ContractCreated			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractCreated**
header	M		
conversationId	R		Unique identifier for the swap contract **event**. NOTE: A ContractCreated message and a subsequent ContractCreated with corrected data would have the same conversation and contract ids (see description of contract id below)
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
tradeReference	O		
partyTradeIdentifier	M		Unique trade identifier from an upstream system at the IM.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
tradeId	M		Choice 1 or
versionedTradeId	M		Choice 2.
tradeId	M		
version	M		
contract	**M**		**This is a structure that is described in <<CONTRACT>>.**
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractIncreased			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractIncreased**
header	M		
conversationId	R		Unique identifier for the swap contract **event**. NOTE: A ContractIncreased message and a subsequent ContractIncreased with corrected data would have the same conversation and contract ids (see description of contract id below)
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
increase	M		Increase details.
contractReference	M		Identifier of the contract increase (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the increase.
effectiveDate	R		Effective date of the increase.
payment	C		Should be present if the increase requires a payment.
payerPartyReference/@href	M		Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M		See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O		Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.

ContractIncreased			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNotionalAmount	M		Choice 1 -- Notional quantity increased.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
outstandingNotionalAmount	M		Choice 1 (continued) -- New notional quantity after the increase.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNumberOfOptions	M		Choice 2 -- Number of options increased.
outstandingNumberOfOptions	M		Choice 2 (continued) -- New number of options after the increase.
changeInNumberOfUnits	M		Choice 3 -- Number of units increased.
outstandingNumberOfUnits	M		Choice 3 (continued) -- New number of units after the increase.
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractNovated			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractNovated**
header	M		
conversationId	R		Unique identifier for the swap contract **event**. NOTE: A ContractNovated message and a subsequent ContractNovated with corrected data would have the same conversation and contract ids (see description of contract id below)
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
novation	M		Novation details.
oldContract	**M**		**Choice 1 -- Explicit old contract details. This is a structure that is described in <<CONTRACT>>.**
oldContractReference	M		**Choice 2** -- Identifier of the old contract (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
newContract	**O**		**Choice 1 -- Explicit new contract details. This is a structure that is described in <<CONTRACT>>.**
newContractReference	O		**Choice 2** -- Identifier of the new contract (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.

ContractNovated			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
transferor/@href	M	Transferor	References the transferor <party> definition within this notification message. e.g. href="_fund" or href="_broker".
transferee/@href	M	Transferee	References the transferee <party> definition within this notification message. e.g. href="_broker2".
remainingParty/@href	M	Remaining Party	References the remaining <party> definition within this notification message. e.g. href="_broker".
otherRemainingParty/@href	C		References the second remaining <party> definition within this notification message. e.g. href="_broker3". Needed in four-way novations.
novationDate	M	Novation Date	Effective date of novation.
novationContractDate	R		Trade date of novation.
novatedNumberOfOptions	M		Choice 1 or
novatedNumberOfUnits	M		Choice 2 or
novatedAmount	M	Novate Notional	Choice 3 -- The portion of the old contract being assigned.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
fullFirstCalculationPeriod	C		Should be present if the calculation of a complete first period is required.
firstPeriodStartDate	O		One or two occurrences of this element, depending on the product type, can be used to indicate explicitly the beginning of the first period in each swap leg.
nonReliance	C		Use when the NonReliance is applicable in the contract.
creditDerivativesNotices	C		Should be used if any of the terms below is applicable.
creditEvent	M		true or false
publiclyAvailableInformation	M		true or false
physicalSettlement	M		true or false
contractualDefinitions	O		One or more definitions for the terms of the novation.
contractualTermsSupplement	O		One or more contractual supplements for the terms of the novation.
type	M		
publicationDate	O		
payment	C		Should be present if the novation requires a payment.
payerPartyReference/@href	M	Novate Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Novate Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Novate Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Novate Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or

ContractNovated			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Novate Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
party/@id	M	Transferor	Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Transferee	Notification message second party structure identifier, used in @href party references. e.g. "_broker2".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Remaining Party	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractPartialTermination			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractPartialTermination**
header	M		
conversationId	R		Unique identifier for the swap contract **event**. NOTE: A ContractPartialTermination message and a subsequent ContractPartialTermination with corrected data would have the same conversation and contract ids (see description of contract id below)
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
termination	M		Partial termination details.
contractReference	M		Identifier of the partial contract termination (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the partial termination.
effectiveDate	R	Termination Date	Effective date of the partial termination.
payment	C		Should be present if the partial termination requires a payment.
payerPartyReference/@href	M	Term Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Term Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Term Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Term Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Term Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.

