



Financial products Markup Language

FpML - Equity Shared Component Definitions

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Document built

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1 Global Complex Types

1.1 AdditionalDisruptionEvents

1.1.1 Description:

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

1.1.2 Contents:

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

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

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

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

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

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

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

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

1.1.3 Used by:

- Complex type: ExtraordinaryEvents

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

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


1.2 AdditionalPaymentAmount

1.2.1 Description:

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

1.2.2 Contents:

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

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

1.2.3 Used by:

- Complex type: ReturnSwapAdditionalPayment

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

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

1.3 AdjustableDateOrRelativeDateSequence

1.3.1 Description:

1.3.2 Contents:

Either

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

Or

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

1.3.3 Used by:

- Complex type: EquityValuation

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AdjustableDateOrRelativeDateSequence">
  <xsd:choice>
    <xsd:element name="adjustableDate" type="AdjustableDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date that shall be subject to adjustment if it would
          otherwise fall on a day that is not a business day in the
          specified business centers, together with the convention for
          adjusting the date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A date specified in relation to some other date defined in
          the document (the anchor date), where there is the
          opportunity to specify a combination of offset rules. This
          component will typically be used for defining the valuation
          date in relation to the payment date, as both the currency
          and the exchange holiday calendars need to be considered.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.4 Asian

1.4.1 Description:

As per ISDA 2002 Definitions

1.4.2 Contents:

averagingInOut (exactly one occurrence; of the type AveragingInOutEnum)

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

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

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

1.4.3 Used by:

- Complex type: OptionFeatures

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

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


1.5 AveragingPeriod

1.5.1 Description:

Period over which an average value is taken

1.5.2 Contents:

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

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

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

1.5.3 Used by:

- Complex type: Asian

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

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

1.6 Barrier

1.6.1 Description:

As per ISDA 2002 Definitions.

1.6.2 Contents:

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

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

1.6.3 Used by:

- Complex type: OptionFeatures

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

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

1.7 Composite

1.7.1 Description:

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

1.7.2 Contents:

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

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

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

1.7.3 Used by:

- Complex type: FxFeature

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

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

1.8 Compounding

1.8.1 Description:

Specifies the compounding method and the compounding rate.

1.8.2 Contents:

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

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

1.8.3 Used by:

- Complex type: InterestCalculation

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

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

1.9 CompoundingRate

1.9.1 Description:

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

1.9.2 Contents:

Either

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

Or

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

1.9.3 Used by:

- Complex type: Compounding

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

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

1.10 EquityCorporateEvents

1.10.1 Description:

A type for defining the merger events and their treatment.

1.10.2 Contents:

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

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

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

1.10.3 Used by:

- Complex type: ExtraordinaryEvents

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

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

</xsd:complexType>

1.11 EquityPremium

1.11.1 Description:

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

1.11.2 Contents:

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

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

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

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

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

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

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

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

1.11.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to describe the amount paid for an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Beschreibung des für eine Aktienoption gezahlten
      Betrages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```



```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies whether or not the premium is to be paid in the
        style of payments under an interest rate swap contract.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Gibt die Zahlbarkeit der Prämie in Form von
        Zinsswap-Zahlungsströmen an.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="pricePerOption" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount of premium to be paid expressed as a function of
        the number of options.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zahlbare Prämie in Abhängigkeit von der Anzahl der Optionen.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount of premium to be paid expressed as a percentage of
        the notional value of the transaction. A percentage of 5%
        would be expressed as 0.05.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
        der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
        dargestellt.)
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.12 EquitySchedule

1.12.1 Description:

Method of generating a series of dates.

1.12.2 Contents:

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

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

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

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

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

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

1.12.3 Used by:

- Complex type: AveragingPeriod
- Complex type: TriggerEvent

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

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

1.13 EquityStrike

1.13.1 Description:

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

1.13.2 Contents:

Either

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

Or

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

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

1.13.3 Used by:

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

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

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

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

1.14 EquityValuation

1.14.1 Description:

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

1.14.2 Contents:

Either

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

Or

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

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

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

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

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

1.14.3 Used by:

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

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ, mit dem Zeitpunkt und Art der Bewertung einer Aktienoption
      bestimmt wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning as
            defined in the ISDA 2002 Equity Derivatives Definitions.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            "Bewertungstag" im Sinne der ISDA-Definitionen zu
            Aktienderivaten von 2002.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the interim equity valuation dates of the swap.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```

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

```

1.15 ExtraordinaryEvents

1.15.1 Description:

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

1.15.2 Contents:

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

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

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

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

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

Either

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

Or

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

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

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

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

1.15.3 Used by:

- Complex type: `EquityDerivativeLongFormBase`
- Complex type: `ReturnSwap`

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

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



```

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

```

1.16 FeaturePayment

1.16.1 Description:

Payment made following trigger occurrence.

1.16.2 Contents:

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

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

Either

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

Or

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

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

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

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

1.16.3 Used by:

- Complex type: TriggerEvent

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

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

1.17 FxFeature

1.17.1 Description:

A type for defining Fx Features.

1.17.2 Contents:

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

Either

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

Or

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

Or

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

1.17.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: EquityDerivativeBase
- Complex type: ReturnLeg

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

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

```

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

```

1.18 IndexAdjustmentEvents

1.18.1 Description:

1.18.2 Contents:

indexModification (exactly one occurrence; of the type IndexEventConsequenceEnum)

indexCancellation (exactly one occurrence; of the type IndexEventConsequenceEnum)

indexDisruption (exactly one occurrence; of the type IndexEventConsequenceEnum)

1.18.3 Used by:

- Complex type: ExtraordinaryEvents

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

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

1.19 InterestCalculation

1.19.1 Description:

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

1.19.2 Contents:

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

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

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

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

1.19.3 Used by:

- Complex type: InterestLeg

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

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

1.20 InterestCalculationReference

1.20.1 Description:

Reference to an interest calculation component.

