



Financial products Markup Language

FpML - Option Shared Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-09-10>

Latest Version:

<http://www.fpml.org/spec/2007/wd-fpml-4-4-2007-09-10>

Previous Version:

<http://www.fpml.org/spec/2007/lcwg-fpml-4-3-2007-09-05/>

Errata For This Version:

<http://www.fpml.org/spec/errata/wd-fpml-4-4-2007-09-10-errata.html>

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Table Of Contents

1	Global Complex Types	8
1.1	Asian	9
1.1.1	Description:	9
1.1.2	Contents:	9
1.1.3	Used by:	9
1.1.4	Derived Types:	9
1.1.5	Figure:	9
1.1.6	Schema Fragment:	9
1.2	AveragingPeriod	10
1.2.1	Description:	10
1.2.2	Contents:	10
1.2.3	Used by:	10
1.2.4	Derived Types:	10
1.2.5	Figure:	10
1.2.6	Schema Fragment:	10
1.3	AveragingSchedule	11
1.3.1	Description:	11
1.3.2	Contents:	11
1.3.3	Used by:	11
1.3.4	Derived Types:	11
1.3.5	Figure:	11
1.3.6	Schema Fragment:	11
1.4	Barrier	13
1.4.1	Description:	13
1.4.2	Contents:	13
1.4.3	Used by:	13
1.4.4	Derived Types:	13
1.4.5	Figure:	13
1.4.6	Schema Fragment:	13
1.5	CalendarSpread	14
1.5.1	Description:	14
1.5.2	Contents:	14
1.5.3	Used by:	14
1.5.4	Derived Types:	14
1.5.5	Figure:	14
1.5.6	Schema Fragment:	14
1.6	Composite	15
1.6.1	Description:	15
1.6.2	Contents:	15
1.6.3	Used by:	15
1.6.4	Derived Types:	15
1.6.5	Figure:	15
1.6.6	Schema Fragment:	15
1.7	CreditEventNotice	16
1.7.1	Description:	16
1.7.2	Contents:	16
1.7.3	Used by:	16
1.7.4	Derived Types:	16
1.7.5	Figure:	16
1.7.6	Schema Fragment:	16
1.8	CreditEvents	18
1.8.1	Description:	18
1.8.2	Contents:	18
1.8.3	Used by:	18
1.8.4	Derived Types:	19
1.8.5	Figure:	19
1.8.6	Schema Fragment:	19
1.9	CreditEventsReference	21
1.9.1	Description:	21
1.9.2	Contents:	21

1.9.3	Used by:	21
1.9.4	Derived Types:	21
1.9.5	Figure:	21
1.9.6	Schema Fragment:	21
1.10	FailureToPay	22
1.10.1	Description:	22
1.10.2	Contents:	22
1.10.3	Used by:	22
1.10.4	Derived Types:	22
1.10.5	Figure:	22
1.10.6	Schema Fragment:	22
1.11	FeaturePayment	23
1.11.1	Description:	23
1.11.2	Contents:	23
1.11.3	Used by:	23
1.11.4	Derived Types:	23
1.11.5	Figure:	23
1.11.6	Schema Fragment:	23
1.12	FrequencyType	25
1.12.1	Description:	25
1.12.2	Contents:	25
1.12.3	Used by:	25
1.12.4	Derived Types:	25
1.12.5	Figure:	25
1.12.6	Schema Fragment:	25
1.13	FxFeature	26
1.13.1	Description:	26
1.13.2	Contents:	26
1.13.3	Used by:	26
1.13.4	Derived Types:	26
1.13.5	Figure:	26
1.13.6	Schema Fragment:	26
1.14	GracePeriodExtension	28
1.14.1	Description:	28
1.14.2	Contents:	28
1.14.3	Used by:	28
1.14.4	Derived Types:	28
1.14.5	Figure:	28
1.14.6	Schema Fragment:	28
1.15	Knock	29
1.15.1	Description:	29
1.15.2	Contents:	29
1.15.3	Used by:	29
1.15.4	Derived Types:	29
1.15.5	Figure:	29
1.15.6	Schema Fragment:	29
1.16	MarketDisruption	30
1.16.1	Description:	30
1.16.2	Contents:	30
1.16.3	Used by:	30
1.16.4	Derived Types:	30
1.16.5	Figure:	30
1.16.6	Schema Fragment:	30
1.17	NotifyingParty	31
1.17.1	Description:	31
1.17.2	Contents:	31
1.17.3	Used by:	31
1.17.4	Derived Types:	31
1.17.5	Figure:	31
1.17.6	Schema Fragment:	31
1.18	OptionBase	32
1.18.1	Description:	32
1.18.2	Contents:	32
1.18.3	Used by:	32