ContractPartialTermination			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNotionalAmount	M		Choice 1 -- Notional quantity terminated.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
outstandingNotionalAmount	M		Choice 1 (continued) -- Remaining notional quantity after the termination.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNumberOfOptions	M		Choice 2 -- Number of options terminated.
outstandingNumberOfOptions	M		Choice 2 (continued) -- Remaining number of options after the termination.
changeInNumberOfUnits	M		Choice 3 -- Number of units terminated.
outstandingNumberOfUnits	M		Choice 3 (continued) -- Remaining number of units after the termination.
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractFullTermination			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractFullTermination**
header	M		
conversationId	R		Unique identifier for the swap contract **event**. NOTE: A ContractFullTermination message and a subsequent ContractFullTermination with corrected data would have the same conversation and contract ids (see description of contract id below)
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
termination	M		Full termination details.
contractReference	M		Identifier of the full contract termination (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the full termination.
effectiveDate	R	Termination Date	Effective date of the full termination.
payment	C		Should be present if the full termination requires a payment.
payerPartyReference/@href	M	Term Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Term Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Term Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Term Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Term Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.

ContractFullTermination

FpML field	R (ecommended) M (andatory) O (ptional) C (onditional)	Related Swap Data Elements field (see Section 2.1)	Comments
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractCancelled**
header	M		
conversationId	R		Unique identifier for the swap contract **event**.
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
contractReference	M		Identifier of the contract being cancelled (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractIncreasedCancelled

FpML field	R (ecommended) M (andatory) O (ptional) C (onditional)	Related Swap Data Elements field (see Section 2.1)	Comments
FpML/@xsi:type	M	Trade Type	**ContractIncreasedCancelled**
header	M		
conversationId	R		Unique identifier for the swap contract **event**.
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
contractReference	M		Identifier of the contract increase being cancelled (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
increase	O		Increase details can be included in the message.
contractReference	M		Identifier of the contract increase (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the increase.
effectiveDate	R		Effective date of the increase.
payment	C		Should be present if the increase requires a payment.
payerPartyReference/@href	M		Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M		The ISO 4217 currency code standard is recommended.

ContractIncreasedCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
amount	M		
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M		See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O		Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNotionalAmount	M		Choice 1 -- Notional quantity increased.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
outstandingNotionalAmount	M		Choice 1 (continued) -- New notional quantity after the increase.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNumberOfOptions	M		Choice 2 -- Number of options increased.
outstandingNumberOfOptions	M		Choice 2 (continued) -- New number of options after the increase.
changeInNumberOfUnits	M		Choice 3 -- Number of units increased.
outstandingNumberOfUnits	M		Choice 3 (continued) -- New number of units after the increase.
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractNovatedCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractNovatedCancelled**
header	M		
conversationId	R		Unique identifier for the swap contract **event**.
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
contractReference	M		Identifier of the contract novation being cancelled (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
novation	O		Novation details can be included in the message.
oldContract	**M**		**Choice 1 -- Explicit old contract details. This is a structure that is described in <<CONTRACT>>.**
oldContractReference	M		**Choice 2** -- Identifier of the old contract (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
newContract	**O**		**Choice 1 -- Explicit new contract details. This is a structure that is described in <<CONTRACT>>.**
newContractReference	O		**Choice 2** -- Identifier of the new contract (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.

ContractNovatedCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
transferor/@href	M	Transferor	References the transferor <party> definition within this notification message. e.g. href="_fund" or href="_broker".
transferee/@href	M	Transferee	References the transferee <party> definition within this notification message. e.g. href="_broker2".
remainingParty/@href	M	Remaining Party	References the remaining <party> definition within this notification message. e.g. href="_broker".
otherRemainingParty/@href	C		References the second remaining <party> definition within this notification message. e.g. href="_broker3". Needed in four-way novations.
novationDate	M	Novation Date	Effective date of novation.
novationContractDate	R		Trade date of novation.
novatedNumberOfOptions	M		Choice 1 or
novatedNumberOfUnits	M		Choice 2 or
novatedAmount	M	Novate Notional	Choice 3 -- The portion of the old contract being assigned.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
fullFirstCalculationPeriod	C		Should be present if the calculation of a complete first period is required.
firstPeriodStartDate	O		One or two occurrences of this element, depending on the product type, can be used to indicate explicitly the beginning of the first period in each swap leg.
nonReliance	C		Use when the NonReliance is applicable in the contract.
creditDerivativesNotices	C		Should be used if any of the terms below is applicable.
creditEvent	M		true or false
publiclyAvailableInformation	M		true or false
physicalSettlement	M		true or false
contractualDefinitions	O		One or more definitions for the terms of the novation.
contractualTermsSupplement	O		One or more contractual supplements for the terms of the novation.
type	M		
publicationDate	O		
payment	C		Should be present if the novation requires a payment.

ContractNovatedCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
payerPartyReference/@href	M	Novate Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Novate Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Novate Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Novate Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Novate Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
party/@id	M	Transferor	Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Transferee	Notification message second party structure identifier, used in @href party references. e.g. "_broker2".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Remaining Party	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractPartialTerminationCancelled			
FpML field	**R (ecommended)** **M (andatory)** **O (ptional)** **C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
FpML/@xsi:type	M	Trade Type	**ContractPartialTerminationCancelled**
header	M		
conversationId	R		Unique identifier for the swap contract **event**.
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
contractReference	M		Identifier of the partial contract termination being cancelled (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
termination	O		Partial termination details can be included in the message.
contractReference	M		Identifier of the partial contract termination (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the partial termination.
effectiveDate	R	Termination Date	Effective date of the partial termination.
payment	C		Should be present if the partial termination requires a payment.
payerPartyReference/@href	M	Term Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Term Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Term Amount	

ContractPartialTerminationCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Term Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Term Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNotionalAmount	M		Choice 1 -- Notional quantity terminated.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
outstandingNotionalAmount	M		Choice 1 (continued) -- Remaining notional quantity after the termination.
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
changeInNumberOfOptions	M		Choice 2 -- Number of options terminated.
outstandingNumberOfOptions	M		Choice 2 (continued) -- Remaining number of options after the termination.
changeInNumberOfUnits	M		Choice 3 -- Number of units terminated.
outstandingNumberOfUnits	M		Choice 3 (continued) -- Remaining number of units after the termination.
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

ContractFullTerminationCancelled

FpML field	R (ecommended) M (andatory) O (ptional) C (onditional)	Related Swap Data Elements field (see Section 2.1)	Comments
FpML/@xsi:type	M	Trade Type	**ContractFullTerminationCancelled**
header	M		
conversationId	R		Unique identifier for the swap contract **event**.
messageId	M		Uniquely identifies the message.
sentBy	M		Sender BIC
sendTo	R		Receiver BIC
creationTimestamp	M		Message creation date-time stamp.
contractReference	M		Identifier of the full contract termination being cancelled (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
termination	M		Full termination details can be included in the message.
contractReference	M		Identifier of the full contract termination (see structure below).
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
date	M		Trade date of the full termination.
effectiveDate	R	Termination Date	Effective date of the full termination.
payment	C		Should be present if the full termination requires a payment.
payerPartyReference/@href	M	Term Amount Payer	Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Term Amount Currency	The ISO 4217 currency code standard is recommended.