1.20.2 Contents:

1.20.3 Used by:

- Complex type: CompoundingRate

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="InterestCalculationReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an interest calculation component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestCalculationReference"/>
</xsd:complexType>
```


1.21 InterestLeg

1.21.1 Description:

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

1.21.2 Contents:

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

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

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

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

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

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

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

1.21.3 Used by:

- Element: interestLeg

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="InterestLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the fixed income leg of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPeriodDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Component that holds the various dates used to specify
              the interest leg of the equity swap. It is used to define
              the InterestPeriodDates identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically combine
              the actual amount (using the notional component defined
              by the FpML industry group) and the determination method.
              When used in the interest leg, the definition will
              typically point to the definition of the equity leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestAmount" type="LegAmount">
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies, in relation to each Interest Payment Date, the
    amount to which the Interest Payment Date relates. Unless
    otherwise specified, this term has the meaning defined in
    the ISDA 2000 ISDA Definitions.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="interestCalculation" type="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg
      of the equity swap. Includes the floating or fixed rate
      calculation definitions, along with the determination of
      the day count fraction.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="stubCalculationPeriod" type="StubCalculationPeriod" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the stub calculation period
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.22 InterestLegCalculationPeriodDates

1.22.1 Description:

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

1.22.2 Contents:

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

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

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

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

1.22.3 Used by:

- Complex type: InterestLeg

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Component that holds the various dates used to specify the
      interest leg of the equity swap. It is used to define the
      InterestPeriodDates identifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the effective date of the equity swap. This global
          element is valid within the equity swaps namespace. Within
          the FpML namespace, another effectiveDate global element has
          been defined, that is different in the sense that it does not
          propose the choice of referring to another date in the
          document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the termination date of the equity swap. This
          global element is valid within the equity swaps namespace.
          Within the FpML namespace, another terminationDate global
          element has been defined, that is different in the sense that
          it does not propose the choice of referring to another date in
          the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="interestLegResetDates" type="InterestLegResetDates">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reset dates of the interest leg of the swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="interestLegPaymentDates" type="AdjustableOrRelativeDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the payment dates of the interest leg of the swap.
            When defined in relation to a date specified somewhere else
            in the document (through the relativeDates component), this
            element will typically point to the payment dates of the
            equity leg of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>

```

1.23 InterestLegCalculationPeriodDatesReference

1.23.1 Description:

Reference to the calculation period dates of the interest leg.

1.23.2 Contents:

1.23.3 Used by:

- Complex type: InterestLegResetDates

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="InterestLegCalculationPeriodDatesReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to the calculation period dates of the interest leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestLegCalcula
</xsd:complexType>
```

1.24 InterestLegResetDates

1.24.1 Description:

1.24.2 Contents:

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

Either

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

Or

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

1.24.3 Used by:

- Complex type: InterestLegCalculationPeriodDates

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

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

1.25 Knock

1.25.1 Description:

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

1.25.2 Contents:

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

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

1.25.3 Used by:

- Complex type: OptionFeatures

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

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

1.26 LegAmount

1.26.1 Description:

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

1.26.2 Contents:

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

Either

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

Or

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

Or

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

Or

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

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

1.26.3 Used by:

- Complex type: ReturnSwapAmount
- Complex type: InterestLeg

1.26.4 Derived Types:

- Complex type: ReturnSwapAmount

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="LegAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the amount that will paid or received on each
      of the payment dates. This type is used to define both the Equity
      Amount and the Interest Amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Currency in which the payment relating to the leg amount
          (equity amount or interest amount) or the dividend will be
          denominated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="referenceAmount" type="ReferenceAmount">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the reference Amount when this term either
            corresponds to the standard ISDA Definition (either the
```



```

        2002 Equity Definition for the Equity Amount, or the 2000
        Definition for the Interest Amount), or points to a term
        defined elsewhere in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="formula" type="Formula">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies a formula, with its description and components.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="encodedDescription" type="xsd:base64Binary">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Description of the leg amount when represented through an
            encoded image.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="variance" type="Variance">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies Variance for Variance Leg
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the date ion which a calculation or an observation
            will be performed for the purpose of defining the Equity
            Amount, and in accordance to the definition terms of this
            latter.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.27 MakeWholeProvisions

1.27.1 Description:

1.27.2 Contents:

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

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

1.27.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

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

1.28 MarketDisruption

1.28.1 Description:

1.28.2 Contents:

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

•

1.28.3 Used by:

- Complex type: AveragingPeriod

1.28.4 Derived Types:

1.28.5 Figure:

1.28.6 Schema Fragment:

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

1.29 OptionFeatures

1.29.1 Description:

A type for defining option features.

1.29.2 Contents:

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

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

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

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

1.29.3 Used by:

- Complex type: EquityDerivativeLongFormBase

1.29.4 Derived Types:

1.29.5 Figure:

1.29.6 Schema Fragment:

```
<xsd:complexType name="OptionFeatures">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining option features.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Optionsbestandteilen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="asian" type="Asian" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option where and average price is taken on valuation.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Option, deren Bewertung auf einem Durchschnittspreis basiert.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="barrier" type="Barrier" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An option with a barrier feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Option mit Barrier-Merkmal.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knock" type="Knock" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A knock feature.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-Spezifikation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Pass through payments from the underlyer, such as dividends.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.30 PassThrough

1.30.1 Description:

Type which contains pass through payments.

1.30.2 Contents:

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

1.30.3 Used by:

- Complex type: OptionFeatures

1.30.4 Derived Types:

1.30.5 Figure:

1.30.6 Schema Fragment:

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

1.31 PassThroughItem

1.31.1 Description:

Type to represent a single pass through payment.