1.18.4	Derived Types:	32
1.18.5	Figure:	32
1.18.6	Schema Fragment:	32
1.19	OptionBaseExtended	33
1.19.1	Description:	33
1.19.2	Contents:	33
1.19.3	Used by:	33
1.19.4	Derived Types:	33
1.19.5	Figure:	33
1.19.6	Schema Fragment:	33
1.20	OptionFeature	35
1.20.1	Description:	35
1.20.2	Contents:	35
1.20.3	Used by:	35
1.20.4	Derived Types:	35
1.20.5	Figure:	35
1.20.6	Schema Fragment:	35
1.21	OptionStrike	36
1.21.1	Description:	36
1.21.2	Contents:	36
1.21.3	Used by:	36
1.21.4	Derived Types:	36
1.21.5	Figure:	36
1.21.6	Schema Fragment:	36
1.22	PassThrough	38
1.22.1	Description:	38
1.22.2	Contents:	38
1.22.3	Used by:	38
1.22.4	Derived Types:	38
1.22.5	Figure:	38
1.22.6	Schema Fragment:	38
1.23	PassThroughItem	39
1.23.1	Description:	39
1.23.2	Contents:	39
1.23.3	Used by:	39
1.23.4	Derived Types:	39
1.23.5	Figure:	39
1.23.6	Schema Fragment:	39
1.24	Premium	40
1.24.1	Description:	40
1.24.2	Contents:	40
1.24.3	Used by:	40
1.24.4	Derived Types:	40
1.24.5	Figure:	40
1.24.6	Schema Fragment:	40
1.25	PubliclyAvailableInformation	41
1.25.1	Description:	41
1.25.2	Contents:	41
1.25.3	Used by:	41
1.25.4	Derived Types:	41
1.25.5	Figure:	41
1.25.6	Schema Fragment:	41
1.26	Quanto	42
1.26.1	Description:	42
1.26.2	Contents:	42
1.26.3	Used by:	42
1.26.4	Derived Types:	42
1.26.5	Figure:	42
1.26.6	Schema Fragment:	42
1.27	Restructuring	43
1.27.1	Description:	43
1.27.2	Contents:	43
1.27.3	Used by:	43
1.27.4	Derived Types:	43

1.27.5	Figure:	43
1.27.6	Schema Fragment:	43
1.28	RestructuringType	44
1.28.1	Description:	44
1.28.2	Contents:	44
1.28.3	Used by:	44
1.28.4	Derived Types:	44
1.28.5	Figure:	44
1.28.6	Schema Fragment:	44
1.29	StrategyFeature	45
1.29.1	Description:	45
1.29.2	Contents:	45
1.29.3	Used by:	45
1.29.4	Derived Types:	45
1.29.5	Figure:	45
1.29.6	Schema Fragment:	45
1.30	StrikeSpread	46
1.30.1	Description:	46
1.30.2	Contents:	46
1.30.3	Used by:	46
1.30.4	Derived Types:	46
1.30.5	Figure:	46
1.30.6	Schema Fragment:	46
1.31	Trigger	47
1.31.1	Description:	47
1.31.2	Contents:	47
1.31.3	Used by:	47
1.31.4	Derived Types:	47
1.31.5	Figure:	47
1.31.6	Schema Fragment:	47
1.32	TriggerEvent	48
1.32.1	Description:	48
1.32.2	Contents:	48
1.32.3	Used by:	48
1.32.4	Derived Types:	48
1.32.5	Figure:	48
1.32.6	Schema Fragment:	48
2	Groups	50
2.1	OptionBaseFeature.model	51
2.1.1	Description:	51
2.1.2	Contents:	51
2.1.3	Used by:	51
2.1.4	Figure:	51
2.1.5	Schema Fragment:	51
2.2	OptionDenomination.model	52
2.2.1	Description:	52
2.2.2	Contents:	52
2.2.3	Used by:	52
2.2.4	Figure:	52
2.2.5	Schema Fragment:	52
2.3	OptionFeature.model	53
2.3.1	Description:	53
2.3.2	Contents:	53
2.3.3	Used by:	53
2.3.4	Figure:	53
2.3.5	Schema Fragment:	53
2.4	OptionSettlement.model	54
2.4.1	Description:	54
2.4.2	Contents:	54
2.4.3	Used by:	54
2.4.4	Figure:	54
2.4.5	Schema Fragment:	54
3	Schema listing	55

1 Global Complex Types

1.1 Asian

1.1.1 Description:

As per ISDA 2002 Definitions

1.1.2 Contents:

averagingInOut (exactly one occurrence; of the type AveragingInOutEnum)

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

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

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

1.1.3 Used by:

- Complex type: OptionFeatures

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="Asian">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Im Sinne der ISDA-Definitionen von 2002.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Strike-Faktor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Averaging-In-Zeitraum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Averaging-Out-Zeitraum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 AveragingPeriod

1.2.1 Description:

Period over which an average value is taken

1.2.2 Contents:

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

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

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

1.2.3 Used by:

- Complex type: Asian

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer amerikanischen
      Aktienoption. Diese Einheit leitet sich ab vom Typ
      "AmericanExerciseBase".
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Averaging DateTimes
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Für die Durchschnittsbildung herangezogene Daten und Zeiten.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="marketDisruption" type="MarketDisruption">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The market disruption event as defined by ISDA 2002
          Definitions
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Marktunterbrechung im Sinne der ISDA-Definitionen von 2002.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.3 AveragingSchedule

1.3.1 Description:

Method of generating a series of dates.

