XML Schema Documentation

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Schema Document Properties

Target Namespace	**http://www.fpml.org/2007/FpML-4-4**
Version	$Revision: 2589 $
Element and Attribute Namespaces	• Global element and attribute declarations belong to this schema's target namespace. • By default, local element declarations belong to this schema's target namespace. • By default, local attribute declarations have no namespace.
Schema Composition	• This schema includes components from the following schema document(s): ○ fpml-eq-shared-4-4.xsd

Declared Namespaces

Prefix	Namespace
Default namespace	**http://www.fpml.org/2007/FpML-4-4**
ecore	http://www.eclipse.org/emf/2002/Ecore
xml	http://www.w3.org/XML/1998/namespace
xsd	http://www.w3.org/2001/XMLSchema
fpml	**http://www.fpml.org/2007/FpML-4-4**

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2007/FpML-4-4" version="$Revision: 2589 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
   <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
   ...
</xsd:schema>
```

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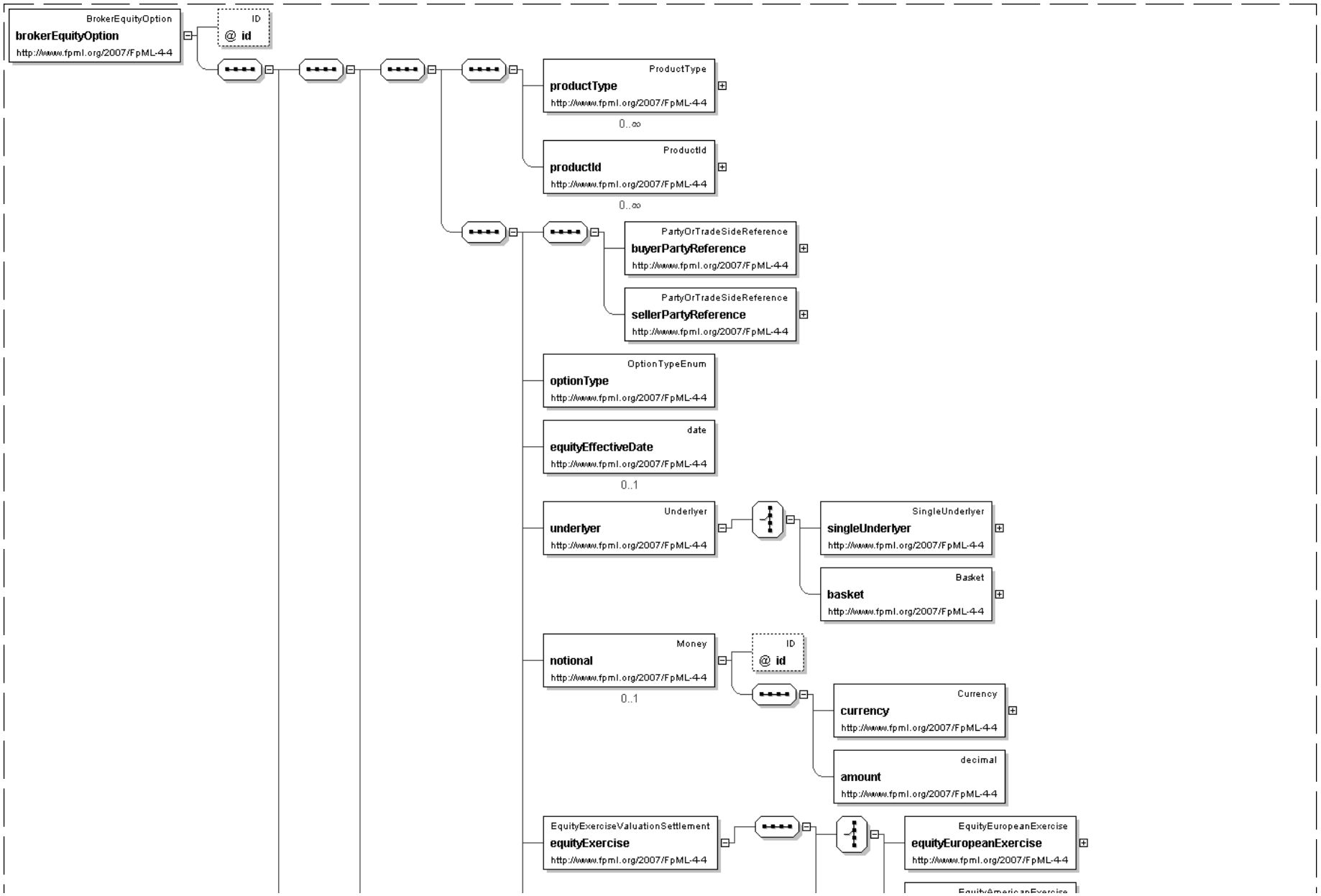
Global Declarations

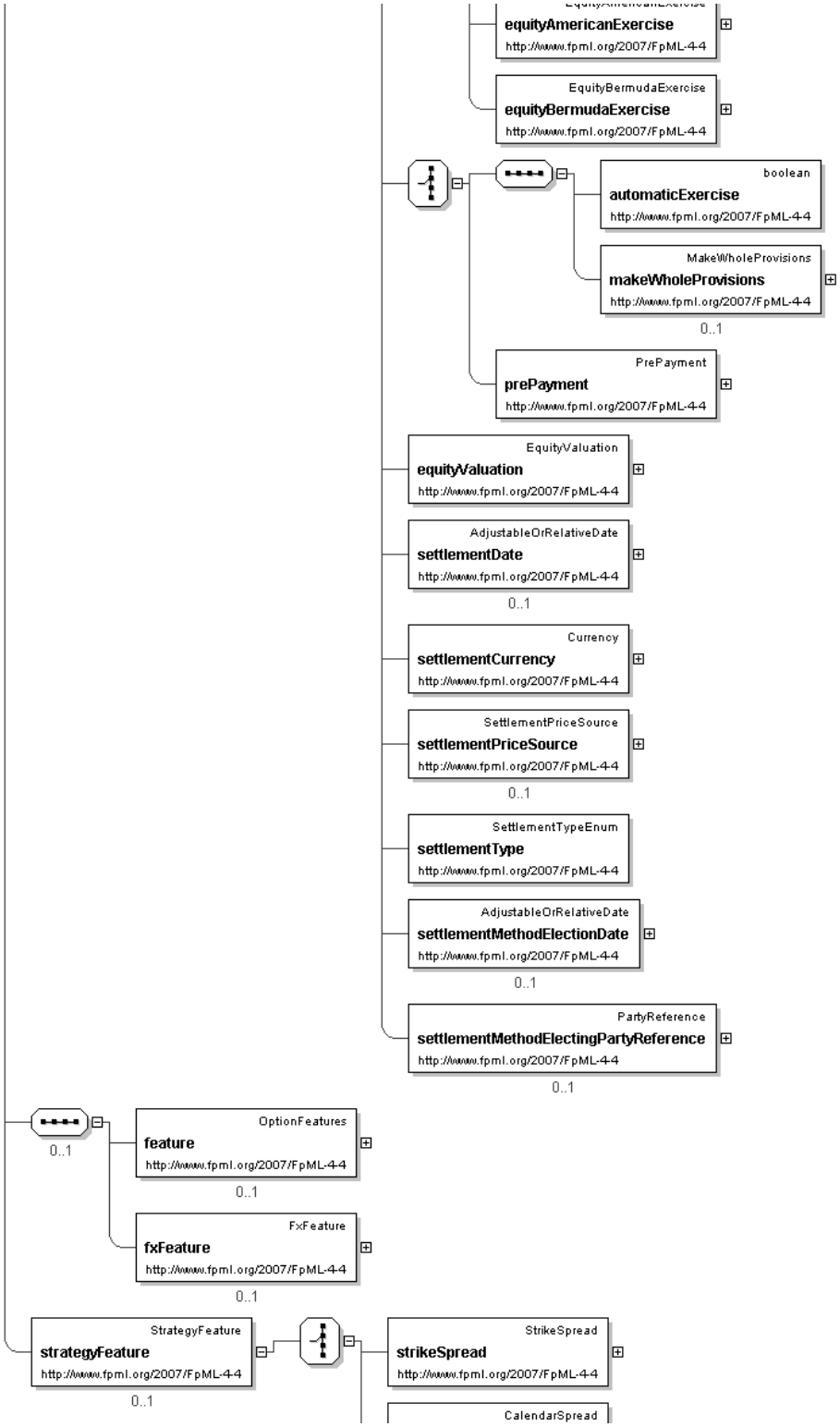
Element: brokerEquityOption

- *This element can be used wherever the following element is referenced:*
  - product

Name	brokerEquityOption
Type	BrokerEquityOption
Nillable	no
Abstract	no
Documentation	A component describing a Broker View of an Equity Option.

Logical Diagram

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http://www.fpml.org/2007/FpML-4-4
EquityBermudaExercise
equityBermudaExercise
http://www.fpml.org/2007/FpML-4-4
boolean
automaticExercise
http://www.fpml.org/2007/FpML-4-4
MakeWholeProvisions
