



**Financial products Markup Language**

## **FpML 4.2 - Equity Shared Component Definitions**

## ***Version: 4.2***

### **This Version:**

<http://www.fpml.org/spec/2007/rec-fpml-4-2-2007-05-14>

### **Latest Version:**

<http://www.fpml.org/spec/2007/rec-fpml-4-2-2007-05-14>

### **Previous Version:**

<http://www.fpml.org/spec/2006/tr-fpml-4-2-2006-12-15/>

### **Errata For This Version:**

<http://www.fpml.org/spec/errata/rec-fpml-4-2-2007-05-14-errata.html>

### **Document built**

Copyright (c) 1999 - 2007 by International Swaps and Derivatives Association, Inc.

Financial Products Markup Language is subject to the FpML Public License.

FpML is a registered trademark of the International Swaps and Derivatives Association, Inc.

A copy of this license is available at <http://www.fpml.org/documents/license.html>

The FpML specifications provided are without warranty of any kind, either expressed or implied, including, without limitation, warranties that FpML, or the FpML specifications are free of defects, merchantable, fit for a particular purpose or non-infringing. The entire risk as to the quality and performance of the specifications is with you. Should any of the FpML specifications prove defective in any respect, you assume the cost of any necessary servicing or repair. Under no circumstances and under no legal theory, whether tort (including negligence), contract, or otherwise, shall ISDA, any of its members, or any distributor of documents or software containing any of the FpML specifications, or any supplier of any of such parties, be liable to you or any other person for any indirect, special, incidental, or consequential damages of any character including, without limitation, damages for loss of goodwill, work stoppage, computer failure or malfunction, or any and all other commercial damages or losses, even if such party shall have been informed of the possibility of such damages.

# Table Of Contents

1	Global Complex Types	11
1.1	AdditionalDisruptionEvents	12
1.1.1	Description:	12
1.1.2	Contents:	12
1.1.3	Used by:	12
1.1.4	Derived Types:	12
1.1.5	Figure:	12
1.1.6	Schema Fragment:	13
1.2	AdditionalPaymentAmount	14
1.2.1	Description:	14
1.2.2	Contents:	14
1.2.3	Used by:	14
1.2.4	Derived Types:	14
1.2.5	Figure:	14
1.2.6	Schema Fragment:	14
1.3	AdjustableDateOrRelativeDateSequence	15
1.3.1	Description:	15
1.3.2	Contents:	15
1.3.3	Used by:	15
1.3.4	Derived Types:	15
1.3.5	Figure:	15
1.3.6	Schema Fragment:	15
1.4	Asian	17
1.4.1	Description:	17
1.4.2	Contents:	17
1.4.3	Used by:	17
1.4.4	Derived Types:	17
1.4.5	Figure:	17
1.4.6	Schema Fragment:	17
1.5	AveragingPeriod	19
1.5.1	Description:	19
1.5.2	Contents:	19
1.5.3	Used by:	19
1.5.4	Derived Types:	19
1.5.5	Figure:	19
1.5.6	Schema Fragment:	19
1.6	Barrier	21
1.6.1	Description:	21
1.6.2	Contents:	21
1.6.3	Used by:	21
1.6.4	Derived Types:	21
1.6.5	Figure:	21
1.6.6	Schema Fragment:	21
1.7	Composite	22
1.7.1	Description:	22
1.7.2	Contents:	22
1.7.3	Used by:	22
1.7.4	Derived Types:	22
1.7.5	Figure:	22
1.7.6	Schema Fragment:	22
1.8	Compounding	24
1.8.1	Description:	24
1.8.2	Contents:	24
1.8.3	Used by:	24
1.8.4	Derived Types:	24
1.8.5	Figure:	24
1.8.6	Schema Fragment:	24
1.9	CompoundingRate	25
1.9.1	Description:	25
1.9.2	Contents:	25

1.9.3	Used by:	25
1.9.4	Derived Types:	25
1.9.5	Figure:	25
1.9.6	Schema Fragment:	25
1.10	EquityCorporateEvents	26
1.10.1	Description:	26
1.10.2	Contents:	26
1.10.3	Used by:	26
1.10.4	Derived Types:	26
1.10.5	Figure:	26
1.10.6	Schema Fragment:	26
1.11	EquityPremium	28
1.11.1	Description:	28
1.11.2	Contents:	28
1.11.3	Used by:	28
1.11.4	Derived Types:	28
1.11.5	Figure:	28
1.11.6	Schema Fragment:	29
1.12	EquitySchedule	30
1.12.1	Description:	30
1.12.2	Contents:	30
1.12.3	Used by:	30
1.12.4	Derived Types:	30
1.12.5	Figure:	30
1.12.6	Schema Fragment:	30
1.13	EquityStrike	32
1.13.1	Description:	32
1.13.2	Contents:	32
1.13.3	Used by:	32
1.13.4	Derived Types:	32
1.13.5	Figure:	32
1.13.6	Schema Fragment:	32
1.14	EquityValuation	34
1.14.1	Description:	34
1.14.2	Contents:	34
1.14.3	Used by:	34
1.14.4	Derived Types:	34
1.14.5	Figure:	34
1.14.6	Schema Fragment:	35
1.15	ExtraordinaryEvents	37
1.15.1	Description:	37
1.15.2	Contents:	37
1.15.3	Used by:	37
1.15.4	Derived Types:	37
1.15.5	Figure:	37
1.15.6	Schema Fragment:	38
1.16	FeaturePayment	40
1.16.1	Description:	40
1.16.2	Contents:	40
1.16.3	Used by:	40
1.16.4	Derived Types:	40
1.16.5	Figure:	40
1.16.6	Schema Fragment:	40
1.17	FxFeature	42
1.17.1	Description:	42
1.17.2	Contents:	42
1.17.3	Used by:	42
1.17.4	Derived Types:	42
1.17.5	Figure:	42
1.17.6	Schema Fragment:	42
1.18	IndexAdjustmentEvents	44
1.18.1	Description:	44
1.18.2	Contents:	44
1.18.3	Used by:	44

1.18.4	Derived Types:	44
1.18.5	Figure:	44
1.18.6	Schema Fragment:	44
1.19	InterestCalculation	45
1.19.1	Description:	45
1.19.2	Contents:	45
1.19.3	Used by:	45
1.19.4	Derived Types:	45
1.19.5	Figure:	45
1.19.6	Schema Fragment:	45
1.20	InterestCalculationReference	47
1.20.1	Description:	47
1.20.2	Contents:	47
1.20.3	Used by:	47
1.20.4	Derived Types:	47
1.20.5	Figure:	47
1.20.6	Schema Fragment:	47
1.21	InterestLeg	48
1.21.1	Description:	48
1.21.2	Contents:	48
1.21.3	Used by:	48
1.21.4	Derived Types:	48
1.21.5	Figure:	48
1.21.6	Schema Fragment:	49
1.22	InterestLegCalculationPeriodDates	51
1.22.1	Description:	51
1.22.2	Contents:	51
1.22.3	Used by:	51
1.22.4	Derived Types:	51
1.22.5	Figure:	51
1.22.6	Schema Fragment:	51
1.23	InterestLegCalculationPeriodDatesReference	53
1.23.1	Description:	53
1.23.2	Contents:	53
1.23.3	Used by:	53
1.23.4	Derived Types:	53
1.23.5	Figure:	53
1.23.6	Schema Fragment:	53
1.24	InterestLegResetDates	54
1.24.1	Description:	54
1.24.2	Contents:	54
1.24.3	Used by:	54
1.24.4	Derived Types:	54
1.24.5	Figure:	54
1.24.6	Schema Fragment:	54
1.25	Knock	56
1.25.1	Description:	56
1.25.2	Contents:	56
1.25.3	Used by:	56
1.25.4	Derived Types:	56
1.25.5	Figure:	56
1.25.6	Schema Fragment:	56
1.26	LegAmount	57
1.26.1	Description:	57
1.26.2	Contents:	57
1.26.3	Used by:	57
1.26.4	Derived Types:	57
1.26.5	Figure:	57
1.26.6	Schema Fragment:	58
1.27	MakeWholeProvisions	60
1.27.1	Description:	60
1.27.2	Contents:	60
1.27.3	Used by:	60
1.27.4	Derived Types:	60

1.27.5	Figure:	60
1.27.6	Schema Fragment:	60
1.28	<b>MarketDisruption</b>	61
1.28.1	Description:	61
1.28.2	Contents:	61
1.28.3	Used by:	61
1.28.4	Derived Types:	61
1.28.5	Figure:	61
1.28.6	Schema Fragment:	61
1.29	<b>OptionFeatures</b>	62
1.29.1	Description:	62
1.29.2	Contents:	62
1.29.3	Used by:	62
1.29.4	Derived Types:	62
1.29.5	Figure:	62
1.29.6	Schema Fragment:	62
1.30	<b>PassThrough</b>	64
1.30.1	Description:	64
1.30.2	Contents:	64
1.30.3	Used by:	64
1.30.4	Derived Types:	64
1.30.5	Figure:	64
1.30.6	Schema Fragment:	64
1.31	<b>PassThroughItem</b>	65
1.31.1	Description:	65
1.31.2	Contents:	65
1.31.3	Used by:	65
1.31.4	Derived Types:	65
1.31.5	Figure:	65
1.31.6	Schema Fragment:	65
1.32	<b>PrincipalExchangeAmount</b>	66
1.32.1	Description:	66
1.32.2	Contents:	66
1.32.3	Used by:	66
1.32.4	Derived Types:	66
1.32.5	Figure:	66
1.32.6	Schema Fragment:	66
1.33	<b>PrincipalExchangeDescriptions</b>	68
1.33.1	Description:	68
1.33.2	Contents:	68
1.33.3	Used by:	68
1.33.4	Derived Types:	68
1.33.5	Figure:	68
1.33.6	Schema Fragment:	68
1.34	<b>PrincipalExchangeFeatures</b>	70
1.34.1	Description:	70
1.34.2	Contents:	70
1.34.3	Used by:	70
1.34.4	Derived Types:	70
1.34.5	Figure:	70
1.34.6	Schema Fragment:	70
1.35	<b>Quanto</b>	71
1.35.1	Description:	71
1.35.2	Contents:	71
1.35.3	Used by:	71
1.35.4	Derived Types:	71
1.35.5	Figure:	71
1.35.6	Schema Fragment:	71
1.36	<b>Representations</b>	72
1.36.1	Description:	72
1.36.2	Contents:	72
1.36.3	Used by:	72
1.36.4	Derived Types:	72
1.36.5	Figure:	72

1.36.6	Schema Fragment:	72
1.37	Return	73
1.37.1	Description:	73
1.37.2	Contents:	73
1.37.3	Used by:	73
1.37.4	Derived Types:	73
1.37.5	Figure:	73
1.37.6	Schema Fragment:	73
1.38	ReturnLeg	74
1.38.1	Description:	74
1.38.2	Contents:	74
1.38.3	Used by:	74
1.38.4	Derived Types:	74
1.38.5	Figure:	74
1.38.6	Schema Fragment:	75
1.39	ReturnLegValuation	77
1.39.1	Description:	77
1.39.2	Contents:	77
1.39.3	Used by:	77
1.39.4	Derived Types:	77
1.39.5	Figure:	77
1.39.6	Schema Fragment:	77
1.40	ReturnLegValuationPrice	79
1.40.1	Description:	79
1.40.2	Contents:	79
1.40.3	Used by:	79
1.40.4	Derived Types:	79
1.40.5	Figure:	79
1.40.6	Schema Fragment:	79
1.41	ReturnSwap	80
1.41.1	Description:	80
1.41.2	Contents:	80
1.41.3	Used by:	80
1.41.4	Derived Types:	80
1.41.5	Figure:	80
1.41.6	Schema Fragment:	80
1.42	ReturnSwapAdditionalPayment	82
1.42.1	Description:	82
1.42.2	Contents:	82
1.42.3	Used by:	82
1.42.4	Derived Types:	82
1.42.5	Figure:	82
1.42.6	Schema Fragment:	82
1.43	ReturnSwapAmount	84
1.43.1	Description:	84
1.43.2	Contents:	84
1.43.3	Used by:	84
1.43.4	Derived Types:	84
1.43.5	Figure:	84
1.43.6	Schema Fragment:	85
1.44	ReturnSwapBase	86
1.44.1	Description:	86
1.44.2	Contents:	86
1.44.3	Used by:	86
1.44.4	Derived Types:	86
1.44.5	Figure:	86
1.44.6	Schema Fragment:	86
1.45	ReturnSwapEarlyTermination	88
1.45.1	Description:	88
1.45.2	Contents:	88
1.45.3	Used by:	88
1.45.4	Derived Types:	88
1.45.5	Figure:	88
1.45.6	Schema Fragment:	88



1.46	ReturnSwapLeg	89
1.46.1	Description:	89
1.46.2	Contents:	89
1.46.3	Used by:	89
1.46.4	Derived Types:	89
1.46.5	Figure:	89
1.46.6	Schema Fragment:	89
1.47	ReturnSwapNotional	91
1.47.1	Description:	91
1.47.2	Contents:	91
1.47.3	Used by:	91
1.47.4	Derived Types:	91
1.47.5	Figure:	91
1.47.6	Schema Fragment:	91
1.48	ReturnSwapPaymentDates	93
1.48.1	Description:	93
1.48.2	Contents:	93
1.48.3	Used by:	93
1.48.4	Derived Types:	93
1.48.5	Figure:	93
1.48.6	Schema Fragment:	93
1.49	StartingDate	95
1.49.1	Description:	95
1.49.2	Contents:	95
1.49.3	Used by:	95
1.49.4	Derived Types:	95
1.49.5	Figure:	95
1.49.6	Schema Fragment:	95
1.50	StubCalculationPeriod	96
1.50.1	Description:	96
1.50.2	Contents:	96
1.50.3	Used by:	96
1.50.4	Derived Types:	96
1.50.5	Figure:	96
1.50.6	Schema Fragment:	96
1.51	Trigger	97
1.51.1	Description:	97
1.51.2	Contents:	97
1.51.3	Used by:	97
1.51.4	Derived Types:	97
1.51.5	Figure:	97
1.51.6	Schema Fragment:	97
1.52	TriggerEvent	98
1.52.1	Description:	98
1.52.2	Contents:	98
1.52.3	Used by:	98
1.52.4	Derived Types:	98
1.52.5	Figure:	98
1.52.6	Schema Fragment:	98
1.53	Variance	100
1.53.1	Description:	100
1.53.2	Contents:	100
1.53.3	Used by:	100
1.53.4	Derived Types:	100
1.53.5	Figure:	100
1.53.6	Schema Fragment:	101
1.54	VarianceAmount	103
1.54.1	Description:	103
1.54.2	Contents:	103
1.54.3	Used by:	103
1.54.4	Derived Types:	103
1.54.5	Figure:	103
1.54.6	Schema Fragment:	104
1.55	VarianceLeg	

1.55.1	Description:	106
1.55.2	Contents:	106
1.55.3	Used by:	106
1.55.4	Derived Types:	106
1.55.5	Figure:	106
1.55.6	Schema Fragment:	106
<b>2</b>	<b>Global Elements</b>	<b>108</b>
2.1	interestLeg	109
2.1.1	Description:	109
2.1.2	Contents:	109
2.1.3	Used by:	109
2.1.4	Substituted by:	109
2.1.5	Figure:	109
2.1.6	Schema Fragment:	109
2.2	returnLeg	110
2.2.1	Description:	110
2.2.2	Contents:	110
2.2.3	Used by:	110
2.2.4	Substituted by:	110
2.2.5	Figure:	110
2.2.6	Schema Fragment:	110
2.3	returnSwap	112
2.3.1	Description:	112
2.3.2	Contents:	112
2.3.3	Used by:	112
2.3.4	Substituted by:	112
2.3.5	Figure:	112
2.3.6	Schema Fragment:	112
2.4	returnSwapLeg	113
2.4.1	Description:	113
2.4.2	Contents:	113
2.4.3	Used by:	113
2.4.4	Substituted by:	113
2.4.5	Figure:	113
2.4.6	Schema Fragment:	113
2.5	varianceLeg	114
2.5.1	Description:	114
2.5.2	Contents:	114
2.5.3	Used by:	114
2.5.4	Substituted by:	114
2.5.5	Figure:	114
2.5.6	Schema Fragment:	114
<b>3</b>	<b>Groups</b>	<b>115</b>
3.1	Feature.model	116
3.1.1	Description:	116
3.1.2	Contents:	116
3.1.3	Used by:	116
3.1.4	Figure:	116
3.1.5	Schema Fragment:	116
<b>4</b>	<b>Schema listing</b>	<b>117</b>

## ***1 Global Complex Types***

## 1.1 AdditionalDisruptionEvents

### 1.1.1 Description:

A type for defining ISDA 2002 Equity Derivative Additional Disruption Events"

### 1.1.2 Contents:

**changeInLaw** (exactly one occurrence; of the type xsd:boolean)

**failureToDeliver** (zero or one occurrence; of the type xsd:boolean) Where the underlying is shares and the transaction is physically settled, then, if true, a failure to deliver the shares on the settlement date will not be an event of default for the purposes of the master agreement.

**insolvencyFiling** (exactly one occurrence; of the type xsd:boolean)

**hedgingDisruption** (exactly one occurrence; of the type xsd:boolean)

**lossOfStockBorrow** (exactly one occurrence; of the type xsd:boolean)

**increasedCostOfStockBorrow** (exactly one occurrence; of the type xsd:boolean)

**increasedCostOfHedging** (exactly one occurrence; of the type xsd:boolean)

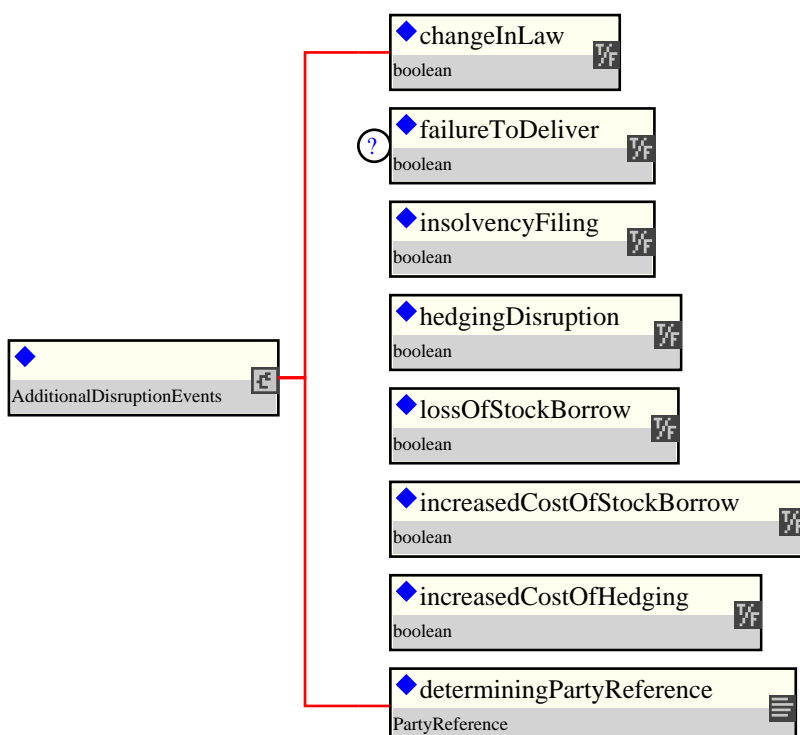
**determiningPartyReference** (exactly one occurrence; of the type PartyReference) A reference to a party element within this document.