1.3.2 Contents:

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

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

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

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

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

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

1.3.3 Used by:

- Complex type: AveragingPeriod
- Complex type: TriggerEvent

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Methode zur Generierung einer Reihe von Terminen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period end date.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Letzter Tag eines Durchschnittszeitraums.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequency" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequencyType" type="FrequencyType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency type
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Art der Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
</xsd:annotation>
</xsd:element>
<xsd:element name="weekNumber" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The schedule week number.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Wochenzahl im Zeitplan.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Day of the Week
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.4 Barrier

1.4.1 Description:

As per ISDA 2002 Definitions.

1.4.2 Contents:

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

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

1.4.3 Used by:

- Complex type: OptionFeatures

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Im Sinne der ISDA-Definitionen von 2002.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from beneath.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Von unten ausgelöstes Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A trigger level approached from above.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Von oben ausgelöstes Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.5 CalendarSpread

1.5.1 Description:

A type for defining a calendar spread feature

1.5.2 Contents:

expirationDateTwo (exactly one occurrence; of the type AdjustableOrRelativeDate)

1.5.3 Used by:

- Complex type: StrategyFeature

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

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

1.6 Composite

1.6.1 Description:

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

1.6.2 Contents:

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

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

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

1.6.3 Used by:

- Complex type: FxFeature

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

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

1.7 CreditEventNotice

1.7.1 Description:

1.7.2 Contents:

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

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

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

1.7.3 Used by:

- Complex type: CreditEvents

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

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



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

1.8 CreditEvents

1.8.1 Description:

1.8.2 Contents:

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

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

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

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

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

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

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

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

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

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

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

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

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

1.8.3 Used by:

- Complex type: ProtectionTerms

- Complex type: Trigger

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

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

```

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

```

1.9 CreditEventsReference

1.9.1 Description:

Reference to credit events.

1.9.2 Contents:

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

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

1.9.3 Used by:

- Complex type: Trigger

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

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

1.10 FailureToPay

1.10.1 Description:

1.10.2 Contents:

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

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

1.10.3 Used by:

- Complex type: CreditEvents

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

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

1.11 FeaturePayment

1.11.1 Description:

Payment made following trigger occurrence.

1.11.2 Contents:

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

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

Either

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

Or

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

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

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

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

1.11.3 Used by:

- Complex type: TriggerEvent

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="FeaturePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Payment made following trigger occurrence.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Nach Eintritt des Trigger-Ereignisses erfolgende Zahlung.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:choice>
      <xsd:element name="levelPercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trigger level percentage.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Triggerniveau, ausgedrückt als Prozentsatz.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="amount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The monetary quantity in currency units.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment time.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitpunkt der aus dem Optionsmerkmal resultierenden Zahlung.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="currency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which an amount is denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The feature payment date.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Datum der aus dem Optionsmerkmal resultierenden Zahlung.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.12 FrequencyType

1.12.1 Description:

Frequency Type

1.12.2 Contents:

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

•

1.12.3 Used by:

- Complex type: AveragingSchedule

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

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

1.13 FxFeature

1.13.1 Description:

A type for defining Fx Features.

1.13.2 Contents:

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

Either

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

Or

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

Or

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

1.13.3 Used by:

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

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Devisenbestandteilen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference currency of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="composite" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Composite" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent as
            being equal to the number of Options exercised or deemed
```

```

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

```

1.14 GracePeriodExtension

1.14.1 Description:

1.14.2 Contents:

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

1.14.3 Used by:

- Complex type: FailureToPay

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

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

1.15 Knock

1.15.1 Description:

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

1.15.2 Contents:

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

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

1.15.3 Used by:

- Complex type: OptionFeatures

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="Knock">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock Out
      means option to exercise goes out of existence
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Knock-in" bedeutet, dass eine Option durch das Überschreiten
      aktiviert wird. "Knock-out" bedeutet, dass eine Option nach dem
      Überschreiten erlischt.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock in.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-In.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock out.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-Out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.16 MarketDisruption

1.16.1 Description:

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

1.16.2 Contents:

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

•

1.16.3 Used by:

- Complex type: `AveragingPeriod`

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

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

1.17 NotifyingParty

1.17.1 Description:

1.17.2 Contents:

buyerPartyReference (exactly one occurrence; of the type PartyReference)

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

1.17.3 Used by:

- Complex type: CreditEventNotice

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

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

1.18 OptionBase

1.18.1 Description:

A type for defining the common features of options

1.18.2 Contents:

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

- The base type which all FpML products extend.

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

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

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

1.18.3 Used by:

- Complex type: OptionBaseExtended

1.18.4 Derived Types:

- Complex type: OptionBaseExtended

1.18.5 Figure:

1.18.6 Schema Fragment:

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


1.19 OptionBaseExtended

1.19.1 Description:

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

1.19.2 Contents:

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

- A type for defining the common features of options

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

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

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

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

Either

notionalReference (exactly one occurrence; of the type NotionalAmountReference)

Or

notionalAmount (exactly one occurrence; of the type Money)

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

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

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

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

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

1.19.3 Used by:

- Complex type: BondOption
- Complex type: CreditDefaultSwapOption

1.19.4 Derived Types:

- Complex type: BondOption
- Complex type: CreditDefaultSwapOption

1.19.5 Figure:

1.19.6 Schema Fragment:

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