1.31.2 Contents:

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

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

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

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

1.31.3 Used by:

- Complex type: PassThrough

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

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

1.32 PrincipalExchangeAmount

1.32.1 Description:

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

1.32.2 Contents:

Either

amountRelativeTo (exactly one occurrence; of the type AmountReference)

Or

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

Or

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

1.32.3 Used by:

- Complex type: PrincipalExchangeDescriptions

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

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

1.33 PrincipalExchangeDescriptions

1.33.1 Description:

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

1.33.2 Contents:

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

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

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

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

1.33.3 Used by:

- Complex type: PrincipalExchangeFeatures

1.33.4 Derived Types:

1.33.5 Figure:

1.33.6 Schema Fragment:

```
<xsd:complexType name="PrincipalExchangeDescriptions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies each of the characteristics of the principal exchange
      cashflows, in terms of paying/receiving counterparties, amounts
      and dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the principal exchange amount, either by explicitly
          defining it, or by point to an amount defined somewhere else
          in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which each of the principal exchanges will take
          place. This date is either explicitly stated, or is defined by
          reference to another date in the swap document. In this
          latter case, it will typically refer to one other date of the
          equity leg: either the effective date (initial exchange), or
          the last payment date (final exchange).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```


1.34 PrincipalExchangeFeatures

1.34.1 Description:

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

1.34.2 Contents:

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

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

1.34.3 Used by:

- Complex type: ReturnSwap

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

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

1.35 Quanto

1.35.1 Description:

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

1.35.2 Contents:

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

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

1.35.3 Used by:

- Complex type: FxFeature

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When present without child elements this type indicate that a
      Quanto feature is in use Child elements are used to specify the
      currency conversion rate(s) associated with the quanto. One rate
      will be defined for each pair of currencies involved.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and, optionally,
          fixing time) to be used for determining a currency conversion
          rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.36 Representations

1.36.1 Description:

A type for defining ISDA 2002 Equity Derivative Representations

1.36.2 Contents:

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

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

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

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

1.36.3 Used by:

- Complex type: ExtraordinaryEvents

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

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

1.37 Return

1.37.1 Description:

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

1.37.2 Contents:

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

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

1.37.3 Used by:

- Complex type: DeprecatedEquityLeg
- Complex type: ReturnLeg

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

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

1.38 ReturnLeg

1.38.1 Description:

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

1.38.2 Contents:

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

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

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

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

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

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

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

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

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

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

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

1.38.3 Used by:

- Element: returnLeg

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="ReturnLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return leg of a return type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the effective date of the return leg of the
```

```

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

```

```
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Quanto- oder Komposit-Devisenbestandteil.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.39 ReturnLegValuation

1.39.1 Description:

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

1.39.2 Contents:

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

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

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

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

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

1.39.3 Used by:

- Complex type: ReturnLeg

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

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



```

        as a determination method, or by reference to another value
        specified in the swap document.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="valuationPriceFinal" type="ReturnLegValuationPrice">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the final valuation price of the underlyer. This
            price can be expressed either as an actual amount/currency,
            as a determination method, or by reference to another value
            specified in the swap document.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityPaymentDates" in versions prior to FpML
            4.2 Second Working Draft. Specifies the payment dates of the
            swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.40 ReturnLegValuationPrice

1.40.1 Description:

1.40.2 Contents:

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

- A type describing the strike price.

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

1.40.3 Used by:

- Complex type: ReturnLegValuation

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

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

1.41 ReturnSwap

1.41.1 Description:

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

1.41.2 Contents:

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

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

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

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

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

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

1.41.3 Used by:

- Element: equitySwap
- Element: returnSwap

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwap">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing return swaps including equity swaps (long
      form), total return swaps, and variance swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the principal exchange features of the equity
              swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies additional payment(s) between the principal
              parties to the trade. This component extends some of the
              features of the additionalPayment component developed by
              the FpML industry group. Appropriate discussions will
              determine whether it would be appropriate to extend the
              shared component in order to meet the further
              requirements of equity swaps.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0" maxOccurs="1">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies, for one or for both the parties to the trade,
              the date from which it can early terminate it.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Specifies, for one or for both the parties to the trade,
    the date from which it can early terminate it.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, specifies events
      affecting the issuer of those shares that may require the
      terms of the transaction to be adjusted.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Ist der Basiswert eine Aktie, werden hiermit Ereignisse
      angegeben, die den Emittenten der Aktie betreffen und die
      eine Anpassung der Transaktionsbedingungen erfordern
      können.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.42 ReturnSwapAdditionalPayment

1.42.1 Description:

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

1.42.2 Contents:

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

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

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

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

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

1.42.3 Used by:

- Complex type: ReturnSwap

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapAdditionalPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the additional payment(s) between the principal
      parties to the trade. This component extends some of the features
      of the additionalPayment component previously developed in FpML.
      Appropriate discussions will determine whether it would be
      appropriate to extend the shared component in order to meet the
      further requirements of equity swaps.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the amount of the fee along with, when applicable,
          the formula that supports its determination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the value date of the fee payment/receipt.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

1.43 ReturnSwapAmount

1.43.1 Description:

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

1.43.2 Contents:

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

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

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

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

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

1.43.3 Used by:

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

1.43.4 Derived Types:

- Complex type: VarianceAmount

1.43.5 Figure:

1.43.6 Schema Fragment:

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

1.44 ReturnSwapBase

1.44.1 Description:

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

1.44.2 Contents:

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

- The base type which all FpML products extend.

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

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

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

1.44.3 Used by:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

1.44.4 Derived Types:

- Complex type: EquitySwapTransactionSupplement
- Complex type: ReturnSwap

1.44.5 Figure:

1.44.6 Schema Fragment:

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

1.45 ReturnSwapEarlyTermination

1.45.1 Description:

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

1.45.2 Contents:

partyReference (exactly one occurrence; of the type PartyReference)

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

1.45.3 Used by:

- Complex type: ReturnSwap

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

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


1.46 ReturnSwapLeg

1.46.1 Description:

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

1.46.2 Contents:

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

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

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

1.46.3 Used by:

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

1.46.4 Derived Types:

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

1.46.5 Figure:

1.46.6 Schema Fragment:

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

1.47 ReturnSwapNotional

1.47.1 Description:

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

1.47.2 Contents:

Either

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

Or

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

Or

amountRelativeTo (exactly one occurrence; of the type AmountReference)

