:

Method of generating a series of dates.

1.3.2 Contents:

startDate (exactly one occurrence; of the type xsd:date) The averaging period start date.

endDate (exactly one occurrence; of the type xsd:date) The averaging period end date.

frequency (exactly one occurrence; of the type xsd:positiveInteger) The schedule frequency.

frequencyType (exactly one occurrence; of the type FrequencyType) The schedule frequency type.

weekNumber (zero or one occurrence; of the type xsd:positiveInteger) The schedule week number.

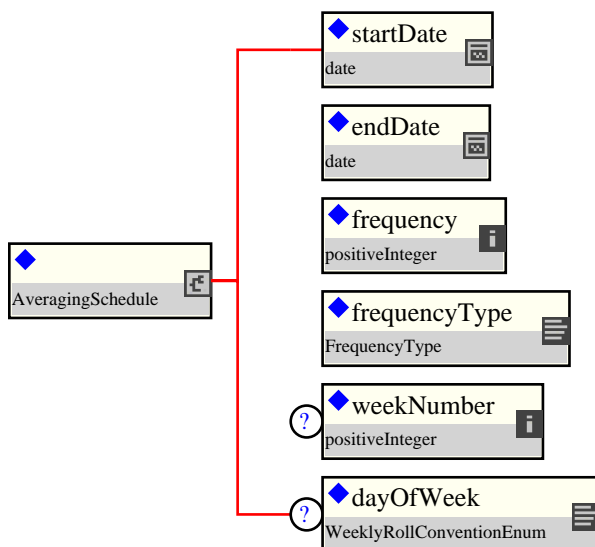
dayOfWeek (zero or one occurrence; of the type WeeklyRollConventionEnum) Day of the Week.

1.3.3 Used by:

- Complex type: AveragingPeriod
- Complex type: TriggerEvent

1.3.4 Derived Types:

1.3.5 Figure:



1.3.6 Schema Fragment:

```
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period end date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequency" type="xsd:positiveInteger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequencyType" type="FrequencyType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency type.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="weekNumber" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule week number.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Day of the Week.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="endDate" type="xsd:date">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The averaging period end date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequency" type="xsd:positiveInteger">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequencyType" type="FrequencyType">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency type.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="weekNumber" type="xsd:positiveInteger" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule week number.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Day of the Week.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.4 Barrier

1.4.1 Description:

As per ISDA 2002 Definitions.

1.4.2 Contents:

barrierCap (zero or one occurrence; of the type TriggerEvent) A trigger level approached from beneath.

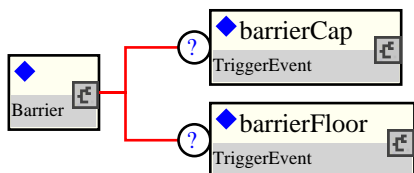
barrierFloor (zero or one occurrence; of the type TriggerEvent) A trigger level approached from above.

1.4.3 Used by:

- Complex type: OptionFeatures

1.4.4 Derived Types:

1.4.5 Figure:



1.4.6 Schema Fragment:

```
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from beneath.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from above.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.5 CalendarSpread

1.5.1 Description:

A type for defining a calendar spread feature

1.5.2 Contents:

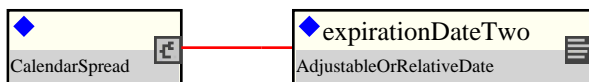
expirationDateTwo (exactly one occurrence; of the type AdjustableOrRelativeDate)

1.5.3 Used by:

- Complex type: StrategyFeature

1.5.4 Derived Types:

1.5.5 Figure:



1.5.6 Schema Fragment:

```
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
```


1.6 ClassifiedPayment

1.6.1 Description:

A Classified Simple Payment.

1.6.2 Contents:

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

- A complex type to specified payments in a simpler fashion than the Payment type. This construct should be used from the version 4.3 onwards.

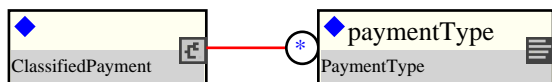
paymentType (zero or more occurrences; of the type PaymentType) Classification of this Payment.

1.6.3 Used by:

- Complex type: NettedSwapBase

1.6.4 Derived Types:

1.6.5 Figure:



1.6.6 Schema Fragment:

```
<xsd:complexType name="ClassifiedPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Classified Simple Payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Classification of this Payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 Composite

1.7.1 Description:

Specifies the conditions to be applied for converting into a reference currency when the actual currency rate is not determined upfront.

1.7.2 Contents:

determinationMethod (zero or one occurrence; of the type DeterminationMethod) Specifies the method according to which an amount or a date is determined.

relativeDate (zero or one occurrence; of the type RelativeDateOffset) A date specified as some offset to another date (the anchor date).

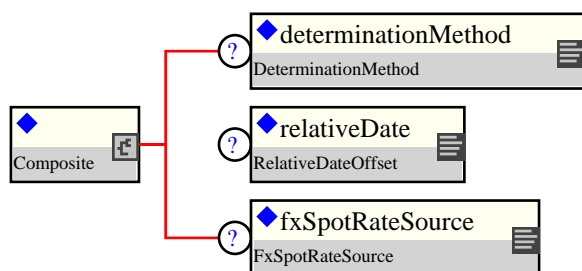
fxSpotRateSource (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

1.7.3 Used by:

- Complex type: FxFeature

1.7.4 Derived Types:

1.7.5 Figure:



1.7.6 Schema Fragment:

```
<xsd:complexType name="Composite">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the conditions to be applied for converting into a
      reference currency when the actual currency rate is not
      determined upfront.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
        Specifies the methodology (reference source and, optionally,  
        fixing time) to be used for determining a currency conversion  
        rate.  
    </xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.8 CreditEventNotice

1.8.1 Description:

1.8.2 Contents:

notifyingParty (exactly one occurrence; of the type NotifyingParty) Pointer style references to a party identifier defined elsewhere in the document. The notifying party is the party that notifies the other party when a credit event has occurred by means of a credit event notice. If more than one party is referenced as being the notifying party then either party may notify the other of a credit event occurring. ISDA 2003 Term: Notifying Party

businessCenter (zero or one occurrence; of the type BusinessCenter) Inclusion of this business center element implies that Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit Derivatives Definitions is replaced by the local time of the city indicated by the businessCenter element value.

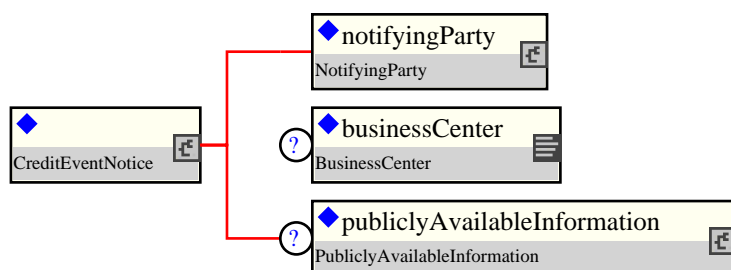
publiclyAvailableInformation (zero or one occurrence; of the type PubliclyAvailableInformation) A specified condition to settlement. Publicly available information means information that reasonably confirms any of the facts relevant to determining that a credit event or potential repudiation/moratorium, as applicable, has occurred. The ISDA defined list (2003) is the market standard and is considered comprehensive, and a minimum of two differing public sources must have published the relevant information, to declare a Credit Event. ISDA 2003 Term: Notice of Publicly Available Information Applicable