### 1.1.3 Used by:

- Complex type: ExtraordinaryEvents

### 1.1.4 Derived Types:

### 1.1.5 Figure:



### 1.1.6 Schema Fragment:

```
<xsd:complexType name="AdditionalDisruptionEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining ISDA 2002 Equity Derivative Additional
      Disruption Events"
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="changeInLaw" type="xsd:boolean"/>
    <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where the underlying is shares and the transaction is
          physically settled, then, if true, a failure to deliver the
          shares on the settlement date will not be an event of default
          for the purposes of the master agreement.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist der Basiswert eine Aktie und wird die Transaktion
          effektiv beliefert, stellt die Nichtlieferung von Aktien am
          Abrechnungstag keinen Kündigungsgrund im Sinne des
          Rahmenvertrags dar, wenn der Wert "wahr" lautet.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="insolvencyFiling" type="xsd:boolean"/>
    <xsd:element name="hedgingDisruption" type="xsd:boolean"/>
    <xsd:element name="lossOfStockBorrow" type="xsd:boolean"/>
    <xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean"/>
    <xsd:element name="increasedCostOfHedging" type="xsd:boolean"/>
    <xsd:element name="determiningPartyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to a party element within this document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.2 AdditionalPaymentAmount

### 1.2.1 Description:

Specifies the amount of the fee along with, when applicable, the formula that supports its determination.

### 1.2.2 Contents:

**paymentAmount** (zero or one occurrence; of the type Money) The currency amount of the payment.

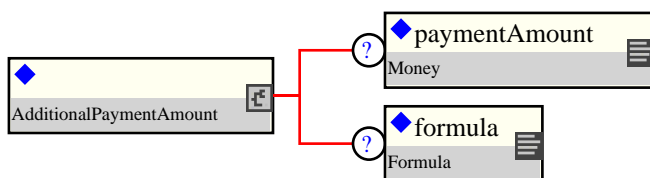
**formula** (zero or one occurrence; of the type Formula) Specifies a formula, with its description and components.

### 1.2.3 Used by:

- Complex type: ReturnSwapAdditionalPayment

### 1.2.4 Derived Types:

### 1.2.5 Figure:



### 1.2.6 Schema Fragment:

```
<xsd:complexType name="AdditionalPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the amount of the fee along with, when applicable, the
      formula that supports its determination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a formula, with its description and components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.3 AdjustableDateOrRelativeDateSequence

### 1.3.1 Description:

A type describing a date defined as subject to adjustment or defined in reference to another date through one or several date offsets.

### 1.3.2 Contents:

Either

**adjustableDate** (exactly one occurrence; of the type AdjustableDate) A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.

Or

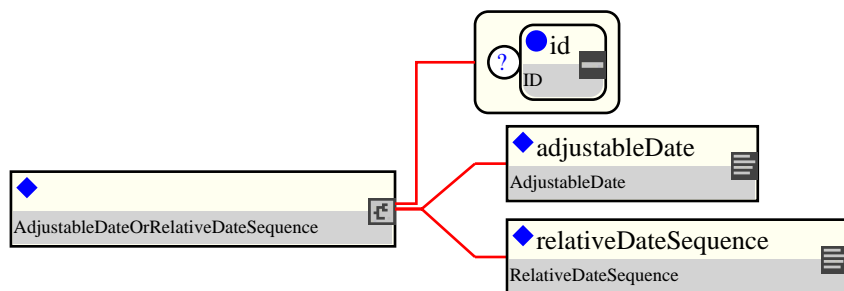
**relativeDateSequence** (exactly one occurrence; of the type RelativeDateSequence) A date specified in relation to some other date defined in the document (the anchor date), where there is the opportunity to specify a combination of offset rules. This component will typically be used for defining the valuation date in relation to the payment date, as both the currency and the exchange holiday calendars need to be considered.

### 1.3.3 Used by:

- Complex type: EquityValuation

### 1.3.4 Derived Types:

### 1.3.5 Figure:



### 1.3.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDateOrRelativeDateSequence">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing a date defined as subject to adjustment or
      defined in reference to another date through one or several date
      offsets.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention for
          adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

A date specified in relation to some other date defined in the document (the anchor date), where there is the opportunity to specify a combination of offset rules. This component will typically be used for defining the valuation date in relation to the payment date, as both the currency and the exchange holiday calendars need to be considered.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```



## 1.4 Asian

### 1.4.1 Description:

As per ISDA 2002 Definitions

### 1.4.2 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.

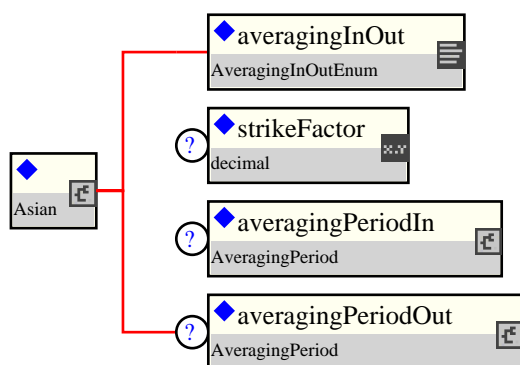
**averagingPeriodOut** (zero or one occurrence; of the type AveragingPeriod) The averaging out period.

### 1.4.3 Used by:

- Complex type: OptionFeatures

### 1.4.4 Derived Types:

### 1.4.5 Figure:



### 1.4.6 Schema Fragment:

```
<xsd:complexType name="Asian">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Im Sinne der ISDA-Definitionen von 2002.
    </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:documentation xml:lang="de">
          Strike-Faktor.
        </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:documentation xml:lang="de">

```

```
        Averaging-In-Zeitraum.
    </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:documentation xml:lang="de">
            Averaging-Out-Zeitraum.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

## 1.5 AveragingPeriod

### 1.5.1 Description:

Period over which an average value is taken

### 1.5.2 Contents:

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

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

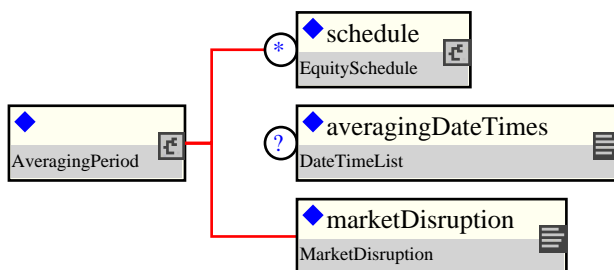
**marketDisruption** (exactly one occurrence; of the type MarketDisruption) The market disruption event as defined by ISDA 2002 Definitions

### 1.5.3 Used by:

- Complex type: Asian

### 1.5.4 Derived Types:

### 1.5.5 Figure:



### 1.5.6 Schema Fragment:

```
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer amerikanischen
      Aktienoption. Diese Einheit leitet sich ab vom Typ
      "SharedAmericanExercise".
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </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:documentation xml:lang="de">
          Für die Durchschnittsbildung herangezogene Daten und Zeiten.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
<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:documentation xml:lang="de">
      Marktunterbrechung im Sinne der ISDA-Definitionen von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

## 1.6 Barrier

### 1.6.1 Description:

As per ISDA 2002 Definitions.

### 1.6.2 Contents:

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

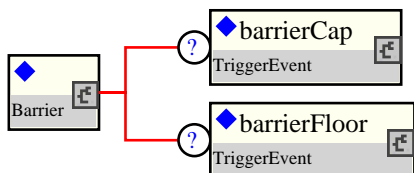
**barrierFloor** (zero or one occurrence; of the type TriggerEvent) A trigger level approached from above.

### 1.6.3 Used by:

- Complex type: OptionFeatures

### 1.6.4 Derived Types:

### 1.6.5 Figure:



### 1.6.6 Schema Fragment:

```
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Im Sinne der ISDA-Definitionen von 2002.
    </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:documentation xml:lang="de">
          Von unten ausgelöstes Trigger-Niveau.
        </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:documentation xml:lang="de">
          Von oben ausgelöstes Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</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).

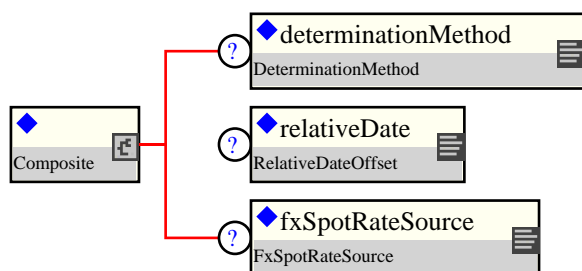
**fxSpotRateSource** (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

### 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 Compounding

### 1.8.1 Description:

Specifies the compounding method and the compounding rate.

### 1.8.2 Contents:

**compoundingMethod** (exactly one occurrence; of the type CompoundingMethodEnum) If more than one calculation period contributes to a single payment amount this element specifies whether compounding is applicable, and if so, what compounding method is to be used. This element must only be included when more than one calculation period contributes to a single payment amount.

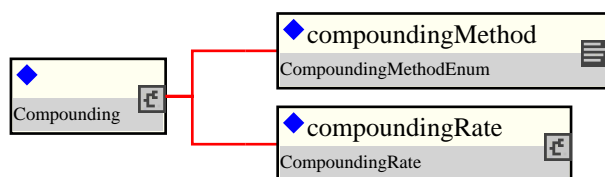
**compoundingRate** (exactly one occurrence; of the type CompoundingRate) Defines a compounding rate. The compounding interest can either point back to the interest calculation node on the Interest Leg, or be defined specifically.

### 1.8.3 Used by:

- Complex type: InterestCalculation

### 1.8.4 Derived Types:

### 1.8.5 Figure:



### 1.8.6 Schema Fragment:

```
<xsd:complexType name="Compounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the compounding method and the compounding rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If more than one calculation period contributes to a single
          payment amount this element specifies whether compounding is
          applicable, and if so, what compounding method is to be used.
          This element must only be included when more than one
          calculation period contributes to a single payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="compoundingRate" type="CompoundingRate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a compounding rate. The compounding interest can
          either point back to the interest calculation node on the
          Interest Leg, or be defined specifically.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```



## 1.9 CompoundingRate

### 1.9.1 Description:

A type defining a compounding rate. The compounding interest can either point back to the interest calculation node on the Interest Leg, or be defined specifically.

### 1.9.2 Contents:

Either

**interestLegRate** (exactly one occurrence; of the type InterestCalculationReference) Reference to the interest calculation node on the Interest Leg.

Or

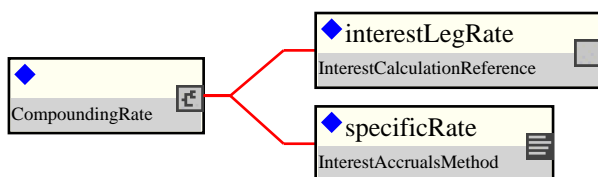
**specificRate** (exactly one occurrence; of the type InterestAccrualsMethod) Defines a specific rate.

### 1.9.3 Used by:

- Complex type: Compounding

### 1.9.4 Derived Types:

### 1.9.5 Figure:



### 1.9.6 Schema Fragment:

```
<xsd:complexType name="CompoundingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a compounding rate. The compounding interest can
      either point back to the interest calculation node on the
      Interest Leg, or be defined specifically.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="interestLegRate" type="InterestCalculationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the interest calculation node on the Interest
          Leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specificRate" type="InterestAccrualsMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a specific rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

## 1.10 EquityCorporateEvents

### 1.10.1 Description:

A type for defining the merger events and their treatment.

### 1.10.2 Contents:

**shareForShare** (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists wholly of new shares.

**shareForOther** (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists wholly of cash/securities other than new shares.

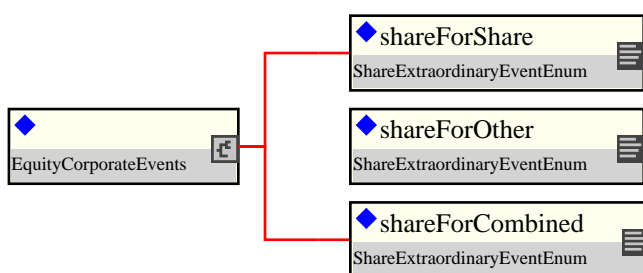
**shareForCombined** (exactly one occurrence; of the type ShareExtraordinaryEventEnum) The consideration paid for the original shares following the Merger Event consists of both cash/securities and new shares.

### 1.10.3 Used by:

- Complex type: ExtraordinaryEvents

### 1.10.4 Derived Types:

### 1.10.5 Figure:



### 1.10.6 Schema Fragment:

```
<xsd:complexType name="EquityCorporateEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the merger events and their treatment.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Fusionen und deren Behandlung.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="shareForShare" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following the
          Merger Event consists wholly of new shares.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Einstandspreis für die ursprünglichen Aktien nach Fusion
          beinhaltet ausschließlich neue Aktien.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="shareForOther" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following the
          Merger Event consists wholly of cash/securities other than
          new shares.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:documentation xml:lang="de">
    Einstandspreis für die ursprünglichen Aktien nach Fusion
    beinhaltet ausschließlich Barmittel/Wertpapiere (keine neuen
    Aktien).
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="shareForCombined" type="ShareExtraordinaryEventEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The consideration paid for the original shares following the
            Merger Event consists of both cash/securities and new shares.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Einstandspreis für die ursprünglichen Aktien nach Fusion
            beinhaltet sowohl Barmittel/Wertpapiere als auch neue Aktien.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

## 1.11 EquityPremium

### 1.11.1 Description:

A type used to describe the amount paid for an equity option.

### 1.11.2 Contents:

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

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

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

**paymentAmount** (zero or one occurrence; of the type Money) The currency amount of the payment.

**paymentDate** (zero or one occurrence; of the type AdjustableDate) The payment date. This date is subject to adjustment in accordance with any applicable business day convention.

**swapPremium** (zero or one occurrence; of the type xsd:boolean) Specifies whether or not the premium is to be paid in the style of payments under an interest rate swap contract.

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

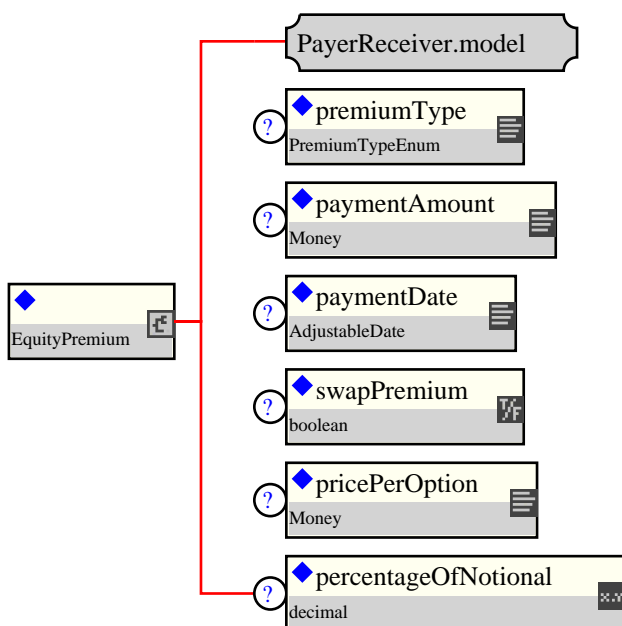
**percentageOfNotional** (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

### 1.11.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption

### 1.11.4 Derived Types:

### 1.11.5 Figure:



### 1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to describe the amount paid for an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Beschreibung des für eine Aktienoption gezahlten
      Betrages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies whether or not the premium is to be paid in the
          style of payments under an interest rate swap contract.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Gibt die Zahlbarkeit der Prämie in Form von
          Zinsswap-Zahlungsströmen an.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a function of
          the number of options.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlbare Prämie in Abhängigkeit von der Anzahl der Optionen.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a percentage of
          the notional value of the transaction. A percentage of 5%
          would be expressed as 0.05.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
          der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
          dargestellt.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.12 EquitySchedule

### 1.12.1 Description:

Method of generating a series of dates.

### 1.12.2 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:decimal) The schedule frequency.

**frequencyType** (exactly one occurrence; of the type FrequencyTypeEnum) The schedule frequency type

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

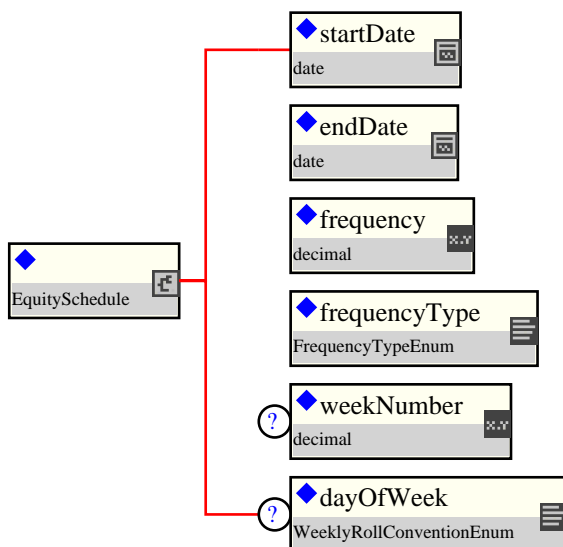
**dayOfWeek** (zero or one occurrence; of the type WeeklyRollConventionEnum)

### 1.12.3 Used by:

- Complex type: AveragingPeriod
- Complex type: TriggerEvent

### 1.12.4 Derived Types:

### 1.12.5 Figure:



### 1.12.6 Schema Fragment:

```
<xsd:complexType name="EquitySchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Methode zur Generierung einer Reihe von Terminen.
    </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:documentation xml:lang="de">
            Letzter Tag eines Durchschnittszeitraums.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="frequency" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The schedule frequency.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="frequencyType" type="FrequencyTypeEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The schedule frequency type
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Art der Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="weekNumber" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The schedule week number.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Wochenzahl im Zeitplan.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>

```

## 1.13 EquityStrike

### 1.13.1 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.

### 1.13.2 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.

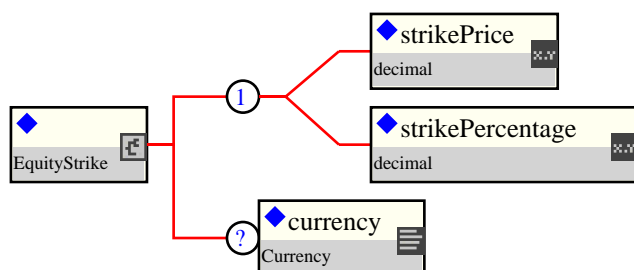
**currency** (zero or one occurrence; of the type Currency) The currency in which an amount is denominated.

### 1.13.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption
- Complex type: StrikeSpread

### 1.13.4 Derived Types:

### 1.13.5 Figure:



### 1.13.6 Schema Fragment:

```
<xsd:complexType name="EquityStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of a
      share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition des Strike-Preises für eine Aktienoption. Der
      Strike-Preis ist: (i) bei Indexoptionen der Stand des jeweils
      spezifizierten oder anderweitig in der Transaktion bestimmten
      Index oder (ii) bei Aktienoptionen der Preis jeder spezifizierten
      oder anderweitig in der Transaktion bestimmten Aktie. Der
      Strike-Preis kann entweder als Prozentsatz des Nennwertes oder
```



```

    als absoluter Wert angegeben werden.
  </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:documentation xml:lang="de">
          Preis oder Niveau als Strike-Preis der Option.
        </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:documentation xml:lang="de">
          Preis oder Niveau, ausgedrückt als Prozentsatz des für
          einen künftigen Zeitpunkt ermittelten Spotpreises.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.14 EquityValuation

### 1.14.1 Description:

A type for defining how and when an equity option is to be valued.

### 1.14.2 Contents:

Either

**valuationDate** (exactly one occurrence; of the type AdjustableDateOrRelativeDateSequence) The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

Or

**valuationDates** (exactly one occurrence; of the type AdjustableRelativeOrPeriodicDates) Specifies the interim equity valuation dates of the swap.

**valuationTimeType** (zero or one occurrence; of the type TimeTypeEnum) The time of day at which the calculation agent values the underlying, for example the official closing time of the exchange.

**valuationTime** (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the calculation agent values the underlying.

**futuresPriceValuation** (zero or one occurrence; of the type xsd:boolean) The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.

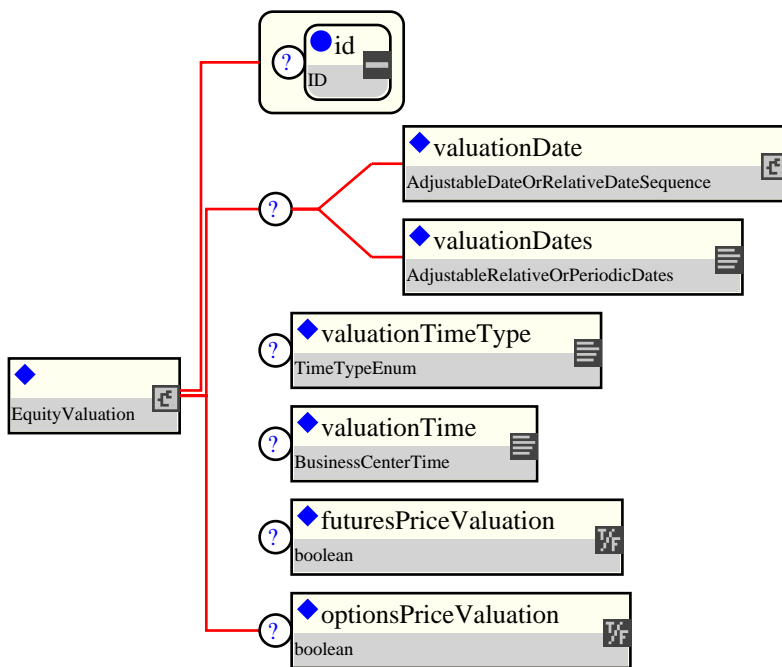
**optionsPriceValuation** (zero or one occurrence; of the type xsd:boolean) The official settlement price as announced by the related exchange is applicable, in accordance with the ISDA 2002 definitions.

### 1.14.3 Used by:

- Complex type: DeprecatedEquityLegValuationPrice
- Complex type: EquityExerciseValuationSettlement
- Complex type: ReturnLegValuationPrice
- Complex type: VarianceLeg

### 1.14.4 Derived Types:

### 1.14.5 Figure:



### 1.14.6 Schema Fragment:

```

<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ, mit dem Zeitpunkt und Art der Bewertung einer Aktienoption
      bestimmt wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning as
            defined in the ISDA 2002 Equity Derivatives Definitions.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            "Bewertungstag" im Sinne der ISDA-Definitionen zu
            Aktienderivaten von 2002.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the interim equity valuation dates of the swap.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The time of day at which the calculation agent values the
          underlying, for example the official closing time of the
          exchange.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Tageszeit, zu der die Berechnungsstelle den Basiswert
          bewertet, zum Beispiel der offizielle Börsenschluss.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

<xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the calculation agent
      values the underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Genaue Tageszeit, zu der die Bewertungsstelle den Basiswert
      bewertet.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

## 1.15 ExtraordinaryEvents

### 1.15.1 Description:

Where the underlying is shares, defines market events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

### 1.15.2 Contents:

**mergerEvents** (zero or one occurrence; of the type EquityCorporateEvents) Occurs when the underlying ceases to exist following a merger between the Issuer and another company.