```

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

```

1.20 OptionFeature

1.20.1 Description:

A type for defining option features.

1.20.2 Contents:

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

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

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

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

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

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

1.20.3 Used by:

- Complex type: OptionBaseExtended

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

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

1.21 OptionStrike

1.21.1 Description:

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

1.21.2 Contents:

Either

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

Or

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

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

1.21.3 Used by:

- Complex type: BondOptionStrike
- Complex type: StrikeSpread

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

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

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

1.22 PassThrough

1.22.1 Description:

Type which contains pass through payments.

1.22.2 Contents:

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

1.22.3 Used by:

- Complex type: OptionFeatures

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

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

1.23 PassThroughItem

1.23.1 Description:

Type to represent a single pass through payment.

1.23.2 Contents:

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

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

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

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

1.23.3 Used by:

- Complex type: PassThrough

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

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

1.24 Premium

1.24.1 Description:

A type for defining a premium.

1.24.2 Contents:

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

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

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

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

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

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

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

1.24.3 Used by:

- Complex type: OptionBaseExtended

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

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


1.25 PubliclyAvailableInformation

1.25.1 Description:

1.25.2 Contents:

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

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

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

1.25.3 Used by:

- Complex type: CreditEventNotice

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

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

1.26 Quanto

1.26.1 Description:

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

1.26.2 Contents:

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

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

1.26.3 Used by:

- Complex type: FxFeature

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

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

1.27 Restructuring

1.27.1 Description:

1.27.2 Contents:

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

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

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

1.27.3 Used by:

- Complex type: CreditEvents

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless multiple
          holder obligation is not specified restructurings are limited
          to multiple holder obligations. A multiple holder obligation
          means an obligation that is held by more than three holders
          that are not affiliates of each other and where at least two
          thirds of the holders must agree to the event that
          constitutes the restructuring credit event. ISDA 2003 Term:
          Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Presence of this element indicates that Section 3.9 of the
          2003 Credit Derivatives Definitions shall apply. Absence of
          this element indicates that Section 3.9 shall not apply.
          NOTE: Not allowed under ISDA Credit 1999.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.28 RestructuringType

1.28.1 Description:

1.28.2 Contents:

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

•

1.28.3 Used by:

- Complex type: Restructuring

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

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

1.29 StrategyFeature

1.29.1 Description:

A type for definining equity option simple strategy features

1.29.2 Contents:

Either

strikeSpread (exactly one occurrence; of the type StrikeSpread)

Or

calendarSpread (exactly one occurrence; of the type CalendarSpread)

1.29.3 Used by:

- Complex type: EquityDerivativeBase

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

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

1.30 StrikeSpread

1.30.1 Description:

A type for defining a strike spread feature

1.30.2 Contents:

upperStrike (exactly one occurrence; of the type OptionStrike)

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

1.30.3 Used by:

- Complex type: StrategyFeature

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

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

1.31 Trigger

1.31.1 Description:

Trigger point at which feature is effective

1.31.2 Contents:

Either

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

Or

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

1.31.3 Used by:

- Complex type: TriggerEvent

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Trigger-Niveau, bei dem bestimmte Merkmale einsetzen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Triggerniveau, ausgedrückt als Prozentsatz.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice between either an explicit representation of Credit
        Events, or Credit Events defined elsewhere in the document
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="creditEvents" type="CreditEvents"/>
    <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
  </xsd:choice>
</xsd:complexType>
```

1.32 TriggerEvent

1.32.1 Description:

Observation point for trigger

1.32.2 Contents:

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

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

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

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

1.32.3 Used by:

- Complex type: Barrier
- Complex type: Knock

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

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



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

2 Groups

2.1 OptionBaseFeature.model

2.1.1 Description:

A model group containing Option Base Feature Elements

2.1.2 Contents:

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

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

2.1.3 Used by:

- Complex type: OptionFeature

2.1.4 Figure:

2.1.5 Schema Fragment:

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

2.2 OptionDenomination.model

2.2.1 Description:

A model group containing the option denomination components.

