



Financial products Markup Language

FpML - Equity Derivative Component Definitions

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1 Global Complex Types

1.1 BrokerEquityOption

1.1.1 Description:

A type for defining the broker equity options.

1.1.2 Contents:

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

- A type for defining short form equity option basic features

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

brokerageFee (exactly one occurrence; of the type Money)

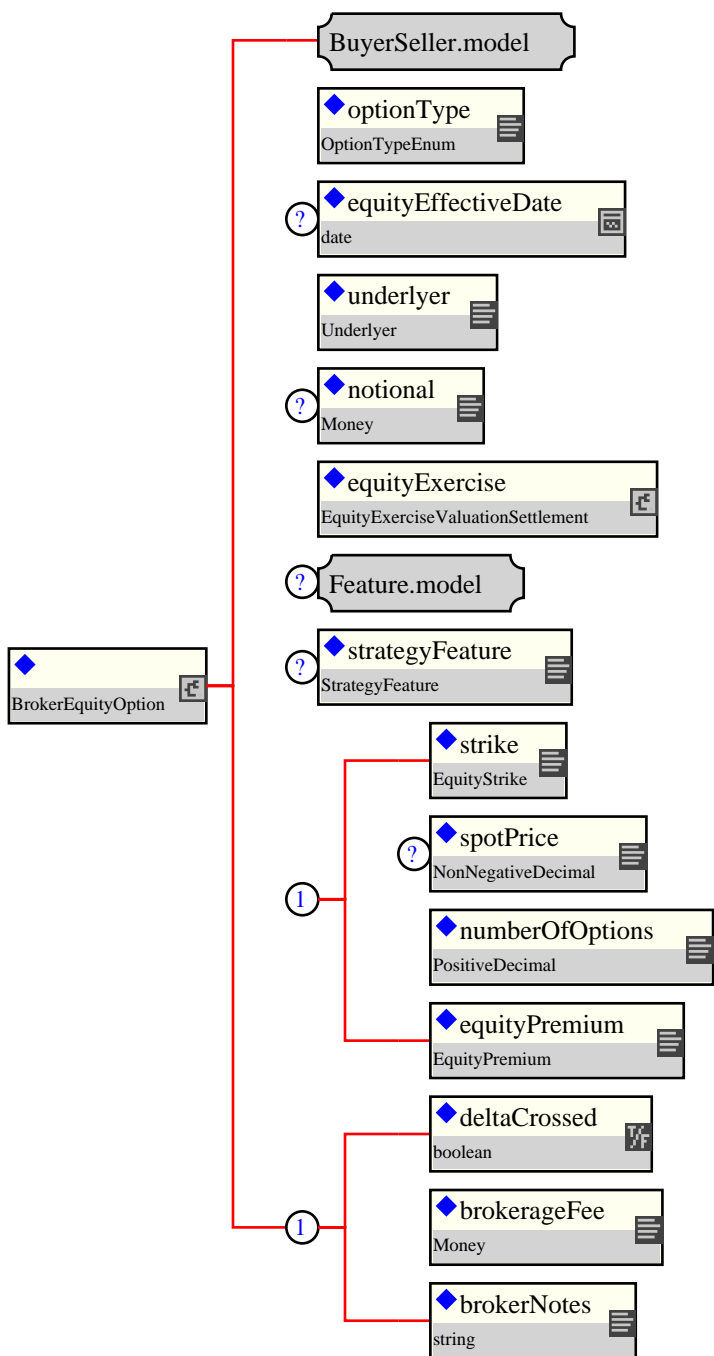
brokerNotes (exactly one occurrence; of the type xsd:string)

1.1.3 Used by:

- Element: brokerEquityOption

1.1.4 Derived Types:

1.1.5 Figure:



1.1.6 Schema Fragment:

```

<xsd:complexType name="BrokerEquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the broker equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="deltaCrossed" type="xsd:boolean"/>
        <xsd:element name="brokerageFee" type="Money"/>
        <xsd:element name="brokerNotes" type="xsd:string"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

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

1.2 EquityAmericanExercise

1.2.1 Description:

A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise.

1.2.2 Contents:

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

- TBA

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

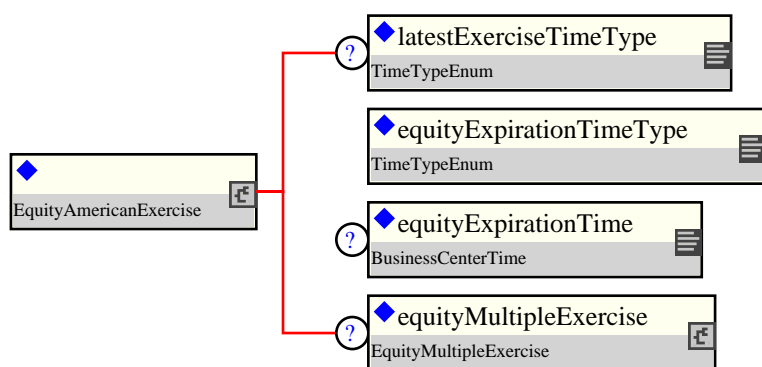
equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.2.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.2.4 Derived Types:

1.2.5 Figure:



1.2.6 Schema Fragment:

```
<xsd:complexType name="EquityAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with an
      American style exercise of an equity option. This entity inherits
      from the type SharedAmericanExercise.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can be
```

```

        exercised, for example the official closing time of the
        exchange.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The presence of this element indicates that the option
            may be exercised on different days. It is not applicable
            to European options.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.3 EquityBermudaExercise

1.3.1 Description:

A type for defining exercise procedures associated with a Bermuda style exercise of an equity option. The term Bermuda is adopted in FpML for consistency with the ISDA Definitions.

1.3.2 Contents:

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

- TBA

bermudaExerciseDates (exactly one occurrence; of the type DateList) List of Exercise Dates for a Bermuda option

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

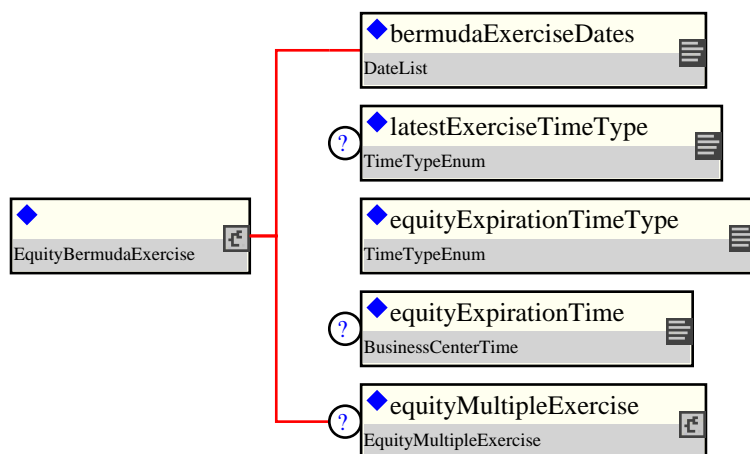
equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.3.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.3.4 Derived Types:

1.3.5 Figure:



1.3.6 Schema Fragment:

```
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a Bermuda
      style exercise of an equity option. The term Bermuda is adopted
      in FpML for consistency with the ISDA Definitions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

```

<xsd:complexContent>
  <xsd:extension base="SharedAmericanExercise">
    <xsd:sequence>
      <xsd:element name="bermudaExerciseDates" type="DateList">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            List of Exercise Dates for a Bermuda option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The latest time of day at which the equity option can be
            exercised, for example the official closing time of the
            exchange.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The presence of this element indicates that the option
            may be exercised on different days. It is not applicable
            to European options.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.4 EquityDerivativeBase

1.4.1 Description:

A type for defining the common features of equity derivatives.

1.4.2 Contents:

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

- The base type which all FpML products extend.