**tenderOffer** (zero or one occurrence; of the type xsd:boolean)

**tenderOfferEvents** (zero or one occurrence; of the type EquityCorporateEvents)

**compositionOfCombinedConsideration** (zero or one occurrence; of the type xsd:boolean)

**indexAdjustmentEvents** (zero or one occurrence; of the type IndexAdjustmentEvents)

Either

**additionalDisruptionEvents** (exactly one occurrence; of the type AdditionalDisruptionEvents)

Or

**failureToDeliver** (exactly one occurrence; of the type xsd:boolean)

**representations** (zero or one occurrence; of the type Representations) ISDA 2002 Equity Derivative Representations

**nationalisationOrInsolvency** (zero or one occurrence; of the type NationalisationOrInsolvencyOrDelistingEventEnum) The terms "Nationalisation" and "Insolvency" have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.

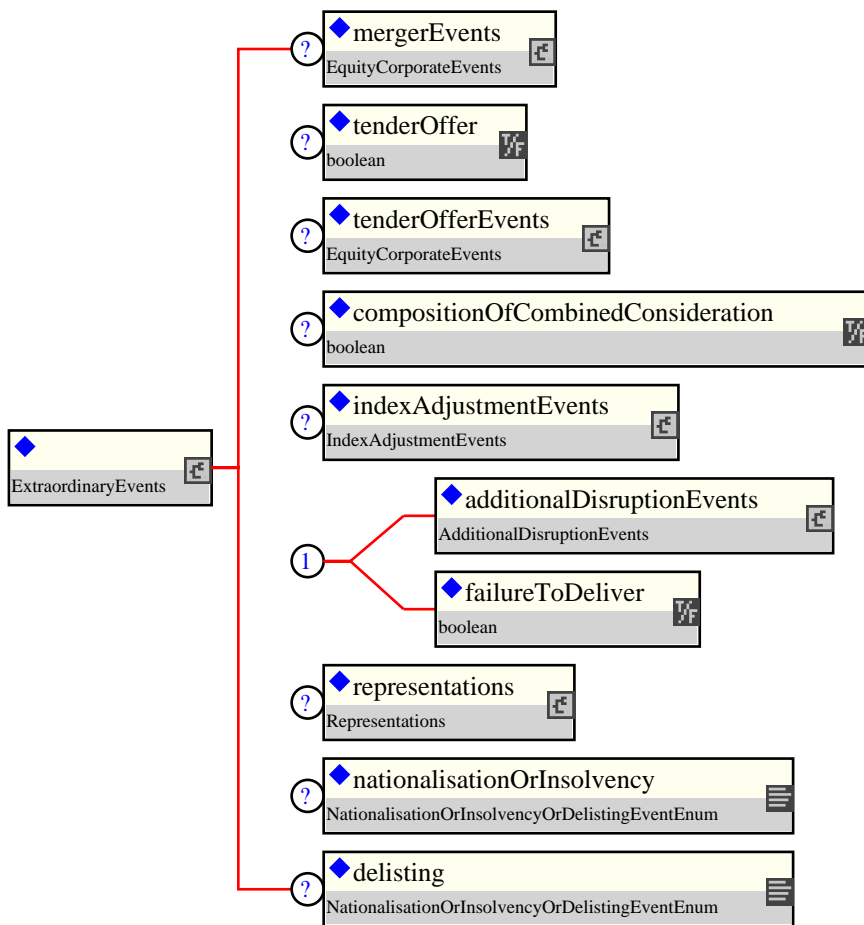
**delisting** (zero or one occurrence; of the type NationalisationOrInsolvencyOrDelistingEventEnum) The term "Delisting" has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

### 1.15.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: ReturnSwap

### 1.15.4 Derived Types:

### 1.15.5 Figure:



### 1.15.6 Schema Fragment:

```
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, defines market events affecting
      the issuer of those shares that may require the terms of the
      transaction to be adjusted.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Ist der Basiswert eine Aktie, werden hiermit Markttereignisse
      angegeben, die den Emittenten der Aktie betreffen und die eine
      Anpassung der Transaktionsbedingungen erfordern können.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Occurs when the underlying ceases to exist following a merger
          between the Issuer and another company.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Dieses Element ist relevant, wenn der Basiswert nach einer
          Fusion zwischen dem Emittenten und einer anderen Gesellschaft
          nicht mehr existiert.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0"/>
    <xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0"/>
    <xsd:choice>
      <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents"/>
      <xsd:element name="failureToDeliver" type="xsd:boolean"/>
    </xsd:choice>
    <xsd:element name="representations" type="Representations" minOccurs="0"/>
    <xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0"/>
    <xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0"/>
  </xsd:sequence>
</complexType>
```

```

</xsd:choice>
<xsd:element name="representations" type="Representations" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2002 Equity Derivative Representations
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The terms "Nationalisation" and "Insolvency" have the meaning
      as defined in the ISDA 2002 Equity Derivatives Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Verstaatlichung" und "Insolvenz" im Sinne der
      ISDA-Definitionen zu Aktienderivaten von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The term "Delisting" has the meaning defined in the ISDA 2002
      Equity Derivatives Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Delisting" im Sinne der ISDA-Definitionen zu Aktienderivaten
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.16 FeaturePayment

### 1.16.1 Description:

Payment made following trigger occurrence.

### 1.16.2 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 xsd:decimal) 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.

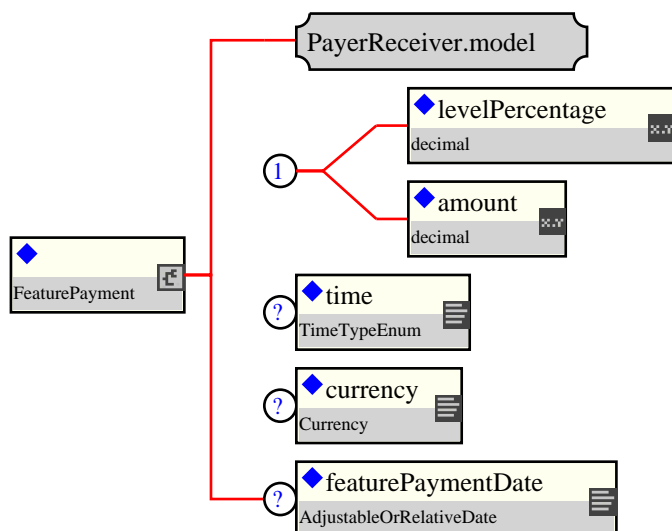
**featurePaymentDate** (zero or one occurrence; of the type AdjustableOrRelativeDate) The feature payment date.

### 1.16.3 Used by:

- Complex type: TriggerEvent

### 1.16.4 Derived Types:

### 1.16.5 Figure:



### 1.16.6 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:element name="PayerReceiver.model" type="PayerReceiver.model"/>
    <xsd:choice base="xsd:anyType" minOccurs="1" maxOccurs="1">
      <xsd:element name="levelPercentage" type="xsd:decimal"/>
      <xsd:element name="amount" type="xsd:decimal"/>
    </xsd:choice>
    <xsd:element name="time" type="TimeTypeEnum" minOccurs="0" maxOccurs="1"/>
    <xsd:element name="currency" type="Currency" minOccurs="0" maxOccurs="1"/>
    <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0" maxOccurs="1"/>
  </xsd:sequence>
</xsd:complexType>
```



```

<xsd:documentation xml:lang="de">
  Nach Eintritt des Trigger-Ereignisses erfolgende Zahlung.
</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:documentation xml:lang="de">
          Triggerniveau, ausgedrückt als Prozentsatz.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The feature payment time.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zeitpunkt der aus dem Optionsmerkmal resultierenden Zahlung.
      </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:documentation xml:lang="de">
        Datum der aus dem Optionsmerkmal resultierenden Zahlung.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.17 FxFeature

### 1.17.1 Description:

A type for defining Fx Features.

### 1.17.2 Contents:

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

Either

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

Or

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

Or

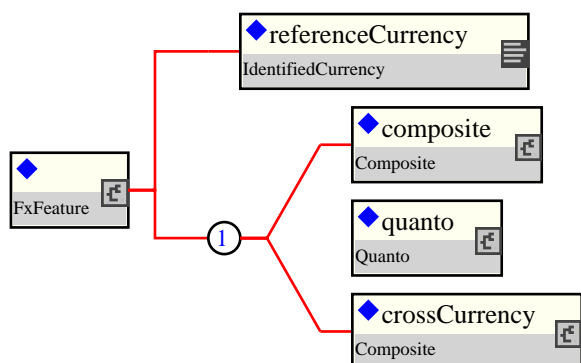
**crossCurrency** (exactly one occurrence; of the type Composite) If “Cross-Currency” is specified as the Settlement Type in the relevant Transaction Supplement, an amount in the Settlement Currency, determined by the Calculation Agent as being equal to the number of Options exercised or deemed exercised,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

### 1.17.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg
- Complex type: Variance

### 1.17.4 Derived Types:

### 1.17.5 Figure:



### 1.17.6 Schema Fragment:

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

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type for defining Fx Features.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Typ zur Definition von Devisenbestandteilen.
  </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:choice>
  <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>

```

## 1.18 IndexAdjustmentEvents

### 1.18.1 Description:

### 1.18.2 Contents:

**indexModification** (exactly one occurrence; of the type IndexEventConsequenceEnum)

**indexCancellation** (exactly one occurrence; of the type IndexEventConsequenceEnum)

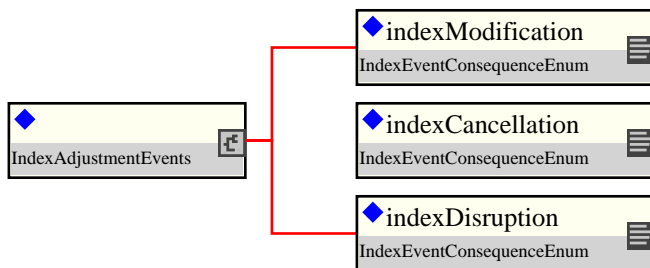
**indexDisruption** (exactly one occurrence; of the type IndexEventConsequenceEnum)

### 1.18.3 Used by:

- Complex type: ExtraordinaryEvents

### 1.18.4 Derived Types:

### 1.18.5 Figure:



### 1.18.6 Schema Fragment:

```
<xsd:complexType name="IndexAdjustmentEvents">
  <xsd:sequence>
    <xsd:element name="indexModification" type="IndexEventConsequenceEnum" />
    <xsd:element name="indexCancellation" type="IndexEventConsequenceEnum" />
    <xsd:element name="indexDisruption" type="IndexEventConsequenceEnum" />
  </xsd:sequence>
</xsd:complexType>
```

## 1.19 InterestCalculation

### 1.19.1 Description:

Specifies the calculation method of the interest rate leg of the equity swap. Includes the floating or fixed rate calculation definitions, along with the determination of the day count fraction.

### 1.19.2 Contents:

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

- A type describing the method for accruing interests on dividends. Can be either a fixed rate reference or a floating rate reference.

**dayCountFraction** (exactly one occurrence; of the type DayCountFraction) The day count fraction.

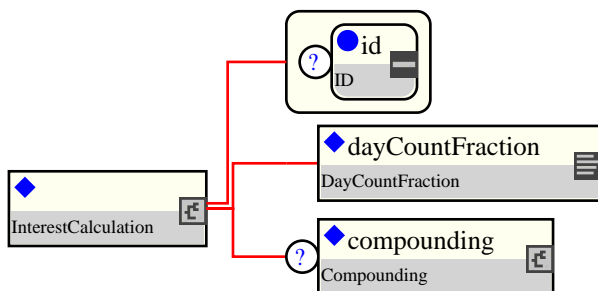
**compounding** (zero or one occurrence; of the type Compounding) Defines compounding rates on the Interest Leg.

### 1.19.3 Used by:

- Complex type: InterestLeg

### 1.19.4 Derived Types:

### 1.19.5 Figure:



### 1.19.6 Schema Fragment:

```
<xsd:complexType name="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg of the
      equity swap. Includes the floating or fixed rate calculation
      definitions, along with the determination of the day count
      fraction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence>
        <xsd:element name="dayCountFraction" type="DayCountFraction">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count fraction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="compounding" type="Compounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines compounding rates on the Interest Leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:element>
      </xsd:sequence>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.20 InterestCalculationReference

### 1.20.1 Description:

Reference to an interest calculation component.

### 1.20.2 Contents:

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

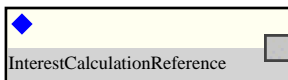
- Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor is defined.

### 1.20.3 Used by:

- Complex type: CompoundingRate

### 1.20.4 Derived Types:

### 1.20.5 Figure:



### 1.20.6 Schema Fragment:

```
<xsd:complexType name="InterestCalculationReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an interest calculation component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference"/>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.21 InterestLeg

### 1.21.1 Description:

A type describing the fixed income leg of the equity swap.

### 1.21.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

**interestLegCalculationPeriodDates** (exactly one occurrence; of the type InterestLegCalculationPeriodDates) Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier.

**notional** (exactly one occurrence; of the type ReturnSwapNotional) Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

**interestAmount** (exactly one occurrence; of the type LegAmount) Specifies, in relation to each Interest Payment Date, the amount to which the Interest Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2000 ISDA Definitions.

**interestCalculation** (exactly one occurrence; of the type InterestCalculation) Specifies the calculation method of the interest rate leg of the equity swap. Includes the floating or fixed rate calculation definitions, along with the determination of the day count fraction.

**stubCalculationPeriod** (zero or one occurrence; of the type StubCalculationPeriod) Specifies the stub calculation period

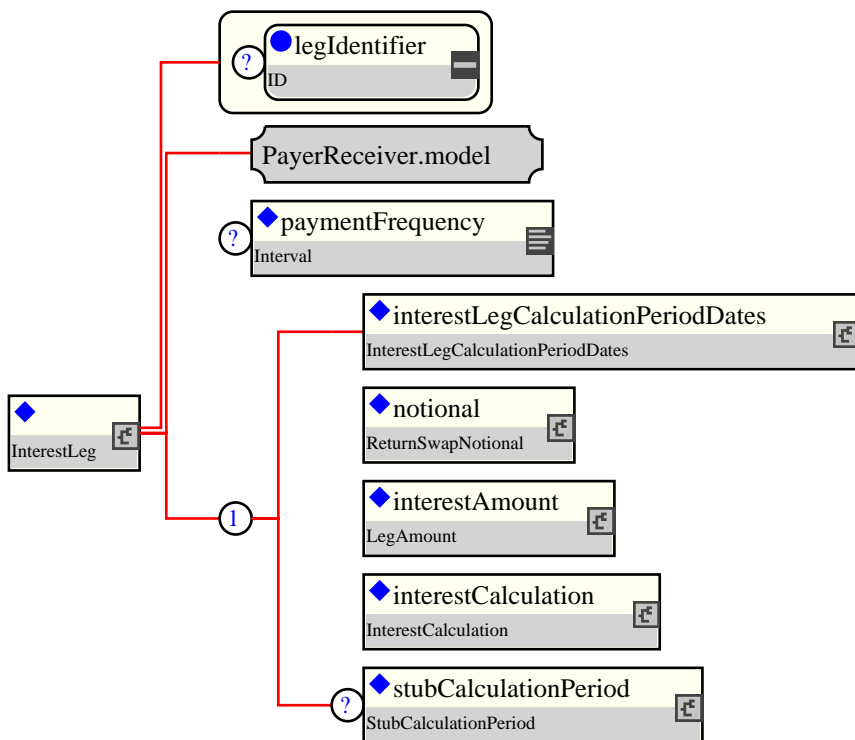
### 1.21.3 Used by:

- Element: interestLeg

### 1.21.4 Derived Types:

### 1.21.5 Figure:





### 1.21.6 Schema Fragment:

```

<xsd:complexType name="InterestLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the fixed income leg of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPeriodDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Component that holds the various dates used to specify
              the interest leg of the equity swap. It is used to define
              the InterestPeriodDates identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically combine
              the actual amount (using the notional component defined
              by the FpML industry group) and the determination method.
              When used in the interest leg, the definition will
              typically point to the definition of the equity leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestAmount" type="LegAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, in relation to each Interest Payment Date, the
              amount to which the Interest Payment Date relates. Unless
              otherwise specified, this term has the meaning defined in
              the ISDA 2000 ISDA Definitions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestCalculation" type="InterestCalculation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