1.8.3 Used by:

- Complex type: CreditEvents

1.8.4 Derived Types:

1.8.5 Figure:



1.8.6 Schema Fragment:

```
<xsd:complexType name="CreditEventNotice">
  <xsd:sequence>
    <xsd:element name="notifyingParty" type="NotifyingParty">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pointer style references to a party identifier defined
          elsewhere in the document. The notifying party is the party
          that notifies the other party when a credit event has
          occurred by means of a credit event notice. If more than one
          party is referenced as being the notifying party then either
          party may notify the other of a credit event occurring. ISDA
          2003 Term: Notifying Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Inclusion of this business center element implies that
          Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit
          Derivatives Definitions is replaced by the local time of the
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A specified condition to settlement. Publicly available information means information that reasonably confirms any of the facts relevant to determining that a credit event or potential repudiation/moratorium, as applicable, has occurred. The ISDA defined list (2003) is the market standard and is considered comprehensive, and a minimum of two differing public sources must have published the relevant information, to declare a Credit Event. ISDA 2003 Term: Notice of Publicly Available Information Applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

        city indicated by the businessCenter element value.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="1" maxOccurs="1" base="string" id="PubliclyAvailableInformation" />
<xsd:annotation base="PubliclyAvailableInformation" id="PubliclyAvailableInformationAnnotation">
    <xsd:documentation xml:lang="en">
        A specified condition to settlement. Publicly available
        information means information that reasonably confirms any of
        the facts relevant to determining that a credit event or
        potential repudiation/moratorium, as applicable, has
        occurred. The ISDA defined list (2003) is the market standard
        and is considered comprehensive, and a minimum of two
        differing public sources must have published the relevant
        information, to declare a Credit Event. ISDA 2003 Term:
        Notice of Publicly Available Information Applicable
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.9 CreditEvents

1.9.1 Description:

1.9.2 Contents:

bankruptcy (zero or one occurrence; of the type Empty) A credit event. The reference entity has been dissolved or has become insolvent. It also covers events that may be a precursor to insolvency such as instigation of bankruptcy or insolvency proceedings. Sovereign trades are not subject to Bankruptcy as "technically" a Sovereign cannot become bankrupt. ISDA 2003 Term: Bankruptcy

failureToPay (zero or one occurrence; of the type FailureToPay) A credit event. This credit event triggers, after the expiration of any applicable grace period, if the reference entity fails to make due payments in an aggregate amount of not less than the payment requirement on one or more obligations (e.g. a missed coupon payment). ISDA 2003 Term: Failure to Pay

failureToPayPrincipal (zero or one occurrence; of the type Empty) A credit event. Corresponds to the failure by the Reference Entity to pay an expected principal amount or the payment of an actual principal amount that is less than the expected principal amount. ISDA 2003 Term: Failure to Pay Principal.

failureToPayInterest (zero or one occurrence; of the type Empty) A credit event. Corresponds to the failure by the Reference Entity to pay an expected interest amount or the payment of an actual interest amount that is less than the expected interest amount. ISDA 2003 Term: Failure to Pay Interest.

obligationDefault (zero or one occurrence; of the type Empty) A credit event. One or more of the obligations have become capable of being declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay. ISDA 2003 Term: Obligation Default

obligationAcceleration (zero or one occurrence; of the type Empty) A credit event. One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay (preferred by the market over Obligation Default, because more definitive and encompasses the definition of Obligation Default - this is more favorable to the Seller). Subject to the default requirement amount. ISDA 2003 Term: Obligation Acceleration

repudiationMoratorium (zero or one occurrence; of the type Empty) A credit event. The reference entity, or a governmental authority, either refuses to recognise or challenges the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing payments on one or more of the obligations of the reference entity. Subject to the default requirement amount. ISDA 2003 Term: Repudiation/Moratorium

restructuring (zero or one occurrence; of the type Restructuring) A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. ISDA 2003 Term: Restructuring

distressedRatingsDowngrade (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the rating of the reference obligation is downgraded to a distressed rating level. From a usage standpoint, this credit event is typically not applicable in case of RMBS trades.

maturityExtension (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the underlier fails to make principal payments as expected.

writedown (zero or one occurrence; of the type Empty) A credit event. Results from the fact that the underlier writes down its outstanding principal amount.

defaultRequirement (zero or one occurrence; of the type Money) In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis across all Obligations of the Reference Entity. Used to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Default Requirement

creditEventNotice (zero or one occurrence; of the type CreditEventNotice) A specified condition to settlement. An irrevocable written or verbal notice that describes a credit event that has occurred. The notice is sent from the notifying party (either the buyer or the seller) to the counterparty. It provides information relevant to determining that a credit event has occurred. This is typically accompanied by Publicly Available Information. ISDA 2003 Term: Credit Event Notice

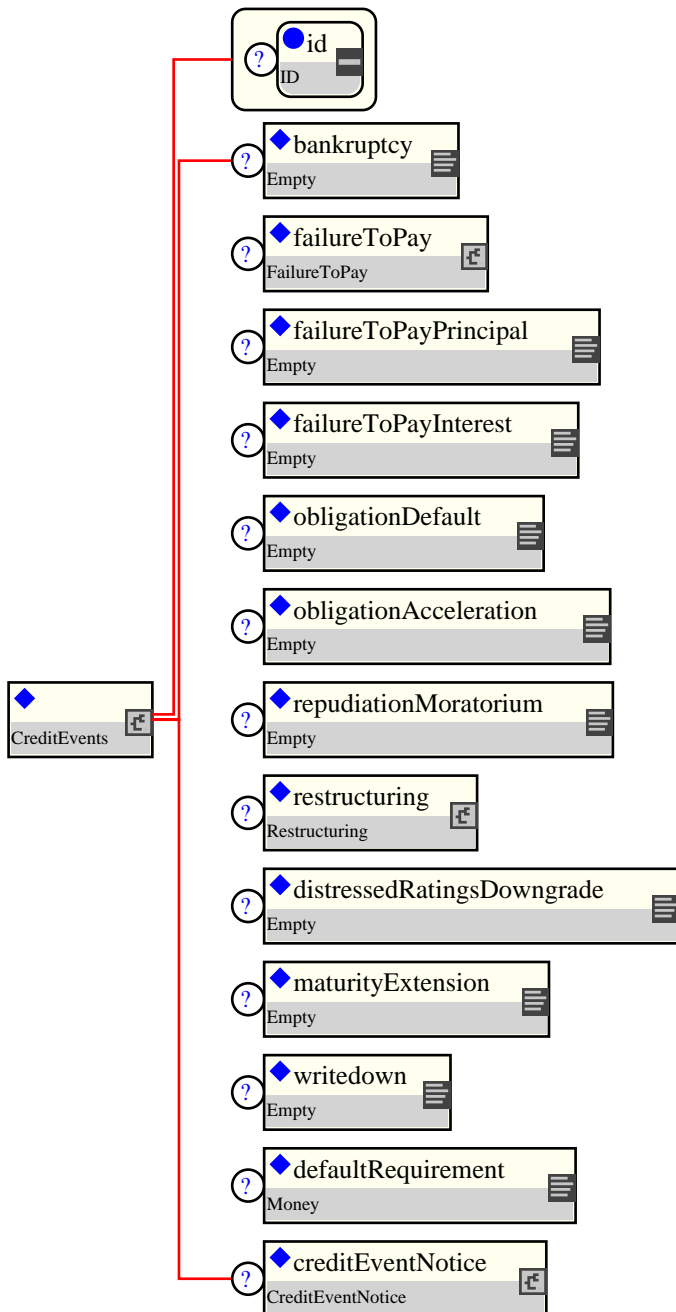
1.9.3 Used by:

- Complex type: ProtectionTerms

- Complex type: Trigger

1.9.4 Derived Types:

1.9.5 Figure:



1.9.6 Schema Fragment:

```

<xsd:complexType name="CreditEvents">
  <xsd:sequence>

```

```

<xsd:element name="bankruptcy" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. The reference entity has been dissolved or
      has become insolvent. It also covers events that may be a
      precursor to insolvency such as instigation of bankruptcy or
      insolvency proceedings. Sovereign trades are not subject to
      Bankruptcy as "technically" a Sovereign cannot become
      bankrupt. ISDA 2003 Term: Bankruptcy
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="failureToPay" type="FailureToPay" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. This credit event triggers, after the
      expiration of any applicable grace period, if the reference
      entity fails to make due payments in an aggregate amount of
      not less than the payment requirement on one or more
      obligations (e.g. a missed coupon payment). ISDA 2003 Term:
      Failure to Pay
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Corresponds to the failure by the Reference
      Entity to pay an expected principal amount or the payment of
      an actual principal amount that is less than the expected
      principal amount. ISDA 2003 Term: Failure to Pay Principal.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="failureToPayInterest" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Corresponds to the failure by the Reference
      Entity to pay an expected interest amount or the payment of
      an actual interest amount that is less than the expected
      interest amount. ISDA 2003 Term: Failure to Pay Interest.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="obligationDefault" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. One or more of the obligations have become
      capable of being declared due and payable before they would
      otherwise have been due and payable as a result of, or on the
      basis of, the occurrence of a default, event of default or
      other similar condition or event other than failure to pay.
      ISDA 2003 Term: Obligation Default
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="obligationAcceleration" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. One or more of the obligations have been
      declared due and payable before they would otherwise have
      been due and payable as a result of, or on the basis of, the
      occurrence of a default, event of default or other similar
      condition or event other than failure to pay (preferred by
      the market over Obligation Default, because more definitive
      and encompasses the definition of Obligation Default - this
      is more favorable to the Seller). Subject to the default
      requirement amount. ISDA 2003 Term: Obligation Acceleration
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. The reference entity, or a governmental
      authority, either refuses to recognise or challenges the
      validity of one or more obligations of the reference entity,
      or imposes a moratorium thereby postponing payments on one or
      more of the obligations of the reference entity. Subject to
      the default requirement amount. ISDA 2003 Term:
      Repudiation/Moratorium
    </xsd:documentation>
  </xsd:annotation>

```



```

</xsd:element>
<xsd:element name="restructuring" type="Restructuring" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. A restructuring is an event that materially
      impacts the reference entity's obligations, such as an
      interest rate reduction, principal reduction, deferral of
      interest or principal, change in priority ranking, or change
      in currency or composition of payment. ISDA 2003 Term:
      Restructuring
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the rating of the
      reference obligation is downgraded to a distressed rating
      level. From a usage standpoint, this credit event is
      typically not applicable in case of RMBS trades.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturityExtension" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier
      fails to make principal payments as expected.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="writedown" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier
      writes down its outstanding principal amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="defaultRequirement" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      In relation to certain credit events, serves as a threshold
      for Obligation Acceleration, Obligation Default,
      Repudiation/Moratorium and Restructuring. Market standard is
      USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen
      trades). This is applied on an aggregate or total basis
      across all Obligations of the Reference Entity. Used to
      prevent technical/operational errors from triggering credit
      events. ISDA 2003 Term: Default Requirement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specified condition to settlement. An irrevocable written
      or verbal notice that describes a credit event that has
      occurred. The notice is sent from the notifying party (either
      the buyer or the seller) to the counterparty. It provides
      information relevant to determining that a credit event has
      occurred. This is typically accompanied by Publicly Available
      Information. ISDA 2003 Term: Credit Event Notice
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>

```

1.10 CreditEventsReference

1.10.1 Description:

Reference to credit events.

1.10.2 Contents:

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

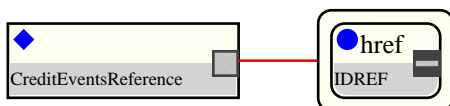
- The abstract base class for all types which define intra-document pointers.

1.10.3 Used by:

- Complex type: Trigger

1.10.4 Derived Types:

1.10.5 Figure:



1.10.6 Schema Fragment:

```
<xsd:complexType name="CreditEventsReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to credit events.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference">
      <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CreditEvents">
      </xsd:attribute>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.11 FailureToPay

1.11.1 Description:

1.11.2 Contents:

gracePeriodExtension (zero or one occurrence; of the type GracePeriodExtension) If this element is specified, indicates whether or not a grace period extension is applicable. ISDA 2003 Term: Grace Period Extension Applicable

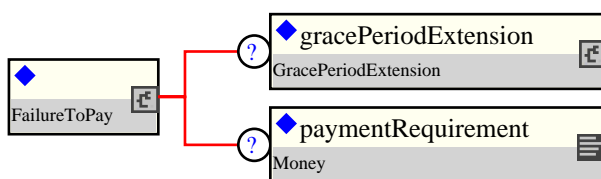
paymentRequirement (zero or one occurrence; of the type Money) Specifies a threshold for the failure to pay credit event. Market standard is USD 1,000,000 (JPY 100,000,000 for Japanese Yen trades) or its equivalent in the relevant obligation currency. This is applied on an aggregate basis across all Obligations of the Reference Entity. Intended to prevent technical/operational errors from triggering credit events. ISDA 2003 Term: Payment Requirement

1.11.3 Used by:

- Complex type: CreditEvents

1.11.4 Derived Types:

1.11.5 Figure:



1.11.6 Schema Fragment:

```
<xsd:complexType name="FailureToPay">
  <xsd:sequence>
    <xsd:element name="gracePeriodExtension" type="GracePeriodExtension" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If this element is specified, indicates whether or not a
          grace period extension is applicable. ISDA 2003 Term: Grace
          Period Extension Applicable
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentRequirement" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a threshold for the failure to pay credit event.
          Market standard is USD 1,000,000 (JPY 100,000,000 for
          Japanese Yen trades) or its equivalent in the relevant
          obligation currency. This is applied on an aggregate basis
          across all Obligations of the Reference Entity. Intended to
          prevent technical/operational errors from triggering credit
          events. ISDA 2003 Term: Payment Requirement
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.12 FeaturePayment

1.12.1 Description:

Payment made following trigger occurrence.

1.12.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

Either

levelPercentage (exactly one occurrence; of the type xsd:decimal) The trigger level percentage.

Or

amount (exactly one occurrence; of the type NonNegativeDecimal) The monetary quantity in currency units.

time (zero or one occurrence; of the type TimeTypeEnum) The feature payment time.

currency (zero or one occurrence; of the type Currency) The currency in which an amount is denominated.

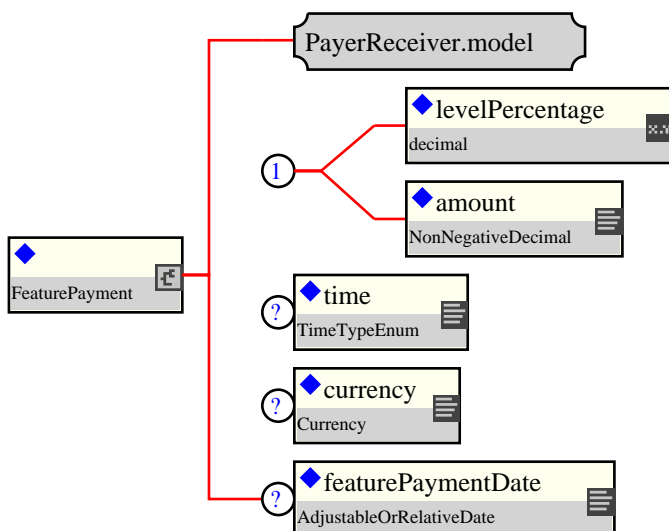
featurePaymentDate (zero or one occurrence; of the type AdjustableOrRelativeDate) The feature payment date.

1.12.3 Used by:

- Complex type: TriggerEvent

1.12.4 Derived Types:

1.12.5 Figure:



1.12.6 Schema Fragment:

```
<xsd:complexType name="FeaturePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Payment made following trigger occurrence.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="PayerReceiver.model" type="PayerReceiver.model"/>
      <xsd:element name="time" type="TimeTypeEnum" minOccurs="0"/>
      <xsd:element name="currency" type="Currency" minOccurs="0"/>
      <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:group ref="PayerReceiver.model"/>
  <xsd:choice>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="NonNegativeDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The feature payment time.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The feature payment date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.13 FrequencyType

1.13.1 Description:

Frequency Type

1.13.2 Contents:

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

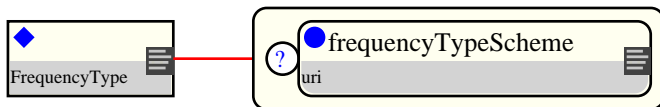
-

1.13.3 Used by:

- Complex type: AveragingSchedule

1.13.4 Derived Types:

1.13.5 Figure:



1.13.6 Schema Fragment:

```
<xsd:complexType name="FrequencyType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Frequency Type
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="frequencyTypeScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.14 FxFeature

1.14.1 Description:

A type for defining Fx Features.

1.14.2 Contents:

referenceCurrency (exactly one occurrence; of the type IdentifiedCurrency) Specifies the reference currency of the trade.

Either

composite (exactly one occurrence; of the type Composite) If “Composite” is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: $(\text{Settlement Price} - \text{Strike Price}) / (\text{Strike Price} - \text{Settlement Price}) \times \text{Multiplier}$ provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero.

Or

quanto (exactly one occurrence; of the type Quanto) If “Quanto” is specified as the Settlement Type in the relevant Transaction Supplement, an amount, as determined by the Calculation Agent in accordance with the Section 8.2 of the Equity Definitions

Or

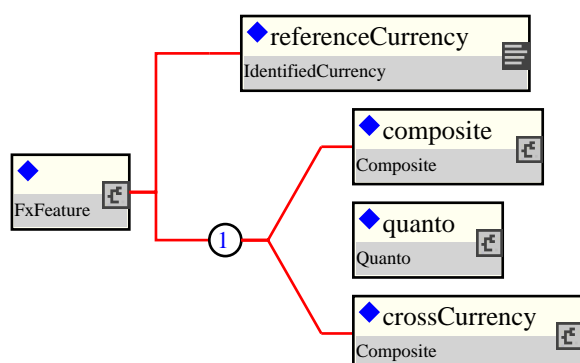
crossCurrency (exactly one occurrence; of the type Composite) If “Cross-Currency” is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised, multiplied by: $(\text{Settlement Price} - \text{Strike Price}) / (\text{Strike Price} - \text{Settlement Price}) \times \text{Multiplier} \times \text{one unit of the Reference Currency converted into an amount in the Settlement Currency using the rate of exchange of the Settlement Currency as quoted on the Reference Price Source on the Valuation Date}$, provided that if the above is equal to a negative amount the Option Cash Settlement Amount shall be deemed to be zero

1.14.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: DirectionalLegUnderlyer
- Complex type: ReturnLeg

1.14.4 Derived Types:

1.14.5 Figure:



1.14.6 Schema Fragment:

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

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type for defining Fx Features.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the reference currency of the trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="composite" type="Composite">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If "Composite" is specified as the Settlement Type in the
          relevant Transaction Supplement, an amount in the
          Settlement Currency, determined by the Calculation Agent as
          being equal to the number of Options exercised or deemed
          exercised, multiplied by: (Settlement Price - Strike Price)
          / (Strike Price - Settlement Price) x Multiplier provided
          that if the above is equal to a negative amount the Option
          Cash Settlement Amount shall be deemed to be zero.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="quanto" type="Quanto">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If "Quanto" is specified as the Settlement Type in the
          relevant Transaction Supplement, an amount, as determined
          by the Calculation Agent in accordance with the Section 8.2
          of the Equity Definitions
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="crossCurrency" type="Composite">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If "Cross-Currency" is specified as the Settlement Type in
          the relevant Transaction Supplement, an amount in the
          Settlement Currency, determined by the Calculation Agent as
          being equal to the number of Options exercised or deemed
          exercised, multiplied by: (Settlement Price - Strike Price)
          / (Strike Price - Settlement Price) x Multiplier x one unit
          of the Reference Currency converted into an amount in the
          Settlement Currency using the rate of exchange of the
          Settlement Currency as quoted on the Reference Price Source
          on the Valuation Date, provided that if the above is equal
          to a negative amount the Option Cash Settlement Amount
          shall be deemed to be zero
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:sequence>
</xsd:complexType>

```


1.15 GracePeriodExtension

1.15.1 Description:

1.15.2 Contents:

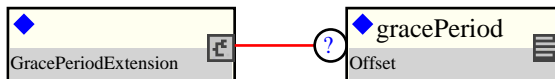
gracePeriod (zero or one occurrence; of the type Offset) The number of calendar or business days after any due date that the reference entity has to fulfil its obligations before a failure to pay credit event is deemed to have occurred. ISDA 2003 Term: Grace Period