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

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

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction.

equityEffectiveDate (zero or one occurrence; of the type xsd:date) Effective date for a forward starting option

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

notional (zero or one occurrence; of the type Money) The notional amount.

equityExercise (exactly one occurrence; of the type EquityExerciseValuationSettlement) The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.

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

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

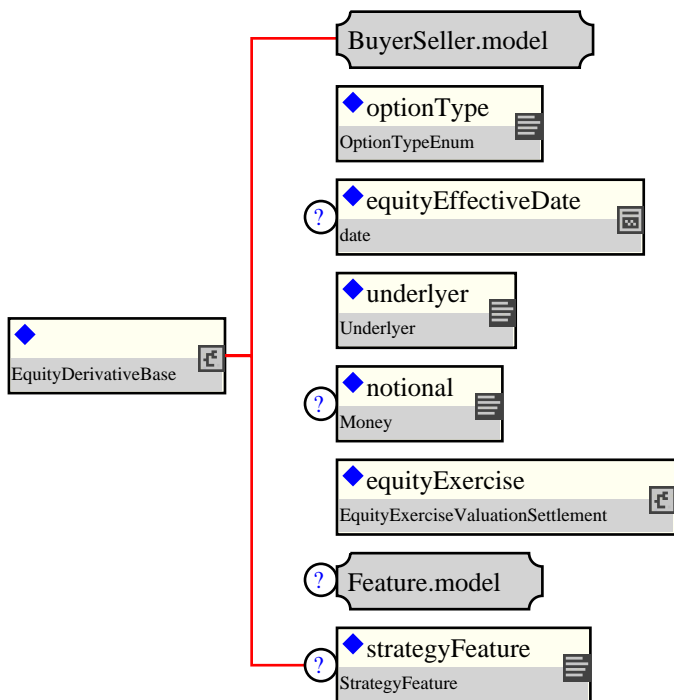
1.4.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.4.4 Derived Types:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.4.5 Figure:



1.4.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Effective date for a forward starting option
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlying component, 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="notional" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parameters for defining how the equity option can be
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```



```
        exercised, how it is valued and how it is settled.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:group ref="Feature.model" minOccurs="0"/>
<xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A equity option simple strategy feature
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.5 EquityDerivativeLongFormBase

1.5.1 Description:

type for defining the common features of equity derivatives.

1.5.2 Contents:

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

- A type for defining the common features of equity derivatives.

dividendConditions (zero or one occurrence; of the type DividendConditions)

methodOfAdjustment (exactly one occurrence; of the type MethodOfAdjustmentEnum) Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

extraordinaryEvents (exactly 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.

equityFeatures (zero or one occurrence; of the type OptionFeatures) DEPRECATED This element will be removed in the next FpML major version. Use the "feature" element for option features such as asian, barrier, knock.

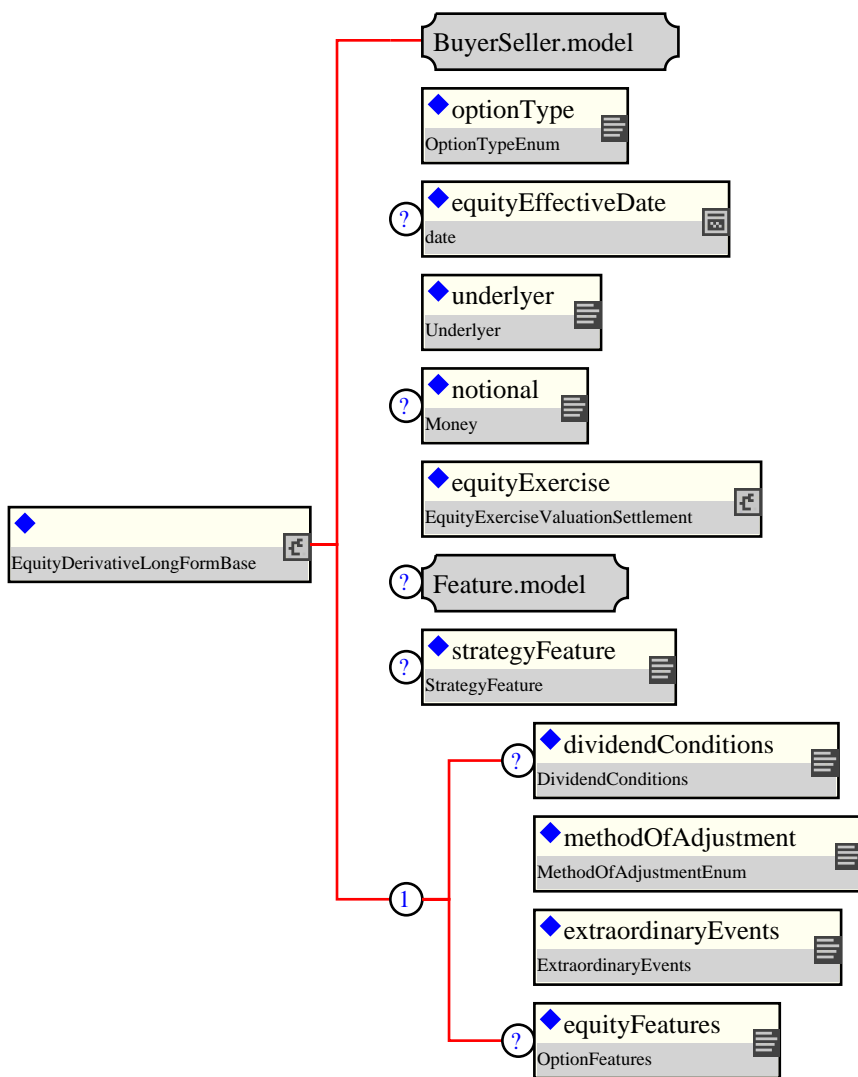
1.5.3 Used by:

- Complex type: EquityForward
- Complex type: EquityOption

1.5.4 Derived Types:

- Complex type: EquityForward
- Complex type: EquityOption

1.5.5 Figure:



1.5.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <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:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

```
<xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED This element will be removed in the next FpML
      major version. Use the "feature" element for option
      features such as asian, barrier, knock.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.6 EquityDerivativeShortFormBase

1.6.1 Description:

A type for defining short form equity option basic features

1.6.2 Contents:

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

- A type for defining the common features of equity derivatives.

strike (exactly one occurrence; of the type EquityStrike)

spotPrice (zero or one occurrence; of the type NonNegativeDecimal)

numberOfOptions (exactly one occurrence; of the type PositiveDecimal)

equityPremium (exactly one occurrence; of the type EquityPremium)