1.47.3 Used by:

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

1.47.4 Derived Types:

1.47.5 Figure:

1.47.6 Schema Fragment:

```
<xsd:complexType name="ReturnSwapNotional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional of return type swap. When used in the
      equity leg, the definition will typically combine the actual
      amount (using the notional component defined by the FpML industry
      group) and the determination method. When used in the interest
      leg, the definition will typically point to the definition of the
      equity leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.48 ReturnSwapPaymentDates

1.48.1 Description:

A type describing the return payment dates of the swap.

1.48.2 Contents:

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

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

1.48.3 Used by:

- Complex type: ReturnLegValuation

1.48.4 Derived Types:

1.48.5 Figure:

1.48.6 Schema Fragment:

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

1.49 StartingDate

1.49.1 Description:

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

1.49.2 Contents:

Either

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

Or

adjustableDate (exactly one occurrence; of the type AdjustableDate)

1.49.3 Used by:

- Complex type: ReturnSwapEarlyTermination
- Complex type: VarianceAmount

1.49.4 Derived Types:

1.49.5 Figure:

1.49.6 Schema Fragment:

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

1.50 StubCalculationPeriod

1.50.1 Description:

A type describing the Stub Calculation Period

1.50.2 Contents:

Either

finalStub (exactly one occurrence; of the type Stub)

1.50.3 Used by:

- Complex type: InterestLeg

1.50.4 Derived Types:

1.50.5 Figure:

1.50.6 Schema Fragment:

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

1.51 Trigger

1.51.1 Description:

Trigger point at which feature is effective

1.51.2 Contents:

Either

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

Or

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

1.51.3 Used by:

- Complex type: TriggerEvent

1.51.4 Derived Types:

1.51.5 Figure:

1.51.6 Schema Fragment:

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

1.52 TriggerEvent

1.52.1 Description:

Observation point for trigger

1.52.2 Contents:

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

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

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

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

1.52.3 Used by:

- Complex type: Barrier
- Complex type: Knock

1.52.4 Derived Types:

1.52.5 Figure:

1.52.6 Schema Fragment:

```
<xsd:complexType name="TriggerEvent">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Observation point for trigger
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Beobachtungspunkt für das Trigger-Ereignis.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A Equity Derivative schedule.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zeitplan für Aktienderivate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="triggerDates" type="DateList" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trigger Dates
        </xsd:documentation>
        <xsd: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>
```


1.53 Variance

1.53.1 Description:

A type describing the variance amount of a variance swap

1.53.2 Contents:

Either

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

Or

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

varianceAmount (exactly one occurrence; of the type Money)

Either

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

Or

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

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

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

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

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

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

1.53.3 Used by:

- Complex type: LegAmount

1.53.4 Derived Types:

1.53.5 Figure:

1.53.6 Schema Fragment:

```
<xsd:complexType name="Variance">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the variance amount of a variance swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="initialLevel" type="xsd:decimal"/>
      <xsd:element name="closingLevel" type="xsd:boolean"/>
    </xsd:choice>
    <xsd:element name="varianceAmount" type="Money"/>
    <xsd:choice>
      <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
      <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
    </xsd:choice>
    <xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
    <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          For use when varianceCap is applicable. Contains the scaling
          factor of the Variance Cap that can differ on a
          trade-by-trade basis in the European market. For example, a
          Variance Cap of  $2.5^2 \times$  Variance Strike Price has an
```

```
        unadjustedVarianceCap of 2.5.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="1" maxOccurs="1"/>
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Vega Notional represents the approximate gain/loss at
      maturity for a 1% difference between RVol (realised vol) and
      KVol (strike vol). It does not necessarily represent the Vega
      Risk of the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
```

1.54 VarianceAmount

1.54.1 Description:

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

1.54.2 Contents:

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

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

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

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

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

1.54.3 Used by:

- Complex type: VarianceLeg

1.54.4 Derived Types:

1.54.5 Figure:

1.54.6 Schema Fragment:

```
<xsd:complexType name="VarianceAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies, in relation to each Equity Payment Date, the amount to
      which the Equity Payment Date relates for Variance Swaps. Unless
      otherwise specified, this term has the meaning defined in the
      ISDA 2002 Equity Derivatives Definitions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
      <xsd:sequence>
        <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Typically specified as a number of days following the
              valuation date, such as one settlement cycle following
              the valuation date. Number of days can vary in the
              European market.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The start of the period over which observations are made
              to determine the variance. Used when the date differs
              from the trade date such as for forward starting variance
              swaps.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">

```

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

1.55 VarianceLeg

1.55.1 Description:

A type describing the variance leg of the equity swap.

1.55.2 Contents:

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

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

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

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

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

1.55.3 Used by:

- Element: varianceLeg

1.55.4 Derived Types:

1.55.5 Figure:

1.55.6 Schema Fragment:

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

2 Global Elements

2.1 interestLeg

2.1.1 Description:

The fixed income amounts of the return type swap.

2.1.2 Contents:

Element interestLeg is defined by the complex type InterestLeg

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

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

2.2 returnLeg

2.2.1 Description:

Return amounts of the return type swap.

2.2.2 Contents:

Element returnLeg is defined by the complex type ReturnLeg

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

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


2.3 returnSwap

2.3.1 Description:

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

2.3.2 Contents:

Element returnSwap is defined by the complex type ReturnSwap

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

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

2.4 returnSwapLeg

2.4.1 Description:

An placeholder for the actual Return Swap Leg definition.

2.4.2 Contents:

Element returnSwapLeg is defined by the complex type ReturnSwapLeg

2.4.3 Used by:

- Complex type: ReturnSwapBase

2.4.4 Substituted by:

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

2.4.5 Figure:

2.4.6 Schema Fragment:

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

2.5 varianceLeg

2.5.1 Description:

The variance leg of the equity swap

2.5.2 Contents:

Element varianceLeg is defined by the complex type VarianceLeg

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

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

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-3" >
  <xsd:include schemaLocation="fpml-asset-4-3.xsd"/>
  <xsd:complexType name="AdditionalDisruptionEvents">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining ISDA 2002 Equity Derivative Additional
        Disruption Events"
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="changeInLaw" type="xsd:boolean"/>
      <xsd:element name="failureToDeliver" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Where the underlying is shares and the transaction is
            physically settled, then, if true, a failure to deliver the
            shares on the settlement date will not be an event of
            default for the purposes of the master agreement.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Ist der Basiswert eine Aktie und wird die Transaktion
            effektiv beliefert, stellt die Nichtlieferung von Aktien am
            Abrechnungstag keinen Kündigungsgrund im Sinne des
            Rahmenvertrags dar, wenn der Wert "wahr" lautet.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="insolvencyFiling" type="xsd:boolean"/>
      <xsd:element name="hedgingDisruption" type="xsd:boolean"/>
      <xsd:element name="lossOfStockBorrow" type="xsd:boolean"/>
      <xsd:element name="increasedCostOfStockBorrow" type="xsd:boolean"/>
      <xsd:element name="increasedCostOfHedging" type="xsd:boolean"/>
      <xsd:element name="determiningPartyReference" type="PartyReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to a party element within this document.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdditionalPaymentAmount">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the amount of the fee along with, when applicable,
        the formula that supports its determination.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="paymentAmount" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The currency amount of the payment.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="formula" type="Formula" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies a formula, with its description and components.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AdjustableDateOrRelativeDateSequence">
    <xsd:choice>
      <xsd:element name="adjustableDate" type="AdjustableDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A date that shall be subject to adjustment if it would
            otherwise fall on a day that is not a business day in the
            specified business centers, together with the convention
            for adjusting the date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="relativeDateSequence" type="RelativeDateSequence">
        <xsd:annotation>