ContractFullTerminationCancelled			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
amount	M	Term Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Term Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Term Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
party/@id	M		Notification message party structure identifier, used in @href party references. e.g. "_fund".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		
party/@id	M	Counterparty	Notification message second party structure identifier, used in @href party references. e.g. "_broker".
partyId	M		External identifier. BIC is recommended.
partyName	O		
account	R		At least one <account> structure is recommended.
accountId	M	Account ID	
accountName	O		

<<CONTRACT>>			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
contract or **oldContract** or **newContract**	M		These three FpML elements have the same structure below.
header	M		
identifier	M	IM Trade ID	At least one contract identifier is required.
partyReference/@href	M		References the IM <party> definition within this notification message. A sample value is "_fund".
contractId	M		Choice 1 or
versionedContractId	M		Choice 2.
contractId	M		Unique identifier for the swap **contract**. NOTE: All event notifications for the contract from initiation to full termination/novation will carry the same contract id.
version	M		Sequence field for all messages related to the above contractId. NOTE: The version number of the first message for a given contractId may be 1 or greater.
contractDate	M	Trade Date	The trade date of the contract **event**.
<<PRODUCT>>	**M**	**SWAP Type**	**This row is a placeholder for any FpML product structure, like swap, creditDefaultSwap, swaption.**
otherPartylPayment	C		Should be present if one or more additional payments will be scheduled between the parties.
payerPartyReference/@href	M		Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Upfront Payment Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Upfront Payment Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Upfront Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Upfront Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.

<<CONTRACT>>			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
amount	M		
calculationAgent	C		Placeholder for the structure with the calculation agent details. It will be fully expanded in the future, if necessary.
calculationAgentBusinessCenter	C		Placeholder for the structure with the calculation agent business calendar and usage details. It will be fully expanded in the future, if necessary.
collateral	C		Placeholder for the structure with the collateral and payment details. It will be fully expanded in the future, if necessary.
documentation	C		Placeholder for the structure with the ISDA documentation details for the contract. It will be fully expanded in the future, if necessary.
governingLaw	O		Governing law code applicable to the contract. Usage of the FpML default code scheme is recommended. e.g. GBEN, USNY.
@governingLawScheme	O		The default governing law code scheme is "http://www.fpml.org/coding-scheme/governing-law-1-0".

Credit Default Swap			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
creditDefaultSwap	M		The <<PRODUCT>> type is Credit Default Swap
productType	R	SWAP Type	The FpML code in the scheme named below is "CreditDefaultSwap". A discussion is under way on the proposal to expand the ISITC asset type list with the product codes recommended by SwiftNet FpML for OTC derivatives.
productTypeScheme	R		URI that identifies the owner of the product code list. The default value is "http://www.fpml.org/coding-scheme/product-type-simple-1-0" which has 14 entries.
generalTerms	M		
effectiveDate	R	Effective Date	The date when the contract become effective.
unadjustedDate	M		Date subject to adjustments per the business calendars that may follow.
dateAdjustments	O		Definition of the business calendars and usage method.
businessDayConvention	M	Business Day Convention	Adjustment method given a business calendar. e.g. MODFOLLOWING. See FpML schema for list of allowed values.
businessCentersReference/@href	C		Choice 1 -- @href value reference to the business centers with an @id that matches it.
businessCenters/@id	C		Choice 2 -- Explicit definition of the business centers. The optional @id is needed if there is an @href reference to it.
businessCenter	M	Business Day Calendar	The FpML code scheme is recommended. Sample code value is "GBLO". This field can be repeated until all relevant business calendars are listed.
scheduledTerminationDate	R	Maturity Date	The date when the contract is scheduled to terminate.
adjustableDate	R		
unadjustedDate	M		See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
sellerPartyReference/@href	M	Floating Rate Payer	References the CDS protection seller <party> definition within this notification message. Sample value is "_fund" or "_broker".
buyerPartyReference/@href	M	Fixed Rate Payer / Leg Payer	References the CDS protection buyer <party> definition within this notification message. Sample value is "_fund" or "_broker".
dateAdjustments	O		Default date adjustment rules: convention and business centers.
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
referenceInformation	M	Reference Entity	The legal entity on which protection is being bought or sold.
entityName	O		Entity name.