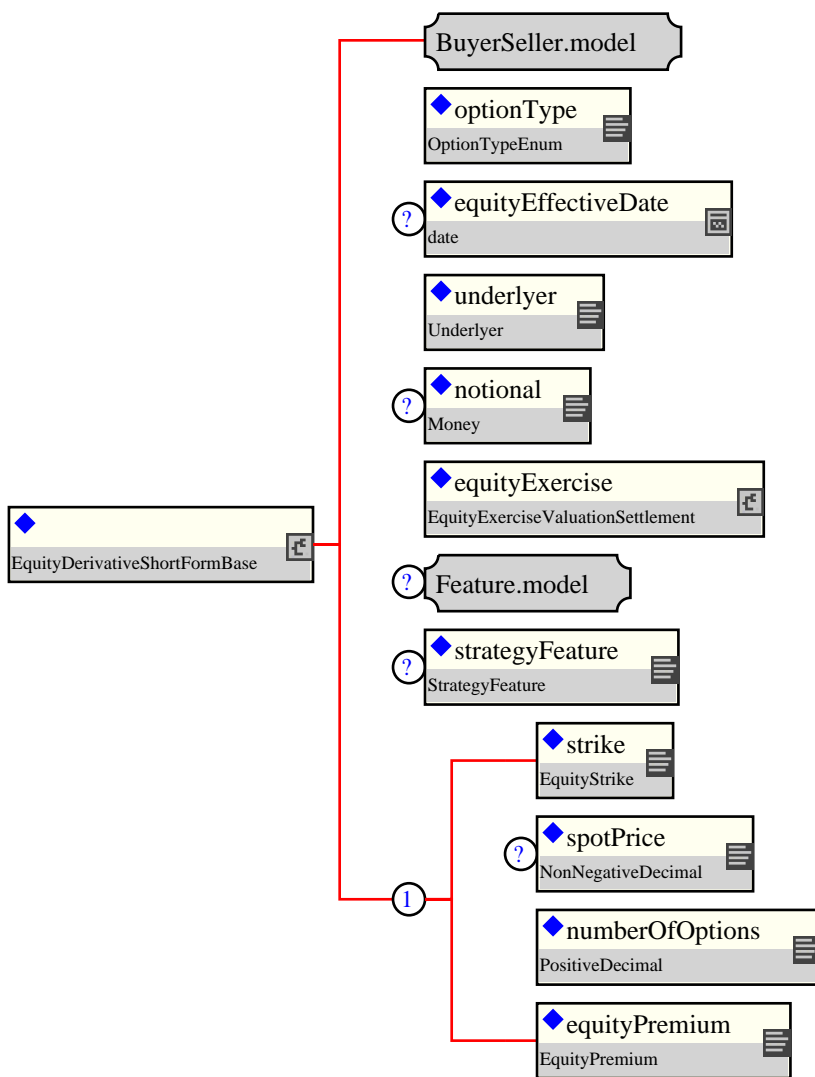
1.6.3 Used by:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.6.4 Derived Types:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.6.5 Figure:



1.6.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="PositiveDecimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

1.7 EquityEuropeanExercise

1.7.1 Description:

A type for defining exercise procedures associated with a European style exercise of an equity option.

1.7.2 Contents:

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

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

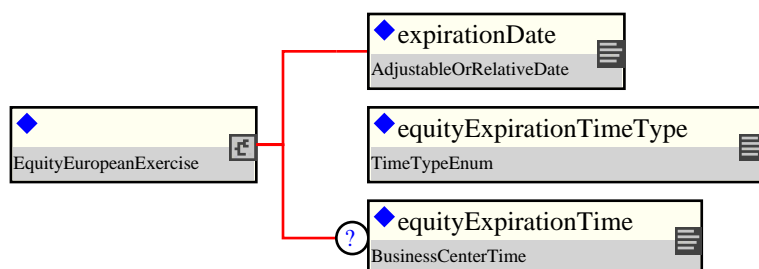
equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

1.7.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.7.4 Derived Types:

1.7.5 Figure:



1.7.6 Schema Fragment:

```
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the only
              day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        example the official closing time of the exchange.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```


1.8 EquityExerciseValuationSettlement

1.8.1 Description:

A type for defining exercise procedures for equity options.

1.8.2 Contents:

Either

equityEuropeanExercise (exactly one occurrence; of the type EquityEuropeanExercise) The parameters for defining the expiration date and time for a European style equity option

Or

equityAmericanExercise (exactly one occurrence; of the type EquityAmericanExercise) The parameters for defining the exercise period for an American style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.

Or

equityBermudaExercise (exactly one occurrence; of the type EquityBermudaExercise) The parameters for defining the exercise period for an Bermuda style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.

Either

prePayment (exactly one occurrence; of the type PrePayment) Prepayment features for Forward.

equityValuation (exactly one occurrence; of the type EquityValuation) The parameters for defining when valuation of the underlying takes place.

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Date on which settlement of option premiums will occur.

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

settlementPriceSource (zero or one occurrence; of the type SettlementPriceSource)

settlementType (exactly one occurrence; of the type SettlementTypeEnum) How the option will be settled.

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

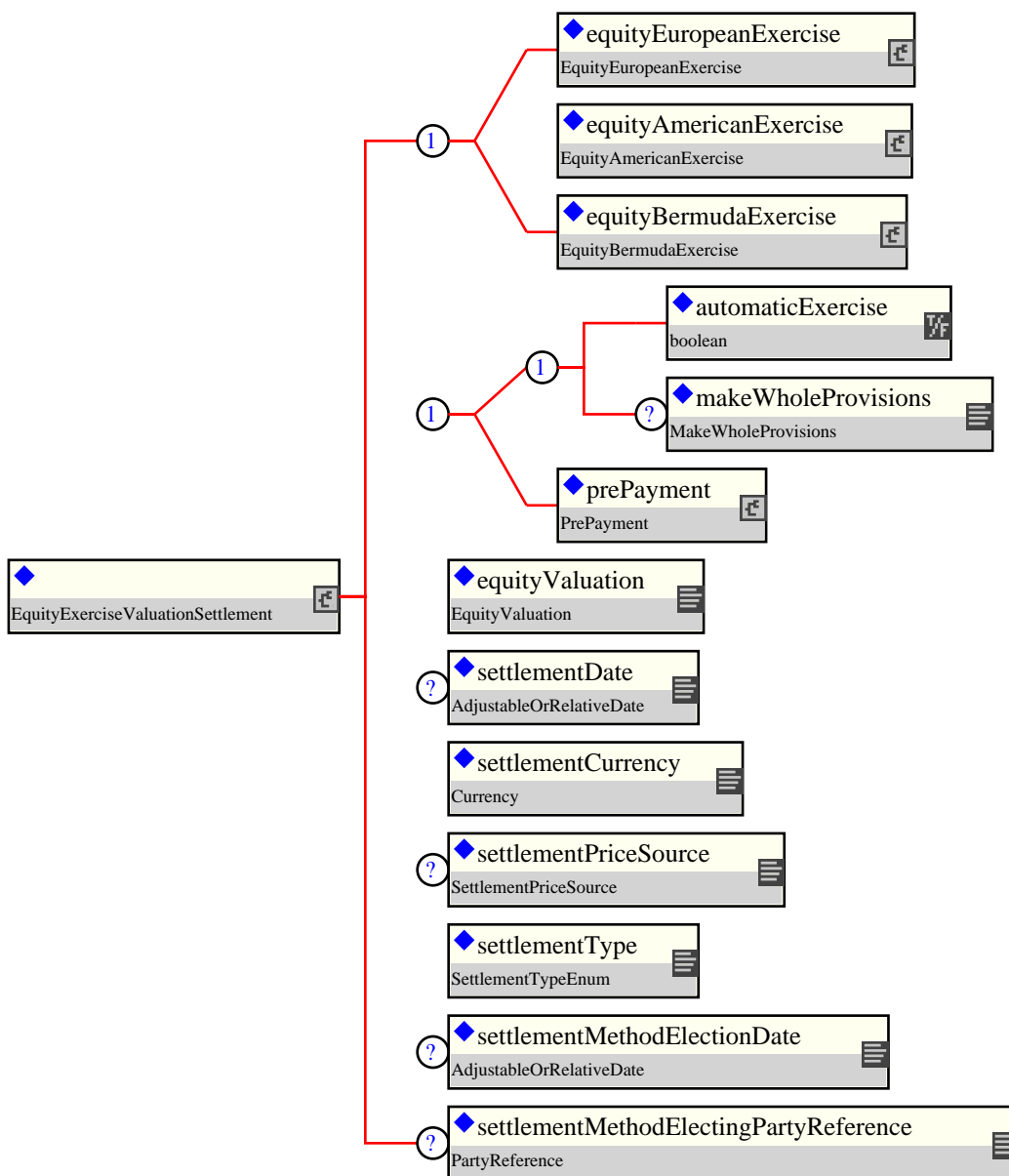
settlementMethodElectingPartyReference (zero or one occurrence; of the type PartyReference)

1.8.3 Used by:

- Complex type: EquityDerivativeBase

1.8.4 Derived Types:

1.8.5 Figure:



1.8.6 Schema Fragment:

```

<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
  
```

```

        American style equity option together with the rules
        governing the quantity of the underlying that can be
        exercised on any given exercise date.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            Bermuda style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
    <xsd:sequence>
        <xsd:element name="automaticExercise" type="xsd:boolean">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If true then each option not previously exercised will be
                    deemed to be exercised at the expiration time on the
                    expiration date without service of notice unless the
                    buyer notifies the seller that it no longer wishes this
                    to occur.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Provisions covering early exercise of option.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
    <xsd:element name="prePayment" type="PrePayment">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Prepayment features for Forward.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parameters for defining when valuation of the underlying
            takes place.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Date on which settlement of option premiums will occur.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The currency in which a cash settlement for non-deliverable
            forward and non-deliverable options.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            How the option will be settled.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0">
<xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs="0">
</xsd:sequence>
</xsd:complexType>

```

1.9 EquityForward

1.9.1 Description:

A type for defining equity forwards.

1.9.2 Contents:

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

- type for defining the common features of equity derivatives.

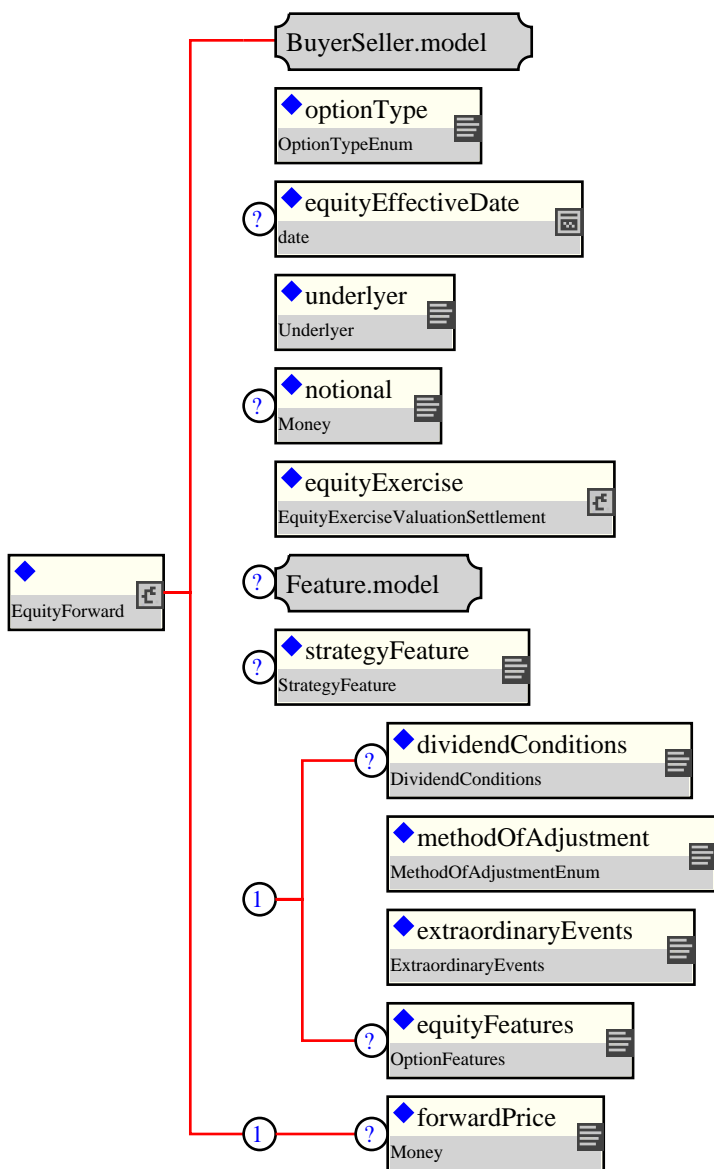
forwardPrice (zero or one occurrence; of the type Money) The forward price per share, index or basket.

1.9.3 Used by:

- Element: equityForward

1.9.4 Derived Types:

1.9.5 Figure:



1.9.6 Schema Fragment:

```
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.10 EquityMultipleExercise

1.10.1 Description:

A type for defining the multiple exercise provisions of an American or Bermuda style equity option.

1.10.2 Contents:

integralMultipleExercise (zero or one occurrence; of the type PositiveDecimal) When multiple exercise is applicable and this element is present it specifies that the number of options that can be exercised on a given exercise date must either be equal to the value of this element or be an integral multiple of it.

minimumNumberOfOptions (exactly one occurrence; of the type PositiveDecimal) When multiple exercise is applicable this element specifies the minimum number of options that can be exercised on a given exercise date. If this element is not present then the minimum number is deemed to be 1. Its value can be a fractional number as a result of corporate actions.

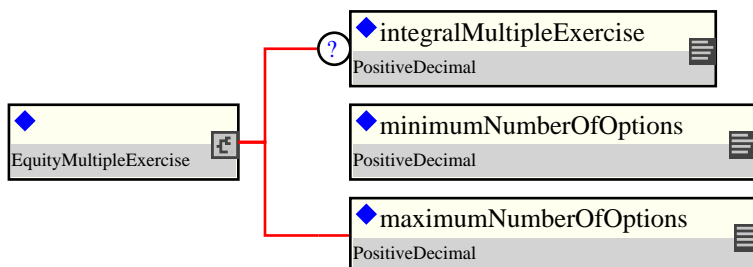
maximumNumberOfOptions (exactly one occurrence; of the type PositiveDecimal) When multiple exercise is applicable this element specifies the maximum number of options that can be exercised on a given exercise date. If this element is not present then the maximum number is deemed to be the same as the number of options. Its value can be a fractional number as a result of corporate actions.

1.10.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

1.10.4 Derived Types:

1.10.5 Figure:



1.10.6 Schema Fragment:

```
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="PositiveDecimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable and this element is
          present it specifies that the number of options that can be
          exercised on a given exercise date must either be equal to
          the value of this element or be an integral multiple of it.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNumberOfOptions" type="PositiveDecimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

When multiple exercise is applicable this element specifies the minimum number of options that can be exercised on a given exercise date. If this element is not present then the minimum number is deemed to be 1. Its value can be a fractional number as a result of corporate actions.

```
</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="maximumNumberOfOptions" type="PositiveDecimal">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When multiple exercise is applicable this element specifies
      the maximum number of options that can be exercised on a
      given exercise date. If this element is not present then the
      maximum number is deemed to be the same as the number of
      options. Its value can be a fractional number as a result of
      corporate actions.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.11 EquityOption

1.11.1 Description:

A type for defining equity options.

1.11.2 Contents:

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

- type for defining the common features of equity derivatives.

strike (zero or one occurrence; of the type EquityStrike) Defines whether it is a price or level at which the option has been, or will be, struck.

spotPrice (zero or one occurrence; of the type NonNegativeDecimal) The price per share, index or basket observed on the trade or effective date.