```

```

        <xsd:documentation xml:lang="en">
            A date specified in relation to some other date defined in
            the document (the anchor date), where there is the
            opportunity to specify a combination of offset rules. This
            component will typically be used for defining the valuation
            date in relation to the payment date, as both the currency
            and the exchange holiday calendars need to be considered.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Asian">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            As per ISDA 2002 Definitions
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Im Sinne der ISDA-Definitionen von 2002.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="averagingInOut" type="AveragingInOutEnum"/>
        <xsd:element name="strikeFactor" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The factor of strike.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Strike-Faktor.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="averagingPeriodIn" type="AveragingPeriod" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The averaging in period.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Averaging-In-Zeitraum.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="averagingPeriodOut" type="AveragingPeriod" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The averaging out period.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Averaging-Out-Zeitraum.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AveragingPeriod">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Period over which an average value is taken
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition der Ausübungsprozesse bei einer
            amerikanischen Aktienoption. Diese Einheit leitet sich ab vom
            Typ "SharedAmericanExercise".
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A Equity Derivative schedule.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Zeitplan für Aktienderivate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="averagingDateTimes" type="DateTimeList" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Averaging DateTimes
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>

```

```

        <xsd:documentation xml:lang="de">
            Für die Durchschnittsbildung herangezogene Daten und
            Zeiten.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="marketDisruption" type="MarketDisruption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The market disruption event as defined by ISDA 2002
            Definitions
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Marktunterbrechung im Sinne der ISDA-Definitionen von 2002.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Barrier">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            As per ISDA 2002 Definitions.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Im Sinne der ISDA-Definitionen von 2002.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="barrierCap" type="TriggerEvent" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A trigger level approached from beneath.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Von unten ausgelöstes Trigger-Niveau.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="barrierFloor" type="TriggerEvent" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A trigger level approached from above.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Von oben ausgelöstes Trigger-Niveau.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Composite">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the conditions to be applied for converting into a
            reference currency when the actual currency rate is not
            determined upfront.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the method according to which an amount or a date
                    is determined.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="relativeDate" type="RelativeDateOffset" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A date specified as some offset to another date (the anchor
                    date).
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd: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>

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

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

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The amount of premium to be paid expressed as a percentage
      of the notional value of the transaction. A percentage of
      5% would be expressed as 0.05.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
      der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
      dargestellt.)
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquitySchedule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Method of generating a series of dates.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Methode zur Generierung einer Reihe von Terminen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="startDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="endDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The averaging period end date.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Letzter Tag eines Durchschnittszeitraums.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequency" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="frequencyType" type="FrequencyTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule frequency type
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Art der Zahlungsfrequenz laut Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="weekNumber" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The schedule week number.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Wochenzahl im Zeitplan.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dayOfWeek" type="WeeklyRollConventionEnum" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The

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

```
</xsd:documentation>
<xsd:documentation xml:lang="de">
  Typ zur Definition des Strike-Preises für eine Aktienoption.
  Der Strike-Preis ist: (i) bei Indexoptionen der Stand des
  jeweils spezifizierten oder anderweitig in der Transaktion
  bestimmten Index oder (ii) bei Aktienoptionen der Preis jeder
  spezifizierten oder anderweitig in der Transaktion bestimmten
  Aktie. Der Strike-Preis kann entweder als Prozentsatz des
  Nennwertes oder als absoluter Wert angegeben werden.
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:choice>
    <xsd:element name="strikePrice" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level at which the option has been struck.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau als Strike-Preis der Option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikePercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level expressed as a percentage of the
          forward starting spot price.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau, ausgedrückt als Prozentsatz des für
          einen künftigen Zeitpunkt ermittelten Spotpreises.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining how and when an equity option is to be
      valued.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ, mit dem Zeitpunkt und Art der Bewertung einer Aktienoption
      bestimmt wird.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="valuationDate" type="AdjustableDateOrRelativeDateSequence">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The term "Valuation Date" is assumed to have the meaning
            as defined in the ISDA 2002 Equity Derivatives
            Definitions.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            "Bewertungstag" im Sinne der ISDA-Definitionen zu
            Aktienderivaten von 2002.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="valuationDates" type="AdjustableRelativeOrPeriodicDates">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the interim equity valuation dates of the swap.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
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    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="valuationTimeType" type="TimeTypeEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of day at which the calculation agent values the
      underlying, for example the official closing time of the
      exchange.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Tageszeit, zu der die Berechnungsstelle den Basiswert
      bewertet, zum Beispiel der offizielle Börsenschluss.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="valuationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the calculation agent
      values the underlying.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Genaue Tageszeit, zu der die Bewertungsstelle den Basiswert
      bewertet.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="futuresPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="optionsPriceValuation" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The official settlement price as announced by the related
      exchange is applicable, in accordance with the ISDA 2002
      definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Es gilt der von der relevanten Börse veröffentlichte
      offizielle Abrechnungspreis im Sinne der ISDA-Definitionen
      von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ExtraordinaryEvents">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Where the underlying is shares, defines market events affecting
      the issuer of those shares that may require the terms of the
      transaction to be adjusted.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Ist der Basiswert eine Aktie, werden hiermit Marktereignisse
      angegeben, die den Emittenten der Aktie betreffen und die eine
      Anpassung der Transaktionsbedingungen erfordern können.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:sequence>
  <xsd:element name="mergerEvents" type="EquityCorporateEvents" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Occurs when the underlying ceases to exist following a
        merger between the Issuer and another company.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Dieses Element ist relevant, wenn der Basiswert nach einer
        Fusion zwischen dem Emittenten und einer anderen
        Gesellschaft nicht mehr existiert.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>