2.2.2 Contents:

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

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

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

2.2.3 Used by:

- Complex type: OptionBaseExtended

2.2.4 Figure:

2.2.5 Schema Fragment:

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

2.3 OptionFeature.model

2.3.1 Description:

A model group containing Option Base Feature Elements

2.3.2 Contents:

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

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

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

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

2.3.3 Used by:

- Complex type: OptionFeature

2.3.4 Figure:

2.3.5 Schema Fragment:

```
<xsd:group name="OptionFeature.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing Option Base Feature Elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Option, deren Bewertung auf einem Durchschnittspreis basiert.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Option mit Barrier-Merkmal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-Spezifikation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pass through payments from the underlyer, such as dividends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

2.4 OptionSettlement.model

2.4.1 Description:

A group which has Option Settlement elements

2.4.2 Contents:

settlementType (exactly one occurrence; of the type SettlementTypeEnum)

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

Either

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

Or

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

2.4.3 Used by:

- Complex type: OptionBaseExtended

2.4.4 Figure:

2.4.5 Schema Fragment:

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

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4">
  <xsd:include schemaLocation="fpml-asset-4-4.xsd"/>
  <xsd:complexType name="Asian">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        As per ISDA 2002 Definitions
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Im Sinne der ISDA-Definitionen von 2002.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:complexType>
  <xsd:sequence>
    <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
    <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The factor of strike.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Strike-Faktor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging in period.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Averaging-In-Zeitraum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging out period.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Averaging-Out-Zeitraum.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingPeriod">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Period over which an average value is taken
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer amerikanischen Aktienoption. Diese Einheit leitet sich ab vom Typ "AmericanExerciseBase".
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A Equity Derivative schedule.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zeitplan für Aktienderivate.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Averaging DateTimes
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Für die Durchschnittsbildung herangezogene Daten und Zeiten.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:element name="marketDisruption" type="MarketDisruption">
```

```

    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The market disruption event as defined by ISDA 2002
        Definitions
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Marktunterbrechung im Sinne der ISDA-Definitionen von 2002.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingSchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Methode zur Generierung einer Reihe von Terminen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period end date.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Letzter Tag eines Durchschnittszeitraums.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequency" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequencyType" type="FrequencyType">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency type
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Art der Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="weekNumber" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule week number.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Wochenzahl im Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Day of the Week
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Barrier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      As per ISDA 2002 Definitions.
    </xsd:documentation>
  </xsd:annotation>

```



```

<xsd:documentation xml:lang="de">
  Im Sinne der ISDA-Definitionen von 2002.
</xsd:documentation>
</xsd:annotation>
</xsd:sequence>
<xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A trigger level approached from beneath.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Von unten ausgelöstes Trigger-Niveau.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A trigger level approached from above.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Von oben ausgelöstes Trigger-Niveau.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Composite">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the conditions to be applied for converting into a
      reference currency when the actual currency rate is not
      determined upfront.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified as some offset to another date (the anchor
          date).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and,
          optionally, fixing time) to be used for determining a
          currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CreditEventNotice">
  <xsd:sequence>
    <xsd:element name="notifyingParty" type="NotifyingParty">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pointer style references to a party identifier defined
          elsewhere in the document. The notifying party is the party
          that notifies the other party when a credit event has
          occurred by means of a credit event notice. If more than
          one party is referenced as being the notifying party then

```

```

        either party may notify the other of a credit event
        occurring. ISDA 2003 Term: Notifying Party
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="businessCenter" type="BusinessCenter" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Inclusion of this business center element implies that
            Greenwich Mean Time in Section 3.3 of the 2003 ISDA Credit
            Derivatives Definitions is replaced by the local time of
            the city indicated by the businessCenter element value.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="publiclyAvailableInformation" type="PubliclyAvailableInformation" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A specified condition to settlement. Publicly available
            information means information that reasonably confirms any
            of the facts relevant to determining that a credit event or
            potential repudiation/moratorium, as applicable, has
            occurred. The ISDA defined list (2003) is the market
            standard and is considered comprehensive, and a minimum of
            two differing public sources must have published the
            relevant information, to declare a Credit Event. ISDA 2003
            Term: Notice of Publicly Available Information Applicable
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="CreditEvents">
    <xsd:sequence>
        <xsd:element name="bankruptcy" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A credit event. The reference entity has been dissolved or
                    has become insolvent. It also covers events that may be a
                    precursor to insolvency such as instigation of bankruptcy
                    or insolvency proceedings. Sovereign trades are not subject
                    to Bankruptcy as "technically" a Sovereign cannot become
                    bankrupt. ISDA 2003 Term: Bankruptcy
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="failureToPay" type="FailureToPay" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A credit event. This credit event triggers, after the
                    expiration of any applicable grace period, if the reference
                    entity fails to make due payments in an aggregate amount
                    of not less than the payment requirement on one or more
                    obligations (e.g. a missed coupon payment). ISDA 2003 Term:
                    Failure to Pay
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="failureToPayPrincipal" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A credit event. Corresponds to the failure by the Reference
                    Entity to pay an expected principal amount or the payment
                    of an actual principal amount that is less than the
                    expected principal amount. ISDA 2003 Term: Failure to Pay
                    Principal.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="failureToPayInterest" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A credit event. Corresponds to the failure by the Reference
                    Entity to pay an expected interest amount or the payment of
                    an actual interest amount that is less than the expected
                    interest amount. ISDA 2003 Term: Failure to Pay Interest.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="obligationDefault" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A credit event. One or more of the obligations have become