Credit Default Swap			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
entityId	M		Identifier of the legal entity. e.g. Its RED entity code.
noReferenceObligation	M		Choice 1 or
unknownReferenceObligation	M		Choice 2 or
referenceObligation	M	Reference Obligation	Choice 3.
bond	M		Choice 1. Either <bond> or <convertibleBond> element is mandatory.
instrumentId	M	Hedged Asset ID	Bond identifier(s). e.g. ISIN, CUSIP, and/or RED code.
convertibleBond	M		Choice 2. Either <bond> or <convertibleBond> element is mandatory.
instrumentId	M	Hedged Asset ID	Convertible bond identifier(s). e.g. ISIN, CUSIP, and/or RED code.
underlyingEquity	M		
instrumentId	M		Convertible bond underlying equity identifier(s). e.g. ISIN and/or CUSIP.
allGuarantees	C		Indicator for the guarantee by a reference entity obligation.
feeLeg	M		
initialPayment	C		Can be used to represent a payment from the CDS seller to the buyer.
payerPartyReference/@href	M	Upfront Payment Amount Payer	References the payer <party>.
receiverPartyReference/@href	M		References the receiver <party>.
adjustablePaymentDate	O	Upfront Payment Date	Date subject to adjustment.
adjustedPaymentDate	O	Upfront Payment Date	
paymentAmount	M		
currency	M	Upfront Payment Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Upfront Payment Amount	
singlePayment	C		Payment from the CDS buyer to the seller.
adjustablePaymentDate	M	Initial Premium Payment Date	Date subject to adjustment.
adjustedPaymentDate	O	Initial Premium Payment Date	
fixedAmount	M		
currency	M	Premium Payment Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Premium Payment Amount	
periodicPayment	R		
paymentFrequency	R	Payment Frequency	The regular payment frequency.
periodMultiplier	M		Number of time units in the period. The time units are defined by the <period> type below.
period	M		Time unit type. e.g. D for day, M for month, Y for year.
firstPeriodStartDate	R		Start of first calculation period, to be used if it is not equal to effective date.
firstPaymentDate	R	Next Settlement Date	CDS buyer's first payment date.
lastRegularPaymentDate	C		date. Should be used when there is a final stub.
rollConvention	R		The convention used to determine the day of the month when a regular calculation period ends. e.g. 20, THU, EOM, TBILL, NONE.
fixedAmount	M		Choice 1 -- Either <fixedAmount> or <fixedAmountCalculation> is mandatory.