1.15.3 Used by:

- Complex type: FailureToPay

1.15.4 Derived Types:

1.15.5 Figure:



1.15.6 Schema Fragment:

```
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of calendar or business days after any due date
          that the reference entity has to fulfil its obligations
          before a failure to pay credit event is deemed to have
          occurred. ISDA 2003 Term: Grace Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.16 Knock

1.16.1 Description:

Knock In means option to exercise comes into existence. Knock Out means option to exercise goes out of existence

1.16.2 Contents:

knockIn (zero or one occurrence; of the type TriggerEvent) The knock in.

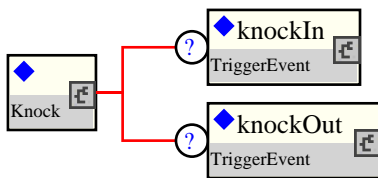
knockOut (zero or one occurrence; of the type TriggerEvent) The knock out.

1.16.3 Used by:

- Complex type: OptionFeatures

1.16.4 Derived Types:

1.16.5 Figure:



1.16.6 Schema Fragment:

```
<xsd:complexType name="Knock">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock Out
      means option to exercise goes out of existence
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock in.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.17 MarketDisruption

1.17.1 Description:

Defines the handling of an averaging date market disruption for an equity derivative transaction.

1.17.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type `xsd:normalizedString`)

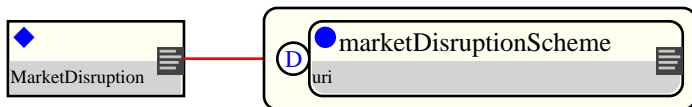
-

1.17.3 Used by:

- Complex type: `AveragingPeriod`

1.17.4 Derived Types:

1.17.5 Figure:



1.17.6 Schema Fragment:

```
<xsd:complexType name="MarketDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the handling of an averaging date market disruption for
      an equity derivative transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.18 NotifyingParty

1.18.1 Description:

1.18.2 Contents:

buyerPartyReference (exactly one occurrence; of the type PartyReference)

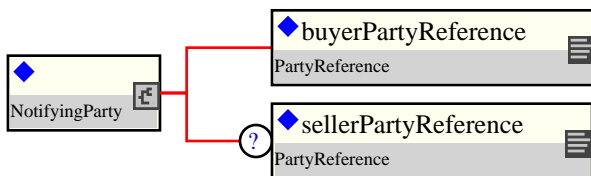
sellerPartyReference (zero or one occurrence; of the type PartyReference)

1.18.3 Used by:

- Complex type: CreditEventNotice

1.18.4 Derived Types:

1.18.5 Figure:



1.18.6 Schema Fragment:

```
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyReference"/>
    <xsd:element name="sellerPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

1.19 OptionBase

1.19.1 Description:

A type for defining the common features of options

1.19.2 Contents:

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

- The base type which all FpML products extend.

buyerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.

sellerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy, that combine a call and a put with the same strike.

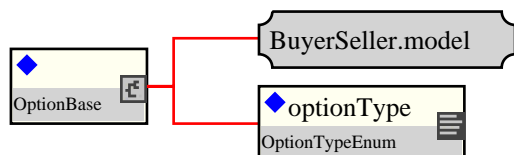
1.19.3 Used by:

- Complex type: OptionBaseExtended

1.19.4 Derived Types:

- Complex type: OptionBaseExtended

1.19.5 Figure:



1.19.6 Schema Fragment:

```
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of options
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction. From a usage standpoint,
              put/call is the default option type, while payer/receiver
              indicator is used for options index credit default swaps,
              consistently with the industry practice. Straddle is used
              for the case of straddle strategy, that combine a call
              and a put with the same strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

1.20 OptionBaseExtended

1.20.1 Description:

Base type for options starting with the 4-3 release, until we refactor the schema as part of the 5-0 release series

1.20.2 Contents:

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

- A type for defining the common features of options

premium (zero or one occurrence; of the type Premium) The option premium payable by the buyer to the seller

exercise (exactly one occurrence; of the type Exercise) An placeholder for the actual option exercise definitions.

exerciseProcedure (exactly one occurrence; of the type ExerciseProcedure) A set of parameters defining procedures associated with the exercise.

feature (zero or one occurrence; of the type OptionFeature) An Option feature such as quanto, asian, barrier, knock

Either

notionalReference (exactly one occurrence; of the type NotionalAmountReference)

Or

notionalAmount (exactly one occurrence; of the type Money)

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of units of underlying per option comprised in the option transaction.

entitlementCurrency (zero or one occurrence; of the type Currency) TODO

numberOfOptions (zero or one occurrence; of the type PositiveDecimal) The number of options comprised in the option transaction.

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

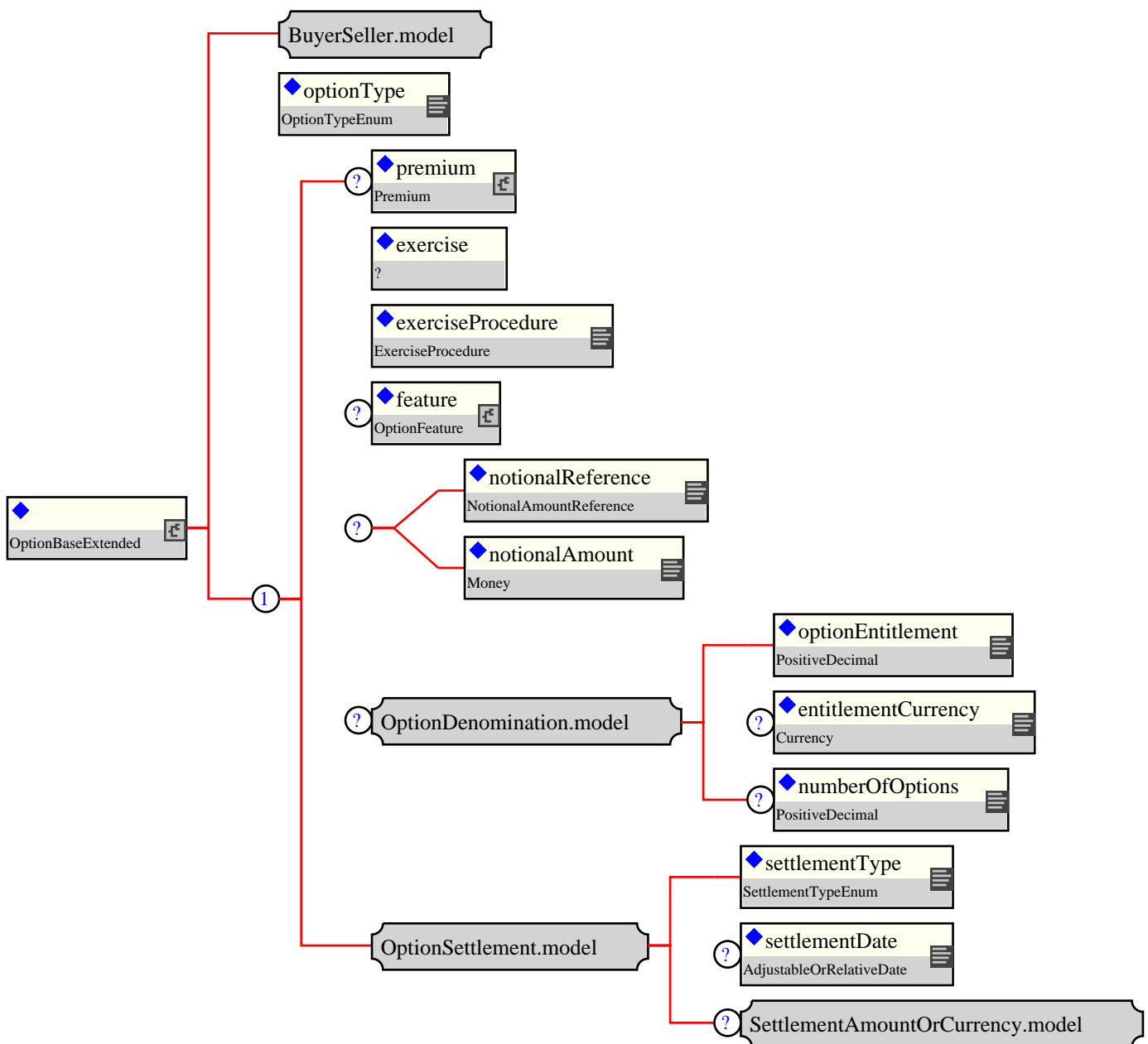
1.20.3 Used by:

- Complex type: BondOption
- Complex type: CreditDefaultSwapOption

1.20.4 Derived Types:

- Complex type: BondOption
- Complex type: CreditDefaultSwapOption

1.20.5 Figure:



1.20.6 Schema Fragment:

```

<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Base type for options starting with the 4-3 release, until we
      refactor the schema as part of the 5-0 release series
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBase">
      <xsd:sequence>
        <xsd:element name="premium" type="Premium" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium payable by the buyer to the seller
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="exercise"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```



```

<xsd:element name="exerciseProcedure" type="ExerciseProcedure">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A set of parameters defining procedures associated with
      the exercise.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="feature" type="OptionFeature" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An Option feature such as quanto, asian, barrier, knock
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A choice between an explicit representation of the
      notional amount, or a reference to a notional amount
      defined elsewhere in this document
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="notionalReference" type="NotionalAmountReference"/>
  <xsd:element name="notionalAmount" type="Money"/>
</xsd:choice>
<xsd:group ref="OptionDenomination.model" minOccurs="0"/>
<xsd:group ref="OptionSettlement.model"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.21 OptionFeature

1.21.1 Description:

A type for defining option features.

1.21.2 Contents:

fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

strategyFeature (zero or one occurrence; of the type StrategyFeature) A simple strategy feature

asian (zero or one occurrence; of the type Asian) An option where and average price is taken on valuation.

barrier (zero or one occurrence; of the type Barrier) An option with a barrier feature.

knock (zero or one occurrence; of the type Knock) A knock feature.

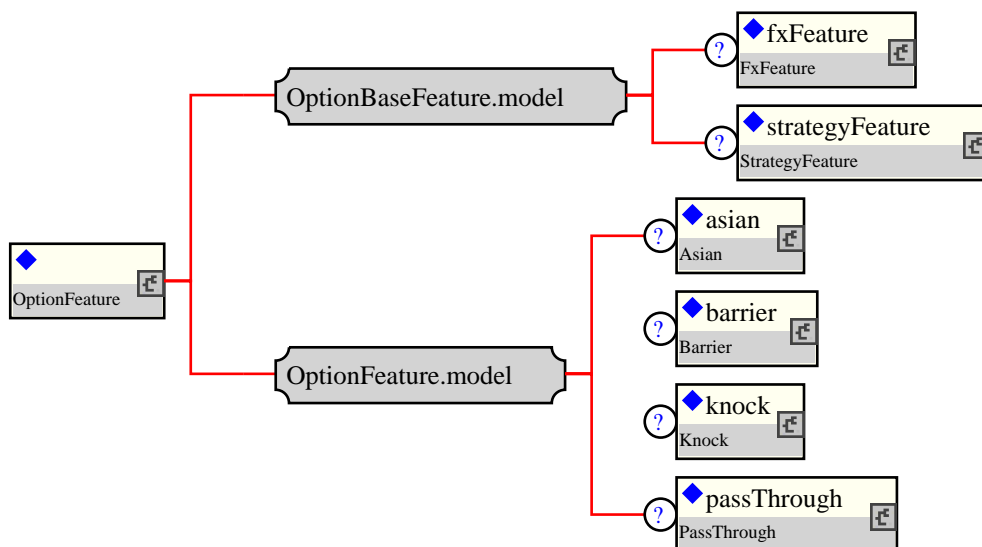
passThrough (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

1.21.3 Used by:

- Complex type: OptionBaseExtended

1.21.4 Derived Types:

1.21.5 Figure:



1.21.6 Schema Fragment:

```
<xsd:complexType name="OptionFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="OptionBaseFeature.model" />
    <xsd:group ref="OptionFeature.model" />
  </xsd:sequence>
</xsd:complexType>
```

1.22 OptionNumericStrike

1.22.1 Description:

A type for defining the strike price for an option as a numeric value without currency.

1.22.2 Contents:

Either

strikePrice (exactly one occurrence; of the type xsd:decimal) The price or level at which the option has been struck.

Or

strikePercentage (exactly one occurrence; of the type xsd:decimal) The price or level expressed as a percentage of the forward starting spot price.

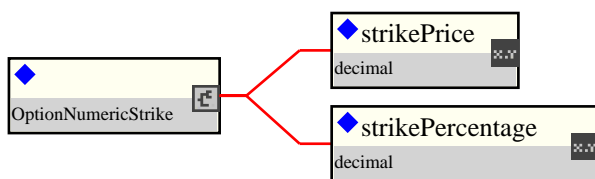
1.22.3 Used by:

- Complex type: OptionStrike

1.22.4 Derived Types:

- Complex type: OptionStrike

1.22.5 Figure:



1.22.6 Schema Fragment:

```
<xsd:complexType name="OptionNumericStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an option as a numeric
      value without currency.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level at which the option has been struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="strikePercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level expressed as a percentage of the forward
            starting spot price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

1.23 OptionStrike

1.23.1 Description:

A type for defining the strike price for an equity option. The strike price is either: (i) in respect of an index option transaction, the level of the relevant index specified or otherwise determined in the transaction; or (ii) in respect of a share option transaction, the price per share specified or otherwise determined in the transaction. This can be expressed either as a percentage of notional amount or as an absolute value.

1.23.2 Contents:

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

- A type for defining the strike price for an option as a numeric value without currency.

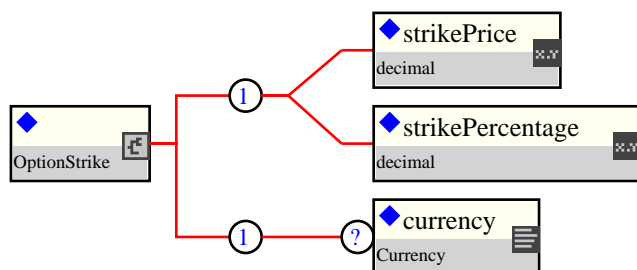
currency (zero or one occurrence; of the type Currency) The currency in which an amount is denominated.

1.23.3 Used by:

- Complex type: BondOptionStrike
- Complex type: StrikeSpread

1.23.4 Derived Types:

1.23.5 Figure:



1.23.6 Schema Fragment:

```
<xsd:complexType name="OptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of a
      share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionNumericStrike">
      <xsd:sequence>
        <xsd:element name="currency" type="Currency" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The currency in which an amount is denominated.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

</xsd:complexType>

1.24 PassThrough

1.24.1 Description:

Type which contains pass through payments.

1.24.2 Contents:

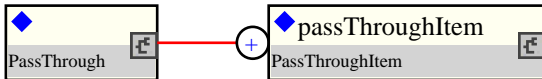
passThroughItem (one or more occurrences; of the type PassThroughItem) One to many pass through payment items.

1.24.3 Used by:

- Complex type: OptionFeatures

1.24.4 Derived Types:

1.24.5 Figure:



1.24.6 Schema Fragment:

```
<xsd:complexType name="PassThrough">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Type which contains pass through payments.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One to many pass through payment items.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.25 PassThroughItem

1.25.1 Description:

Type to represent a single pass through payment.

1.25.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

underlyerReference (exactly one occurrence; of the type AssetReference) Reference to the underlyer whose payments are being passed through.

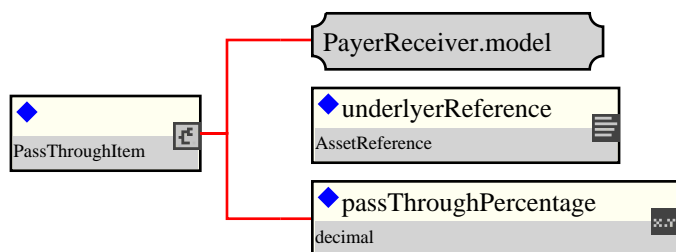
passThroughPercentage (exactly one occurrence; of the type xsd:decimal) Percentage of payments from the underlyer which are passed through.

1.25.3 Used by:

- Complex type: PassThrough

1.25.4 Derived Types:

1.25.5 Figure:



1.25.6 Schema Fragment:

```
<xsd:complexType name="PassThroughItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Type to represent a single pass through payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="underlyerReference" type="AssetReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the underlyer whose payments are being passed
          through.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThroughPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Percentage of payments from the underlyer which are passed
          through.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.26 Premium

1.26.1 Description:

A type for defining a premium.

1.26.2 Contents:

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

- A complex type to specified payments in a simpler fashion than the Payment type. This construct should be used from the version 4.3 onwards.

premiumType (zero or one occurrence; of the type PremiumTypeEnum) Forward start Premium type

pricePerOption (zero or one occurrence; of the type Money) The amount of premium to be paid expressed as a function of the number of options.

percentageOfNotional (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

discountFactor (zero or one occurrence; of the type xsd:decimal) The value representing the discount factor used to calculate the present value of the cash flow.

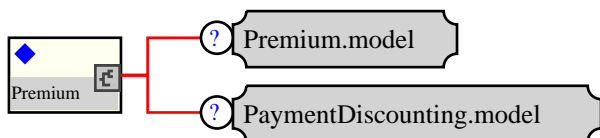
presentValueAmount (zero or one occurrence; of the type Money) The amount representing the present value of the forecast payment.

1.26.3 Used by:

- Complex type: OptionBaseExtended

1.26.4 Derived Types:

1.26.5 Figure:



1.26.6 Schema Fragment:

```
<xsd:complexType name="Premium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a premium.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:group ref="Premium.model" minOccurs="0"/>
        <xsd:group ref="PaymentDiscounting.model" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.27 PubliclyAvailableInformation

1.27.1 Description:

1.27.2 Contents:

standardPublicSources (zero or one occurrence; of the type Empty) If this element is specified, indicates that ISDA defined Standard Public Sources are applicable.

publicSource (zero or more occurrences; of the type xsd:string) A public information source, e.g. a particular newspaper or electronic news service, that may publish relevant information used in the determination of whether or not a credit event has occurred. ISDA 2003 Term: Public Source