```

capable of being declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay. ISDA 2003 Term: Obligation Default

```

</xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="obligationAcceleration" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. One or more of the obligations have been declared due and payable before they would otherwise have been due and payable as a result of, or on the basis of, the occurrence of a default, event of default or other similar condition or event other than failure to pay (preferred by the market over Obligation Default, because more definitive and encompasses the definition of Obligation Default - this is more favorable to the Seller). Subject to the default requirement amount. ISDA 2003 Term: Obligation Acceleration
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="repudiationMoratorium" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. The reference entity, or a governmental authority, either refuses to recognise or challenges the validity of one or more obligations of the reference entity, or imposes a moratorium thereby postponing payments on one or more of the obligations of the reference entity. Subject to the default requirement amount. ISDA 2003 Term: Repudiation/Moratorium
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="restructuring" type="Restructuring" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. ISDA 2003 Term: Restructuring
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="distressedRatingsDowngrade" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the rating of the reference obligation is downgraded to a distressed rating level. From a usage standpoint, this credit event is typically not applicable in case of RMBS trades.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="maturityExtension" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier fails to make principal payments as expected.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="writedown" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A credit event. Results from the fact that the underlier writes down its outstanding principal amount.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="defaultRequirement" type="Money" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      In relation to certain credit events, serves as a threshold for Obligation Acceleration, Obligation Default, Repudiation/Moratorium and Restructuring. Market standard is USD 10,000,000 (JPY 1,000,000,000 for all Japanese Yen trades). This is applied on an aggregate or total basis
    </xsd:documentation>
  </xsd:annotation>

```

```

        across all Obligations of the Reference Entity. Used to
        prevent technical/operational errors from triggering credit
        events. ISDA 2003 Term: Default Requirement
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="creditEventNotice" type="CreditEventNotice" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A specified condition to settlement. An irrevocable written
            or verbal notice that describes a credit event that has
            occurred. The notice is sent from the notifying party
            (either the buyer or the seller) to the counterparty. It
            provides information relevant to determining that a credit
            event has occurred. This is typically accompanied by
            Publicly Available Information. ISDA 2003 Term: Credit
            Event Notice
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="optional"/>
</xsd:complexType>
<xsd:complexType name="CreditEventsReference">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Reference to credit events.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Reference">
            <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="CreditEvent
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FailureToPay">
    <xsd:sequence>
        <xsd:element name="gracePeriodExtension" type="GracePeriodExtension" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates whether or not a
                    grace period extension is applicable. ISDA 2003 Term: Grace
                    Period Extension Applicable
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentRequirement" type="Money" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies a threshold for the failure to pay credit event.
                    Market standard is USD 1,000,000 (JPY 100,000,000 for
                    Japanese Yen trades) or its equivalent in the relevant
                    obligation currency. This is applied on an aggregate basis
                    across all Obligations of the Reference Entity. Intended to
                    prevent technical/operational errors from triggering credit
                    events. ISDA 2003 Term: Payment Requirement
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeaturePayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Payment made following trigger occurrence.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Nach Eintritt des Trigger-Ereignisses erfolgende Zahlung.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:choice>
            <xsd:element name="levelPercentage" type="xsd:decimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The trigger level percentage.
                    </xsd:documentation>
                    <xsd:documentation xml:lang="de">
                        Triggerniveau, ausgedrückt als Prozentsatz.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>