makeWholeProvisions
http://www.fpml.org/2007/FpML-4-4
0..1
PrePayment
prePayment
http://www.fpml.org/2007/FpML-4-4
EquityValuation
equityValuation
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
settlementDate
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0..1
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SettlementTypeEnum
settlementType
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AdjustableOrRelativeDate
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0..1
PartyReference
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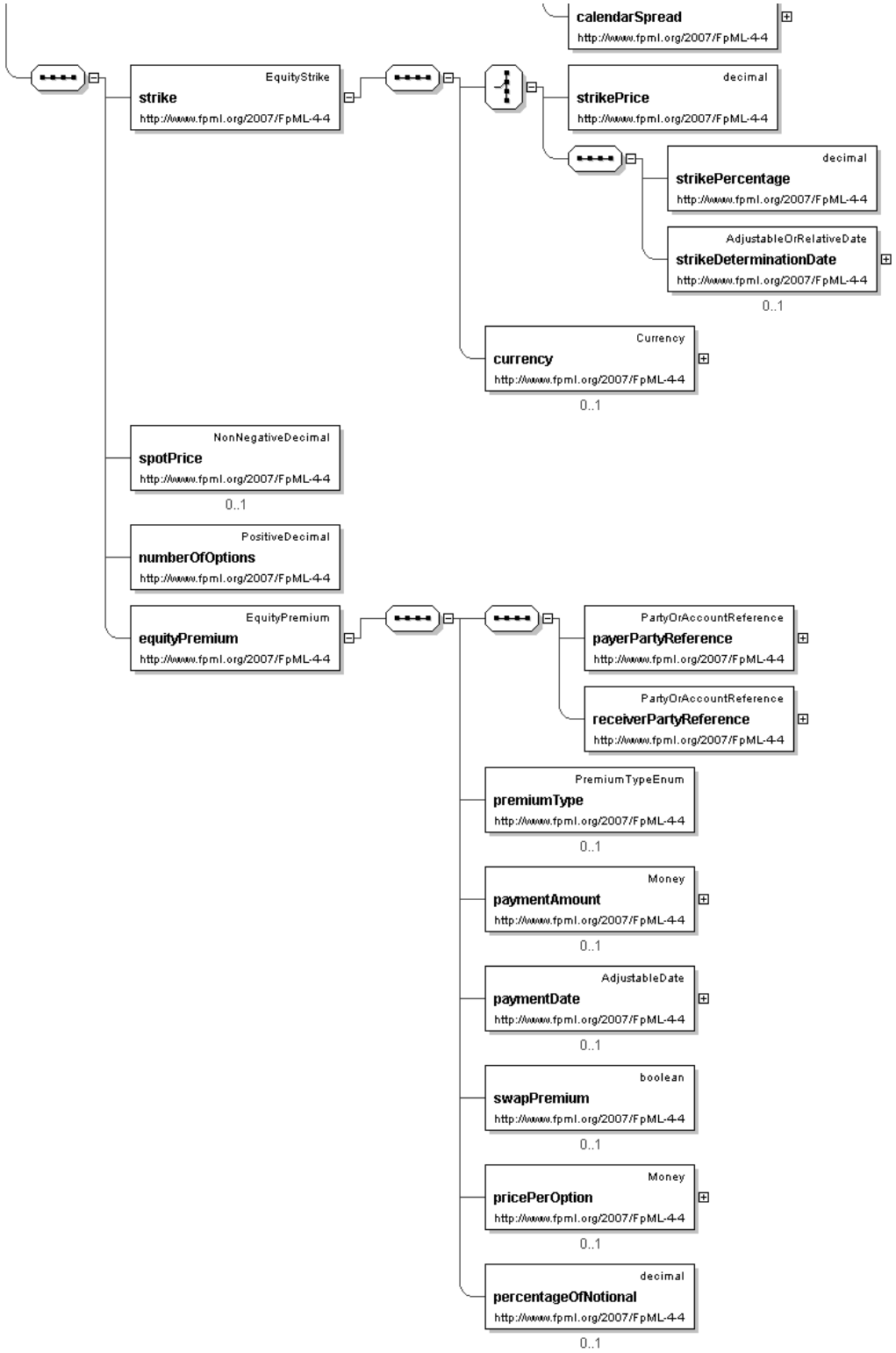
0..1
0..1
OptionFeatures
feature
http://www.fpml.org/2007/FpML-4-4
0..1
FxFeature
fxFeature
http://www.fpml.org/2007/FpML-4-4
0..1
StrategyFeature
strategyFeature
http://www.fpml.org/2007/FpML-4-4
0..1
StrikeSpread
strikeSpread
http://www.fpml.org/2007/FpML-4-4