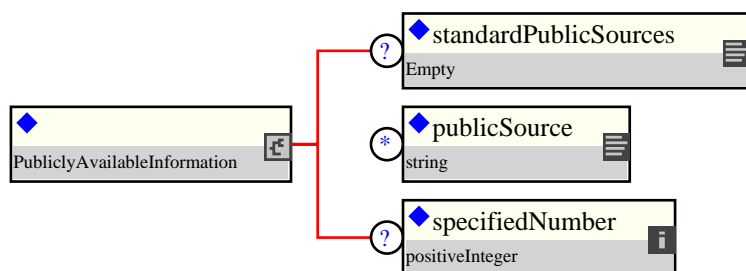
specifiedNumber (zero or one occurrence; of the type xsd:positiveInteger) The minimum number of the specified public information sources that must publish information that reasonably confirms that a credit event has occurred. The market convention is two. ISDA 2003 Term: Specified Number

1.27.3 Used by:

- Complex type: CreditEventNotice

1.27.4 Derived Types:

1.27.5 Figure:



1.27.6 Schema Fragment:

```
<xsd:complexType name="PubliclyAvailableInformation">
  <xsd:sequence>
    <xsd:element name="standardPublicSources" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If this element is specified, indicates that ISDA defined
          Standard Public Sources are applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A public information source, e.g. a particular newspaper or
          electronic news service, that may publish relevant
          information used in the determination of whether or not a
          credit event has occurred. ISDA 2003 Term: Public Source
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The minimum number of the specified public information
          sources that must publish information that reasonably
          confirms that a credit event has occurred. The market
          convention is two. ISDA 2003 Term: Specified Number
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
```

1.28 Quanto

1.28.1 Description:

Determines the currency rate that the seller of the equity amounts will apply at each valuation date for converting the respective amounts into a currency that is different from the currency denomination of the underlyer.

1.28.2 Contents:

fxRate (zero or more occurrences; of the type FxRate) Specifies a currency conversion rate.

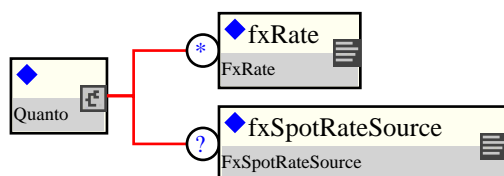
fxSpotRateSource (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

1.28.3 Used by:

- Complex type: FxFeature

1.28.4 Derived Types:

1.28.5 Figure:



1.28.6 Schema Fragment:

```
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determines the currency rate that the seller of the equity
      amounts will apply at each valuation date for converting the
      respective amounts into a currency that is different from the
      currency denomination of the underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and, optionally,
          fixing time) to be used for determining a currency conversion
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.29 Restructuring

1.29.1 Description:

1.29.2 Contents:

restructuringType (zero or one occurrence; of the type RestructuringType) Specifies the type of restructuring that is applicable.

multipleHolderObligation (zero or one occurrence; of the type Empty) In relation to a restructuring credit event, unless multiple holder obligation is not specified restructurings are limited to multiple holder obligations. A multiple holder obligation means an obligation that is held by more than three holders that are not affiliates of each other and where at least two thirds of the holders must agree to the event that constitutes the restructuring credit event. ISDA 2003 Term: Multiple Holder Obligation

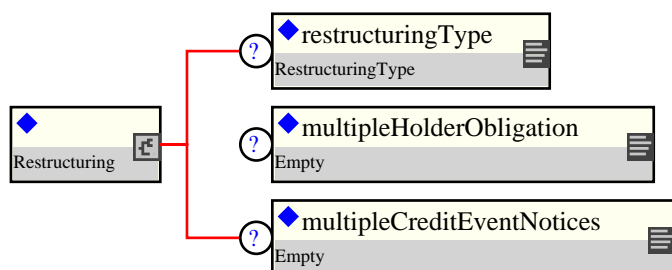
multipleCreditEventNotices (zero or one occurrence; of the type Empty) Presence of this element indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply. NOTE: Not allowed under ISDA Credit 1999.

1.29.3 Used by:

- Complex type: CreditEvents

1.29.4 Derived Types:

1.29.5 Figure:



1.29.6 Schema Fragment:

```
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless multiple
          holder obligation is not specified restructurings are limited
          to multiple holder obligations. A multiple holder obligation
          means an obligation that is held by more than three holders
          that are not affiliates of each other and where at least two
          thirds of the holders must agree to the event that
          constitutes the restructuring credit event. ISDA 2003 Term:
          Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

Presence of this element indicates that Section 3.9 of the 2003 Credit Derivatives Definitions shall apply. Absence of this element indicates that Section 3.9 shall not apply.
NOTE: Not allowed under ISDA Credit 1999.

```
</xsd:documentation>  
</xsd:annotation>  
</xsd:element>  
</xsd:sequence>  
</xsd:complexType>
```

1.30 RestructuringType

1.30.1 Description:

1.30.2 Contents:

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

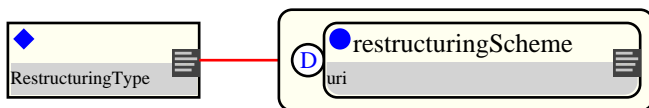
•

1.30.3 Used by:

- Complex type: Restructuring

1.30.4 Derived Types:

1.30.5 Figure:



1.30.6 Schema Fragment:

```
<xsd:complexType name="RestructuringType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="restructuringScheme" type="xsd:anyURI" default="http://www.fpml.org/" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.31 StrategyFeature

1.31.1 Description:

A type for defining equity option simple strategy features

1.31.2 Contents:

Either

strikeSpread (exactly one occurrence; of the type StrikeSpread)

Or

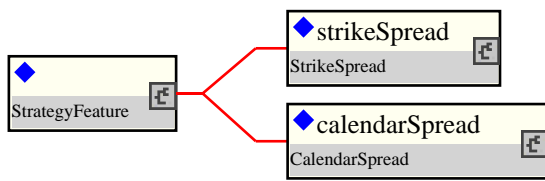
calendarSpread (exactly one occurrence; of the type CalendarSpread)

1.31.3 Used by:

- Complex type: EquityDerivativeBase

1.31.4 Derived Types:

1.31.5 Figure:



1.31.6 Schema Fragment:

```
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
```

1.32 StrikeSpread

1.32.1 Description:

A type for defining a strike spread feature

1.32.2 Contents:

upperStrike (exactly one occurrence; of the type OptionStrike)

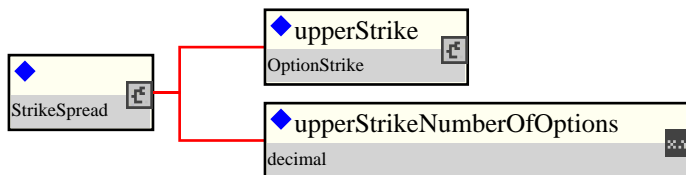
upperStrikeNumberOfOptions (exactly one occurrence; of the type xsd:decimal)

1.32.3 Used by:

- Complex type: StrategyFeature

1.32.4 Derived Types:

1.32.5 Figure:



1.32.6 Schema Fragment:

```
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="OptionStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
```


1.33 Trigger

1.33.1 Description:

Trigger point at which feature is effective

1.33.2 Contents:

Either

level (exactly one occurrence; of the type xsd:decimal) The trigger level.

Or

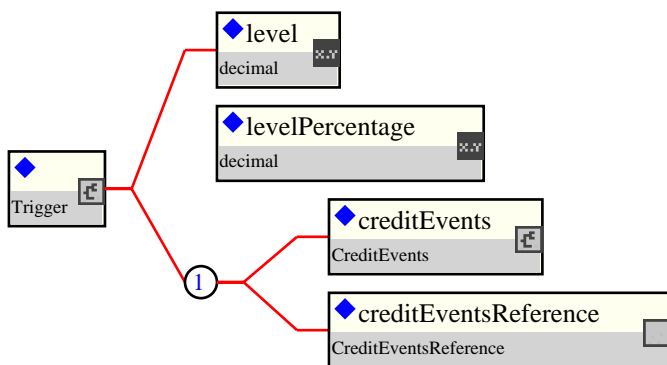
levelPercentage (exactly one occurrence; of the type xsd:decimal) The trigger level percentage.

1.33.3 Used by:

- Complex type: TriggerEvent

1.33.4 Derived Types:

1.33.5 Figure:



1.33.6 Schema Fragment:

```
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Choice between either an explicit representation of Credit
          Events, or Credit Events defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
```

```
        </xsd:annotation>
        <xsd:element name="creditEvents" type="CreditEvents"/>
        <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
    </xsd:choice>
</xsd:choice>
</xsd:complexType>
```

1.34 TriggerEvent

1.34.1 Description:

Observation point for trigger

1.34.2 Contents:

schedule (zero or more occurrences; of the type AveragingSchedule) A Equity Derivative schedule.

triggerDates (zero or one occurrence; of the type DateList) The trigger Dates

trigger (exactly one occurrence; of the type Trigger) The trigger level.

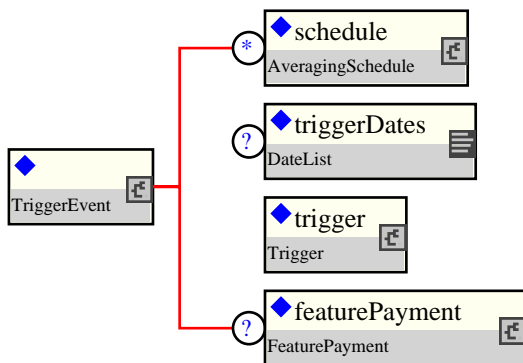
featurePayment (zero or one occurrence; of the type FeaturePayment) The feature payment.

1.34.3 Used by:

- Complex type: Barrier
- Complex type: Knock

1.34.4 Derived Types:

1.34.5 Figure:



1.34.6 Schema Fragment:

```
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trigger" type="Trigger">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2 Groups

2.1 OptionBaseFeature.model

2.1.1 Description:

A model group containing Option Base Feature Elements

2.1.2 Contents:

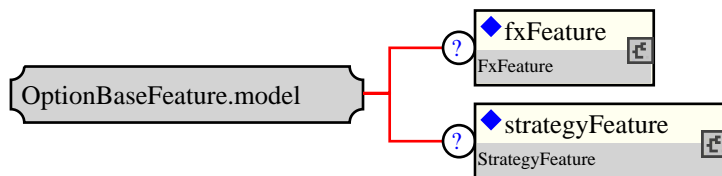
fxFeature (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

strategyFeature (zero or one occurrence; of the type StrategyFeature) A simple strategy feature

2.1.3 Used by:

- Complex type: OptionFeature

2.1.4 Figure:



2.1.5 Schema Fragment:

```
<xsd:group name="OptionBaseFeature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing Option Base Feature Elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A quanto or composite FX feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A simple strategy feature
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.2 OptionDenomination.model

2.2.1 Description:

A model group containing the option denomination components.

2.2.2 Contents:

optionEntitlement (exactly one occurrence; of the type PositiveDecimal) The number of units of underlyer per option comprised in the option transaction.

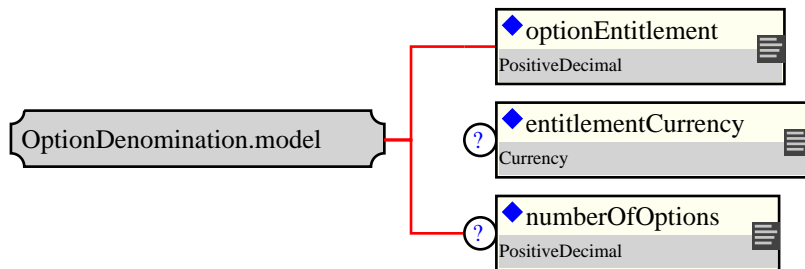
entitlementCurrency (zero or one occurrence; of the type Currency) TODO

numberOfOptions (zero or one occurrence; of the type PositiveDecimal) The number of options comprised in the option transaction.

2.2.3 Used by:

- Complex type: OptionBaseExtended

2.2.4 Figure:



2.2.5 Schema Fragment:

```
<xsd:group name="OptionDenomination.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing the option denomination components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="optionEntitlement" type="PositiveDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units of underlyer per option comprised in the
          option transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of options comprised in the option transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.3 OptionFeature.model

2.3.1 Description:

A model group containing Option Base Feature Elements

2.3.2 Contents:

asian (zero or one occurrence; of the type Asian) An option where and average price is taken on valuation.

barrier (zero or one occurrence; of the type Barrier) An option with a barrier feature.

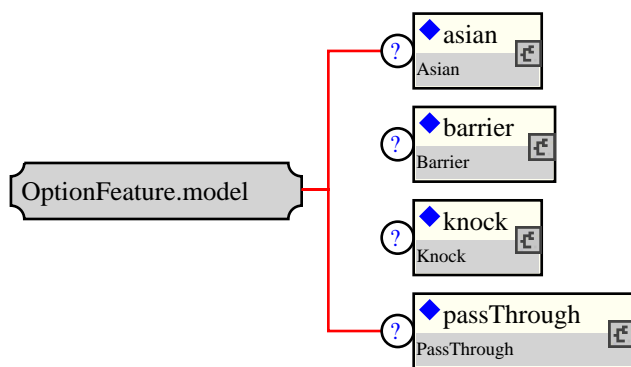
knock (zero or one occurrence; of the type Knock) A knock feature.

passThrough (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

2.3.3 Used by:

- Complex type: OptionFeature

2.3.4 Figure:



2.3.5 Schema Fragment:

```
<xsd:group name="OptionFeature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing Option Base Feature Elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">

```



```
<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Pass through payments from the underlyer, such as dividends.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
```

2.4 OptionSettlement.model

2.4.1 Description:

A group which has Option Settlement elements

2.4.2 Contents:

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

Either

settlementAmount (exactly one occurrence; of the type Money) Settlement Amount

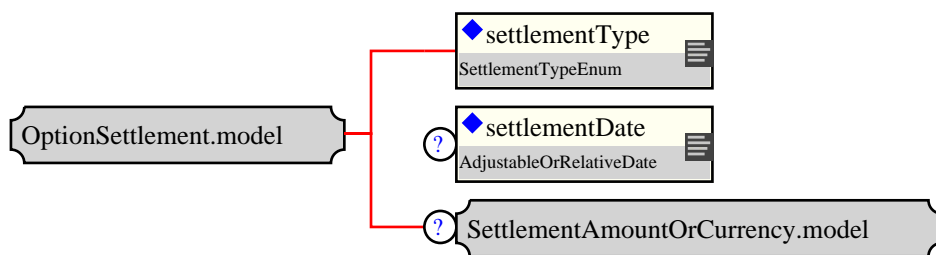
Or

settlementCurrency (exactly one occurrence; of the type Currency) Settlement Currency for use where the Settlement Amount cannot be known in advance

2.4.3 Used by:

- Complex type: DirectionalLegUnderlyer
- Complex type: OptionBaseExtended

2.4.4 Figure:



2.4.5 Schema Fragment:

```
<xsd:group name="OptionSettlement.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group which has Option Settlement elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:group ref="SettlementAmountOrCurrency.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-asset-4-3.xsd"/>
  <xsd:complexType name="Asian">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        As per ISDA 2002 Definitions
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Equity Derivative schedule.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Averaging DateTimes
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="marketDisruption" type="MarketDisruption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The market disruption event as defined by ISDA 2002
        Definitions
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The averaging period end date.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
<xsd:element name="frequency" type="xsd:positiveInteger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The schedule frequency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="frequencyType" type="FrequencyType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The schedule frequency type.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="weekNumber" type="xsd:positiveInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The schedule week number.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Day of the Week.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from beneath.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from above.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ClassifiedPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Classified Simple Payment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SimplePayment">
      <xsd:sequence>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Classification of this Payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Composite">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions to be applied for converting into a
            reference currency when the actual currency rate is not
            determined upfront.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the method according to which an amount or a date
                    is determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A date specified as some offset to another date (the anchor
                    date).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the methodology (reference source and,
                    optionally, fixing time) to be used for determining a
                    currency conversion rate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CreditEventNotice">
    <xsd:sequence>
        <xsd:element name="notifyingParty" type="NotifyingParty">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Pointer style references to a party identifier defined
                    elsewhere in the document. The notifying party is the party
                    that notifies the other party when a credit event has
                    occurred by means of a credit event notice. If more than
                    one party is referenced as being the notifying party then
                    either party may notify the other of a credit event
                    occurring. ISDA 2003 Term: Notifying Party
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Inclusion of this business center element implies that
                    Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit
                    Derivatives Definitions is replaced by the local time of
                    the city indicated by the businessCenter element value.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A specified condition to settlement. Publicly available
                    information means information that reasonably confirms any
                    of the facts relevant to determining that a credit event or
                    potential repudiation/moratorium, as applicable, has
                    occurred. The ISDA defined list (2003) is the market
                    standard and is considered comprehensive, and a minimum of
                    two differing public sources must have published the
                    relevant information, to declare a Credit Event. ISDA 2003
                    Term: Notice of Publicly Available Information Applicable
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