```

```
        Specifies the calculation method of the interest rate leg
        of the equity swap. Includes the floating or fixed rate
        calculation definitions, along with the determination of
        the day count fraction.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the stub calculation period
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.22 InterestLegCalculationPeriodDates

### 1.22.1 Description:

Component that holds the various dates used to specify the interest leg of the equity swap. It is used to define the InterestPeriodDates identifier.

### 1.22.2 Contents:

**effectiveDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of the equity swap. This global element is valid within the equity swaps namespace. Within the FpML namespace, another effectiveDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.

**terminationDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of the equity swap. This global element is valid within the equity swaps namespace. Within the FpML namespace, another terminationDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.

**interestLegResetDates** (exactly one occurrence; of the type InterestLegResetDates) Specifies the reset dates of the interest leg of the swap.

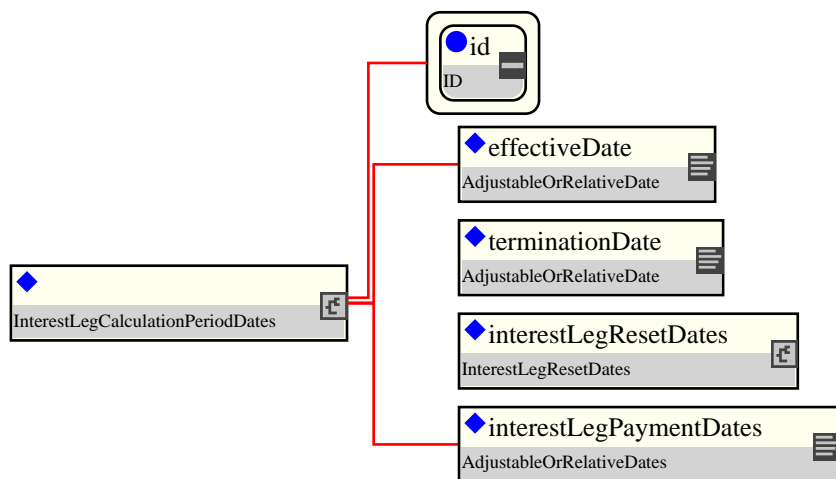
**interestLegPaymentDates** (exactly one occurrence; of the type AdjustableOrRelativeDates) Specifies the payment dates of the interest leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically point to the payment dates of the equity leg of the swap.

### 1.22.3 Used by:

- Complex type: InterestLeg

### 1.22.4 Derived Types:

### 1.22.5 Figure:



### 1.22.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Component that holds the various dates used to specify the
      interest leg of the equity swap. It is used to define the
      InterestPeriodDates identifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="terminationDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="interestLegResetDates" type="InterestLegResetDates"/>
    <xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates"/>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the effective date of the equity swap. This global
        element is valid within the equity swaps namespace. Within
        the FpML namespace, another effectiveDate global element has
        been defined, that is different in the sense that it does not
        propose the choice of referring to another date in the
        document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the termination date of the equity swap. This
        global element is valid within the equity swaps namespace.
        Within the FpML namespace, another terminationDate global
        element has been defined, that is different in the sense that
        it does not propose the choice of referring to another date in
        the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestLegResetDates" type="InterestLegResetDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the reset dates of the interest leg of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the payment dates of the interest leg of the swap.
        When defined in relation to a date specified somewhere else
        in the document (through the relativeDates component), this
        element will typically point to the payment dates of the
        equity leg of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

## 1.23 InterestLegCalculationPeriodDatesReference

### 1.23.1 Description:

Reference to the calculation period dates of the interest leg.

### 1.23.2 Contents:

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

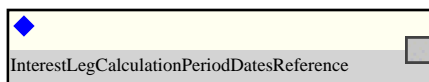
- Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor is defined.

### 1.23.3 Used by:

- Complex type: InterestLegResetDates

### 1.23.4 Derived Types:

### 1.23.5 Figure:



### 1.23.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the calculation period dates of the interest leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Reference"/>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.24 InterestLegResetDates

### 1.24.1 Description:

### 1.24.2 Contents:

**calculationPeriodDatesReference** (exactly one occurrence; of the type InterestLegCalculationPeriodDatesReference) A pointer style reference to the associated calculation period dates component defined elsewhere in the document.

Either

**resetRelativeTo** (exactly one occurrence; of the type ResetRelativeToEnum) Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element must not be included.

Or

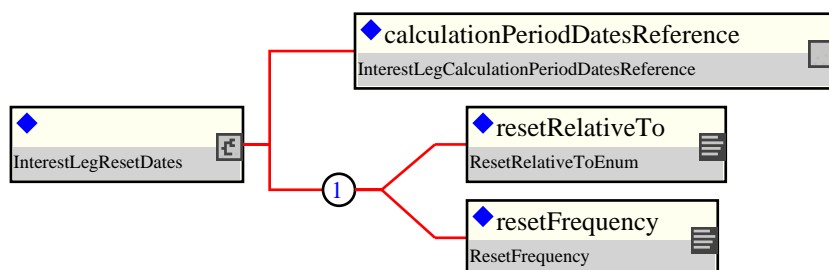
**resetFrequency** (exactly one occurrence; of the type ResetFrequency) The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.

### 1.24.3 Used by:

- Complex type: InterestLegCalculationPeriodDates

### 1.24.4 Derived Types:

### 1.24.5 Figure:



### 1.24.6 Schema Fragment:

```
<xsd:complexType name="InterestLegResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="InterestLegCalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies whether the reset dates are determined with
            respect to each adjusted calculation period start date or
            adjusted calculation period end date. If the reset
            frequency is specified as daily this element must not be
            included.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="resetFrequency" type="ResetFrequency">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
<xsd:element name="resetFrequency" type="ResetFrequency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The frequency at which reset dates occur. In the case of a
      weekly reset frequency, also specifies the day of the week
      that the reset occurs. If the reset frequency is greater
      than the calculation period frequency then this implies
      that more than one reset date is established for each
      calculation period and some form of rate averaging is
      applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
```

## 1.25 Knock

### 1.25.1 Description:

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

### 1.25.2 Contents:

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

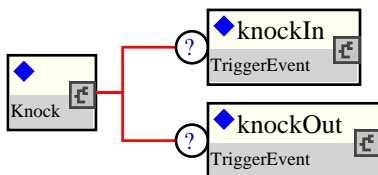
**knockOut** (zero or one occurrence; of the type TriggerEvent) The knock out.

### 1.25.3 Used by:

- Complex type: OptionFeatures

### 1.25.4 Derived Types:

### 1.25.5 Figure:



### 1.25.6 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:documentation xml:lang="de">
      "Knock-in" bedeutet, dass eine Option durch das Überschreiten
      aktiviert wird. "Knock-out" bedeutet, dass eine Option nach dem
      Überschreiten erlischt.
    </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:documentation xml:lang="de">
          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:documentation xml:lang="de">
          Knock-Out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```



## 1.26 LegAmount

### 1.26.1 Description:

A type describing the amount that will be paid or received on each of the payment dates. This type is used to define both the Equity Amount and the Interest Amount.

### 1.26.2 Contents:

**paymentCurrency** (zero or one occurrence; of the type PaymentCurrency) Currency in which the payment relating to the leg amount (equity amount or interest amount) or the dividend will be denominated.

Either

**referenceAmount** (exactly one occurrence; of the type ReferenceAmount) Specifies the reference Amount when this term either corresponds to the standard ISDA Definition (either the 2002 Equity Definition for the Equity Amount, or the 2000 Definition for the Interest Amount), or points to a term defined elsewhere in the swap document.

Or

**formula** (exactly one occurrence; of the type Formula) Specifies a formula, with its description and components.

Or

**encodedDescription** (exactly one occurrence; of the type xsd:base64Binary) Description of the leg amount when represented through an encoded image.

Or

**variance** (exactly one occurrence; of the type Variance) Specifies Variance for Variance Leg

**calculationDates** (zero or one occurrence; of the type AdjustableRelativeOrPeriodicDates) Specifies the date on which a calculation or an observation will be performed for the purpose of defining the Equity Amount, and in accordance to the definition terms of this latter.

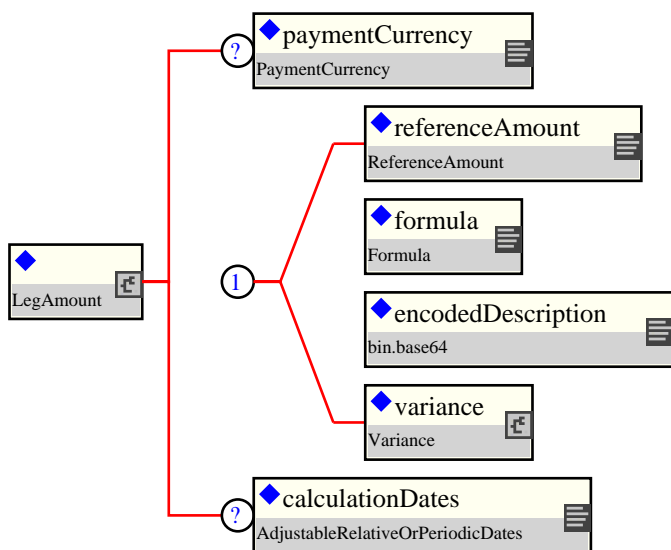
### 1.26.3 Used by:

- Complex type: ReturnSwapAmount
- Complex type: InterestLeg

### 1.26.4 Derived Types:

- Complex type: ReturnSwapAmount

### 1.26.5 Figure:



### 1.26.6 Schema Fragment:

```

<xsd:complexType name="LegAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the amount that will paid or received on each
      of the payment dates. This type is used to define both the Equity
      Amount and the Interest Amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Currency in which the payment relating to the leg amount
          (equity amount or interest amount) or the dividend will be
          denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="referenceAmount" type="ReferenceAmount">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the reference Amount when this term either
            corresponds to the standard ISDA Definition (either the
            2002 Equity Definition for the Equity Amount, or the 2000
            Definition for the Interest Amount), or points to a term
            defined elsewhere in the swap document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="formula" type="Formula">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies a formula, with its description and components.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="encodedDescription" type="xsd:base64Binary">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Description of the leg amount when represented through an
            encoded image.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="variance" type="Variance">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies Variance for Variance Leg
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the dates on which the payment will be made.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:complexType>
  
```

```
</xsd:choice>
<xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date on which a calculation or an observation
      will be performed for the purpose of defining the Equity
      Amount, and in accordance to the definition terms of this
      latter.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

## 1.27 MakeWholeProvisions

### 1.27.1 Description:

### 1.27.2 Contents:

**makeWholeDate** (exactly one occurrence; of the type xsd:date) Date through which option can not be exercised without penalty.

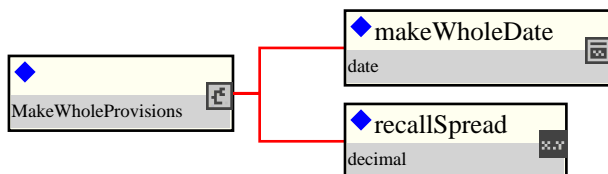
**recallSpread** (exactly one occurrence; of the type xsd:decimal) Spread used if exercised before make whole date. Early termination penalty. Expressed in bp, e.g. 25 bp.

### 1.27.3 Used by:

- Complex type: EquityExerciseValuationSettlement

### 1.27.4 Derived Types:

### 1.27.5 Figure:



### 1.27.6 Schema Fragment:

```
<xsd:complexType name="MakeWholeProvisions">
  <xsd:annotation>
    <xsd:documentation>
      A type to hold early exercise provisions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="makeWholeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date through which option can not be exercised without
          penalty.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="recallSpread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Spread used if exercised before make whole date. Early
          termination penalty. Expressed in bp, e.g. 25 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.28 MarketDisruption

### 1.28.1 Description:

### 1.28.2 Contents:

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

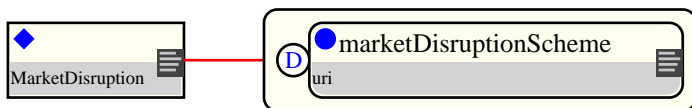
•

### 1.28.3 Used by:

- Complex type: AveragingPeriod

### 1.28.4 Derived Types:

### 1.28.5 Figure:



### 1.28.6 Schema Fragment:

```
<xsd:complexType name="MarketDisruption">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpml.com" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

## 1.29 OptionFeatures

### 1.29.1 Description:

A type for defining option features.

### 1.29.2 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.

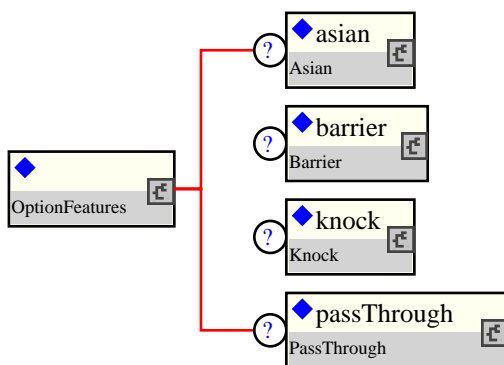
**passThrough** (zero or one occurrence; of the type PassThrough) Pass through payments from the underlyer, such as dividends.

### 1.29.3 Used by:

- Complex type: EquityDerivativeLongFormBase

### 1.29.4 Derived Types:

### 1.29.5 Figure:



### 1.29.6 Schema Fragment:

```
<xsd:complexType name="OptionFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Optionsbestandteilen.
    </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:documentation xml:lang="de">
          Option, deren Bewertung auf einem Durchschnittspreis basiert.
        </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:sequence>
</xsd:complexType>
```

```
        <xsd:documentation xml:lang="de">
            Option mit Barrier-Merkmal.
        </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:documentation xml:lang="de">
            Knock-Spezifikation.
        </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:complexType>
```

## 1.30 PassThrough

### 1.30.1 Description:

Type which contains pass through payments.

### 1.30.2 Contents:

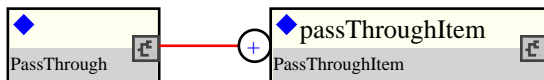
**passThroughItem** (one or more occurrences; of the type PassThroughItem) One to many pass through payment items.

### 1.30.3 Used by:

- Complex type: OptionFeatures

### 1.30.4 Derived Types:

### 1.30.5 Figure:



### 1.30.6 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>
```



## 1.31 PassThroughItem

### 1.31.1 Description:

Type to represent a single pass through payment.

### 1.31.2 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.

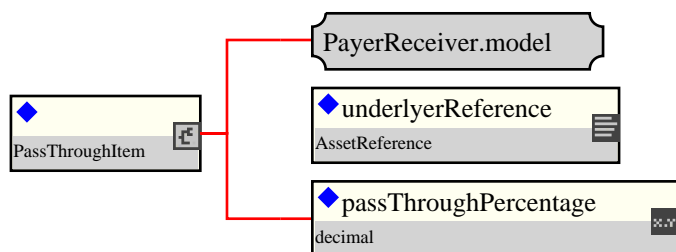
**passThroughPercentage** (exactly one occurrence; of the type xsd:decimal) Percentage of payments from the underlyer which are passed through.

### 1.31.3 Used by:

- Complex type: PassThrough

### 1.31.4 Derived Types:

### 1.31.5 Figure:



### 1.31.6 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>
```

## 1.32 PrincipalExchangeAmount

### 1.32.1 Description:

Specifies the principal exchange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document.

### 1.32.2 Contents:

Either

**amountRelativeTo** (exactly one occurrence; of the type AmountReference)

Or

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

Or

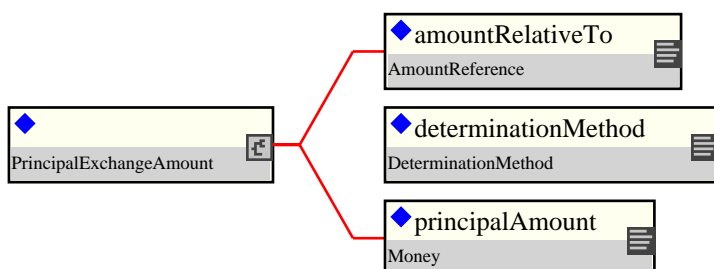
**principalAmount** (exactly one occurrence; of the type Money) Principal exchange amount when explicitly stated.

### 1.32.3 Used by:

- Complex type: PrincipalExchangeDescriptions

### 1.32.4 Derived Types:

### 1.32.5 Figure:



### 1.32.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the principal exchange amount, either by explicitly
      defining it, or by point to an amount defined somewhere else in
      the swap document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Principal exchange amount when explicitly stated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

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

## 1.33 PrincipalExchangeDescriptions

### 1.33.1 Description:

Specifies each of the characteristics of the principal exchange cashflows, in terms of paying/receiving counterparties, amounts and dates.

### 1.33.2 Contents:

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

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

**principalExchangeAmount** (exactly one occurrence; of the type PrincipalExchangeAmount) Specifies the principal exchange amount, either by explicitly defining it, or by point to an amount defined somewhere else in the swap document.

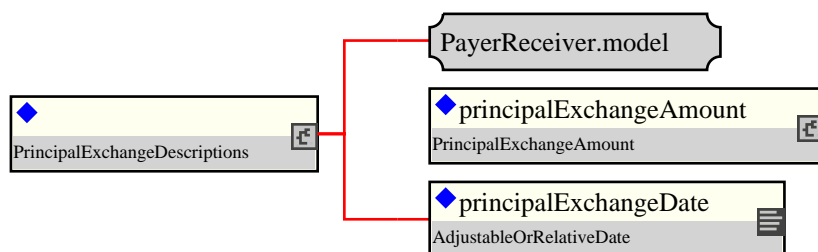
**principalExchangeDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Date on which each of the principal exchanges will take place. This date is either explicitly stated, or is defined by reference to another date in the swap document. In this latter case, it will typically refer to one other date of the equity leg: either the effective date (initial exchange), or the last payment date (final exchange).

### 1.33.3 Used by:

- Complex type: PrincipalExchangeFeatures

### 1.33.4 Derived Types:

### 1.33.5 Figure:



### 1.33.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeDescriptions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies each of the characteristics of the principal exchange
      cashflows, in terms of paying/receiving counterparties, amounts
      and dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the principal exchange amount, either by explicitly
          defining it, or by point to an amount defined somewhere else
          in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

Date on which each of the principal exchanges will take place. This date is either explicitly stated, or is defined by reference to another date in the swap document. In this latter case, it will typically refer to one other date of the equity leg: either the effective date (initial exchange), or the last payment date (final exchange).

</xsd:documentation>

</xsd:annotation>

</xsd:element>

</xsd:sequence>

</xsd:complexType>

## 1.34 PrincipalExchangeFeatures

### 1.34.1 Description:

A type describing the principal exchange features of the equity swap.

### 1.34.2 Contents:

**principalExchanges** (exactly one occurrence; of the type PrincipalExchanges) The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur.

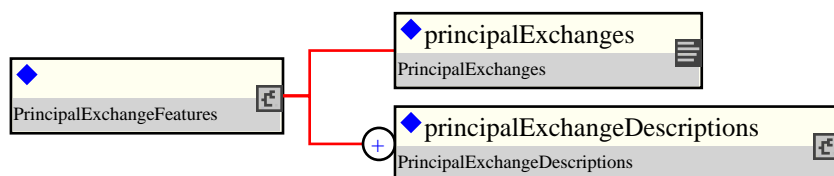
**principalExchangeDescriptions** (one or more occurrences; of the type PrincipalExchangeDescriptions) Specifies each of the characteristics of the principal exchange cashflows, in terms of paying/receiving counterparties, amounts and dates.

### 1.34.3 Used by:

- Complex type: ReturnSwap

### 1.34.4 Derived Types:

### 1.34.5 Figure:



### 1.34.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the principal exchange features of the equity
      swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="principalExchanges" type="PrincipalExchanges">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The true/false flags indicating whether initial, intermediate
          or final exchanges of principal should occur.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDescriptions" type="PrincipalExchangeDescriptions" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies each of the characteristics of the principal
          exchange cashflows, in terms of paying/receiving
          counterparties, amounts and dates.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.35 Quanto

### 1.35.1 Description:

When present without child elements this type indicate that a Quanto feature is in use Child elements are used to specify the currency conversion rate(s) associated with the quanto. One rate will be defined for each pair of currencies involved.

### 1.35.2 Contents:

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

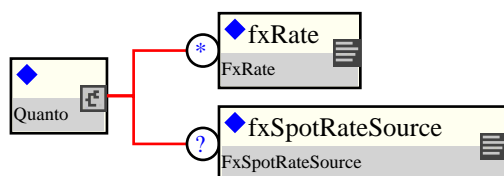
**fxSpotRateSource** (zero or one occurrence; of the type FxSpotRateSource) Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.

### 1.35.3 Used by:

- Complex type: FxFeature

### 1.35.4 Derived Types:

### 1.35.5 Figure:



### 1.35.6 Schema Fragment:

```
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When present without child elements this type indicate that a
      Quanto feature is in use Child elements are used to specify the
      currency conversion rate(s) associated with the quanto. One rate
      will be defined for each pair of currencies involved.
    </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>
```

## 1.36 Representations

### 1.36.1 Description:

A type for defining ISDA 2002 Equity Derivative Representations

### 1.36.2 Contents:

**nonReliance** (exactly one occurrence; of the type xsd:boolean)

**agreementsRegardingHedging** (exactly one occurrence; of the type xsd:boolean)

**indexDisclaimer** (zero or one occurrence; of the type xsd:boolean)

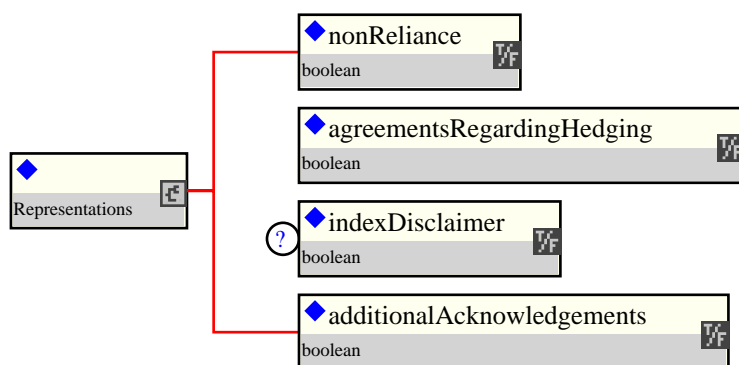
**additionalAcknowledgements** (exactly one occurrence; of the type xsd:boolean)

### 1.36.3 Used by:

- Complex type: ExtraordinaryEvents

### 1.36.4 Derived Types:

### 1.36.5 Figure:



### 1.36.6 Schema Fragment:

```
<xsd:complexType name="Representations">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining ISDA 2002 Equity Derivative Representations
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="nonReliance" type="xsd:boolean"/>
    <xsd:element name="agreementsRegardingHedging" type="xsd:boolean"/>
    <xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="additionalAcknowledgements" type="xsd:boolean"/>
  </xsd:sequence>
</xsd:complexType>
```



## 1.37 Return

### 1.37.1 Description:

A type describing the dividend return conditions applicable to the swap.