```

```

    <xsd:element name="amount" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The monetary quantity in currency units.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="time" type="TimeTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The feature payment time.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zeitpunkt der aus dem Optionsmerkmal resultierenden
        Zahlung.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The feature payment date.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Datum der aus dem Optionsmerkmal resultierenden Zahlung.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FrequencyType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Frequency Type
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:token">
      <xsd:attribute name="frequencyTypeScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FxFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Fx Features.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Devisenbestandteilen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="referenceCurrency" type="IdentifiedCurrency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference currency of the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="composite" type="Composite">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            If "Composite" is specified as the Settlement Type in the
            relevant Transaction Supplement, an amount in the
            Settlement Currency, determined by the Calculation Agent
            as being equal to the number of Options exercised or
            deemed exercised, multiplied by: (Settlement Price -
            Strike Price) / (Strike Price - Settlement Price) x
            Multiplier provided that if the above is equal to a
            negative amount the Option Cash Settlement Amount shall
            be deemed to be zero.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>

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<xsd:element name="quanto" type="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If "Quanto" is specified as the Settlement Type in the
      relevant Transaction Supplement, an amount, as determined
      by the Calculation Agent in accordance with the Section
      8.2 of the Equity Definitions
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="crossCurrency" type="Composite">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      If "Cross-Currency" is specified as the Settlement Type
      in the relevant Transaction Supplement, an amount in the
      Settlement Currency, determined by the Calculation Agent
      as being equal to the number of Options exercised or
      deemed exercised, multiplied by: (Settlement Price -
      Strike Price) / (Strike Price - Settlement Price) x
      Multiplier x one unit of the Reference Currency converted
      into an amount in the Settlement Currency using the rate
      of exchange of the Settlement Currency as quoted on the
      Reference Price Source on the Valuation Date, provided
      that if the above is equal to a negative amount the
      Option Cash Settlement Amount shall be deemed to be zero
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="GracePeriodExtension">
  <xsd:sequence>
    <xsd:element name="gracePeriod" type="Offset" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of calendar or business days after any due date
          that the reference entity has to fulfil its obligations
          before a failure to pay credit event is deemed to have
          occurred. ISDA 2003 Term: Grace Period
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Knock">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock
      Out means option to exercise goes out of existence
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Knock-in" bedeutet, dass eine Option durch das Überschreiten
      aktiviert wird. "Knock-out" bedeutet, dass eine Option nach dem
      Überschreiten erlischt.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock in.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-In.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock out.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-Out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MarketDisruption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

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    Defines the handling of an averaging date market disruption for
    an equity derivative transaction.
  </xsd:documentation>
</xsd:annotation>
<xsd:simpleContent>
  <xsd:extension base="xsd:normalizedString">
    <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpm1
  </xsd:extension>
</xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="NotifyingParty">
  <xsd:sequence>
    <xsd:element name="buyerPartyReference" type="PartyReference"/>
    <xsd:element name="sellerPartyReference" type="PartyReference" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionBase" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of options
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction. From a usage
              standpoint, put/call is the default option type, while
              payer/receiver indicator is used for options index
              credit default swaps, consistently with the industry
              practice. Straddle is used for the case of straddle
              strategy, that combine a call and a put with the same
              strike.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Art der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionBaseExtended" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Base type for options starting with the 4-3 release, until we
      refactor the schema as part of the 5-0 release series
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="OptionBase">
      <xsd:sequence>
        <xsd:element name="premium" type="Premium" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The option premium payable by the buyer to the seller
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="exercise"/>
        <xsd:element name="exerciseProcedure" type="ExerciseProcedure">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A set of parameters defining procedures associated with
              the exercise.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="feature" type="OptionFeature" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An Option feature such as quanto, asian, barrier, knock
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A choice between an explicit representation of the

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        notional amount, or a reference to a notional amount
        defined elsewhere in this document
    </xsd:documentation>
</xsd:annotation>
<xsd:element name="notionalReference" type="NotionalAmountReference"/>
<xsd:element name="notionalAmount" type="Money"/>
</xsd:choice>
<xsd:group ref="OptionDenomination.model" minOccurs="0"/>
<xsd:group ref="OptionSettlement.model"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="OptionFeature">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining option features.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="OptionBaseFeature.model"/>
        <xsd:group ref="OptionFeature.model"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="OptionStrike">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining the strike price for an equity option. The
            strike price is either: (i) in respect of an index option
            transaction, the level of the relevant index specified or
            otherwise determined in the transaction; or (ii) in respect of
            a share option transaction, the price per share specified or
            otherwise determined in the transaction. This can be expressed
            either as a percentage of notional amount or as an absolute
            value.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition des Strike-Preises für eine Aktienoption.
            Der Strike-Preis ist: (i) bei Indexoptionen der Stand des
            jeweils spezifizierten oder anderweitig in der Transaktion
            bestimmten Index oder (ii) bei Aktienoptionen der Preis jeder
            spezifizierten oder anderweitig in der Transaktion bestimmten
            Aktie. Der Strike-Preis kann entweder als Prozentsatz des
            Nennwertes oder als absoluter Wert angegeben werden.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:choice>
            <xsd:element name="strikePrice" type="xsd:decimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The price or level at which the option has been struck.
                    </xsd:documentation>
                    <xsd:documentation xml:lang="de">
                        Preis oder Niveau als Strike-Preis der Option.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="strikePercentage" type="xsd:decimal">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The price or level expressed as a percentage of the
                        forward starting spot price.
                    </xsd:documentation>
                    <xsd:documentation xml:lang="de">
                        Preis oder Niveau, ausgedrückt als Prozentsatz des für
                        einen künftigen Zeitpunkt ermittelten Spotpreises.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
        <xsd:element name="currency" type="Currency" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The currency in which an amount is denominated.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThrough">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">

