



**Financial products Markup Language**

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

## ***Version: 4.4***

### **This Version:**

<http://www.fpml.org/spec/fpml-4-4-7-tr-1>

### **Latest Version:**

<http://www.fpml.org/spec/fpml-4-4-7-tr-1>

### **Previous Version:**

<http://www.fpml.org/spec/fpml-4-4-5-lcwg-1/>

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

<http://www.fpml.org/spec/fpml-4-4-7-tr-1/html/fpml-4-4-errata.html>

### **Document built**

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

## 1.1 DividendLeg

### 1.1.1 Description:

Floating Payment Leg of a Dividend Swap.

### 1.1.2 Contents:

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

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

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

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

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

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

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

### 1.1.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.1.4 Derived Types:

### 1.1.5 Figure:

### 1.1.6 Schema Fragment:

```
<xsd:complexType name="DividendLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Floating Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLegUnderlyer">
      <xsd:sequence>
        <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Declared Cash Equivalent Dividend Percentage.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One to many time bounded dividend payment periods, each
              with a fixed strike and dividend payment date per period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="excludeSpecialDividends" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation>
              If present and true, Exclude Special Dividends and
              Memorial Dividends
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
</xsd:element>
<xsd:element name="nonCashDividend" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation>
      If present and true, non cash dividends are applicable
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.2 DividendPeriodPayment

### 1.2.1 Description:

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

### 1.2.2 Contents:

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

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

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

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

**valuationDate** (zero or one occurrence; of the type AdjustableOrRelativeDate) Dividend period amount valuation date.

### 1.2.3 Used by:

- Complex type: DividendLeg

### 1.2.4 Derived Types:

### 1.2.5 Figure:

### 1.2.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriodPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with fixed strike and a dividend
      payment date per period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DividendPeriod">
      <xsd:sequence>
        <xsd:element name="fixedStrike" type="PositiveDecimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed strike.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period amount payment date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend period amount valuation date.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



## 1.3 DividendSwapTransactionSupplement

### 1.3.1 Description:

A Dividend Swap Transaction Supplement.

### 1.3.2 Contents:

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

- The base type which all FpML products extend.

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

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

### 1.3.3 Used by:

- Element: dividendSwapTransactionSupplement

### 1.3.4 Derived Types:

### 1.3.5 Figure:

### 1.3.6 Schema Fragment:

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

## 1.4 FixedPaymentAmount

### 1.4.1 Description:

Fixed payment amount within a Dividend Swap.

### 1.4.2 Contents:

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

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

### 1.4.3 Used by:

- Complex type: FixedPaymentLeg

### 1.4.4 Derived Types:

### 1.4.5 Figure:

### 1.4.6 Schema Fragment:

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

## 1.5 FixedPaymentLeg

### 1.5.1 Description:

Fixed Payment Leg of a Dividend Swap.

### 1.5.2 Contents:

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

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

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

### 1.5.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.5.4 Derived Types:

### 1.5.5 Figure:

### 1.5.6 Schema Fragment:

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

## ***2 Global Elements***

## 2.1 dividendSwapTransactionSupplement

### 2.1.1 Description:

Specifies the structure of the dividend swap transaction supplement.

### 2.1.2 Contents:

Element dividendSwapTransactionSupplement is defined by the complex type DividendSwapTransactionSupplement

### 2.1.3 Used by:

### 2.1.4 Substituted by:

### 2.1.5 Figure:

### 2.1.6 Schema Fragment:

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

### 3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="org.fpml">
  <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-shared-4-4.xsd"/>
  <xsd:complexType name="DividendLeg">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Floating Payment Leg of a Dividend Swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DirectionalLegUnderlyer">
        <xsd:sequence>
          <xsd:element name="declaredCashDividendPercentage" type="NonNegativeDecimal" minOccurs="1" maxOccurs="1">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="declaredCashEquivalentDividendPercentage" type="NonNegativeDecimal" minOccurs="1" maxOccurs="1">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Declared Cash Equivalent Dividend Percentage.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded" minOccurs="1">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One to many time bounded dividend payment periods, each
                with a fixed strike and dividend payment date per
                period.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="excludeSpecialDividends" type="xsd:boolean" minOccurs="0" maxOccurs="1">
            <xsd:annotation>
              <xsd:documentation>
                If present and true, Exclude Special Dividends and
                Memorial Dividends
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="nonCashDividend" type="xsd:boolean" minOccurs="0" maxOccurs="1">
            <xsd:annotation>
              <xsd:documentation>
                If present and true, non cash dividends are applicable
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="DividendPeriodPayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A time bounded dividend period, with fixed strike and a
        dividend payment date per period.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DividendPeriod">
        <xsd:sequence>
          <xsd:element name="fixedStrike" type="PositiveDecimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Fixed strike.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Dividend period amount payment date.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="valuationDate" type="AdjustableOrRelativeDate" minOccurs="0" maxOccurs="1">

```

```

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

```

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