### 1.37.2 Contents:

**returnType** (exactly one occurrence; of the type ReturnTypeEnum) Defines the type of return associated with the equity swap.

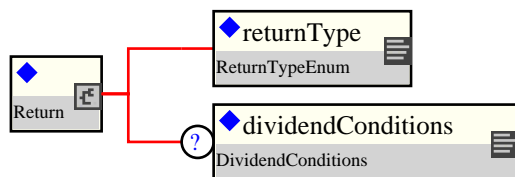
**dividendConditions** (zero or one occurrence; of the type DividendConditions) Specifies the conditions governing the payment of the dividends to the receiver of the equity return. With the exception of the dividend payout ratio, which is defined for each of the underlying components.

### 1.37.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg

### 1.37.4 Derived Types:

### 1.37.5 Figure:



### 1.37.6 Schema Fragment:

```
<xsd:complexType name="Return">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend return conditions applicable to
      the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="returnType" type="ReturnTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the type of return associated with the equity swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the conditions governing the payment of the
          dividends to the receiver of the equity return. With the
          exception of the dividend payout ratio, which is defined for
          each of the underlying components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.38 ReturnLeg

### 1.38.1 Description:

A type describing the return leg of a return type swap.

### 1.38.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

**effectiveDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the effective date of the return leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.

**terminationDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the termination date of the return leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the termination date of the other leg of the swap.

**underlyer** (exactly one occurrence; of the type Underlyer) Specifies the underlying component of the return type swap, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

**rateOfReturn** (exactly one occurrence; of the type ReturnLegValuation) Element named "valuation" in versions prior to FpML 4.2 Second Working Draft. Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the underlyer.

**notional** (exactly one occurrence; of the type ReturnSwapNotional) Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

**amount** (exactly one occurrence; of the type ReturnSwapAmount) Element named "equityAmount" in versions prior to FpML 4.2 Second Working Draft. Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For equity swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

**return** (exactly one occurrence; of the type Return) Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the amounts.

**notionalAdjustments** (exactly one occurrence; of the type NotionalAdjustmentEnum) Specifies the conditions that govern the adjustment to the number of units of the equity swap.

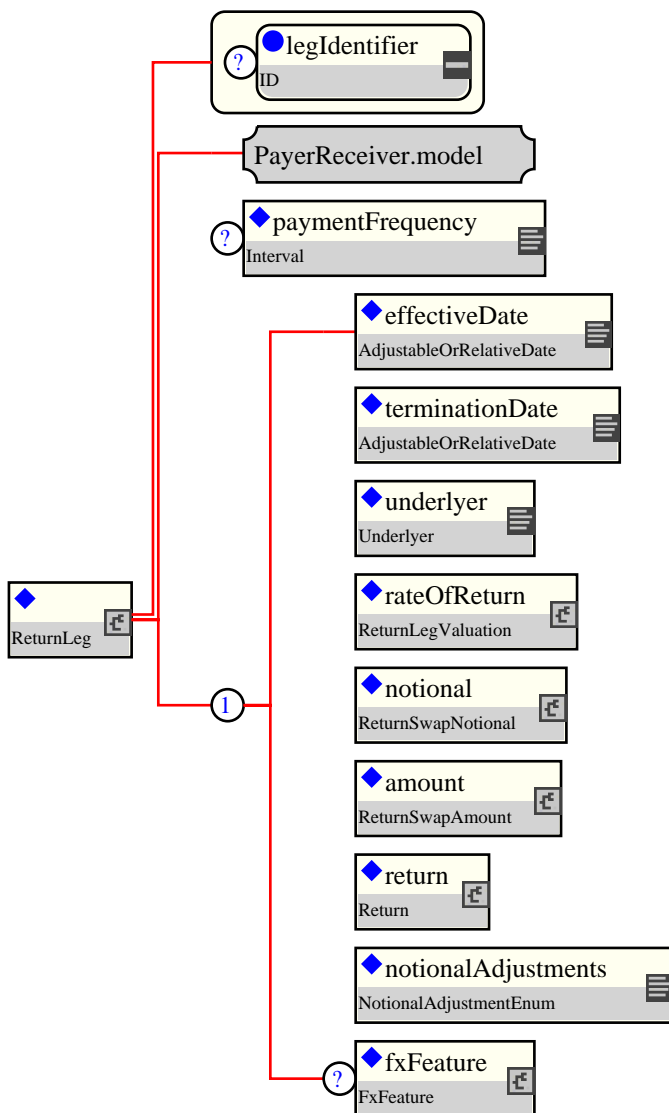
**fxFeature** (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

### 1.38.3 Used by:

- Element: returnLeg

### 1.38.4 Derived Types:

### 1.38.5 Figure:



### 1.38.6 Schema Fragment:

```
<xsd:complexType name="ReturnLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return leg of a return type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of the return leg of the
              swap. When defined in relation to a date specified
              somewhere else in the document (through the relativeDate
              component), this element will typically point to the
              effective date of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the termination date of the return leg of the
              swap. When defined in relation to a date specified
```

```

        somewhere else in the document (through the relativeDate
        component), this element will typically point to the
        termination date of the other leg of the swap.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="underlyer" type="Underlyer">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the underlying component of the return type
            swap, which can be either one or many and consists in
            either equity, index or convertible bond component, or a
            combination of these.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="rateOfReturn" type="ReturnLegValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "valuation" in versions prior to FpML 4.2
            Second Working Draft. Specifies the terms of the initial
            price of the return type swap and of the subsequent
            valuations of the underlyer.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notional" type="ReturnSwapNotional">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the notional of a return type swap. When used
            in the equity leg, the definition will typically combine
            the actual amount (using the notional component defined
            by the FpML industry group) and the determination method.
            When used in the interest leg, the definition will
            typically point to the definition of the equity leg.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="amount" type="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityAmount" in versions prior to FpML
            4.2 Second Working Draft. Specifies, in relation to each
            Payment Date, the amount to which the Payment Date
            relates. For equity swaps this element is equivalent to
            the Equity Amount term as defined in the ISDA 2002 Equity
            Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="return" type="Return">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions under which dividend affecting
            the underlyer will be paid to the receiver of the
            amounts.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions that govern the adjustment to
            the number of units of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quanto or composite FX feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Quanto- oder Komposit-Devisenbestandteil.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

## 1.39 ReturnLegValuation

### 1.39.1 Description:

A type describing the initial and final valuation of the underlyer.

### 1.39.2 Contents:

**initialPrice** (exactly one occurrence; of the type ReturnLegValuationPrice) Specifies the initial reference price of the underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

**notionalReset** (exactly one occurrence; of the type xsd:boolean) Element named "equityNotionalReset" in versions prior to FpML 4.2 Second Working Draft. For equity swaps, this element is equivalent to the term "Equity Notional Reset" as defined in the ISDA 2002 Equity Derivatives Definitions. The reference to the ISDA definition is either "Applicable" or "Inapplicable".

**valuationPriceInterim** (zero or one occurrence; of the type ReturnLegValuationPrice) Specifies the interim valuation price of the underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

**valuationPriceFinal** (exactly one occurrence; of the type ReturnLegValuationPrice) Specifies the final valuation price of the underlyer. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.

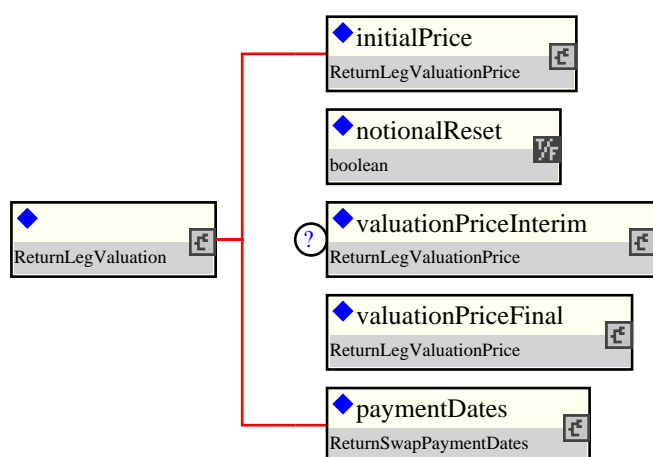
**paymentDates** (exactly one occurrence; of the type ReturnSwapPaymentDates) Element named "equityPaymentDates" in versions prior to FpML 4.2 Second Working Draft. Specifies the payment dates of the swap.

### 1.39.3 Used by:

- Complex type: ReturnLeg

### 1.39.4 Derived Types:

### 1.39.5 Figure:



### 1.39.6 Schema Fragment:

```
<xsd:complexType name="ReturnLegValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the initial and final valuation of the
      underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialPrice" type="ReturnLegValuationPrice"/>
    <xsd:element name="notionalReset" type="boolean"/>
    <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0"/>
    <xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice"/>
    <xsd:element name="paymentDates" type="ReturnSwapPaymentDates"/>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="initialPrice" type="ReturnLegValuationPrice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the initial reference price of the underlyer. This
        price can be expressed either as an actual amount/currency,
        as a determination method, or by reference to another value
        specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="notionalReset" type="xsd:boolean">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element named "equityNotionalReset" in versions prior to FpML
        4.2 Second Working Draft. For equity swaps, this element is
        equivalent to the term "Equity Notional Reset" as defined in
        the ISDA 2002 Equity Derivatives Definitions. The reference
        to the ISDA definition is either "Applicable" or
        'Inapplicable'.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the interim valuation price of the underlyer. This
        price can be expressed either as an actual amount/currency,
        as a determination method, or by reference to another value
        specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the final valuation price of the underlyer. This
        price can be expressed either as an actual amount/currency,
        as a determination method, or by reference to another value
        specified in the swap document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element named "equityPaymentDates" in versions prior to FpML
        4.2 Second Working Draft. Specifies the payment dates of the
        swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.40 ReturnLegValuationPrice

### 1.40.1 Description:

### 1.40.2 Contents:

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

- A type describing the strike price.

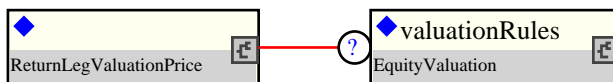
**valuationRules** (zero or one occurrence; of the type EquityValuation) Element named "equityValuation" in versions prior to FpML 4.2 Second Working Draft.

### 1.40.3 Used by:

- Complex type: ReturnLegValuation

### 1.40.4 Derived Types:

### 1.40.5 Figure:



### 1.40.6 Schema Fragment:

```
<xsd:complexType name="ReturnLegValuationPrice">
  <xsd:complexContent>
    <xsd:extension base="Price">
      <xsd:sequence>
        <xsd:element name="valuationRules" type="EquityValuation" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Element named "equityValuation" in versions prior to FpML
              4.2 Second Working Draft.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.41 ReturnSwap

### 1.41.1 Description:

A type describing return swaps including equity swaps (long form), total return swaps, and variance swaps.

### 1.41.2 Contents:

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

- A type describing the components that are common for return type swaps, including short and long form equity swaps representations.

**principalExchangeFeatures** (zero or one occurrence; of the type PrincipalExchangeFeatures) Specifies the principal exchange features of the equity swap.

**additionalPayment** (zero or more occurrences; of the type ReturnSwapAdditionalPayment) Specifies additional payment(s) between the principal parties to the trade. This component extends some of the features of the additionalPayment component developed by the FpML industry group. Appropriate discussions will determine whether it would be appropriate to extend the shared component in order to meet the further requirements of equity swaps.

**earlyTermination** (zero or more occurrences; of the type ReturnSwapEarlyTermination) Specifies, for one or for both the parties to the trade, the date from which it can early terminate it.

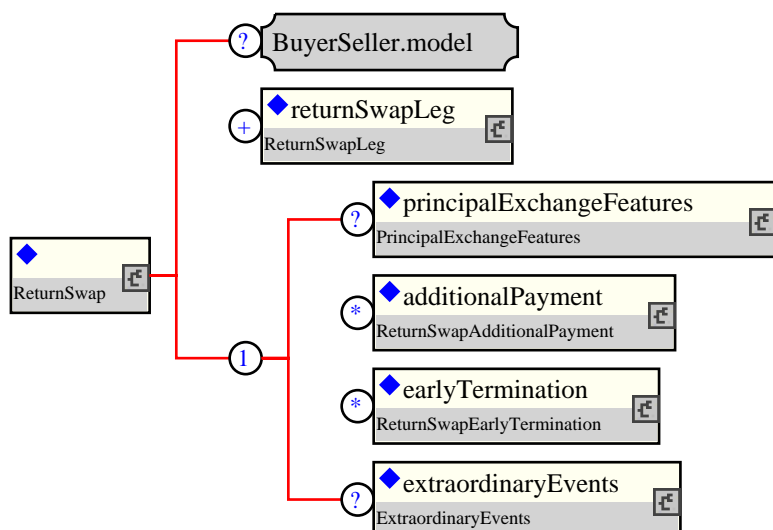
**extraordinaryEvents** (zero or one occurrence; of the type ExtraordinaryEvents) Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

### 1.41.3 Used by:

- Element: equitySwap
- Element: returnSwap

### 1.41.4 Derived Types:

### 1.41.5 Figure:



### 1.41.6 Schema Fragment:



```

<xsd:complexType name="ReturnSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing return swaps including equity swaps (long
      form), total return swaps, and variance swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the principal exchange features of the equity
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies additional payment(s) between the principal
              parties to the trade. This component extends some of the
              features of the additionalPayment component developed by
              the FpML industry group. Appropriate discussions will
              determine whether it would be appropriate to extend the
              shared component in order to meet the further
              requirements of equity swaps.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, for one or for both the parties to the trade,
              the date from which it can early terminate it.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require the
              terms of the transaction to be adjusted.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist der Basiswert eine Aktie, werden hiermit Ereignisse
              angegeben, die den Emittenten der Aktie betreffen und die
              eine Anpassung der Transaktionsbedingungen erfordern
              können.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

## 1.42 ReturnSwapAdditionalPayment

### 1.42.1 Description:

A type describing the additional payment(s) between the principal parties to the trade. This component extends some of the features of the additionalPayment component previously developed in FpML. Appropriate discussions will determine whether it would be appropriate to extend the shared component in order to meet the further requirements of equity swaps.

### 1.42.2 Contents:

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

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

**additionalPaymentAmount** (exactly one occurrence; of the type AdditionalPaymentAmount) Specifies the amount of the fee along with, when applicable, the formula that supports its determination.

**additionalPaymentDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the value date of the fee payment/receipt.

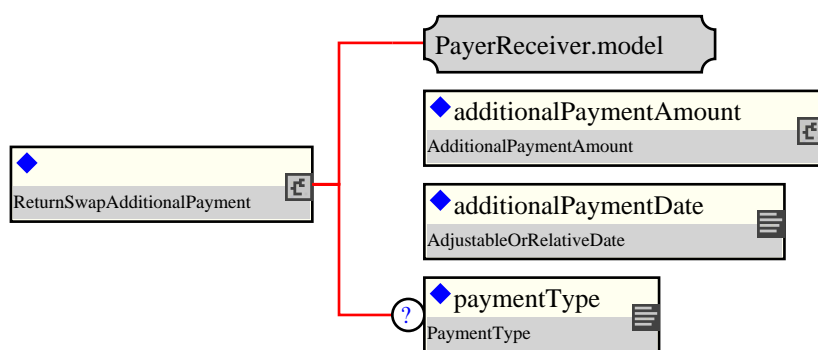
**paymentType** (zero or one occurrence; of the type PaymentType)

### 1.42.3 Used by:

- Complex type: ReturnSwap

### 1.42.4 Derived Types:

### 1.42.5 Figure:



### 1.42.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapAdditionalPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the additional payment(s) between the principal
      parties to the trade. This component extends some of the features
      of the additionalPayment component previously developed in FpML.
      Appropriate discussions will determine whether it would be
      appropriate to extend the shared component in order to meet the
      further requirements of equity swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the amount of the fee along with, when applicable,
```

```
        the formula that supports its determination.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the value date of the fee payment/receipt.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
```

## 1.43 ReturnSwapAmount

### 1.43.1 Description:

Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For Equity Swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

### 1.43.2 Contents:

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

- A type describing the amount that will paid or received on each of the payment dates. This type is used to define both the Equity Amount and the Interest Amount.

**cashSettlement** (exactly one occurrence; of the type xsd:boolean)

**optionsExchangeDividends** (zero or one occurrence; of the type xsd:boolean)

**additionalDividends** (zero or one occurrence; of the type xsd:boolean)

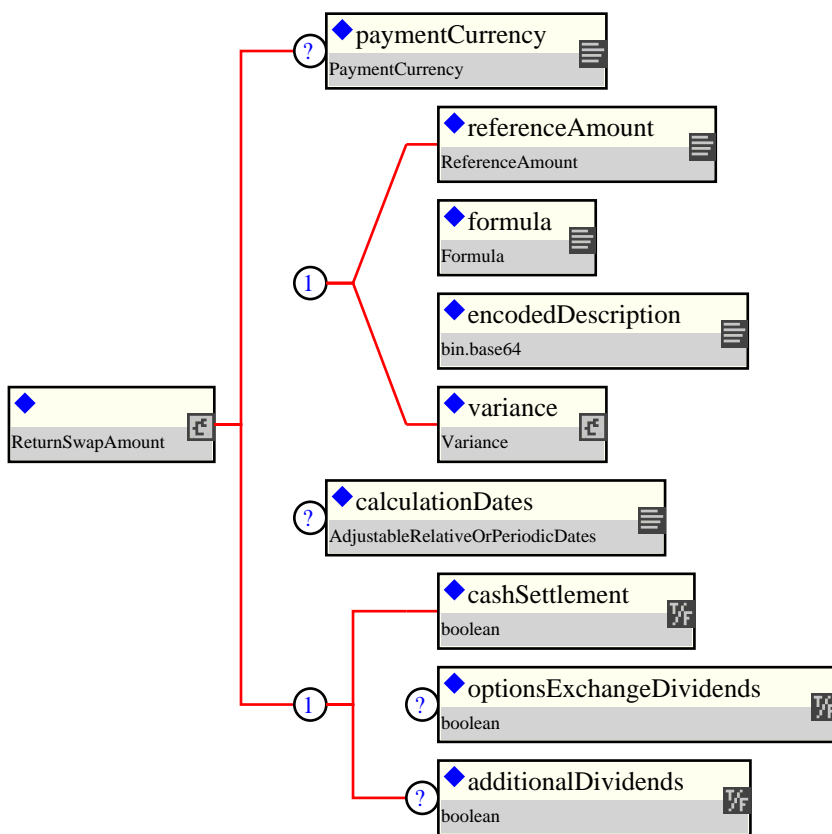
### 1.43.3 Used by:

- Complex type: VarianceAmount
- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg

### 1.43.4 Derived Types:

- Complex type: VarianceAmount

### 1.43.5 Figure:



### 1.43.6 Schema Fragment:

```

<xsd:complexType name="ReturnSwapAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Payment Date, the amount to which
      the Payment Date relates. For Equity Swaps this element is
      equivalent to the Equity Amount term as defined in the ISDA 2002
      Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="LegAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlement" type="xsd:boolean"/>
        <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

## 1.44 ReturnSwapBase

### 1.44.1 Description:

A type describing the components that are common for return type swaps, including short and long form equity swaps representations.

### 1.44.2 Contents:

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

- The base type which all FpML products extend.

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

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

**returnSwapLeg** (one or more occurrences; of the type ReturnSwapLeg) An placeholder for the actual Return Swap Leg definition.

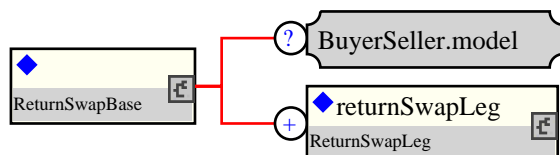
### 1.44.3 Used by:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

### 1.44.4 Derived Types:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

### 1.44.5 Figure:



### 1.44.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the components that are common for return type
      swaps, including short and long form equity swaps
      representations.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              BuyerSeller.model has been included as an optional child
              of ReturnSwapBase to support the situation where an
              implementor wishes to indicate who has manufactured the
              Swap through representing them as the Seller. It may be
              removed in future major revisions.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:group>
        <xsd:element type="returnSwapLeg" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
    <xsd:element ref="returnSwapLeg" maxOccurs="unbounded" />
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.45 ReturnSwapEarlyTermination

### 1.45.1 Description:

A type describing the date from which each of the party may be allowed to terminate the trade.

### 1.45.2 Contents:

**partyReference** (exactly one occurrence; of the type PartyReference)

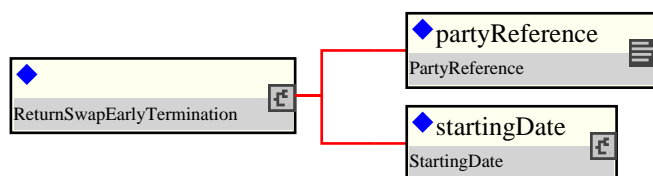
**startingDate** (exactly one occurrence; of the type StartingDate) Specifies the date from which the early termination clause can be exercised.

### 1.45.3 Used by:

- Complex type: ReturnSwap

### 1.45.4 Derived Types:

### 1.45.5 Figure:



### 1.45.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapEarlyTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the date from which each of the party may be
      allowed to terminate the trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference"/>
    <xsd:element name="startingDate" type="StartingDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the date from which the early termination clause
          can be exercised.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```



## 1.46 ReturnSwapLeg

### 1.46.1 Description:

The abstract base class for all types of Return Swap Leg.

### 1.46.2 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.

**paymentFrequency** (zero or one occurrence; of the type Interval) Frequency at which this leg pays.

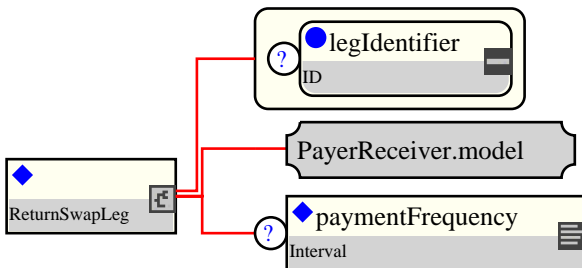
### 1.46.3 Used by:

- Element: returnSwapLeg
- Complex type: DeprecatedEquityLeg
- Complex type: InterestLeg
- Complex type: ReturnLeg
- Complex type: VarianceLeg

### 1.46.4 Derived Types:

- Complex type: DeprecatedEquityLeg
- Complex type: InterestLeg
- Complex type: ReturnLeg
- Complex type: VarianceLeg

### 1.46.5 Figure:



### 1.46.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types of Return Swap Leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Frequency at which this leg pays.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="legIdentifier" type="xsd:ID"/>
</xsd:complexType>
```

</xsd:complexType>

## 1.47 ReturnSwapNotional

### 1.47.1 Description:

Specifies the notional of return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.

