



**Financial products Markup Language**

## **FpML - Dividend Swaps Component Definitions**

## ***Version: 4.3***

### **This Version:**

<http://www.fpml.org/spec/2007/tr-fpml-4-3-2007-12-14>

### **Latest Version:**

<http://www.fpml.org/spec/2007/tr-fpml-4-3-2007-12-14>

### **Previous Version:**

<http://www.fpml.org/spec/2007/lcwg-fpml-4-3-2007-10-30/>

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

<http://www.fpml.org/spec/errata/tr-fpml-4-3-2007-12-14-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/license/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	5
1.1	DividendLeg	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
1.2	DividendPeriodPayment	8
1.2.1	Description:	8
1.2.2	Contents:	8
1.2.3	Used by:	8
1.2.4	Derived Types:	8
1.2.5	Figure:	8
1.2.6	Schema Fragment:	8
1.3	DividendSwapTransactionSupplement	9
1.3.1	Description:	9
1.3.2	Contents:	9
1.3.3	Used by:	9
1.3.4	Derived Types:	9
1.3.5	Figure:	9
1.3.6	Schema Fragment:	9
1.4	FixedPaymentAmount	10
1.4.1	Description:	10
1.4.2	Contents:	10
1.4.3	Used by:	10
1.4.4	Derived Types:	10
1.4.5	Figure:	10
1.4.6	Schema Fragment:	10
1.5	FixedPaymentLeg	11
1.5.1	Description:	11
1.5.2	Contents:	11
1.5.3	Used by:	11
1.5.4	Derived Types:	11
1.5.5	Figure:	11
1.5.6	Schema Fragment:	11
2	Global Elements	12
2.1	dividendSwapTransactionSupplement	13
2.1.1	Description:	13
2.1.2	Contents:	13
2.1.3	Used by:	13
2.1.4	Substituted by:	13
2.1.5	Figure:	13
2.1.6	Schema Fragment:	13
3	Schema listing	14

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

## 1.1 DividendLeg

### 1.1.1 Description:

Floating Payment Leg of a Dividend Swap.

### 1.1.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, and underlyer where a payer makes a stream of payments of greater than zero value to a receiver.

**declaredCashDividendPercentage** (exactly one occurrence; of the type NonNegativeDecimal) Declared Cash Dividend Percentage.

**declaredCashEquivalentDividendPercentage** (exactly one occurrence; of the type NonNegativeDecimal) Declared Cash Equivalent Dividend Percentage.

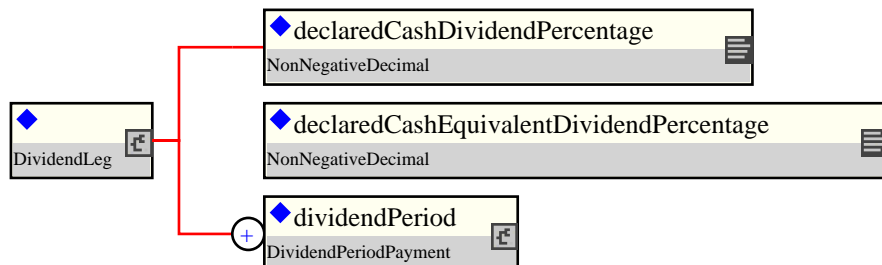
**dividendPeriod** (one or more occurrences; of the type DividendPeriodPayment) One to many time bounded dividend payment periods, each with a fixed strike and dividend payment date per period.

### 1.1.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.1.4 Derived Types:

### 1.1.5 Figure:



### 1.1.6 Schema Fragment:

```
<xsd:complexType name="DividendLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Floating Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Equivalent Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One to many time bounded dividend payment periods, each with a fixed strike and dividend payment date per period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      One to many time bounded dividend payment periods, each
      with a fixed strike and dividend payment date per period.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.2 DividendPeriodPayment

### 1.2.1 Description:

A time bounded dividend period, with fixed strike and a dividend payment date per period.

### 1.2.2 Contents:

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

- Abstract base class of all time bounded dividend period types.

**fixedStrike** (exactly one occurrence; of the type PositiveDecimal) Fixed strike.

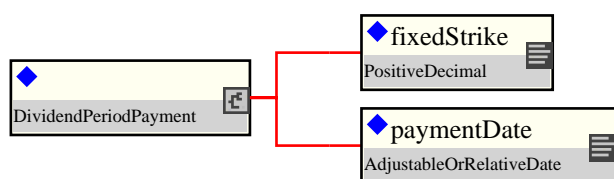
**paymentDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Dividend period amount payment date.

### 1.2.3 Used by:

- Complex type: DividendLeg

### 1.2.4 Derived Types:

### 1.2.5 Figure:



### 1.2.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriodPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with fixed strike and a dividend
      payment date per period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DividendPeriod">
      <xsd:sequence>
        <xsd:element name="fixedStrike" type="PositiveDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period amount payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



## 1.3 DividendSwapTransactionSupplement

### 1.3.1 Description:

A Dividend Swap Transaction Supplement.

### 1.3.2 Contents:

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

- The base type which all FpML products extend.

**dividendLeg** (exactly one occurrence; of the type DividendLeg) Dividend leg.

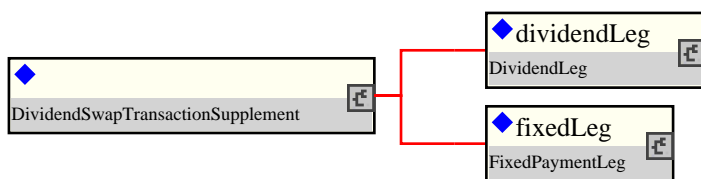
**fixedLeg** (exactly one occurrence; of the type FixedPaymentLeg) Fixed payment leg.

### 1.3.3 Used by:

- Element: dividendSwapTransactionSupplement

### 1.3.4 Derived Types:

### 1.3.5 Figure:



### 1.3.6 Schema Fragment:

```
<xsd:complexType name="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dividendLeg" type="DividendLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixedLeg" type="FixedPaymentLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.4 FixedPaymentAmount

### 1.4.1 Description:

Fixed payment amount within a Dividend Swap.

### 1.4.2 Contents:

**paymentAmount** (zero or one occurrence; of the type Money) Payment amount, which is optional since the payment amount may be calculated using fixed strike and number of open units.

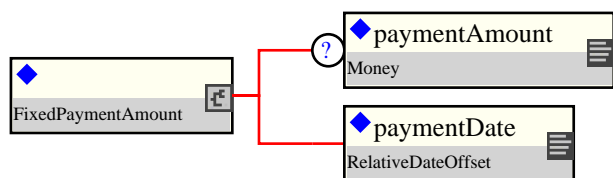
**paymentDate** (exactly one occurrence; of the type RelativeDateOffset) Payment date relative to another date.

### 1.4.3 Used by:

- Complex type: FixedPaymentLeg

### 1.4.4 Derived Types:

### 1.4.5 Figure:



### 1.4.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount within a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount, which is optional since the payment amount
          may be calculated using fixed strike and number of open
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.5 FixedPaymentLeg

### 1.5.1 Description:

Fixed Payment Leg of a Dividend Swap.

### 1.5.2 Contents:

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

- An abstract base class for all directional leg types with effective date, termination date, where a payer makes a stream of payments of greater than zero value to a receiver.

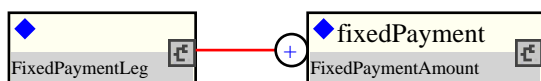
**fixedPayment** (one or more occurrences; of the type FixedPaymentAmount) Fixed payment of a dividend swap, payment date is relative to a dividend period payment date. Commonly the dividend leg and the fixed payment leg will pay out on the same date, and the payments will be netted.

### 1.5.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.5.4 Derived Types:

### 1.5.5 Figure:



### 1.5.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly the
              dividend leg and the fixed payment leg will pay out on
              the same date, and the payments will be netted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## ***2 Global Elements***

## 2.1 dividendSwapTransactionSupplement

### 2.1.1 Description:

Specifies the structure of the dividend swap transaction supplement.

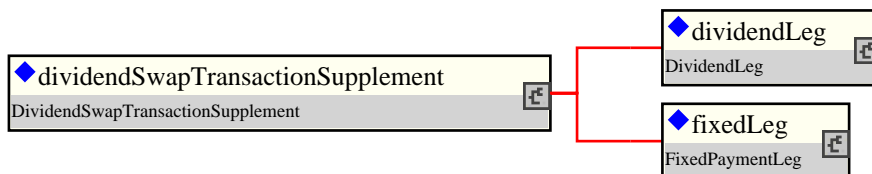
### 2.1.2 Contents:

Element dividendSwapTransactionSupplement is defined by the complex type DividendSwapTransactionSupplement

### 2.1.3 Used by:

### 2.1.4 Substituted by:

### 2.1.5 Figure:



### 2.1.6 Schema Fragment:

```
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

### 3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-eq-shared-4-3.xsd"/>
  <xsd:include schemaLocation="fpml-shared-4-3.xsd"/>
  <xsd:complexType name="DividendLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Floating Payment Leg of a Dividend Swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DirectionalLegUnderlyer">
        <xsd:sequence>
          <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Equivalent Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One to many time bounded dividend payment periods, each
                with a fixed strike and dividend payment date per
                period.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DividendPeriodPayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A time bounded dividend period, with fixed strike and a
        dividend payment date per period.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DividendPeriod">
        <xsd:sequence>
          <xsd:element name="fixedStrike" type="PositiveDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Fixed strike.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Dividend period amount payment date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DividendSwapTransactionSupplement">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Dividend Swap Transaction Supplement.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Product">
        <xsd:sequence>
          <xsd:element name="dividendLeg" type="DividendLeg">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
```

```

        Dividend leg.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fixedLeg" type="FixedPaymentLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Fixed payment leg.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount within a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount, which is optional since the payment amount
          may be calculated using fixed strike and number of open
          units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly
              the dividend leg and the fixed payment leg will pay out
              on the same date, and the payments will be netted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```