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

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

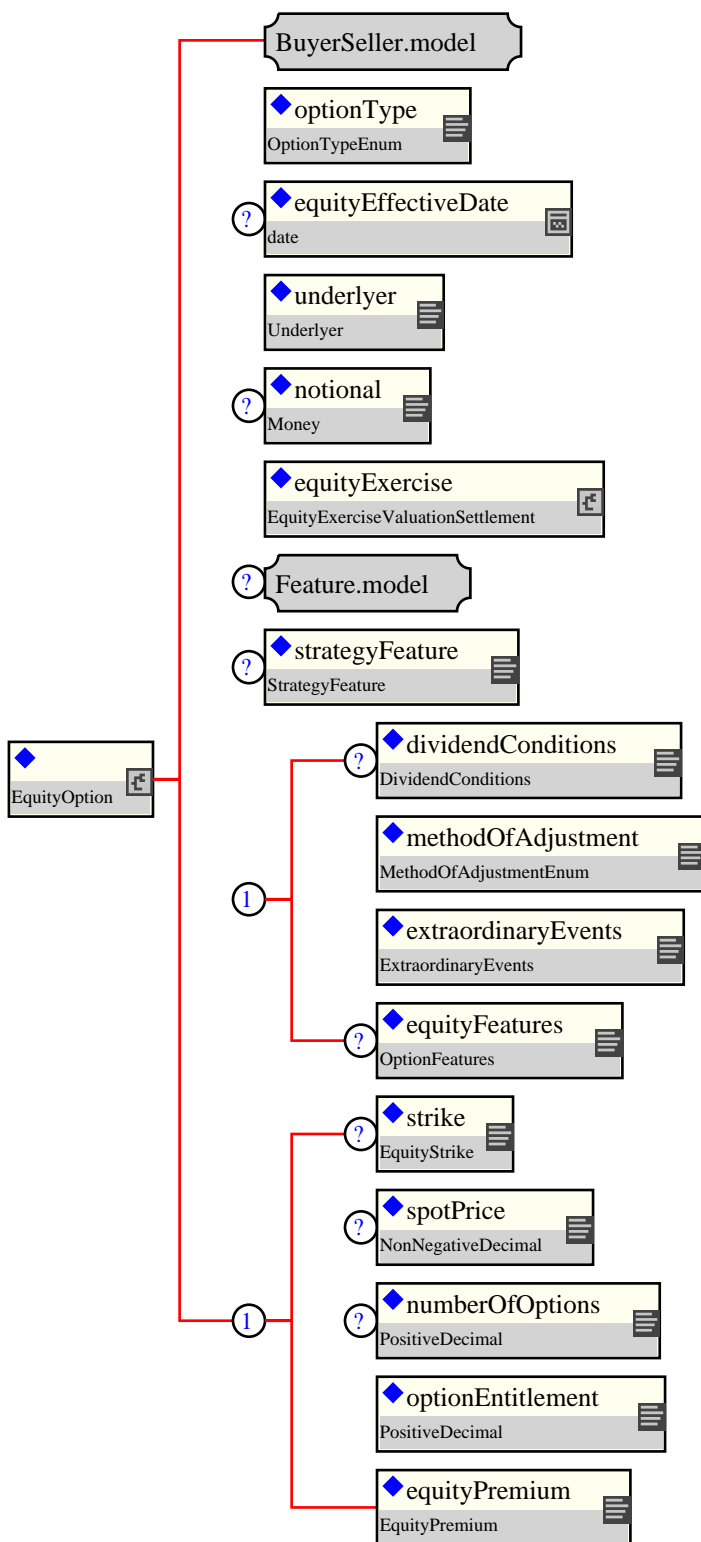
equityPremium (exactly one occurrence; of the type EquityPremium) The equity option premium payable by the buyer to the seller.

1.11.3 Used by:

- Element: equityOption

1.11.4 Derived Types:

1.11.5 Figure:



1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element type="BuyerSeller.model"/>
    <xsd:element type="optionType"/>
    <xsd:element type="equityEffectiveDate"/>
    <xsd:element type="underlyer"/>
    <xsd:element type="notional"/>
    <xsd:element type="equityExercise"/>
    <xsd:element type="Feature.model"/>
    <xsd:element type="strategyFeature"/>
    <xsd:group base="1" minOccurs="0">
      <xsd:element type="dividendConditions"/>
      <xsd:element type="methodOfAdjustment"/>
      <xsd:element type="extraordinaryEvents"/>
      <xsd:element type="equityFeatures"/>
    </xsd:group>
    <xsd:group base="1" minOccurs="0">
      <xsd:element type="strike"/>
      <xsd:element type="spotPrice"/>
      <xsd:element type="numberOfOptions"/>
      <xsd:element type="optionEntitlement"/>
      <xsd:element type="equityPremium"/>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
```

```

    </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="EquityDerivativeLongFormBase">
    <xsd:sequence>
      <xsd:element name="strike" type="EquityStrike" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines whether it is a price or level at which the
            option has been, or will be, struck.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price per share, index or basket observed on the
            trade or effective date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of options comprised in the option
            transaction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="optionEntitlement" type="PositiveDecimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of shares per option comprised in the option
            transaction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityPremium" type="EquityPremium">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The equity option premium payable by the buyer to the
            seller.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.12 EquityOptionTermination

1.12.1 Description:

A type for defining Equity Option Termination

1.12.2 Contents:

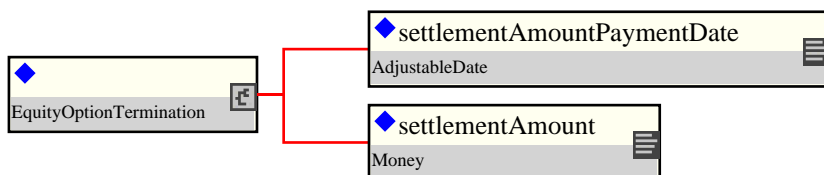
settlementAmountPaymentDate (exactly one occurrence; of the type AdjustableDate)

settlementAmount (exactly one occurrence; of the type Money)

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Figure:



1.12.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

1.13 EquityOptionTransactionSupplement

1.13.1 Description:

A type for defining equity option transaction supplements

1.13.2 Contents:

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

- A type for defining short form equity option basic features

exchangeLookAlike (zero or one occurrence; of the type xsd:boolean) For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).

exchangeTradedContractNearest (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag used in conjunction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.

multipleExchangeIndexAnnexFallback (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.

methodOfAdjustment (zero or one occurrence; of the type MethodOfAdjustmentEnum)

localJurisdiction (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.

Either

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

Or

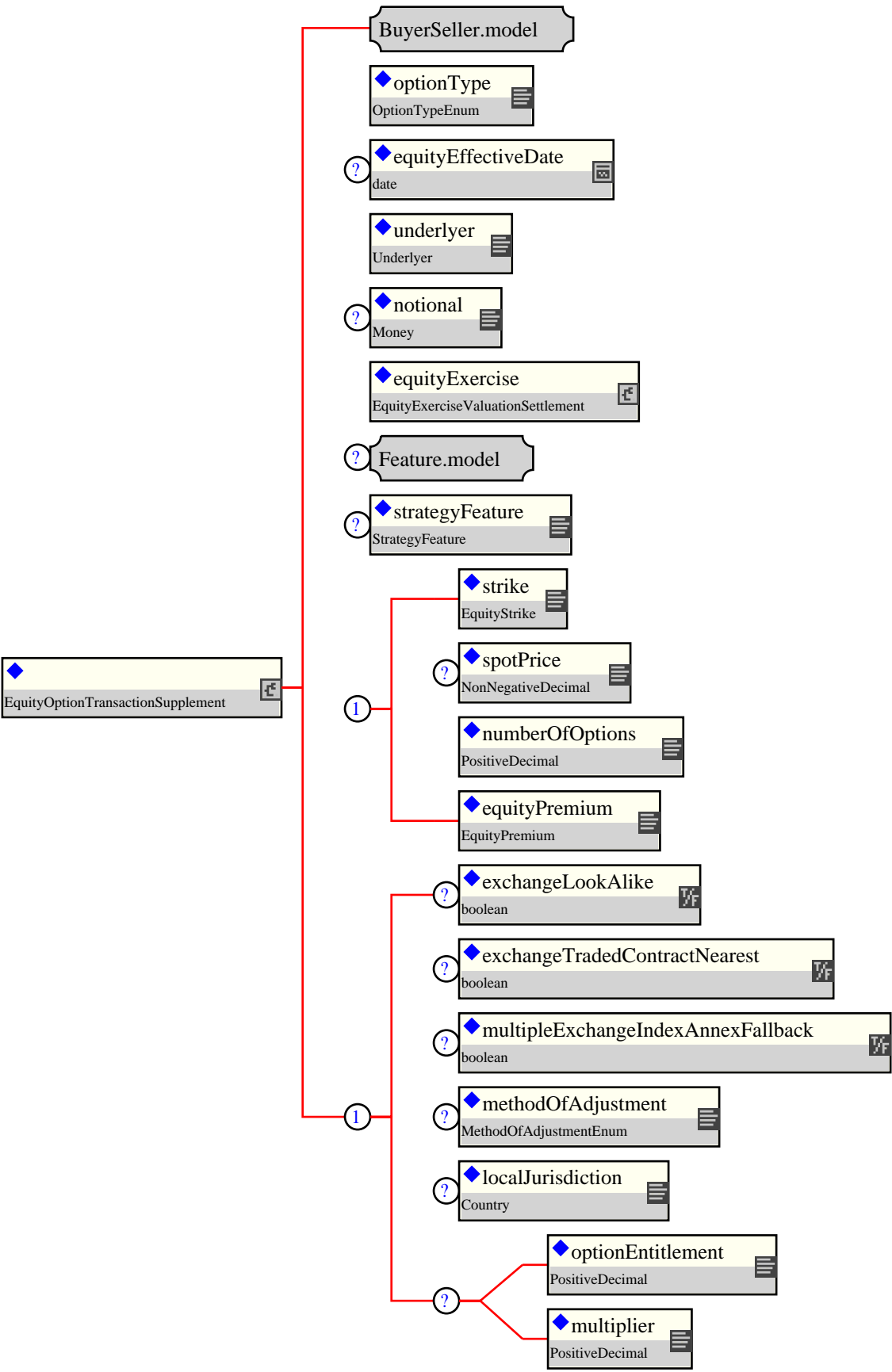
multiplier (exactly one occurrence; of the type PositiveDecimal) Specifies the contract multiplier that can be associated with an index option.