### 1.47.2 Contents:

Either

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

Or

**notionalAmount** (exactly one occurrence; of the type Money) The notional amount.

Or

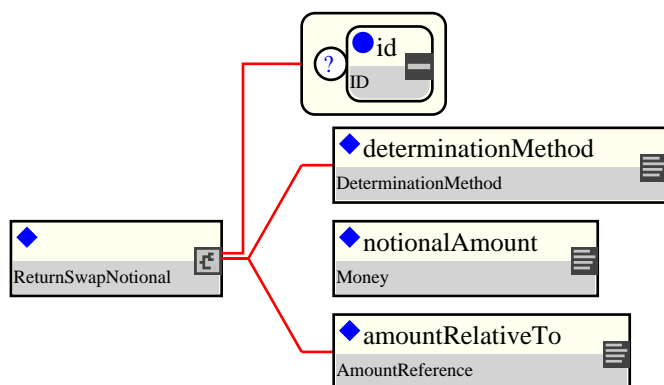
**amountRelativeTo** (exactly one occurrence; of the type AmountReference)

### 1.47.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: InterestLeg
- Complex type: ReturnLeg

### 1.47.4 Derived Types:

### 1.47.5 Figure:



### 1.47.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapNotional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional of return type swap. When used in the
      equity leg, the definition will typically combine the actual
      amount (using the notional component defined by the FpML industry
      group) and the determination method. When used in the interest
      leg, the definition will typically point to the definition of the
      equity leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
            Specifies the method according to which an amount or a date
            is determined.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAmount" type="Money">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The notional amount.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="amountRelativeTo" type="AmountReference"/>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

## 1.48 ReturnSwapPaymentDates

### 1.48.1 Description:

A type describing the return payment dates of the swap.

### 1.48.2 Contents:

**paymentDatesInterim** (zero or one occurrence; of the type AdjustableOrRelativeDates) Element named "equityPaymentDatesInterim" in versions prior to FpML 4.2 Second Working Draft. Specifies the interim payment dates of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically refer to the valuation dates and add a lag corresponding to the settlement cycle of the underlying.

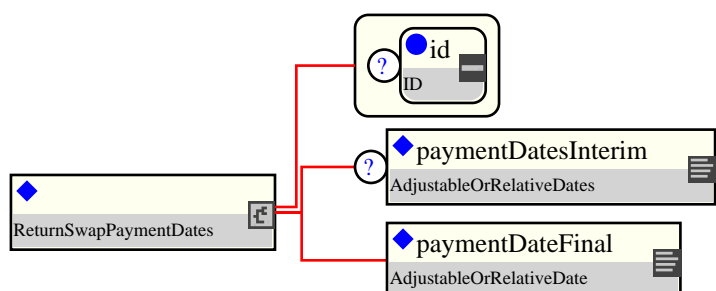
**paymentDateFinal** (exactly one occurrence; of the type AdjustableOrRelativeDate) Element named "equityPaymentDateFinal" in versions prior to FpML 4.2 Second Working Draft. Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically refer to the final valuation date and add a lag corresponding to the settlement cycle of the underlying.

### 1.48.3 Used by:

- Complex type: ReturnLegValuation

### 1.48.4 Derived Types:

### 1.48.5 Figure:



### 1.48.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return payment dates of the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDatesInterim" in versions prior
          to FpML 4.2 Second Working Draft. Specifies the interim
          payment dates of the swap. When defined in relation to a date
          specified somewhere else in the document (through the
          relativeDates component), this element will typically refer
          to the valuation dates and add a lag corresponding to the
          settlement cycle of the underlying.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDateFinal" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDateFinal" in versions prior to
```

FpML 4.2 Second Working Draft. Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the `relativeDate` component), this element will typically refer to the final valuation date and add a lag corresponding to the settlement cycle of the underlyer.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

## 1.49 StartingDate

### 1.49.1 Description:

A type specifying the date from which the early termination clause can be exercised.

### 1.49.2 Contents:

Either

**dateRelativeTo** (exactly one occurrence; of the type DateReference) Specifies the anchor as an href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.

Or

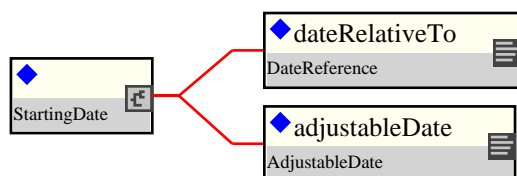
**adjustableDate** (exactly one occurrence; of the type AdjustableDate)

### 1.49.3 Used by:

- Complex type: ReturnSwapEarlyTermination
- Complex type: VarianceAmount

### 1.49.4 Derived Types:

### 1.49.5 Figure:



### 1.49.6 Schema Fragment:

```
<xsd:complexType name="StartingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type specifying the date from which the early termination
      clause can be exercised.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="dateRelativeTo" type="DateReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the anchor as an href attribute. The href attribute
          value is a pointer style reference to the element or
          component elsewhere in the document where the anchor date is
          defined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="adjustableDate" type="AdjustableDate"/>
  </xsd:choice>
</xsd:complexType>
```

## 1.50 StubCalculationPeriod

### 1.50.1 Description:

A type describing the Stub Calculation Period

### 1.50.2 Contents:

Either

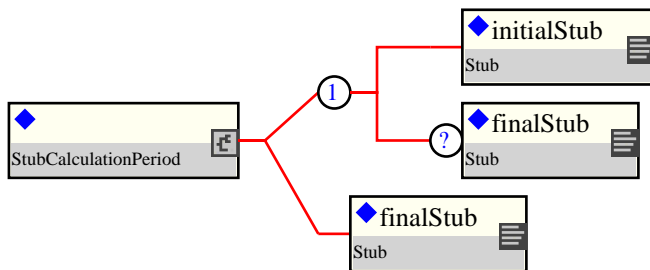
**finalStub** (exactly one occurrence; of the type Stub)

### 1.50.3 Used by:

- Complex type: InterestLeg

### 1.50.4 Derived Types:

### 1.50.5 Figure:



### 1.50.6 Schema Fragment:

```
<xsd:complexType name="StubCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the Stub Calculation Period
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="initialStub" type="Stub"/>
      <xsd:element name="finalStub" type="Stub" minOccurs="0"/>
    </xsd:sequence>
    <xsd:element name="finalStub" type="Stub"/>
  </xsd:choice>
</xsd:complexType>
```



## 1.51 Trigger

### 1.51.1 Description:

Trigger point at which feature is effective

### 1.51.2 Contents:

Either

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

Or

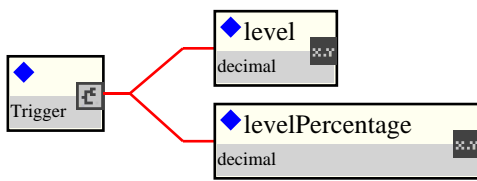
**levelPercentage** (exactly one occurrence; of the type xsd:decimal) The trigger level percentage.

### 1.51.3 Used by:

- Complex type: TriggerEvent

### 1.51.4 Derived Types:

### 1.51.5 Figure:



### 1.51.6 Schema Fragment:

```
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Trigger-Niveau, bei dem bestimmte Merkmale einsetzen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="level" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trigger level.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Trigger-Niveau.
          </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:documentation xml:lang="de">
            Triggerniveau, ausgedrückt als Prozentsatz.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

## 1.52 TriggerEvent

### 1.52.1 Description:

Observation point for trigger

### 1.52.2 Contents:

**schedule** (zero or more occurrences; of the type EquitySchedule) 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.

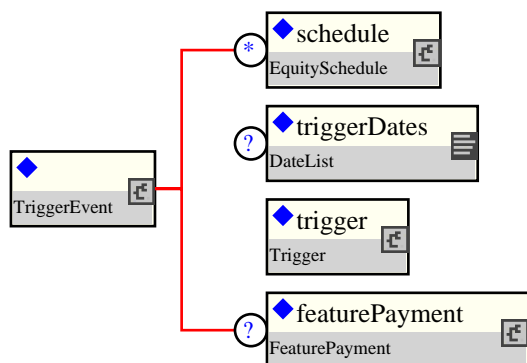
**featurePayment** (zero or one occurrence; of the type FeaturePayment) The feature payment.

### 1.52.3 Used by:

- Complex type: Barrier
- Complex type: Knock

### 1.52.4 Derived Types:

### 1.52.5 Figure:



### 1.52.6 Schema Fragment:

```
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Beobachtungspunkt für das Trigger-Ereignis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </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" minOccurs="1" maxOccurs="1">
      <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 xml:lang="de">
            Trigger-Tage.
        </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:documentation xml:lang="de">
            Trigger-Niveau.
        </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:documentation xml:lang="de">
            Aus dem Optionsmerkmal resultierende Zahlung.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.53 Variance

### 1.53.1 Description:

A type describing the variance amount of a variance swap

### 1.53.2 Contents:

Either

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

Or

**closingLevel** (exactly one occurrence; of the type xsd:boolean)

Or

**expiringLevel** (exactly one occurrence; of the type xsd:boolean) If present and true this contract will strike off the default exchange traded contract

**varianceAmount** (exactly one occurrence; of the type Money)

Either

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

Or

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

**expectedN** (zero or one occurrence; of the type xsd:integer)

**varianceCap** (zero or one occurrence; of the type xsd:boolean)

**unadjustedVarianceCap** (zero or one occurrence; of the type xsd:decimal) For use when varianceCap is applicable. Contains the scaling factor of the Variance Cap that can differ on a trade-by-trade basis in the European market. For example, a Variance Cap of  $2.5^2 \times$  Variance Strike Price has an unadjustedVarianceCap of 2.5.

**exchangeTradedContractNearest** (zero or one occurrence; of the type ExchangeTradedContract)

**vegaNotionalAmount** (zero or one occurrence; of the type xsd:decimal) Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised vol) and KVol (strike vol). It does not necessarily represent the Vega Risk of the trade.

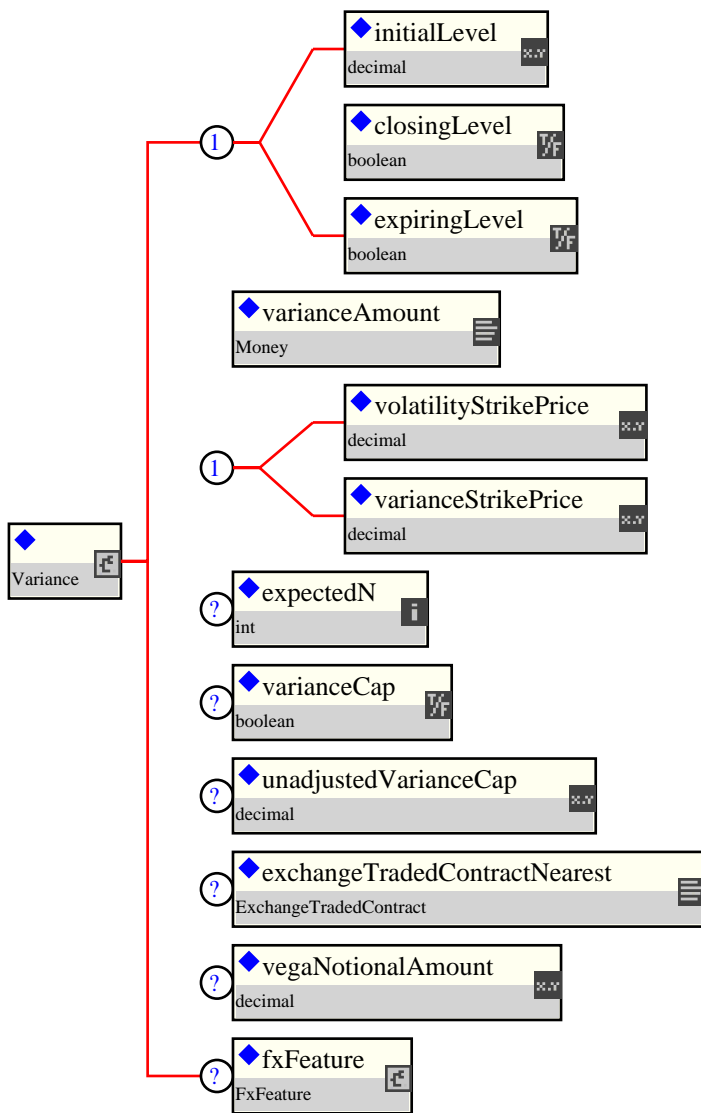
**fxFeature** (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features

### 1.53.3 Used by:

- Complex type: LegAmount

### 1.53.4 Derived Types:

### 1.53.5 Figure:



### 1.53.6 Schema Fragment:

```

<xsd:complexType name="Variance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the variance amount of a variance swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal"/>
      <xsd:element name="closingLevel" type="xsd:boolean"/>
      <xsd:element name="expiringLevel" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If present and true this contract will strike off the
            default exchange traded contract
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="varianceAmount" type="Money"/>
    <xsd:choice>
      <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
      <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
    </xsd:choice>
    <xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
  
```

```

<xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      For use when varianceCap is applicable. Contains the scaling
      factor of the Variance Cap that can differ on a
      trade-by-trade basis in the European market. For example, a
      Variance Cap of  $2.5^2$  x Variance Strike Price has an
      unadjustedVarianceCap of 2.5.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Vega Notional represents the approximate gain/loss at
      maturity for a 1% difference between RVol (realised vol) and
      KVol (strike vol). It does not necessarily represent the Vega
      Risk of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Quanto, Composite, or Cross Currency FX features
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

## 1.54 VarianceAmount

### 1.54.1 Description:

Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates for Variance Swaps. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

### 1.54.2 Contents:

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

- Specifies, in relation to each Payment Date, the amount to which the Payment Date relates. For Equity Swaps this element is equivalent to the Equity Amount term as defined in the ISDA 2002 Equity Derivatives Definitions.

**cashSettlementPaymentDate** (zero or one occurrence; of the type AdjustableOrRelativeDate) Typically specified as a number of days following the valuation date, such as one settlement cycle following the valuation date. Number of days can vary in the European market.

**observationStartDate** (zero or one occurrence; of the type StartingDate) The start of the period over which observations are made to determine the variance. Used when the date differs from the trade date such as for forward starting variance swaps.

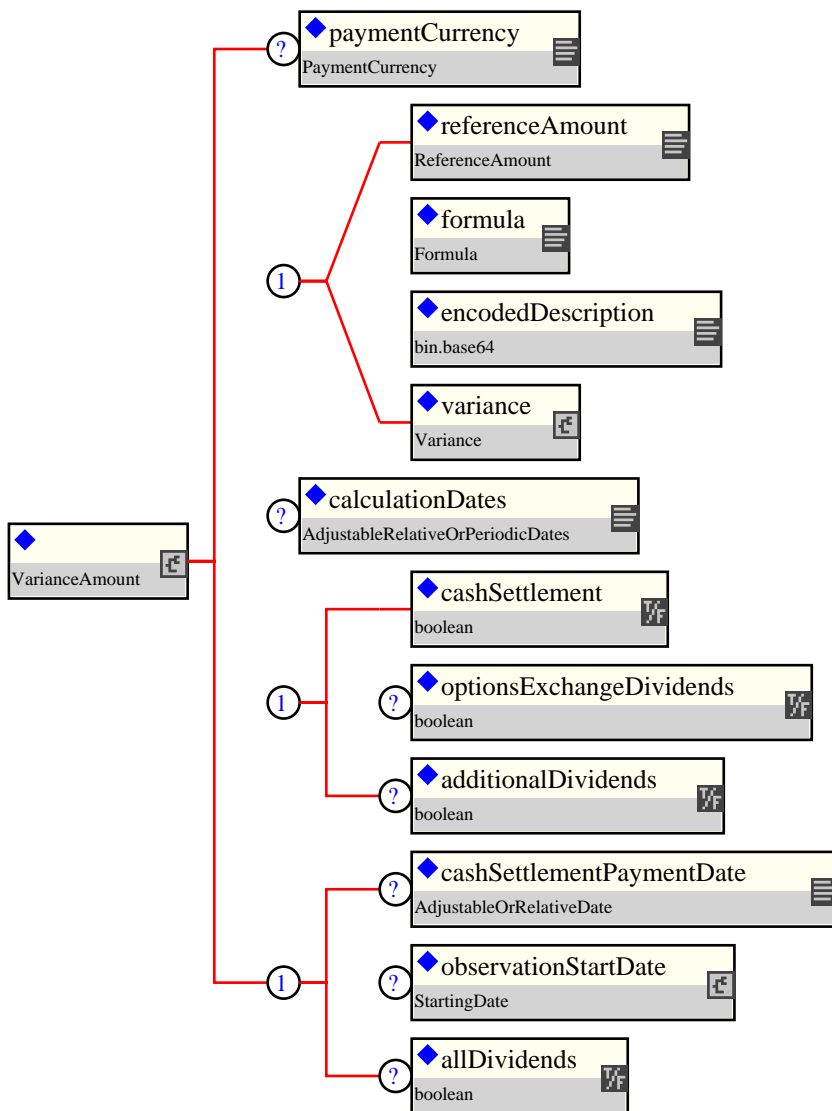
**allDividends** (zero or one occurrence; of the type xsd:boolean) Represents the European Master Confirmation value of 'All Dividends' which, when applicable, signifies that, for a given Ex-Date, the daily observed Share Price for that day is adjusted (reduced) by the cash dividend and/or the cash value of any non cash dividend per Share (including Extraordinary Dividends) declared by the Issuer.

### 1.54.3 Used by:

- Complex type: VarianceLeg

### 1.54.4 Derived Types:

### 1.54.5 Figure:



### 1.54.6 Schema Fragment:

```

<xsd:complexType name="VarianceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Equity Payment Date, the amount to
      which the Equity Payment Date relates for Variance Swaps. Unless
      otherwise specified, this term has the meaning defined in the
      ISDA 2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Typically specified as a number of days following the
              valuation date, such as one settlement cycle following
              the valuation date. Number of days can vary in the
              European market.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

```



The start of the period over which observations are made to determine the variance. Used when the date differs from the trade date such as for forward starting variance swaps.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represents the European Master Confirmation value of 'All
      Dividends' which, when applicable, signifies that, for a
      given Ex-Date, the daily observed Share Price for that
      day is adjusted (reduced) by the cash dividend and/or the
      cash value of any non cash dividend per Share (including
      Extraordinary Dividends) declared by the Issuer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.55 VarianceLeg

### 1.55.1 Description:

A type describing the variance leg of the equity swap.