Credit Default Swap			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
fixedAmountCalculation	M		Choice 2 -- Either <fixedAmount> or <fixedAmountCalculation> is mandatory.
calculationAmount	R		Fixed leg notional.
currency	M	Notional Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Notional Amount	
fixedRate	M	Rate	Expressed as a decimal rate, NOT as a percentage.
dayCountFraction	R	Day Count Fraction	The FpML day count codes are recommended. e.g. ACT/360.
adjustedPaymentDates	O		One or more of these may be used to list payment dates and amounts explicitly.
adjustedPaymentDate	M		The adjusted payment date.
paymentAmount	M		
currency	M	Notional Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Notional Amount	
protectionTerms	M		
calculationAmount	M		Protection notional.
currency	M	Notional Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Notional Amount	
creditEvents	C		Placeholder for the structure that defines all the credit event protection terms. It will be fully expanded in the future, if necessary.
restructuring	C	Restructuring Credit Events	Placeholder for the structure that defines the restructuring credit event protection terms. It will be fully expanded in the future, if necessary.
obligations	C		Placeholder for the structure that defines the underlying obligation terms. It will be fully expanded in the future, if necessary.
cashSettlementTerms	C		Placeholder for the structure with the cash settlement details. It will be fully expanded in the future, if necessary.
physicalSettlementTerms	C		Placeholder for the structure with the physical settlement details. It will be fully expanded in the future, if necessary.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
swap	M		The <<PRODUCT>> type is Interest Rate Swaps.
productType	R	SWAP Type	The FpML code in the scheme named below is "InterestRateSwaps". A discussion is under way on the proposal to expand the ISITC asset type list with the product codes recommended by SwiftNet FpML for OTC derivatives.
productTypeScheme	R		URI that identifies the owner of the product code list. The default value is "http://www.fpml.org/coding-scheme/product-type-simple-1-0" which has 14 entries.
swapStream/@id	R		The leg name in the @id field is recommended. e.g. id="floatingLeg" or id="fixedLeg".
payerPartyReference/@href	M	Leg Payer / Fixed Rate Payer / Floating Rate Payer	Defines the swap leg payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M	Leg Payer / Fixed Rate Payer / Floating Rate Payer	Defines the swap leg receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
calculationPeriodDates/@id	M		Defines the accrual calculation date schedule. The @id is marked mandatory because it will be referenced from within the FpML message. e.g. id="floatCalculationDates" or id="fixedCalculationDates".
effectiveDate	M	Effective Date	The date when the contract become effective.
unadjustedDate	M		Date subject to adjustments per the business calendars that may follow.
dateAdjustments	O		Definition of the business calendars and usage method.
businessDayConvention	M	Business Day Convention	Adjustment method given a business calendar. e.g. MODFOLLOWING. See FpML schema for list of allowed values.
businessCentersReference/@href	C		Choice 1 -- @href value reference to the business centers with an @id that matches it.
businessCenters/@id	C		Choice 2 -- Explicit definition of the business centers. The optional @id is needed if there is an @href reference to it.
businessCenter	M	Business Day Calendar	The FpML code scheme is recommended. Sample code value is "GBLO". This field can be repeated until all relevant business calendars are listed.
terminationDate	M	Maturity Date	The date when the contract is scheduled to terminate.
unadjustedDate	M		See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
calculationPeriodDatesAdjustments	M		Default date adjustment rules: convention and business centers.
businessDayConvention	M	Business Day Convention	See previous description.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
firstPeriodStartDate	R		The date when accruals for the first period begin.
unadjustedDate	M		See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
firstRegularPeriodStartDate	R	First Calculation End Date	The date when the regular periods begin.
lastRegularPeriodEndDate	C		The date when the regular periods end. Should be used when there is a final stub.
stubPeriodType	C		If a stub exists, this element should indicate whether it is long/short, initial/final. See FpML schema for list of allowed values.
calculationPeriodFrequency	M		The calculation period frequency.
periodMultiplier	M		Number of time units in the period. The time units are defined by the <period> type below.
period	M		Time unit type. e.g. D for day, M for month, Y for year. See FpML schema for list of allowed values.
rollConvention	M		The convention used to determine the day of the month when a regular calculation period ends. e.g. 20, THU, EOM, TBILL, NONE. See FpML schema for list of allowed values.
paymentDates	M		Defines the payment date schedule.
calculationPeriodDatesReference/@href	M		Choice 1: This @href references the calculation dates related to the payment dates defined here. e.g. href="floatCalculationDates" or href="fixedCalculationDates".
resetDatesReference/@href	M		Choice 2: This @href references the rate reset dates related to the payment dates defined here. e.g. href="floatResetDates" or href="fixedResetDates".
paymentFrequency	M	Payment Frequency	The regular payment frequency.