CalendarSpread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decimal
strikePrice
http://www.fpml.org/2007/FpML-4-4
decimal
strikePercentage
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NonNegativeDecimal
spotPrice
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0..1
PositiveDecimal
numberOfOptions
http://www.fpml.org/2007/FpML-4-4
EquityPremium
equityPremium
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
payerPartyReference
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PartyOrAccountReference
receiverPartyReference
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PremiumTypeEnum
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decimal
percentageOfNotional
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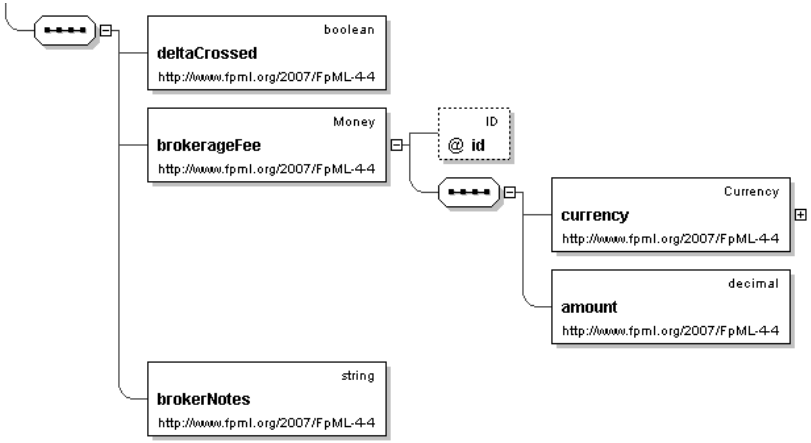
0..1

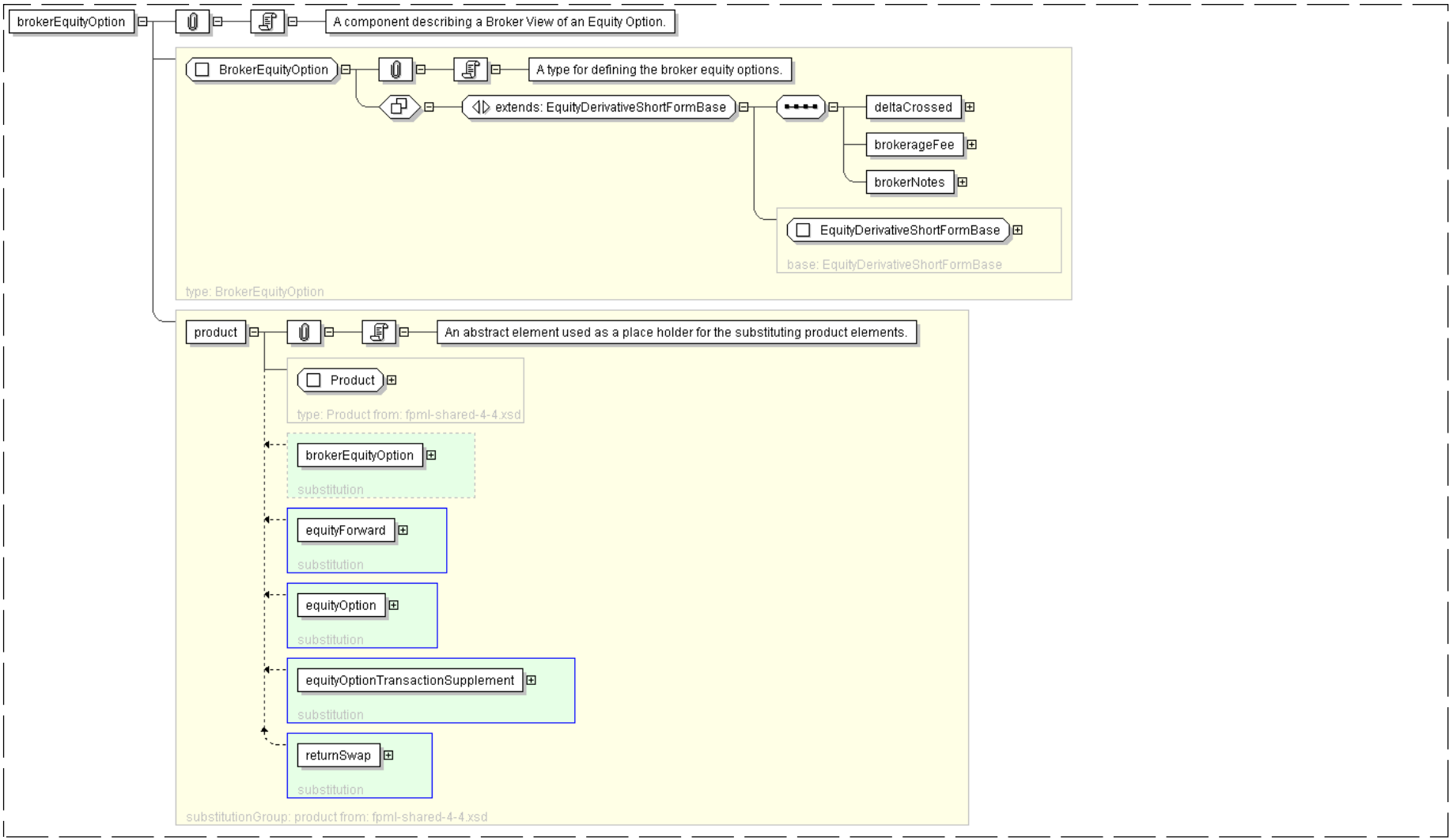


XML Instance Representation