### 1.55.2 Contents:

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

- The abstract base class for all types of Return Swap Leg.

**underlyer** (exactly one occurrence; of the type Underlyer) Specifies the underlying component of the variance swap, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

**equityValuation** (exactly one occurrence; of the type EquityValuation) Equity Valuation

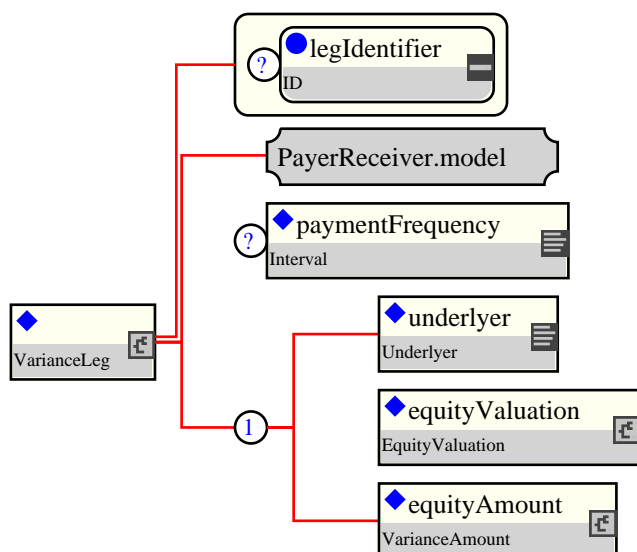
**equityAmount** (exactly one occurrence; of the type VarianceAmount) Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.

### 1.55.3 Used by:

- Element: varianceLeg

### 1.55.4 Derived Types:

### 1.55.5 Figure:



### 1.55.6 Schema Fragment:

```
<xsd:complexType name="VarianceLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the variance leg of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
```

```

<xsd:element name="underlyer" type="Underlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the underlying component of the variance swap,
      which can be either one or many and consists in either
      equity, index or convertible bond component, or a
      combination of these.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Equity Valuation
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityAmount" type="VarianceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Equity Payment Date, the
      amount to which the Equity Payment Date relates. Unless
      otherwise specified, this term has the meaning defined in
      the ISDA 2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

## ***2 Global Elements***

## 2.1 interestLeg

### 2.1.1 Description:

The fixed income amounts of the return type swap.

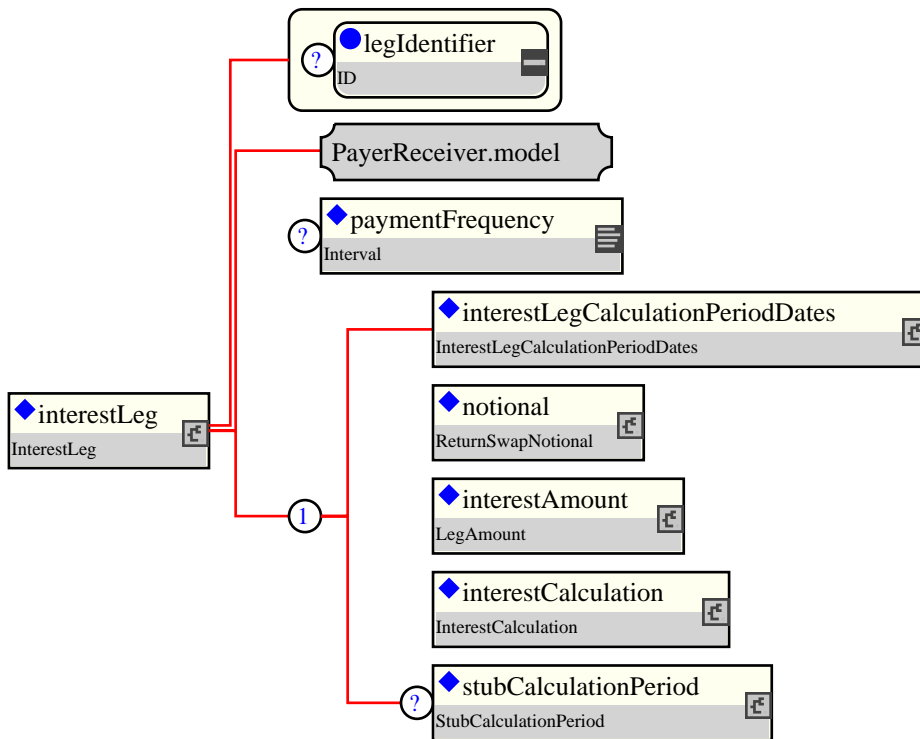
### 2.1.2 Contents:

Element interestLeg is defined by the complex type InterestLeg

### 2.1.3 Used by:

### 2.1.4 Substituted by:

### 2.1.5 Figure:



### 2.1.6 Schema Fragment:

```
<xsd:element name="interestLeg" type="InterestLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The fixed income amounts of the return type swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

## 2.2 returnLeg

### 2.2.1 Description:

Return amounts of the return type swap.

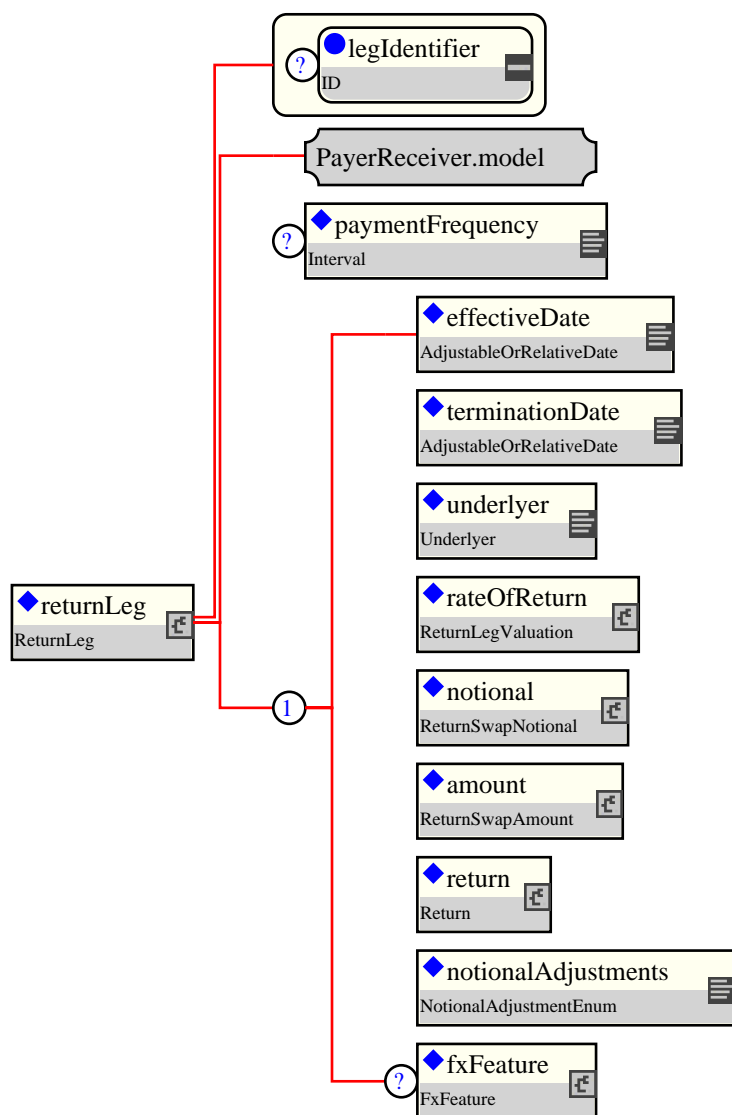
### 2.2.2 Contents:

Element returnLeg is defined by the complex type ReturnLeg

### 2.2.3 Used by:

### 2.2.4 Substituted by:

### 2.2.5 Figure:



### 2.2.6 Schema Fragment:

```
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Return amounts of the return type swap.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

## 2.3 returnSwap

### 2.3.1 Description:

Specifies the structure of a return type swap. It can represent equity swaps, total return swaps, variance swaps.

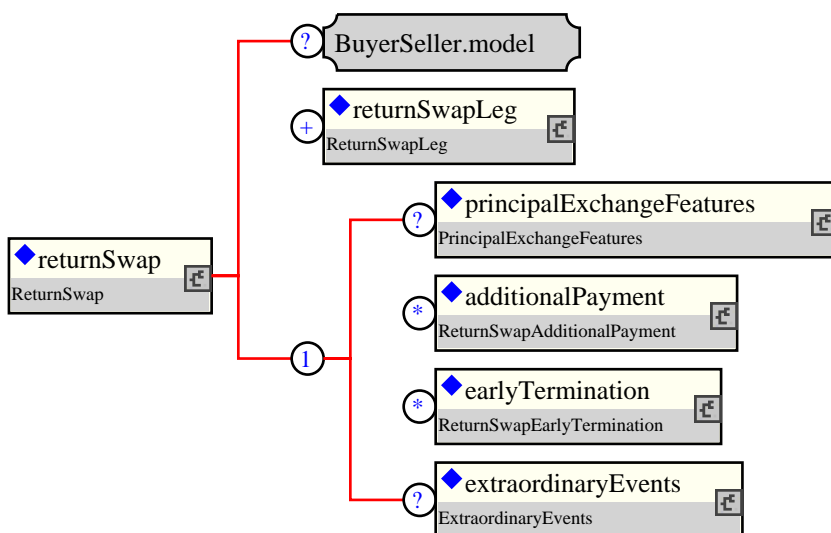
### 2.3.2 Contents:

Element returnSwap is defined by the complex type ReturnSwap

### 2.3.3 Used by:

### 2.3.4 Substituted by:

### 2.3.5 Figure:



### 2.3.6 Schema Fragment:

```
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of a return type swap. It can represent
      equity swaps, total return swaps, variance swaps.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```



## 2.4 returnSwapLeg

### 2.4.1 Description:

An placeholder for the actual Return Swap Leg definition.

### 2.4.2 Contents:

Element returnSwapLeg is defined by the complex type ReturnSwapLeg

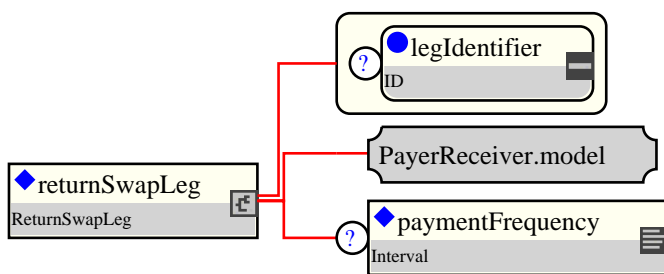
### 2.4.3 Used by:

- Complex type: ReturnSwapBase

### 2.4.4 Substituted by:

- Element: equityLeg
- Element: interestLeg
- Element: returnLeg
- Element: varianceLeg

### 2.4.5 Figure:



### 2.4.6 Schema Fragment:

```
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An placeholder for the actual Return Swap Leg definition.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

## 2.5 varianceLeg

### 2.5.1 Description:

The variance leg of the equity swap

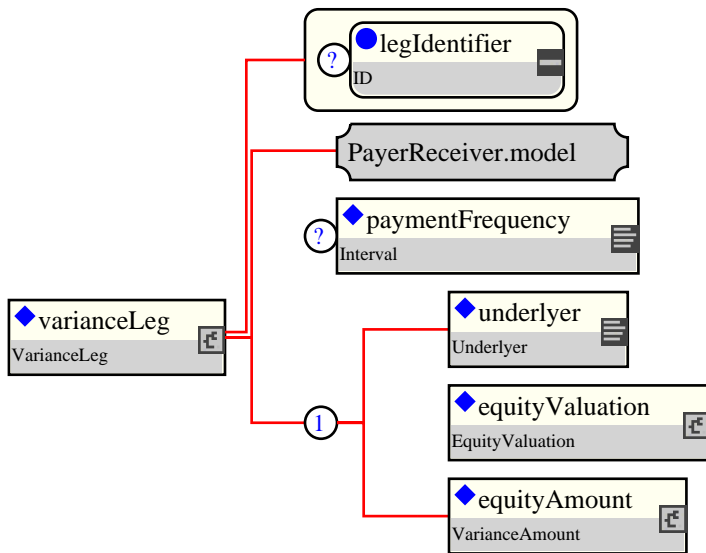
### 2.5.2 Contents:

Element varianceLeg is defined by the complex type VarianceLeg

### 2.5.3 Used by:

### 2.5.4 Substituted by:

### 2.5.5 Figure:



### 2.5.6 Schema Fragment:

```
<xsd:element name="varianceLeg" type="VarianceLeg" substitutionGroup="returnSwapLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The variance leg of the equity swap
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

**3 Groups**

## 3.1 Feature.model

### 3.1.1 Description:

A group containing Swap and Derivate features

### 3.1.2 Contents:

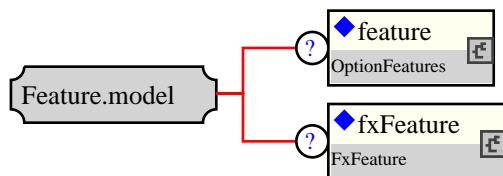
**feature** (zero or one occurrence; of the type OptionFeatures) Asian, Barrier, Knock and Pass Through features

**fxFeature** (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features

### 3.1.3 Used by:

- Complex type: EquityDerivativeBase

### 3.1.4 Figure:



### 3.1.5 Schema Fragment:

```
<xsd:group name="Feature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group containing Swap and Derivate features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feature" type="OptionFeatures" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Asian, Barrier, Knock and Pass Through features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Quanto, Composite, or Cross Currency FX features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

## 4 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-asset-4-2.xsd"/>
  <xsd:complexType name="AdditionalDisruptionEvents">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining ISDA 2002 Equity Derivative Additional
        Disruption Events"
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="changeInLaw" type="xsd:boolean"/>
      <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Where the underlying is shares and the transaction is
            physically settled, then, if true, a failure to deliver the
            shares on the settlement date will not be an event of
            default for the purposes of the master agreement.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Ist der Basiswert eine Aktie und wird die Transaktion
            effektiv beliefert, stellt die Nichtlieferung von Aktien am
            Abrechnungstag keinen Kündigungsgrund im Sinne des
            Rahmenvertrags dar, wenn der Wert "wahr" lautet.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="insolvencyFiling" type="xsd:boolean"/>
      <xsd:element name="hedgingDisruption" type="xsd:boolean"/>
      <xsd:element name="lossOfStockBorrow" type="xsd:boolean"/>
      <xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean"/>
      <xsd:element name="increasedCostOfHedging" type="xsd:boolean"/>
      <xsd:element name="determiningPartyReference" type="PartyReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to a party element within this document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdditionalPaymentAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the amount of the fee along with, when applicable,
        the formula that supports its determination.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="paymentAmount" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The currency amount of the payment.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="formula" type="Formula" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies a formula, with its description and components.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdjustableDateOrRelativeDateSequence">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type describing a date defined as subject to adjustment or
        defined in reference to another date through one or several
        date offsets.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
      <xsd:element name="adjustableDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A date that shall be subject to adjustment if it would
            otherwise fall on a day that is not a business day in the
```

```

        specified business centers, together with the convention
        for adjusting the date.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="relativeDateSequence" type="RelativeDateSequence">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A date specified in relation to some other date defined in
            the document (the anchor date), where there is the
            opportunity to specify a combination of offset rules. This
            component will typically be used for defining the valuation
            date in relation to the payment date, as both the currency
            and the exchange holiday calendars need to be considered.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Asian">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            As per ISDA 2002 Definitions
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Im Sinne der ISDA-Definitionen von 2002.
        </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:documentation xml:lang="de">
                Strike-Faktor.
            </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:documentation xml:lang="de">
                Averaging-In-Zeitraum.
            </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:documentation xml:lang="de">
                Averaging-Out-Zeitraum.
            </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:documentation xml:lang="de">
            Typ zur Definition der Ausübungsprozesse bei einer
            amerikanischen Aktienoption. Diese Einheit leitet sich ab vom
            Typ "SharedAmericanExercise".
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                A Equity Derivative schedule.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
                Zeitplan für Aktienderivate.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>

```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Averaging DateTimes
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Für die Durchschnittsbildung herangezogene Daten und
        Zeiten.
      </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:documentation xml:lang="de">
        Marktunterbrechung im Sinne der ISDA-Definitionen von 2002.
      </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:documentation xml:lang="de">
      Im Sinne der ISDA-Definitionen von 2002.
    </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:documentation xml:lang="de">
          Von unten ausgelöstes Trigger-Niveau.
        </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:documentation xml:lang="de">
          Von oben ausgelöstes Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</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:sequence>

```

```

<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="Compounding">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the compounding method and the compounding rate.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="compoundingMethod" type="CompoundingMethodEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If more than one calculation period contributes to a single
          payment amount this element specifies whether compounding
          is applicable, and if so, what compounding method is to be
          used. This element must only be included when more than one
          calculation period contributes to a single payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="compoundingRate" type="CompoundingRate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a compounding rate. The compounding interest can
          either point back to the interest calculation node on the
          Interest Leg, or be defined specifically.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CompoundingRate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a compounding rate. The compounding interest
      can either point back to the interest calculation node on the
      Interest Leg, or be defined specifically.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="interestLegRate" type="InterestCalculationReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the interest calculation node on the Interest
          Leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="specificRate" type="InterestAccrualsMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines a specific rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="EquityCorporateEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the merger events and their treatment.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Fusionen und deren Behandlung.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="shareForShare" type="ShareExtraordinaryEventEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The consideration paid for the original shares following
          the Merger Event consists wholly of new shares.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">

```



```

        Einstandspreis für die ursprünglichen Aktien nach Fusion
        beinhaltet ausschließlich neue Aktien.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="shareForOther" type="ShareExtraordinaryEventEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The consideration paid for the original shares following
            the Merger Event consists wholly of cash/securities other
            than new shares.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Einstandspreis für die ursprünglichen Aktien nach Fusion
            beinhaltet ausschließlich Barmittel/Wertpapiere (keine
            neuen Aktien).
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="shareForCombined" type="ShareExtraordinaryEventEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The consideration paid for the original shares following
            the Merger Event consists of both cash/securities and new
            shares.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Einstandspreis für die ursprünglichen Aktien nach Fusion
            beinhaltet sowohl Barmittel/Wertpapiere als auch neue
            Aktien.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityPremium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type used to describe the amount paid for an equity option.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Beschreibung des für eine Aktienoption gezahlten
            Betrages.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Forward start Premium type
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The currency amount of the payment.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                The payment date. This date is subject to adjustment in
                accordance with any applicable business day convention.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies whether or not the premium is to be paid in the
                style of payments under an interest rate swap contract.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
                Gibt die Zahlbarkeit der Prämie in Form von
                Zinsswap-Zahlungsströmen an.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0">
        <xsd:annotation>

```

```

    <xsd:documentation xml:lang="en">
      The amount of premium to be paid expressed as a function of
      the number of options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Zahlbare Prämie in Abhängigkeit von der Anzahl der
      Optionen.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of premium to be paid expressed as a percentage
      of the notional value of the transaction. A percentage of
      5% would be expressed as 0.05.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
      der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
      dargestellt.)
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquitySchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Methode zur Generierung einer Reihe von Terminen.
    </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:documentation xml:lang="de">
        Letzter Tag eines Durchschnittszeitraums.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequency" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zahlungsfrequenz laut Zeitplan.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="frequencyType" type="FrequencyTypeEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule frequency type
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Art der Zahlungsfrequenz laut Zeitplan.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="weekNumber" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The schedule week number.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Wochenzahl im Zeitplan.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

```