periodMultiplier	M		See previous description.
period	M		See previous description.
firstPaymentDate	R	Next Settlement Date	First payment date. Whether there is an initial stub or not, the subsequent regular payment period dates can be derived from it.
lastRegularPaymentDate	C		Last regular payment date. It should be used to indicate the beginning of the final stub, if one exists.
payRelativeTo	M		Indicates whether payments occur on the reset date or the start/end of a calculation period. See in FpML schema for list of allowed values.
paymentDatesOffset	C	Settlement Delay	Should be used if early or delayed payments are required.
periodMultiplier	M		See previous description. A negative number would be used for early payments.
period	M		See previous description.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
dayType	C		Should be used when the offset is a non-zero number of days. It indicates the type of day, e.g. calendar, business, currency business, etc. See FpML schema for list of allowed values.
paymentDatesAdjustments	M		Default payment date adjustment rules: convention and business centers.
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
resetDates/@id	C		<resetDates> should only appear in the floating swap leg. It defines the reset date schedule relative to its calculation period dates. The optional @id is needed if there is an @href reference to these reset dates.
calculationPeriodDatesReference/@href	M		This @href references the calculation dates related to the reset dates defined here. e.g. href="floatCalculationDates".
resetRelativeTo	C		Indicates whether resets occur relative to the start or end of the calculation period dates. Should only be used if the reset frequency is not daily.
initialFixingDate	O		Defines the initial fixing date as an offset from a date referenced by the <dateRelativeTo> element below.
periodMultiplier	M		See previous description.
period	M		See previous description.
dayType	C		See previous description.
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
dateRelativeTo/@href	M		Indicates via the @href reference, which date the offsets are relative to.
fixingDates	M		Defines the fixing dates as offsets from the dates referenced by the <dateRelativeTo> element below.
periodMultiplier	M		See previous description.
period	M		See previous description.
dayType	C		See previous description.
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
dateRelativeTo/@href	M		Indicates via the @href reference, which dates the offsets are relative to.
rateCutOffDaysOffset	C		Defines the rate cut-off offset prior to the end of a reset period, if any.
periodMultiplier	M		See previous description. Should be a negative value.
period	M		See previous description.
dayType	C		See previous description.
resetFrequency	M	Reset Frequency / Compounding Frequency	Defines the frequency of the regular resets.
periodMultiplier	M		See previous description.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
period	M		See previous description.
weeklyRollConvention	C		The day of the week if the frequency is defined in weeks. See FpML schema for list of allowed values. e.g. MON, TUE…
resetDatesAdjustments	M		Default reset date adjustment rules: convention and business centers.
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.
businessCenter	M	Business Day Calendar	See previous description.
calculationPeriodAmount	M		
calculation	C		Use <calculation> for a parametric definition of the schedule of dates and amounts. Otherwise, use the <knownAmountSchedule> structure described below.
notionalSchedule	M		
initialValue	M	Notional Amount	Initial notional.
step	O		Zero or more date and amount steps.
stepDate	M		
stepValue	M		Amount that becomes effective on the step date.
currency	M	Notional Amount Currency	The ISO 4217 currency code standard is recommended.
fixedRateSchedule	C		Use <fixedRateSchedule> in the swap fixed leg.
initialValue	M	Rate	Initial fixed rate.
step	O		Zero or more date and rate steps.
stepDate	M		
stepValue	M		Rate that becomes effective on the step date.
floatingRateCalculation	C		Use <floatingRateCalculation> in the swap floating leg.
floatingRateIndex	M	Floating Rate Option	Identifier for the floating rate index from an agreed scheme.
indexTenor	R		
periodMultiplier	M		See previous description.
period	M		See previous description.
floatingRateMultiplierSchedule	C		Should be present if a rate multiplier schedule applies.
initialValue	M		Initial multiplier to be applied to the floating rate.
step	O		Zero or more date and multiplier rate steps.
stepDate	M		
stepValue	M		Multiplier rate that becomes effective on the step date.
spreadSchedule	C		Should be present if a spread schedule applies.
initialValue	M	Spread/Offset Rate	Initial spread to be added to the floating rate.
step	O		Zero or more date and spread steps.
stepDate	M		
stepValue	M		Spread that is added to the floating rate on the step date.
type	O		Long or short spread schedule type.
rateTreatment	C		Specify if rate treatment applies prior to using the rates in calculations. See FpML schema for list of allowed values. e.g. BondEquivalentYield or MoneyMarketEquivalentYield.
capRateSchedule	C		Should be present if a cap rate schedule applies.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
initialValue	M		Initial cap strike rate.
step	O		Zero or more date and cap rate steps.
stepDate	M		
stepValue	M		Cap rate that becomes effective on the step date.