```
<brokerEquityOption
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction.'

   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
   'Effective date for a forward starting option'

   <underlyer> Underlyer </underlyer> [1]
   'Specifies the underlying component, which can be either one or many and consists in
   either equity, index or convertible bond component, or a combination of these.'

   <notional> Money </notional> [0..1]
   'The notional amount.'

   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
   'The parameters for defining how the equity option can be exercised, how it is valued and
   how it is settled.'

Start Group: Feature.model [0..1]
      <feature> OptionFeatures </feature> [0..1]
      'Asian, Barrier, Knock and Pass Through features'

      <fxFeature> FxFeature </fxFeature> [0..1]
      'Quanto, Composite, or Cross Currency FX features'
```

```
End Group: Feature.model
   <strategyFeature> StrategyFeature </strategyFeature> [0..1]
   'A equity option simple strategy feature'

   <strike> EquityStrike </strike> [1]
   <spotPrice> NonNegativeDecimal </spotPrice> [0..1]
   <numberOfOptions> PositiveDecimal </numberOfOptions> [1]
   <equityPremium> EquityPremium </equityPremium> [1]
   <deltaCrossed> xsd:boolean </deltaCrossed> [1]
   <brokerageFee> Money </brokerageFee> [1]
   <brokerNotes> xsd:string </brokerNotes> [1]
</brokerEquityOption>
```

Diagram



Schema Component Representation