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    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tenderOffer" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="tenderOfferEvents" type="EquityCorporateEvents" minOccurs="0"/>
<xsd:element name="compositionOfCombinedConsideration" type="xsd:boolean" minOccurs="0"/>
<xsd:element name="indexAdjustmentEvents" type="IndexAdjustmentEvents" minOccurs="0"/>
<xsd:choice>
  <xsd:element name="additionalDisruptionEvents" type="AdditionalDisruptionEvents"/>
  <xsd:element name="failureToDeliver" type="xsd:boolean"/>
</xsd:choice>
<xsd:element name="representations" type="Representations" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      ISDA 2002 Equity Derivative Representations
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nationalisationOrInsolvency" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The terms "Nationalisation" and "Insolvency" have the
      meaning as defined in the ISDA 2002 Equity Derivatives
      Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Verstaatlichung" und "Insolvenz" im Sinne der
      ISDA-Definitionen zu Aktienderivaten von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="delisting" type="NationalisationOrInsolvencyOrDelistingEventEnum" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The term "Delisting" has the meaning defined in the ISDA
      2002 Equity Derivatives Definitions.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Delisting" im Sinne der ISDA-Definitionen zu
      Aktienderivaten von 2002.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FeaturePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Payment made following trigger occurrence.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Nach Eintritt des Trigger-Ereignisses erfolgende Zahlung.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:choice>
      <xsd:element name="levelPercentage" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trigger level percentage.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Triggerniveau, ausgedrückt als Prozentsatz.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="amount" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The monetary quantity in currency units.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <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:complexType>

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The currency in which an amount is denominated.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="featurePaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The feature payment date.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Datum der aus dem Optionsmerkmal resultierenden Zahlung.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="FxFeature">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining Fx Features.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition von Devisenbestandteilen.
        </xsd:documentation>
    </xsd:annotation>
</xsd: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>

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    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="IndexAdjustmentEvents">
  <xsd:sequence>
    <xsd:element name="indexModification" type="IndexEventConsequenceEnum"/>
    <xsd:element name="indexCancellation" type="IndexEventConsequenceEnum"/>
    <xsd:element name="indexDisruption" type="IndexEventConsequenceEnum"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="InterestCalculation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the calculation method of the interest rate leg of
      the equity swap. Includes the floating or fixed rate
      calculation definitions, along with the determination of the
      day count fraction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="InterestAccrualsMethod">
      <xsd:sequence>
        <xsd:element name="dayCountFraction" type="DayCountFraction">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The day count fraction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="compounding" type="Compounding" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines compounding rates on the Interest Leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="InterestCalculationReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Reference to an interest calculation component.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestCalcula
</xsd:complexType>
<xsd:complexType name="InterestLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the fixed income leg of the equity swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="interestLegCalculationPeriodDates" type="InterestLegCalculationPer
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Component that holds the various dates used to specify
              the interest leg of the equity swap. It is used to
              define the InterestPeriodDates identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="ReturnSwapNotional">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional of a return type swap. When used
              in the equity leg, the definition will typically
              combine the actual amount (using the notional component
              defined by the FpML industry group) and the
              determination method. When used in the interest leg,
              the definition will typically point to the definition
              of the equity leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="interestAmount" type="LegAmount">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

```