```

```

</xsd:complexType>
<xsd:complexType name="CreditEvents">
  <xsd:sequence>
    <xsd:element name="bankruptcy" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. The reference entity has been dissolved or
          has become insolvent. It also covers events that may be a
          precursor to insolvency such as instigation of bankruptcy
          or insolvency proceedings. Sovereign trades are not subject
          to Bankruptcy as "technically" a Sovereign cannot become
          bankrupt. ISDA 2003 Term: Bankruptcy
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPay" type="FailureToPay" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. This credit event triggers, after the
          expiration of any applicable grace period, if the reference
          entity fails to make due payments in an aggregate amount
          of not less than the payment requirement on one or more
          obligations (e.g. a missed coupon payment). ISDA 2003 Term:
          Failure to Pay
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected principal amount or the payment
          of an actual principal amount that is less than the
          expected principal amount. ISDA 2003 Term: Failure to Pay
          Principal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="failureToPayInterest" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. Corresponds to the failure by the Reference
          Entity to pay an expected interest amount or the payment of
          an actual interest amount that is less than the expected
          interest amount. ISDA 2003 Term: Failure to Pay Interest.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationDefault" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have become
          capable of being declared due and payable before they would
          otherwise have been due and payable as a result of, or on
          the basis of, the occurrence of a default, event of default
          or other similar condition or event other than failure to
          pay. ISDA 2003 Term: Obligation Default
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="obligationAcceleration" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. One or more of the obligations have been
          declared due and payable before they would otherwise have
          been due and payable as a result of, or on the basis of,
          the occurrence of a default, event of default or other
          similar condition or event other than failure to pay
          (preferred by the market over Obligation Default, because
          more definitive and encompasses the definition of
          Obligation Default - this is more favorable to the Seller).
          Subject to the default requirement amount. ISDA 2003 Term:
          Obligation Acceleration
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A credit event. The reference entity, or a governmental
          authority, either refuses to recognise or challenges the
          validity of one or more obligations of the reference
          entity, or imposes a moratorium thereby postponing payments

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        on one or more of the obligations of the reference entity.
        Subject to the default requirement amount. ISDA 2003 Term:
        Repudiation/Moratorium
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="restructuring" type="Restructuring" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. A restructuring is an event that materially
            impacts the reference entity's obligations, such as an
            interest rate reduction, principal reduction, deferral of
            interest or principal, change in priority ranking, or
            change in currency or composition of payment. ISDA 2003
            Term: Restructuring
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the rating of
            the reference obligation is downgraded to a distressed
            rating level. From a usage standpoint, this credit event is
            typically not applicable in case of RMBS trades.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maturityExtension" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the underlier
            fails to make principal payments as expected.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="writedown" type="Empty" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A credit event. Results from the fact that the underlier
            writes down its outstanding principal amount.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="defaultRequirement" type="Money" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            In relation to certain credit events, serves as a threshold
            for Obligation Acceleration, Obligation Default,
            Repudiation/Moratorium and Restructuring. Market standard
            is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen
            trades). This is applied on an aggregate or total basis
            across all Obligations of the Reference Entity. Used to
            prevent technical/operational errors from triggering credit
            events. ISDA 2003 Term: Default Requirement
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A specified condition to settlement. An irrevocable written
            or verbal notice that describes a credit event that has
            occurred. The notice is sent from the notifying party
            (either the buyer or the seller) to the counterparty. It
            provides information relevant to determining that a credit
            event has occurred. This is typically accompanied by
            Publicly Available Information. ISDA 2003 Term: Credit
            Event Notice
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="CreditEventsReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to credit events.
        </xsd:documentation>
    </xsd:annotation>
</xsd:complexType>
<xsd:extension base="Reference">

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        <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CreditEvent" />
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FailureToPay">
    <xsd:sequence>
        <xsd:element name="gracePeriodExtension" type="GracePeriodExtension" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates whether or not a
                    grace period extension is applicable. ISDA 2003 Term: Grace
                    Period Extension Applicable
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentRequirement" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies a threshold for the failure to pay credit event.
                    Market standard is USD 1,000,000 (JPY 100,000,000 for
                    Japanese Yen trades) or its equivalent in the relevant
                    obligation currency. This is applied on an aggregate basis
                    across all Obligations of the Reference Entity. Intended to
                    prevent technical/operational errors from triggering credit
                    events. ISDA 2003 Term: Payment Requirement
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeaturePayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Payment made following trigger occurrence.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model" />
        <xsd:choice>
            <xsd:element name="levelPercentage" type="xsd:decimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The trigger level percentage.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="amount" type="NonNegativeDecimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The monetary quantity in currency units.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
        <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The feature payment time.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="currency" type="Currency" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The currency in which an amount is denominated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The feature payment date.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FrequencyType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Frequency Type
        </xsd:documentation>
    </xsd:annotation>

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<xsd:simpleContent>
  <xsd:extension base="xsd:token">
    <xsd:attribute name="frequencyTypeScheme" type="xsd:anyURI"/>
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference currency of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="composite" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Composite" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent
            as being equal to the number of Options exercised or
            deemed exercised, multiplied by: (Settlement Price -
            Strike Price) / (Strike Price - Settlement Price) x
            Multiplier provided that if the above is equal to a
            negative amount the Option Cash Settlement Amount shall
            be deemed to be zero.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="quanto" type="Quanto">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Quanto" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount, as determined
            by the Calculation Agent in accordance with the Section
            8.2 of the Equity Definitions
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="crossCurrency" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Cross-Currency" is specified as the Settlement Type
            in the relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent
            as being equal to the number of Options exercised or
            deemed exercised, multiplied by: (Settlement Price -
            Strike Price) / (Strike Price - Settlement Price) x
            Multiplier x one unit of the Reference Currency converted
            into an amount in the Settlement Currency using the rate
            of exchange of the Settlement Currency as quoted on the
            Reference Price Source on the Valuation Date, provided
            that if the above is equal to a negative amount the
            Option Cash Settlement Amount shall be deemed to be zero
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of calendar or business days after any due date
          that the reference entity has to fulfil its obligations
          before a failure to pay credit event is deemed to have
          occurred. ISDA 2003 Term: Grace Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Knock">
  <xsd:annotation>

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    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock
      Out means option to exercise goes out of existence
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The knock in.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The knock out.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MarketDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines the handling of an averaging date market disruption for
      an equity derivative transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpm1
    </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyReference"/>
    <xsd:element name="sellerPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of options
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction. From a usage
              standpoint, put/call is the default option type, while
              payer/receiver indicator is used for options index
              credit default swaps, consistently with the industry
              practice. Straddle is used for the case of straddle
              strategy, that combine a call and a put with the same
              strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Base type for options starting with the 4-3 release, until we
      refactor the schema as part of the 5-0 release series
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBase">
      <xsd:sequence>
        <xsd:element name="premium" type="Premium" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium payable by the buyer to the seller
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

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    </xsd:annotation>
  </xsd:element>
  <xsd:element ref="exercise"/>
  <xsd:element name="exerciseProcedure" type="ExerciseProcedure">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A set of parameters defining procedures associated with
        the exercise.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="feature" type="OptionFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An Option feature such as quanto, asian, barrier, knock
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A choice between an explicit representation of the
        notional amount, or a reference to a notional amount
        defined elsewhere in this document
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="notionalReference" type="NotionalAmountReference"/>
    <xsd:element name="notionalAmount" type="Money"/>
  </xsd:choice>
  <xsd:group ref="OptionDenomination.model" minOccurs="0"/>
  <xsd:group ref="OptionSettlement.model"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexType>
<xsd:complexType name="OptionFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="OptionBaseFeature.model"/>
    <xsd:group ref="OptionFeature.model"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionNumericStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an option as a numeric
      value without currency.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="strikePrice" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level at which the option has been struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="strikePercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price or level expressed as a percentage of the
            forward starting spot price.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of
      a share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
    </xsd:documentation>
  </xsd:annotation>

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        value.
    </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="OptionNumericStrike">
        <xsd:sequence>
            <xsd:element name="currency" type="Currency" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The currency in which an amount is denominated.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PassThrough">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type which contains pass through payments.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    One to many pass through payment items.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThroughItem">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type to represent a single pass through payment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="underlyerReference" type="AssetReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the underlyer whose payments are being passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="passThroughPercentage" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Percentage of payments from the underlyer which are passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Premium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining a premium.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="SimplePayment">
            <xsd:sequence>
                <xsd:group ref="Premium.model" minOccurs="0"/>
                <xsd:group ref="PaymentDiscounting.model" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PubliclyAvailableInformation">
    <xsd:sequence>
        <xsd:element name="standardPublicSources" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates that ISDA defined
                    Standard Public Sources are applicable.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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</xsd:element>
<xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A public information source, e.g. a particular newspaper or
      electronic news service, that may publish relevant
      information used in the determination of whether or not a
      credit event has occurred. ISDA 2003 Term: Public Source
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The minimum number of the specified public information
      sources that must publish information that reasonably
      confirms that a credit event has occurred. The market
      convention is two. ISDA 2003 Term: Specified Number
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determines the currency rate that the seller of the equity
      amounts will apply at each valuation date for converting the
      respective amounts into a currency that is different from the
      currency denomination of the underlying.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and,
          optionally, fixing time) to be used for determining a
          currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless
          multiple holder obligation is not specified restructurings
          are limited to multiple holder obligations. A multiple
          holder obligation means an obligation that is held by more
          than three holders that are not affiliates of each other
          and where at least two thirds of the holders must agree to
          the event that constitutes the restructuring credit event.
          ISDA 2003 Term: Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Presence of this element indicates that Section 3.9 of the
          2003 Credit Derivatives Definitions shall apply. Absence of
          this element indicates that Section 3.9 shall not apply.
          NOTE: Not allowed under ISDA Credit 1999.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RestructuringType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="restructuringScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="OptionStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between either an explicit representation of Credit
      Events, or Credit Events defined elsewhere in the document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="creditEvents" type="CreditEvents"/>
  <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="trigger" type="Trigger">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The trigger level.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The feature payment.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:group name="OptionBaseFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
</xsd:group>
<xsd:sequence>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A quanto or composite FX feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A simple strategy feature
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
</xsd:group>
<xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An option where and average price is taken on valuation.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                An option with a barrier feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A knock feature.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Pass through payments from the underlyer, such as
                dividends.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionDenomination.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

```

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    A model group containing the option denomination components.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="optionEntitlement" type="PositiveDecimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of units of underlyer per option comprised in
        the option transaction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        TODO
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options comprised in the option transaction.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionSettlement.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group which has Option Settlement elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:group ref="SettlementAmountOrCurrency.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
</xsd:schema>

```