```

    <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of
      a share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition des Strike-Preises für eine Aktienoption.
      Der Strike-Preis ist: (i) bei Indexoptionen der Stand des
      jeweils spezifizierten oder anderweitig in der Transaktion
      bestimmten Index oder (ii) bei Aktienoptionen der Preis jeder
      spezifizierten oder anderweitig in der Transaktion bestimmten
      Aktie. Der Strike-Preis kann entweder als Prozentsatz des
      Nennwertes oder als absoluter Wert angegeben werden.
    </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:documentation xml:lang="de">
            Preis oder Niveau als Strike-Preis der Option.
          </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:documentation xml:lang="de">
            Preis oder Niveau, ausgedrückt als Prozentsatz des für
            einen künftigen Zeitpunkt ermittelten Spotpreises.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ, mit dem Zeitpunkt und Art der Bewertung einer Aktienoption
      bestimmt wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning
            as defined in the ISDA 2002 Equity Derivatives
            Definitions.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            "Bewertungstag" im Sinne der ISDA-Definitionen zu
            Aktienderivaten von 2002.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>

```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the interim equity valuation dates of the swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of day at which the calculation agent values the
      underlying, for example the official closing time of the
      exchange.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Tageszeit, zu der die Berechnungsstelle den Basiswert
      bewertet, zum Beispiel der offizielle Börsenschluss.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the calculation agent
      values the underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Genaue Tageszeit, zu der die Bewertungsstelle den Basiswert
      bewertet.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, defines market events affecting
      the issuer of those shares that may require the terms of the
      transaction to be adjusted.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Ist der Basiswert eine Aktie, werden hiermit Marktereignisse
      angegeben, die den Emittenten der Aktie betreffen und die eine
      Anpassung der Transaktionsbedingungen erfordern können.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
<xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

```

```

        Occurs when the underlying ceases to exist following a
        merger between the Issuer and another company.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
        Dieses Element ist relevant, wenn der Basiswert nach einer
        Fusion zwischen dem Emittenten und einer anderen
        Gesellschaft nicht mehr existiert.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0"/>
<xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0"/>
<xsd:choice>
    <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents"/>
    <xsd:element name="failureToDeliver" type="xsd:boolean"/>
</xsd:choice>
<xsd:element name="representations" type="Representations" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            ISDA 2002 Equity Derivative Representations
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The terms "Nationalisation" and "Insolvency" have the
            meaning as defined in the ISDA 2002 Equity Derivatives
            Definitions.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            "Verstaatlichung" und "Insolvenz" im Sinne der
            ISDA-Definitionen zu Aktienderivaten von 2002.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The term "Delisting" has the meaning defined in the ISDA
            2002 Equity Derivatives Definitions.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            "Delisting" im Sinne der ISDA-Definitionen zu
            Aktienderivaten von 2002.
        </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:documentation xml:lang="de">
            Nach Eintritt des Trigger-Ereignisses erfolgende Zahlung.
        </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:documentation xml:lang="de">
                    Triggerniveau, ausgedrückt als Prozentsatz.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="amount" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The monetary quantity in currency units.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
    <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    The feature payment time.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Zeitpunkt der aus dem Optionsmerkmal resultierenden
    Zahlung.
  </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:documentation xml:lang="de">
      Datum der aus dem Optionsmerkmal resultierenden Zahlung.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Devisenbestandteilen.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<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:choice>
  <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="IndexAdjustmentEvents">
    <xsd:sequence>
        <xsd:element name="indexModification" type="IndexEventConsequenceEnum"/>
        <xsd:element name="indexCancellation" type="IndexEventConsequenceEnum"/>
        <xsd:element name="indexDisruption" type="IndexEventConsequenceEnum"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestCalculation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the calculation method of the interest rate leg of
            the equity swap. Includes the floating or fixed rate
            calculation definitions, along with the determination of the
            day count fraction.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="InterestAccrualsMethod">
            <xsd:sequence>
                <xsd:element name="dayCountFraction" type="DayCountFraction">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The day count fraction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="compounding" type="Compounding" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Defines compounding rates on the Interest Leg.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
            <xsd:attribute name="id" type="xsd:ID"/>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestCalculationReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to an interest calculation component.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the fixed income leg of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapLeg">
            <xsd:sequence>
                <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPer
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Component that holds the various dates used to specify
                        the interest leg of the equity swap. It is used to
                        define the InterestPeriodDates identifier.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="notional" type="ReturnSwapNotional">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the notional of a return type swap. When used
                        in the equity leg, the definition will typically
                        combine the actual amount (using the notional component
                        defined by the FpML industry group) and the

```

```

        determination method. When used in the interest leg,
        the definition will typically point to the definition
        of the equity leg.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="interestAmount" type="LegAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Interest Payment Date,
            the amount to which the Interest Payment Date relates.
            Unless otherwise specified, this term has the meaning
            defined in the ISDA 2000 ISDA Definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="interestCalculation" type="InterestCalculation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the calculation method of the interest rate
            leg of the equity swap. Includes the floating or fixed
            rate calculation definitions, along with the
            determination of the day count fraction.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the stub calculation period
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLegCalculationPeriodDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Component that holds the various dates used to specify the
            interest leg of the equity swap. It is used to define the
            InterestPeriodDates identifier.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the effective date of the equity swap. This
                    global element is valid within the equity swaps namespace.
                    Within the FpML namespace, another effectiveDate global
                    element has been defined, that is different in the sense
                    that it does not propose the choice of referring to another
                    date in the document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the termination date of the equity swap. This
                    global element is valid within the equity swaps namespace.
                    Within the FpML namespace, another terminationDate global
                    element has been defined, that is different in the sense
                    that it does not propose the choice of referring to another
                    date in the document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestLegResetDates" type="InterestLegResetDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the reset dates of the interest leg of the swap.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the payment dates of the interest leg of the
                    swap. When defined in relation to a date specified
                    somewhere else in the document (through the relativeDates

```



```

        component), this element will typically point to the
        payment dates of the equity leg of the swap.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to the calculation period dates of the interest leg.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestLegResetDates">
    <xsd:sequence>
        <xsd:element name="calculationPeriodDatesReference" type="InterestLegCalculationPeriodDatesReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A pointer style reference to the associated calculation
                    period dates component defined elsewhere in the document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:choice>
            <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies whether the reset dates are determined with
                        respect to each adjusted calculation period start date or
                        adjusted calculation period end date. If the reset
                        frequency is specified as daily this element must not be
                        included.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="resetFrequency" type="ResetFrequency">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The frequency at which reset dates occur. In the case of
                        a weekly reset frequency, also specifies the day of the
                        week that the reset occurs. If the reset frequency is
                        greater than the calculation period frequency then this
                        implies that more than one reset date is established for
                        each calculation period and some form of rate averaging
                        is applicable.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
    </xsd:sequence>
</xsd:complexType>
<xsd: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:documentation xml:lang="de">
            "Knock-in" bedeutet, dass eine Option durch das Überschreiten
            aktiviert wird. "Knock-out" bedeutet, dass eine Option nach dem
            Überschreiten erlischt.
        </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:documentation xml:lang="de">
                    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:documentation>
        <xsd:documentation xml:lang="de">
            Knock-Out.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LegAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the amount that will paid or received on each
            of the payment dates. This type is used to define both the
            Equity Amount and the Interest Amount.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Currency in which the payment relating to the leg amount
                (equity amount or interest amount) or the dividend will be
                denominated.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:choice>
        <xsd:element name="referenceAmount" type="ReferenceAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the reference Amount when this term either
                    corresponds to the standard ISDA Definition (either the
                    2002 Equity Definition for the Equity Amount, or the 2000
                    Definition for the Interest Amount), or points to a term
                    defined elsewhere in the swap document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="formula" type="Formula">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies a formula, with its description and components.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="encodedDescription" type="xsd:base64Binary">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Description of the leg amount when represented through an
                    encoded image.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="variance" type="Variance">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies Variance for Variance Leg
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
    <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the date ion which a calculation or an
                observation will be performed for the purpose of defining
                the Equity Amount, and in accordance to the definition
                terms of this latter.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MakeWholeProvisions">
    <xsd:annotation>
        <xsd:documentation>
            A type to hold early exercise provisions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
    <xsd:element name="makeWholeDate" type="xsd:date">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">

```

```

        Date through which option can not be exercised without
        penalty.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="recallSpread" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Spread used if exercised before make whole date. Early
            termination penalty. Expressed in bp, e.g. 25 bp.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MarketDisruption">
    <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="OptionFeatures">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining option features.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition von Optionsbestandteilen.
        </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:documentation xml:lang="de">
                Option, deren Bewertung auf einem Durchschnittspreis
                basiert.
            </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:documentation xml:lang="de">
                Option mit Barrier-Merkmal.
            </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:documentation xml:lang="de">
                Knock-Spezifikation.
            </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: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="PrincipalExchangeAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the principal exchange amount, either by explicitly
            defining it, or by point to an amount defined somewhere else in
            the swap document.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="amountRelativeTo" type="AmountReference"/>
        <xsd:element name="determinationMethod" type="DeterminationMethod">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the method according to which an amount or a date
                    is determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Principal exchange amount when explicitly stated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeDescriptions">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies each of the characteristics of the principal exchange
            cashflows, in terms of paying/receiving counterparties, amounts
            and dates.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the principal exchange amount, either by
                    explicitly defining it, or by point to an amount defined
                    somewhere else in the swap document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Date on which each of the principal exchanges will take
                    place. This date is either explicitly stated, or is defined

```

```

        by reference to another date in the swap document. In this
        latter case, it will typically refer to one other date of
        the equity leg: either the effective date (initial
        exchange), or the last payment date (final exchange).
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeFeatures">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the principal exchange features of the equity
            swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="principalExchanges" type="PrincipalExchanges">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The true/false flags indicating whether initial,
                    intermediate or final exchanges of principal should occur.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="principalExchangeDescriptions" type="PrincipalExchangeDescriptions" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies each of the characteristics of the principal
                    exchange cashflows, in terms of paying/receiving
                    counterparties, amounts and dates.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Quanto">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When present without child elements this type indicate that a
            Quanto feature is in use Child elements are used to specify the
            currency conversion rate(s) associated with the quanto. One
            rate will be defined for each pair of currencies involved.
        </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="Representations">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining ISDA 2002 Equity Derivative Representations
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="nonReliance" type="xsd:boolean"/>
        <xsd:element name="agreementsRegardingHedging" type="xsd:boolean"/>
        <xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="additionalAcknowledgements" type="xsd:boolean"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Return">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the dividend return conditions applicable to
            the swap.
        </xsd:documentation>
    </xsd:annotation>

```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="returnType" type="ReturnTypeEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Defines the type of return associated with the equity swap.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the conditions governing the payment of the
        dividends to the receiver of the equity return. With the
        exception of the dividend payout ratio, which is defined
        for each of the underlying components.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return leg of a return type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of the return leg of the
              swap. When defined in relation to a date specified
              somewhere else in the document (through the
              relativeDate component), this element will typically
              point to the effective date of the other leg of the
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the termination date of the return leg of the
              swap. When defined in relation to a date specified
              somewhere else in the document (through the
              relativeDate component), this element will typically
              point to the termination date of the other leg of the
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlying component of the return type
              swap, which can be either one or many and consists in
              either equity, index or convertible bond component, or
              a combination of these.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="rateOfReturn" type="ReturnLegValuation">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Element named "valuation" in versions prior to FpML 4.2
              Second Working Draft. Specifies the terms of the
              initial price of the return type swap and of the
              subsequent valuations of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically
              combine the actual amount (using the notional component
              defined by the FpML industry group) and the
              determination method. When used in the interest leg,
              the definition will typically point to the definition

```

```

        of the equity leg.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="amount" type="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityAmount" in versions prior to FpML
            4.2 Second Working Draft. Specifies, in relation to
            each Payment Date, the amount to which the Payment Date
            relates. For equity swaps this element is equivalent to
            the Equity Amount term as defined in the ISDA 2002
            Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="return" type="Return">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions under which dividend affecting
            the underlying will be paid to the receiver of the
            amounts.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions that govern the adjustment to
            the number of units of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quanto or composite FX feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Quanto- oder Komposit-Devisenbestandteil.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnLegValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the initial and final valuation of the
            underlying.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="initialPrice" type="ReturnLegValuationPrice">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the initial reference price of the underlying.
                    This price can be expressed either as an actual
                    amount/currency, as a determination method, or by reference
                    to another value specified in the swap document.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalReset" type="xsd:boolean">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Element named "equityNotionalReset" in versions prior to
                    FpML 4.2 Second Working Draft. For equity swaps, this
                    element is equivalent to the term "Equity Notional Reset"
                    as defined in the ISDA 2002 Equity Derivatives Definitions.
                    The reference to the ISDA definition is either "Applicable"
                    or "Inapplicable".
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationPriceInterim" type="ReturnLegValuationPrice" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the interim valuation price of the underlying.
                    This price can be expressed either as an actual
                    amount/currency, as a determination method, or by reference

```

```

        to another value specified in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the final valuation price of the underlyer. This
            price can be expressed either as an actual amount/currency,
            as a determination method, or by reference to another value
            specified in the swap document.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityPaymentDates" in versions prior to
            FpML 4.2 Second Working Draft. Specifies the payment dates
            of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnLegValuationPrice">
    <xsd:complexContent>
        <xsd:extension base="Price">
            <xsd:sequence>
                <xsd:element name="valuationRules" type="EquityValuation" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Element named "equityValuation" in versions prior to
                            FpML 4.2 Second Working Draft.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwap">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing return swaps including equity swaps (long
            form), total return swaps, and variance swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapBase">
            <xsd:sequence>
                <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the principal exchange features of the equity
                            swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies additional payment(s) between the principal
                            parties to the trade. This component extends some of
                            the features of the additionalPayment component
                            developed by the FpML industry group. Appropriate
                            discussions will determine whether it would be
                            appropriate to extend the shared component in order to
                            meet the further requirements of equity swaps.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies, for one or for both the parties to the
                            trade, the date from which it can early terminate it.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">

```



```

        Where the underlying is shares, specifies events
        affecting the issuer of those shares that may require
        the terms of the transaction to be adjusted.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
        Ist der Basiswert eine Aktie, werden hiermit Ereignisse
        angegeben, die den Emittenten der Aktie betreffen und
        die eine Anpassung der Transaktionsbedingungen
        erfordern können.
    </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAdditionalPayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the additional payment(s) between the
            principal parties to the trade. This component extends some of
            the features of the additionalPayment component previously
            developed in FpML. Appropriate discussions will determine
            whether it would be appropriate to extend the shared component
            in order to meet the further requirements of equity swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the amount of the fee along with, when
                    applicable, the formula that supports its determination.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the value date of the fee payment/receipt.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Payment Date, the amount to
            which the Payment Date relates. For Equity Swaps this element
            is equivalent to the Equity Amount term as defined in the ISDA
            2002 Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="LegAmount">
            <xsd:sequence>
                <xsd:element name="cashSettlement" type="xsd:boolean"/>
                <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0"/>
                <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapBase">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the components that are common for return
            type swaps, including short and long form equity swaps
            representations.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            BuyerSeller.model has been included as an optional
                            child of ReturnSwapBase to support the situation where
                            an implementor wishes to indicate who has manufactured

```

```

        the Swap through representing them as the Seller. It
        may be removed in future major revisions.
    </xsd:documentation>
</xsd:annotation>
</xsd:group>
<xsd:element ref="returnSwapLeg" maxOccurs="unbounded"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapEarlyTermination">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the date from which each of the party may be
            allowed to terminate the trade.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="partyReference" type="PartyReference"/>
        <xsd:element name="startingDate" type="StartingDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the date from which the early termination clause
                    can be exercised.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The abstract base class for all types of Return Swap Leg.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Frequency at which this leg pays.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="legIdentifier" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ReturnSwapNotional">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the notional of return type swap. When used in the
            equity leg, the definition will typically combine the actual
            amount (using the notional component defined by the FpML
            industry group) and the determination method. When used in the
            interest leg, the definition will typically point to the
            definition of the equity leg.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
        <xsd:element name="determinationMethod" type="DeterminationMethod">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the method according to which an amount or a date
                    is determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmount" type="Money">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The notional amount.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="amountRelativeTo" type="AmountReference"/>
    </xsd:choice>
    <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ReturnSwapPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the return payment dates of the swap.
        </xsd:documentation>
    </xsd:annotation>

```

```

</xsd:annotation>
<xsd:sequence>
  <xsd:element name="paymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element named "equityPaymentDatesInterim" in versions prior
        to FpML 4.2 Second Working Draft. Specifies the interim
        payment dates of the swap. When defined in relation to a
        date specified somewhere else in the document (through the
        relativeDates component), this element will typically refer
        to the valuation dates and add a lag corresponding to the
        settlement cycle of the underlying.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentDateFinal" type="AdjustableOrRelativeDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Element named "equityPaymentDateFinal" in versions prior to
        FpML 4.2 Second Working Draft. Specifies the final payment
        date of the swap. When defined in relation to a date
        specified somewhere else in the document (through the
        relativeDate component), this element will typically refer
        to the final valuation date and add a lag corresponding to
        the settlement cycle of the underlying.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="StartingDate">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type specifying the date from which the early termination
      clause can be exercised.
    </xsd:documentation>
  </xsd:annotation>
</xsd:choice>
  <xsd:element name="dateRelativeTo" type="DateReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the anchor as an href attribute. The href
        attribute value is a pointer style reference to the element
        or component elsewhere in the document where the anchor
        date is defined.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="adjustableDate" type="AdjustableDate"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="StubCalculationPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the Stub Calculation Period
    </xsd:documentation>
  </xsd:annotation>
</xsd:choice>
  <xsd:sequence>
    <xsd:element name="initialStub" type="Stub"/>
    <xsd:element name="finalStub" type="Stub" minOccurs="0"/>
  </xsd:sequence>
  <xsd:element name="finalStub" type="Stub"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Trigger-Niveau, bei dem bestimmte Merkmale einsetzen.
    </xsd:documentation>
  </xsd:annotation>
</xsd:sequence>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">

```

```

        Trigger-Niveau.
      </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:documentation xml:lang="de">
        Triggerniveau, ausgedrückt als Prozentsatz.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Beobachtungspunkt für das Trigger-Ereignis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </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:documentation xml:lang="de">
          Trigger-Tage.
        </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:documentation xml:lang="de">
          Trigger-Niveau.
        </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:documentation xml:lang="de">
          Aus dem Optionsmerkmal resultierende Zahlung.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Variance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the variance amount of a variance swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal"/>
      <xsd:element name="closingLevel" type="xsd:boolean"/>
      <xsd:element name="expiringLevel" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If present and true this contract will strike off the

```

```

        default exchange traded contract
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="varianceAmount" type="Money"/>
<xsd:choice>
    <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
    <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
</xsd:choice>
<xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
<xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            For use when varianceCap is applicable. Contains the
            scaling factor of the Variance Cap that can differ on a
            trade-by-trade basis in the European market. For example, a
            Variance Cap of 2.5^2 x Variance Strike Price has an
            unadjustedVarianceCap of 2.5.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0"/>
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Vega Notional represents the approximate gain/loss at
            maturity for a 1% difference between RVol (realised vol)
            and KVol (strike vol). It does not necessarily represent
            the Vega Risk of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Quanto, Composite, or Cross Currency FX features
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="VarianceAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Equity Payment Date, the amount
            to which the Equity Payment Date relates for Variance Swaps.
            Unless otherwise specified, this term has the meaning defined
            in the ISDA 2002 Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
        <xsd:sequence>
            <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Typically specified as a number of days following the
                        valuation date, such as one settlement cycle following
                        the valuation date. Number of days can vary in the
                        European market.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The start of the period over which observations are
                        made to determine the variance. Used when the date
                        differs from the trade date such as for forward
                        starting variance swaps.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Represents the European Master Confirmation value of
                        'All Dividends' which, when applicable, signifies that,
                        for a given Ex-Date, the daily observed Share Price for
                        that day is adjusted (reduced) by the cash dividend
                        and/or the cash value of any non cash dividend per

```

```

        Share (including Extraordinary Dividends) declared by
        the Issuer.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="VarianceLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the variance leg of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapLeg">
            <xsd:sequence>
                <xsd:element name="underlyer" type="Underlyer">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the underlying component of the variance
                            swap, which can be either one or many and consists in
                            either equity, index or convertible bond component, or
                            a combination of these.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityValuation" type="EquityValuation">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Equity Valuation
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityAmount" type="VarianceAmount">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies, in relation to each Equity Payment Date, the
                            amount to which the Equity Payment Date relates. Unless
                            otherwise specified, this term has the meaning defined
                            in the ISDA 2002 Equity Derivatives Definitions.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:element name="interestLeg" type="InterestLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The fixed income amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Return amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An placeholder for the actual Return Swap Leg definition.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a return type swap. It can represent
            equity swaps, total return swaps, variance swaps.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="varianceLeg" type="VarianceLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The variance leg of the equity swap
        </xsd:documentation>
    </xsd:annotation>

```

```
</xsd:annotation>
</xsd:element>
<xsd:group name="Feature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group containing Swap and Derivate features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="feature" type="OptionFeatures" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Asian, Barrier, Knock and Pass Through features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Quanto, Composite, or Cross Currency FX features
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
</xsd:schema>
```