```

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

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Reference to the calculation period dates of the interest leg.
  </xsd:documentation>
</xsd:annotation>
<xsd:attribute name="href" type="xsd:IDREF" use="required" ecore:reference="InterestLegCalculationPeriodDatesReference"/>
</xsd:complexType>
<xsd:complexType name="InterestLegResetDates">
  <xsd:sequence>
    <xsd:element name="calculationPeriodDatesReference" type="InterestLegCalculationPeriodDatesReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to the associated calculation
          period dates component defined elsewhere in the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="resetRelativeTo" type="ResetRelativeToEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies whether the reset dates are determined with
            respect to each adjusted calculation period start date or
            adjusted calculation period end date. If the reset
            frequency is specified as daily this element must not be
            included.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="resetFrequency" type="ResetFrequency">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The frequency at which reset dates occur. In the case of
            a weekly reset frequency, also specifies the day of the
            week that the reset occurs. If the reset frequency is
            greater than the calculation period frequency then this
            implies that more than one reset date is established for
            each calculation period and some form of rate averaging
            is applicable.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Knock">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Knock In means option to exercise comes into existence. Knock
      Out means option to exercise goes out of existence
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      "Knock-in" bedeutet, dass eine Option durch das Überschreiten
      aktiviert wird. "Knock-out" bedeutet, dass eine Option nach dem
      Überschreiten erlischt.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="knockIn" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock in.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-In.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="knockOut" type="TriggerEvent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The knock out.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Knock-Out.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LegAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">

```



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    A type describing the amount that will paid or received on each
    of the payment dates. This type is used to define both the
    Equity Amount and the Interest Amount.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="paymentCurrency" type="PaymentCurrency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Currency in which the payment relating to the leg amount
        (equity amount or interest amount) or the dividend will be
        denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:choice>
    <xsd:element name="referenceAmount" type="ReferenceAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the reference Amount when this term either
          corresponds to the standard ISDA Definition (either the
          2002 Equity Definition for the Equity Amount, or the 2000
          Definition for the Interest Amount), or points to a term
          defined elsewhere in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="formula" type="Formula">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a formula, with its description and components.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="encodedDescription" type="xsd:base64Binary">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Description of the leg amount when represented through an
          encoded image.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="variance" type="Variance">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies Variance for Variance Leg
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="calculationDates" type="AdjustableRelativeOrPeriodicDates" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the date ion which a calculation or an
        observation will be performed for the purpose of defining
        the Equity Amount, and in accordance to the definition
        terms of this latter.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MakeWholeProvisions">
  <xsd:annotation>
    <xsd:documentation>
      A type to hold early exercise provisions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="makeWholeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date through which option can not be exercised without
          penalty.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="recallSpread" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Spread used if exercised before make whole date. Early
          termination penalty. Expressed in bp, e.g. 25 bp.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MarketDisruption">
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="marketDisruptionScheme" type="xsd:anyURI" default="http://www.fpm1
        </xsd:extension>
        </xsd:simpleContent>
    </xsd:complexType>
<xsd:complexType name="OptionFeatures">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining option features.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition von Optionsbestandteilen.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="asian" type="Asian" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An option where and average price is taken on valuation.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Option, deren Bewertung auf einem Durchschnittspreis
                    basiert.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="barrier" type="Barrier" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    An option with a barrier feature.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Option mit Barrier-Merkmal.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="knock" type="Knock" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A knock feature.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Knock-Spezifikation.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="passThrough" type="PassThrough" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Pass through payments from the underlyer, such as
                    dividends.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThrough">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type which contains pass through payments.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="passThroughItem" type="PassThroughItem" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    One to many pass through payment items.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PassThroughItem">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Type to represent a single pass through payment.
        </xsd:documentation>
    </xsd:annotation>

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</xsd:annotation>
<xsd:sequence>
  <xsd:group ref="PayerReceiver.model"/>
  <xsd:element name="underlyerReference" type="AssetReference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Reference to the underlyer whose payments are being passed
        through.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="passThroughPercentage" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Percentage of payments from the underlyer which are passed
        through.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the principal exchange amount, either by explicitly
      defining it, or by point to an amount defined somewhere else in
      the swap document.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Principal exchange amount when explicitly stated.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeDescriptions">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies each of the characteristics of the principal exchange
      cashflows, in terms of paying/receiving counterparties, amounts
      and dates.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="principalExchangeAmount" type="PrincipalExchangeAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the principal exchange amount, either by
          explicitly defining it, or by point to an amount defined
          somewhere else in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="principalExchangeDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which each of the principal exchanges will take
          place. This date is either explicitly stated, or is defined
          by reference to another date in the swap document. In this
          latter case, it will typically refer to one other date of
          the equity leg: either the effective date (initial
          exchange), or the last payment date (final exchange).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrincipalExchangeFeatures">
  <xsd:annotation>

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<xsd:documentation xml:lang="en">
  A type describing the principal exchange features of the equity
  swap.
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="principalExchanges" type="PrincipalExchanges">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The true/false flags indicating whether initial,
        intermediate or final exchanges of principal should occur.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="principalExchangeDescriptions" type="PrincipalExchangeDescriptions" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies each of the characteristics of the principal
        exchange cashflows, in terms of paying/receiving
        counterparties, amounts and dates.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Quanto">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      When present without child elements this type indicate that a
      Quanto feature is in use Child elements are used to specify the
      currency conversion rate(s) associated with the quanto. One
      rate will be defined for each pair of currencies involved.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="fxRate" type="FxRate" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies a currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fxSpotRateSource" type="FxSpotRateSource" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the methodology (reference source and,
          optionally, fixing time) to be used for determining a
          currency conversion rate.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Representations">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining ISDA 2002 Equity Derivative Representations
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="nonReliance" type="xsd:boolean"/>
    <xsd:element name="agreementsRegardingHedging" type="xsd:boolean"/>
    <xsd:element name="indexDisclaimer" type="xsd:boolean" minOccurs="0"/>
    <xsd:element name="additionalAcknowledgements" type="xsd:boolean"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Return">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the dividend return conditions applicable to
      the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="returnType" type="ReturnTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the type of return associated with the equity swap.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0">
      <xsd:annotation>

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

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

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDates" type="ReturnSwapPaymentDates">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Element named "equityPaymentDates" in versions prior to
            FpML 4.2 Second Working Draft. Specifies the payment dates
            of the swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnLegValuationPrice">
    <xsd:complexContent>
        <xsd:extension base="Price">
            <xsd:sequence>
                <xsd:element name="valuationRules" type="EquityValuation" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Element named "equityValuation" in versions prior to
                            FpML 4.2 Second Working Draft.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwap">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing return swaps including equity swaps (long
            form), total return swaps, and variance swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ReturnSwapBase">
            <xsd:sequence>
                <xsd:element name="principalExchangeFeatures" type="PrincipalExchangeFeatures" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the principal exchange features of the equity
                            swap.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="additionalPayment" type="ReturnSwapAdditionalPayment" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies additional payment(s) between the principal
                            parties to the trade. This component extends some of
                            the features of the additionalPayment component
                            developed by the FpML industry group. Appropriate
                            discussions will determine whether it would be
                            appropriate to extend the shared component in order to