1.13.3 Used by:

- Element: equityOptionTransactionSupplement

1.13.4 Derived Types:

1.13.5 Figure:



1.13.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag used in conjunction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction. If this element is not present Local Jurisdiction is Not Applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0">
          <xsd:element name="optionEntitlement" type="PositiveDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The number of shares per option comprised in the option transaction supplement.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="multiplier" type="PositiveDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the contract multiplier that can be associated with an index option.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

1.14 PrePayment

1.14.1 Description:

A type for defining PrePayment.

1.14.2 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.

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

prePaymentAmount (exactly one occurrence; of the type Money)

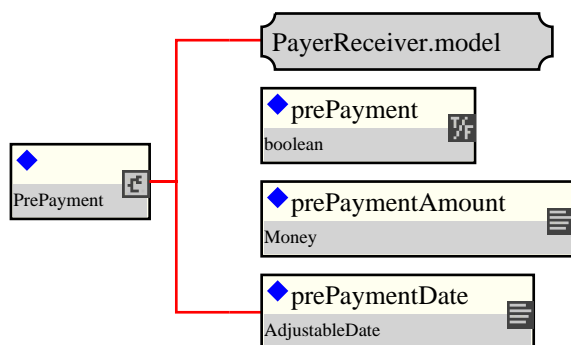
prePaymentDate (exactly one occurrence; of the type AdjustableDate)

1.14.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.14.4 Derived Types:

1.14.5 Figure:



1.14.6 Schema Fragment:

```
<xsd:complexType name="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining PrePayment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="prePayment" type="xsd:boolean"/>
    <xsd:element name="prePaymentAmount" type="Money"/>
    <xsd:element name="prePaymentDate" type="AdjustableDate"/>
  </xsd:sequence>
</xsd:complexType>
```


2 Global Elements

2.1 brokerEquityOption

2.1.1 Description:

A component describing a Broker View of an Equity Option.

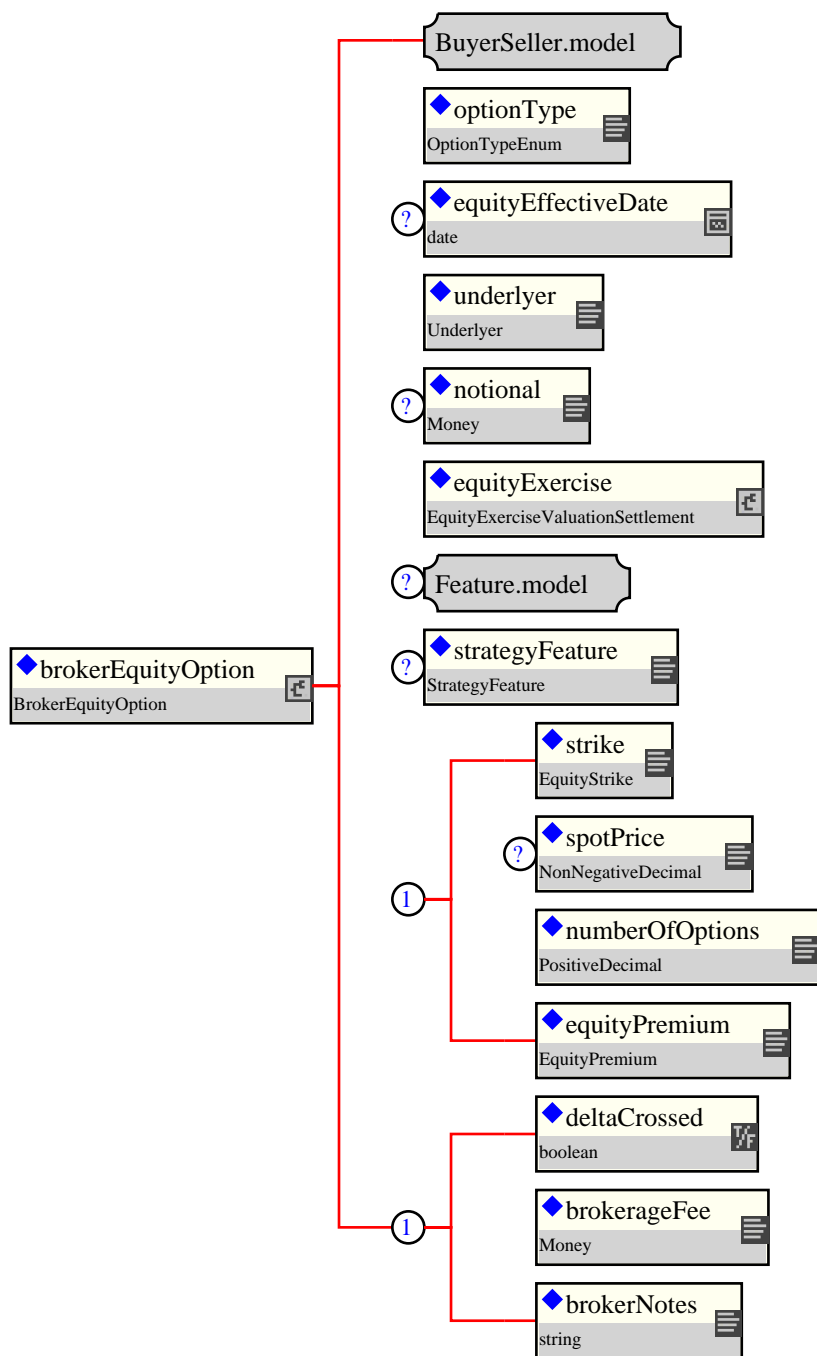
2.1.2 Contents:

Element brokerEquityOption is defined by the complex type BrokerEquityOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:



2.1.6 Schema Fragment:

```

<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Broker View of an Equity Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

2.2 equityForward

2.2.1 Description:

A component describing an Equity Forward product.

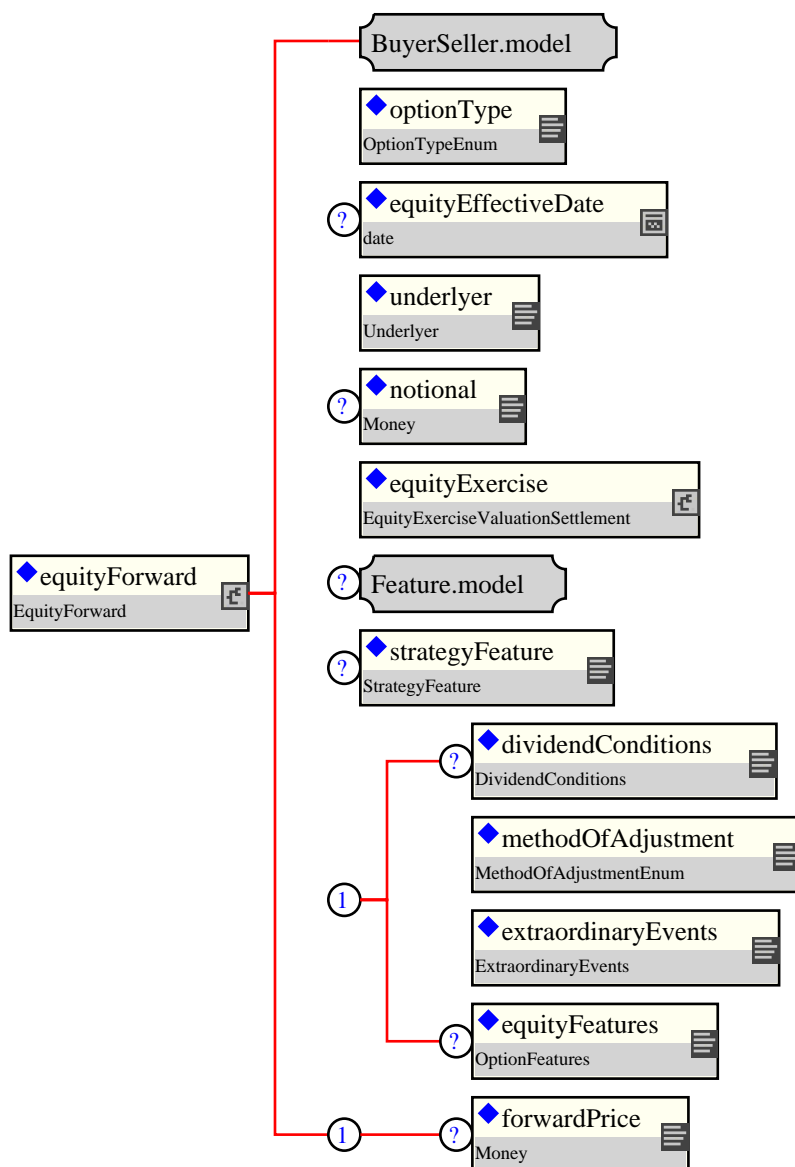
2.2.2 Contents:

Element equityForward is defined by the complex type EquityForward

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:



2.2.6 Schema Fragment:

```
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Forward product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equityOption

2.3.1 Description:

A component describing an Equity Option product.

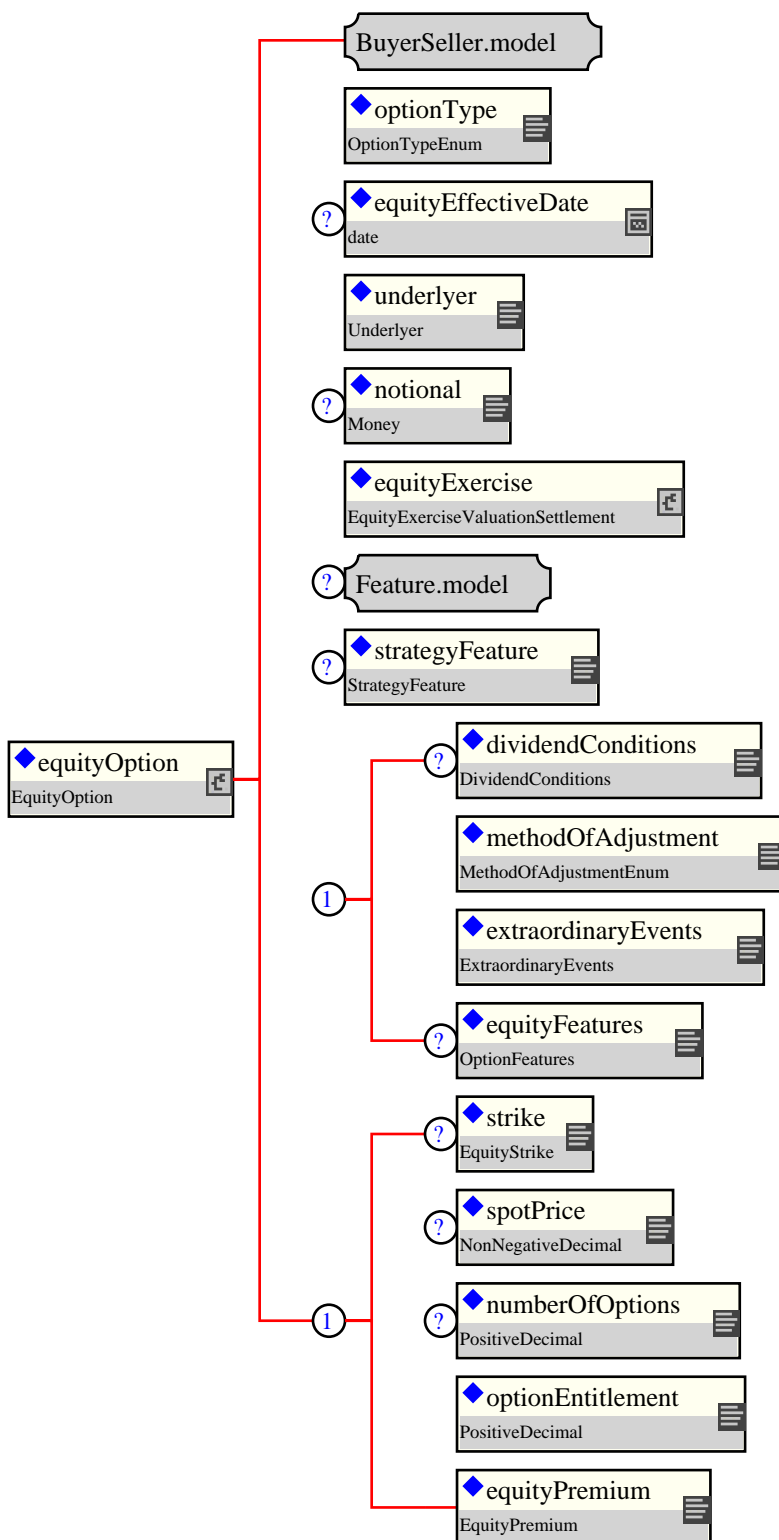
2.3.2 Contents:

Element equityOption is defined by the complex type EquityOption

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:



2.3.6 Schema Fragment:

```
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

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


2.4 equityOptionTransactionSupplement

2.4.1 Description:

A component describing an Equity Option Transaction Supplement.

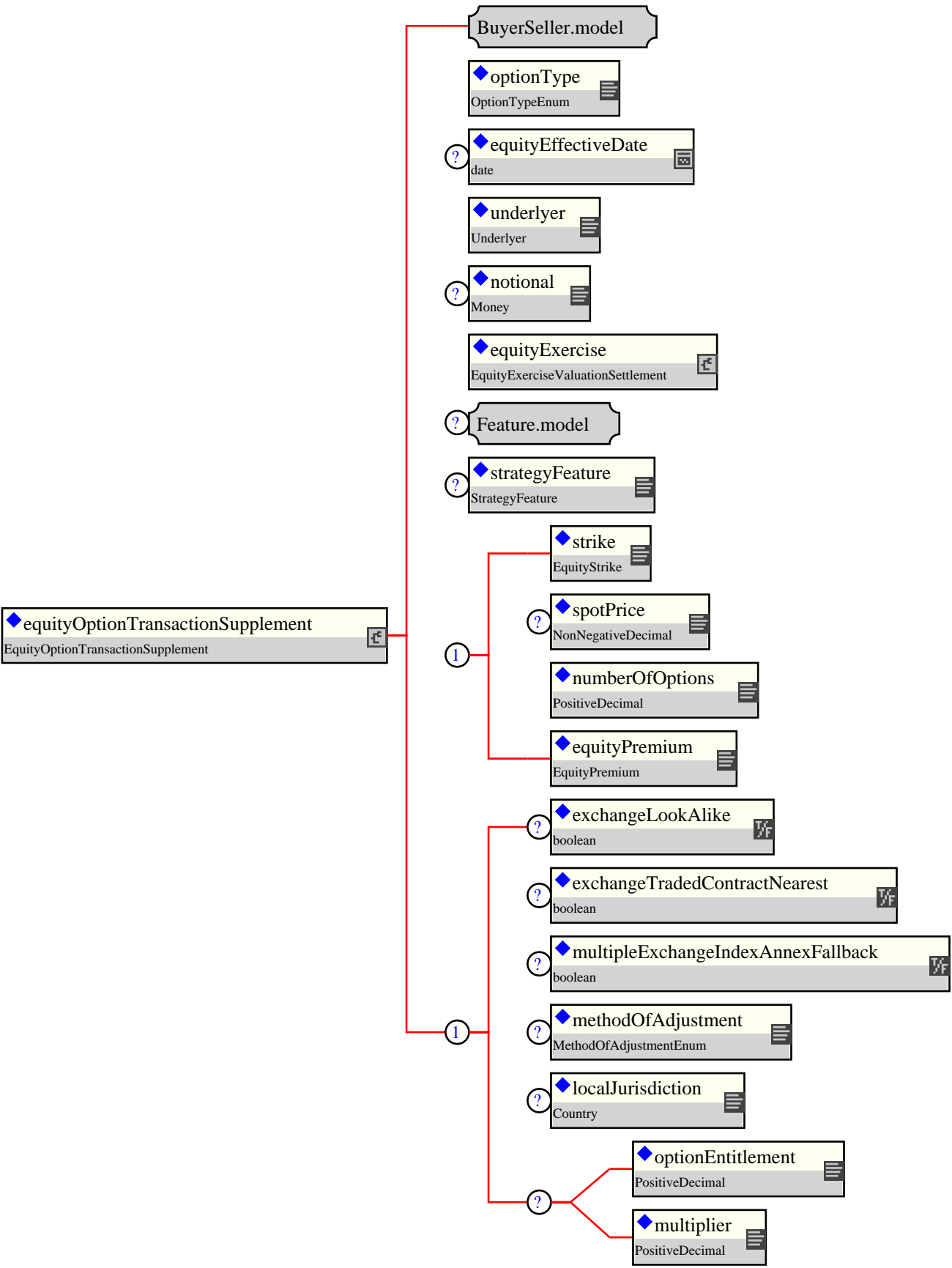
2.4.2 Contents:

Element equityOptionTransactionSupplement is defined by the complex type
EquityOptionTransactionSupplement

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:



2.4.6 Schema Fragment:

```
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.isda.org/2006/FPML" >
  <xsd:include schemaLocation="fpml-eq-shared-4-3.xsd"/>
  <xsd:complexType name="BrokerEquityOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining the broker equity options.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="EquityDerivativeShortFormBase">
        <xsd:sequence>
          <xsd:element name="deltaCrossed" type="xsd:boolean"/>
          <xsd:element name="brokerageFee" type="Money"/>
          <xsd:element name="brokerNotes" type="xsd:string"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="EquityAmericanExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with an
        American style exercise of an equity option. This entity
        inherits from the type SharedAmericanExercise.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The latest time of day at which the equity option can
                be exercised, for example the official closing time of
                the exchange.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The time of day at which the equity option expires, for
                example the official closing time of the exchange.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The specific time of day at which the equity option
                expires.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The presence of this element indicates that the option
                may be exercised on different days. It is not
                applicable to European options.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="EquityBermudaExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with a
        Bermuda style exercise of an equity option. The term Bermuda is
        adopted in FpML for consistency with the ISDA Definitions.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="bermudaExerciseDates" type="DateList">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    List of Exercise Dates for a Bermuda option
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The latest time of day at which the equity option can
      be exercised, for example the official closing time of
      the exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of day at which the equity option expires, for
      example the official closing time of the exchange.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the equity option
      expires.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The presence of this element indicates that the option
      may be exercised on different days. It is not
      applicable to European options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexContent>
  <xsd:extension base="Product">
    <xsd:sequence>
      <xsd:group ref="BuyerSeller.model"/>
      <xsd:element name="optionType" type="OptionTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The type of option transaction.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Effective date for a forward starting option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="underlyer" type="Underlyer">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the underlying component, 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="notional" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:annotation>
    </xsd:sequence>
  </xsd:extension>

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</xsd:element>
<xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining how the equity option can
      be exercised, how it is valued and how it is settled.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group ref="Feature.model" minOccurs="0"/>
<xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A equity option simple strategy feature
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <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:annotation>
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0" fpml-annotation="true">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              DEPRECATED This element will be removed in the next
              FpML major version. Use the "feature" element for
              option features such as asian, barrier, knock.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="PositiveDecimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
  </xsd:annotation>

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</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Exercise">
    <xsd:sequence>
      <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The last day within an exercise period for an American
            style option. For a European style option it is the
            only day within the exercise period.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            American style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            Bermuda style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:choice>
    <xsd:sequence>
      <xsd:element name="automaticExercise" type="xsd:boolean">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If true then each option not previously exercised will
            be deemed to be exercised at the expiration time on the
            expiration date without service of notice unless the
            buyer notifies the seller that it no longer wishes this
            to occur.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:choice>

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</xsd:element>
<xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Provisions covering early exercise of option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:element name="prePayment" type="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Prepayment features for Forward.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the
      underlying takes place.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Date on which settlement of option premiums will occur.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency in which a cash settlement for non-deliverable
      forward and non-deliverable options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      How the option will be settled.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0">
<xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs="0">
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="EquityDerivativeLongFormBase">
    <xsd:sequence>
      <xsd:element name="forwardPrice" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The forward price per share, index or basket.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
  </xsd:annotation>
<xsd:sequence>
  <xsd:element name="integralMultipleExercise" type="PositiveDecimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">

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        When multiple exercise is applicable and this element is
        present it specifies that the number of options that can be
        exercised on a given exercise date must either be equal to
        the value of this element or be an integral multiple of it.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="minimumNumberOfOptions" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When multiple exercise is applicable this element specifies
            the minimum number of options that can be exercised on a
            given exercise date. If this element is not present then
            the minimum number is deemed to be 1. Its value can be a
            fractional number as a result of corporate actions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maximumNumberOfOptions" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            When multiple exercise is applicable this element specifies
            the maximum number of options that can be exercised on a
            given exercise date. If this element is not present then
            the maximum number is deemed to be the same as the number
            of options. Its value can be a fractional number as a
            result of corporate actions.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining equity options.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="EquityDerivativeLongFormBase">
            <xsd:sequence>
                <xsd:element name="strike" type="EquityStrike" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Defines whether it is a price or level at which the
                            option has been, or will be, struck.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The price per share, index or basket observed on the
                            trade or effective date.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="numberOfOptions" type="PositiveDecimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of options comprised in the option
                            transaction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="optionEntitlement" type="PositiveDecimal">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of shares per option comprised in the option
                            transaction.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityPremium" type="EquityPremium">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The equity option premium payable by the buyer to the
                            seller.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term))).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag used in conjunction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction. If this element is not present Local Jurisdiction is Not Applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0">
          <xsd:element name="optionEntitlement" type="PositiveDecimal">
            <xsd:annotation>

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        <xsd:documentation xml:lang="en">
            The number of shares per option comprised in the
            option transaction supplement.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="multiplier" type="PositiveDecimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the contract multiplier that can be
            associated with an index option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PrePayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining PrePayment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="prePayment" type="xsd:boolean"/>
        <xsd:element name="prePaymentAmount" type="Money"/>
        <xsd:element name="prePaymentDate" type="AdjustableDate"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing a Broker View of an Equity Option.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Forward product.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Option product.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A component describing an Equity Option Transaction Supplement.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:schema>

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