buyer	O		Indicates whether the buyer of the cap rate option is the payer or receiver in this swap leg. See FpML schema for list of allowed values.
seller	O		Indicates whether the seller of the cap rate option is the payer or receiver in this swap leg. See FpML schema for list of allowed values.
floorRateSchedule	C		Should be present if a floor rate schedule applies.
initialValue	M		Initial floor strike rate.
step	O		Zero or more date and floor rate steps.
stepDate	M		
stepValue	M		Floor rate that becomes effective on the step date.
buyer	O		Indicates whether the buyer of the floor rate option is the payer or receiver in this swap leg. See FpML schema for list of allowed values.
seller	O		Indicates whether the seller of the floor rate option is the payer or receiver in this swap leg. See FpML schema for list of allowed values.
initialRate	O	Rate	The initial rate of the floating leg.
finalRateRounding	C		Should be present if rounding rules apply to the rate prior to calculation of the period amount.
roundingDirection	M		e.g. Up, down, or nearest. See FpML schema for list of allowed values.
precision	M		Number of decimal places in the rounded rate.
averagingMethod	C	Averaging Applicable / Method of Averaging	Use to indicate averaging method is weighted or unweighted when it is applicable. See FpML schema for list of allowed values.
negativeInterestRateTreatment	C		Indicate what processing method will be used when the interest rate is negative. See FpML schema for list of allowed values. e.g. ZeroInterestRateMethod, NegativeInterestRateMethod.
dayCountFraction	M	Day Count Fraction	See FpML day count code list.
discounting	C		Discounting conventions, if applicable.
discountingType	M		Discounting method. See FpML schema for list of allowed values. e.g. FRA, Standard.
discountRate	O		
discountRateDayCountFraction	O		See FpML day count code list.
compoundingMethod	C	Compounding Applicable	Should be present if compounding applies to this swap leg. See FpML schema for list of allowed values. e.g. Flat, None, Straight.
knownAmountSchedule	C		Should be present if the swap leg has an explicit schedule of dates and amounts. Otherwise, use the parametric definition in <calculation> above.
initialValue	M	Notional Amount	Initial notional.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
step	O		Zero or more date and amount steps.
stepDate	M		
stepValue	M		Amount that becomes effective on the step date.
currency	M	Notional Amount Currency	The ISO 4217 currency code standard is recommended.
stubCalculationPeriodAmount	C		Placeholder for the structure that defines the differences in calculations for the stubs, if any. It will be fully expanded in the future, if necessary.
principalExchanges	C		Placeholder for the structure that indicates whether initial, final, or intermediate principal exchanges will occur. It will be fully expanded in the future, if necessary.
cashflows	C		Placeholder for the structure that details the cashflows in this swap leg. It will be fully expanded in the future, if necessary.
settlementProvision	C		Placeholder for the structure that details the settlement terms for the swap leg. It will be fully expanded in the future, if necessary.
formula	C		Placeholder for the structure that details the formula and components behind definition of the swap leg. It will be fully expanded in the future, if necessary.
earlyTerminationProvision	C		Placeholder for the structure that details the early termination terms of the swap contract. It will be fully expanded in the future, if necessary.
cancelableProvision	C		Placeholder for the structure that details the option to terminate the swap contract. It will be fully expanded in the future, if necessary.
extendibleProvision	C		Placeholder for the structure that details the option to extend the duration of the swap contract. It will be fully expanded in the future, if necessary.
additionalPayment	C		Should be present if one or more additional payments will be scheduled between the parties.
payerPartyReference/@href	M		Defines the additional amount payer. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
receiverPartyReference/@href	M		Defines the additional amount receiver. The @href value matches the referenced party's @id, e.g. "_fund" or "_broker".
paymentAmount	M		
currency	M	Upfront Payment Amount Currency	The ISO 4217 currency code standard is recommended.
amount	M	Upfront Payment Amount	
paymentDate	O		Payment date and adjustment rules.
unadjustedDate	M	Upfront Payment Date	See previous description.
dateAdjustments	O		
businessDayConvention	M	Business Day Convention	See previous description.
businessCentersReference/@href	C		Choice 1 or
businessCenters/@id	C		Choice 2.

Interest Rate Swaps			
FpML field	**R (ecommended) M (andatory) O (ptional) C (onditional)**	**Related Swap Data Elements field (see Section 2.1)**	**Comments**
businessCenter	M	Business Day Calendar	See previous description.
adjustedPaymentDate	O	Upfront Payment Date	Preadjusted payment date.
paymentType	R		The payment type code. An standard scheme should be created or adopted by ISITC.
settlementInformation	O		Placeholder for the structure with the payment settlement details. It will be fully expanded in the future, if necessary.
discountFactor	O		Discount factor used to calculate the present value.
presentValueAmount	O		
currency	M		The ISO 4217 currency code standard is recommended.
amount	M		
additionalTerms	C		Placeholder for the structure that defines additional terms of the swap contract. It will be fully expanded in the future, if necessary.