                            meet the further requirements of equity swaps.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="earlyTermination" type="ReturnSwapEarlyTermination" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies, for one or for both the parties to the
                            trade, the date from which it can early terminate it.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Where the underlying is shares, specifies events
                            affecting the issuer of those shares that may require
                            the terms of the transaction to be adjusted.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Ist der Basiswert eine Aktie, werden hiermit Ereignisse
                            angegeben, die den Emittenten der Aktie betreffen und
                            die eine Anpassung der Transaktionsbedingungen
                            erfordern können.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>

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        </xsd:element>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAdditionalPayment">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the additional payment(s) between the
            principal parties to the trade. This component extends some of
            the features of the additionalPayment component previously
            developed in FpML. Appropriate discussions will determine
            whether it would be appropriate to extend the shared component
            in order to meet the further requirements of equity swaps.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:group ref="PayerReceiver.model"/>
        <xsd:element name="additionalPaymentAmount" type="AdditionalPaymentAmount">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the amount of the fee along with, when
                    applicable, the formula that supports its determination.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalPaymentDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Specifies the value date of the fee payment/receipt.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentType" type="PaymentType" minOccurs="0"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Payment Date, the amount to
            which the Payment Date relates. For Equity Swaps this element
            is equivalent to the Equity Amount term as defined in the ISDA
            2002 Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="LegAmount">
            <xsd:sequence>
                <xsd:element name="cashSettlement" type="xsd:boolean"/>
                <xsd:element name="optionsExchangeDividends" type="xsd:boolean" minOccurs="0"/>
                <xsd:element name="additionalDividends" type="xsd:boolean" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapBase">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the components that are common for return
            type swaps, including short and long form equity swaps
            representations.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            BuyerSeller.model has been included as an optional
                            child of ReturnSwapBase to support the situation where
                            an implementor wishes to indicate who has manufactured
                            the Swap through representing them as the Seller. It
                            may be removed in future major revisions.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:group>
                <xsd:element ref="returnSwapLeg" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ReturnSwapEarlyTermination">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A type describing the date from which each of the party may be
    allowed to terminate the trade.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:element name="partyReference" type="PartyReference"/>
  <xsd:element name="startingDate" type="StartingDate">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the date from which the early termination clause
        can be exercised.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReturnSwapLeg" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base class for all types of Return Swap Leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentFrequency" type="Interval" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Frequency at which this leg pays.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="legIdentifier" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ReturnSwapNotional">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the notional of return type swap. When used in the
      equity leg, the definition will typically combine the actual
      amount (using the notional component defined by the FpML
      industry group) and the determination method. When used in the
      interest leg, the definition will typically point to the
      definition of the equity leg.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="determinationMethod" type="DeterminationMethod">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the method according to which an amount or a date
          is determined.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="notionalAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The notional amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amountRelativeTo" type="AmountReference"/>
  </xsd:choice>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ReturnSwapPaymentDates">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the return payment dates of the swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element named "equityPaymentDatesInterim" in versions prior
          to FpML 4.2 Second Working Draft. Specifies the interim
          payment dates of the swap. When defined in relation to a
          date specified somewhere else in the document (through the
          relativeDates component), this element will typically refer
          to the valuation dates and add a lag corresponding to the

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

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        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TriggerEvent">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Observation point for trigger
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Beobachtungspunkt für das Trigger-Ereignis.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="schedule" type="EquitySchedule" minOccurs="0" maxOccurs="unbounded">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    A Equity Derivative schedule.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Zeitplan für Aktienderivate.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="triggerDates" type="DateList" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The trigger Dates
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Trigger-Tage.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="trigger" type="Trigger">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The trigger level.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Trigger-Niveau.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="featurePayment" type="FeaturePayment" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The feature payment.
                </xsd:documentation>
                <xsd:documentation xml:lang="de">
                    Aus dem Optionsmerkmal resultierende Zahlung.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Variance">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the variance amount of a variance swap
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:choice>
            <xsd:element name="initialLevel" type="xsd:decimal"/>
            <xsd:element name="closingLevel" type="xsd:boolean"/>
        </xsd:choice>
        <xsd:element name="varianceAmount" type="Money"/>
        <xsd:choice>
            <xsd:element name="volatilityStrikePrice" type="xsd:decimal"/>
            <xsd:element name="varianceStrikePrice" type="xsd:decimal"/>
        </xsd:choice>
        <xsd:element name="expectedN" type="xsd:integer" minOccurs="0"/>
        <xsd:element name="varianceCap" type="xsd:boolean" minOccurs="0"/>
        <xsd:element name="unadjustedVarianceCap" type="xsd:decimal" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    For use when varianceCap is applicable. Contains the
                    scaling factor of the Variance Cap that can differ on a
                    trade-by-trade basis in the European market. For example, a
                    Variance Cap of  $2.5^2 \times \text{Variance Strike Price}$  has an

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        unadjustedVarianceCap of 2.5.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="exchangeTradedContractNearest" type="ExchangeTradedContract" minOccurs="0">
<xsd:element name="vegaNotionalAmount" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Vega Notional represents the approximate gain/loss at
            maturity for a 1% difference between RVol (realised vol)
            and KVol (strike vol). It does not necessarily represent
            the Vega Risk of the trade.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="VarianceAmount">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies, in relation to each Equity Payment Date, the amount
            to which the Equity Payment Date relates for Variance Swaps.
            Unless otherwise specified, this term has the meaning defined
            in the ISDA 2002 Equity Derivatives Definitions.
        </xsd:documentation>
    </xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="ReturnSwapAmount">
        <xsd:sequence>
            <xsd:element name="cashSettlementPaymentDate" type="AdjustableOrRelativeDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Typically specified as a number of days following the
                        valuation date, such as one settlement cycle following
                        the valuation date. Number of days can vary in the
                        European market.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="observationStartDate" type="StartingDate" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The start of the period over which observations are
                        made to determine the variance. Used when the date
                        differs from the trade date such as for forward
                        starting variance swaps.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="allDividends" type="xsd:boolean" minOccurs="0">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Represents the European Master Confirmation value of
                        'All Dividends' which, when applicable, signifies that,
                        for a given Ex-Date, the daily observed Share Price for
                        that day is adjusted (reduced) by the cash dividend
                        and/or the cash value of any non cash dividend per
                        Share (including Extraordinary Dividends) declared by
                        the Issuer.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="VarianceLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type describing the variance leg of the equity swap.
        </xsd:documentation>
    </xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
        <xsd:sequence>
            <xsd:element name="underlyer" type="Underlyer">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        Specifies the underlying component of the variance
                        swap, which can be either one or many and consists in
                        either equity, index or convertible bond component, or
                        a combination of these.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

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        </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityValuation" type="EquityValuation">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Equity Valuation
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityAmount" type="VarianceAmount">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies, in relation to each Equity Payment Date, the
                amount to which the Equity Payment Date relates. Unless
                otherwise specified, this term has the meaning defined
                in the ISDA 2002 Equity Derivatives Definitions.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="interestLeg" type="InterestLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The fixed income amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnLeg" type="ReturnLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Return amounts of the return type swap.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwap" type="ReturnSwap" substitutionGroup="product">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Specifies the structure of a return type swap. It can represent
            equity swaps, total return swaps, variance swaps.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="returnSwapLeg" type="ReturnSwapLeg" abstract="true">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            An placeholder for the actual Return Swap Leg definition.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="varianceLeg" type="VarianceLeg" substitutionGroup="returnSwapLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The variance leg of the equity swap
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:schema>

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