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        Type which contains pass through payments.
    </xsd:documentation>
</xsd:annotation>
</xsd:sequence>
<xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            One to many pass through payment items.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThroughItem">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type to represent a single pass through payment.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="underlyerReference" type="AssetReference">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Reference to the underlyer whose payments are being passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="passThroughPercentage" type="xsd:decimal">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Percentage of payments from the underlyer which are passed
                    through.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Premium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining a premium.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="SimplePayment">
            <xsd:sequence>
                <xsd:group ref="Premium.model" minOccurs="0"/>
                <xsd:group ref="PaymentDiscounting.model" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PubliclyAvailableInformation">
    <xsd:sequence>
        <xsd:element name="standardPublicSources" type="Empty" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    If this element is specified, indicates that ISDA defined
                    Standard Public Sources are applicable.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="publicSource" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A public information source, e.g. a particular newspaper or
                    electronic news service, that may publish relevant
                    information used in the determination of whether or not a
                    credit event has occurred. ISDA 2003 Term: Public Source
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="specifiedNumber" type="xsd:positiveInteger" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The minimum number of the specified public information
                    sources that must publish information that reasonably
                    confirms that a credit event has occurred. The market
                    convention is two. ISDA 2003 Term: Specified Number
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>

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    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Determines the currency rate that the seller of the equity
      amounts will apply at each valuation date for converting the
      respective amounts into a currency that is different from the
      currency denomination of the underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="en">
      Specifies the currency conversion rate(s) associated with the
      quanto. One rate will be defined for each pair of currencies
      involved.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and,
          optionally, fixing time) to be used for determining a
          currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Restructuring">
  <xsd:sequence>
    <xsd:element name="restructuringType" type="RestructuringType" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the type of restructuring that is applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleHolderObligation" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          In relation to a restructuring credit event, unless
          multiple holder obligation is not specified restructurings
          are limited to multiple holder obligations. A multiple
          holder obligation means an obligation that is held by more
          than three holders that are not affiliates of each other
          and where at least two thirds of the holders must agree to
          the event that constitutes the restructuring credit event.
          ISDA 2003 Term: Multiple Holder Obligation
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="multipleCreditEventNotices" type="Empty" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Presence of this element indicates that Section 3.9 of the
          2003 Credit Derivatives Definitions shall apply. Absence of
          this element indicates that Section 3.9 shall not apply.
          NOTE: Not allowed under ISDA Credit 1999.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RestructuringType">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="restructuringScheme" type="xsd:anyURI" default="http://www.fpml.org" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>

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</xsd:annotation>
<xsd:choice>
  <xsd:element name="strikeSpread" type="StrikeSpread"/>
  <xsd:element name="calendarSpread" type="CalendarSpread"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="OptionStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Trigger">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trigger point at which feature is effective
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Trigger-Niveau, bei dem bestimmte Merkmale einsetzen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="level" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Trigger-Niveau.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="levelPercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger level percentage.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Triggerniveau, ausgedrückt als Prozentsatz.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between either an explicit representation of Credit
      Events, or Credit Events defined elsewhere in the document
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="creditEvents" type="CreditEvents"/>
  <xsd:element name="creditEventsReference" type="CreditEventsReference"/>
</xsd:choice>
</xsd:complexType>
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Beobachtungspunkt für das Trigger-Ereignis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="AveragingSchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates

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        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Trigger-Tage.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="trigger" type="Trigger">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The trigger level.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Trigger-Niveau.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The feature payment.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Aus dem Optionsmerkmal resultierende Zahlung.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:group name="OptionBaseFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
<xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A quanto or composite FX feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Quanto- oder Komposit-Devisenbestandteil.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A simple strategy feature
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionFeature.model">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A model group containing Option Base Feature Elements
        </xsd:documentation>
    </xsd:annotation>
</xsd:sequence>
<xsd:element name="asian" type="Asian" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An option where and average price is taken on valuation.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Option, deren Bewertung auf einem Durchschnittspreis
            basiert.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="barrier" type="Barrier" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An option with a barrier feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Option mit Barrier-Merkmal.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="knock" type="Knock" minOccurs="0">

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    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A knock feature.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Knock-Spezifikation.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
<xsd:element name="passThrough" type="PassThrough" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Pass through payments from the underlyer, such as
      dividends.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:group>
<xsd:group name="OptionDenomination.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group containing the option denomination components.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="optionEntitlement" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of units of underlyer per option comprised in
          the option transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="entitlementCurrency" type="Currency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          TODO
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="numberOfOptions" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The number of options comprised in the option transaction.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Anzahl von Optionen der Optionstransaktion.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="OptionSettlement.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A group which has Option Settlement elements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
    <xsd:group ref="SettlementAmountOrCurrency.model" minOccurs="0"/>
  </xsd:sequence>
</xsd:group>
</xsd:schema>

```