```
<xsd:element name="brokerEquityOption" type=" BrokerEquityOption " substitutionGroup="product"/>
```

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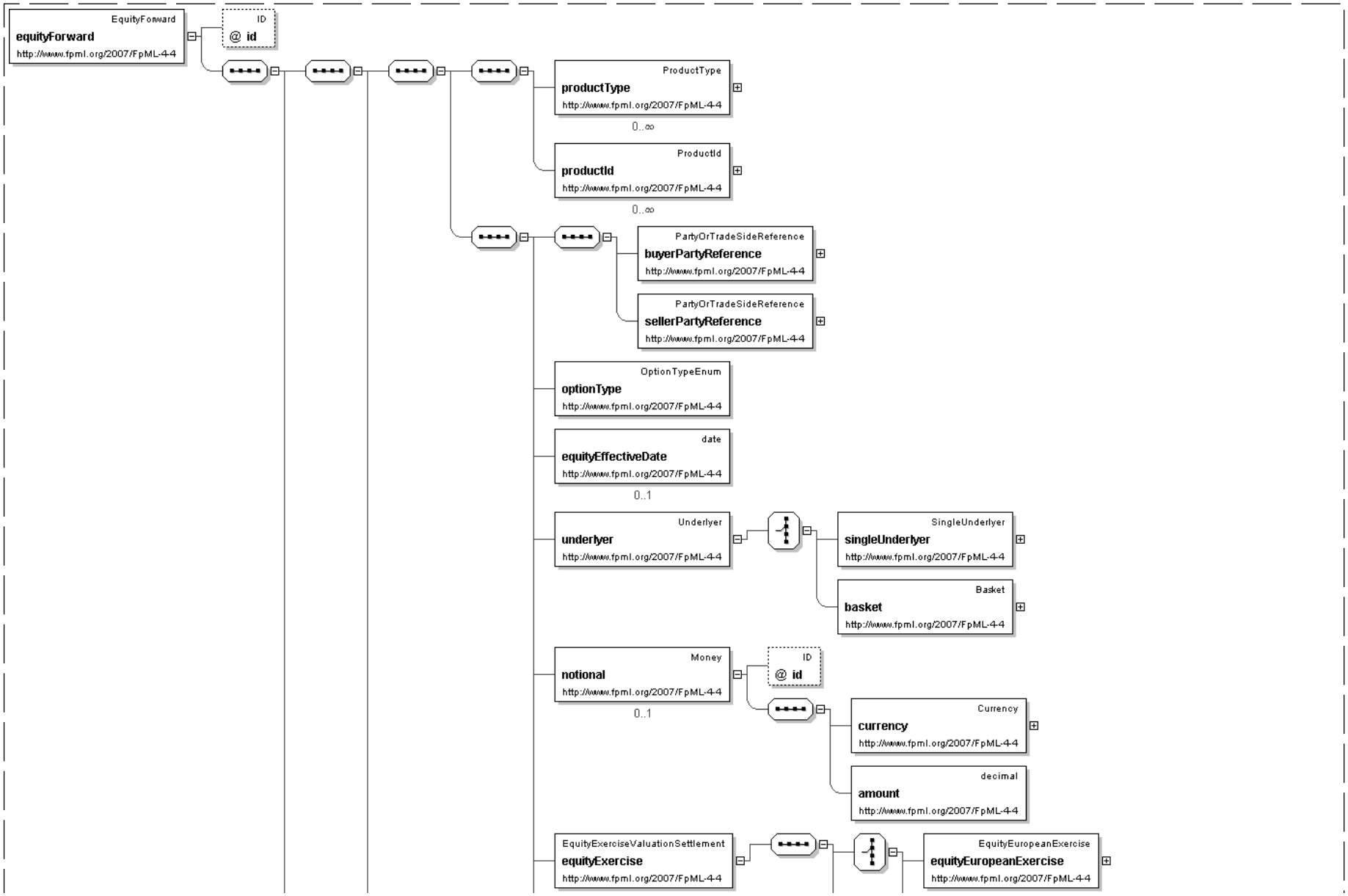
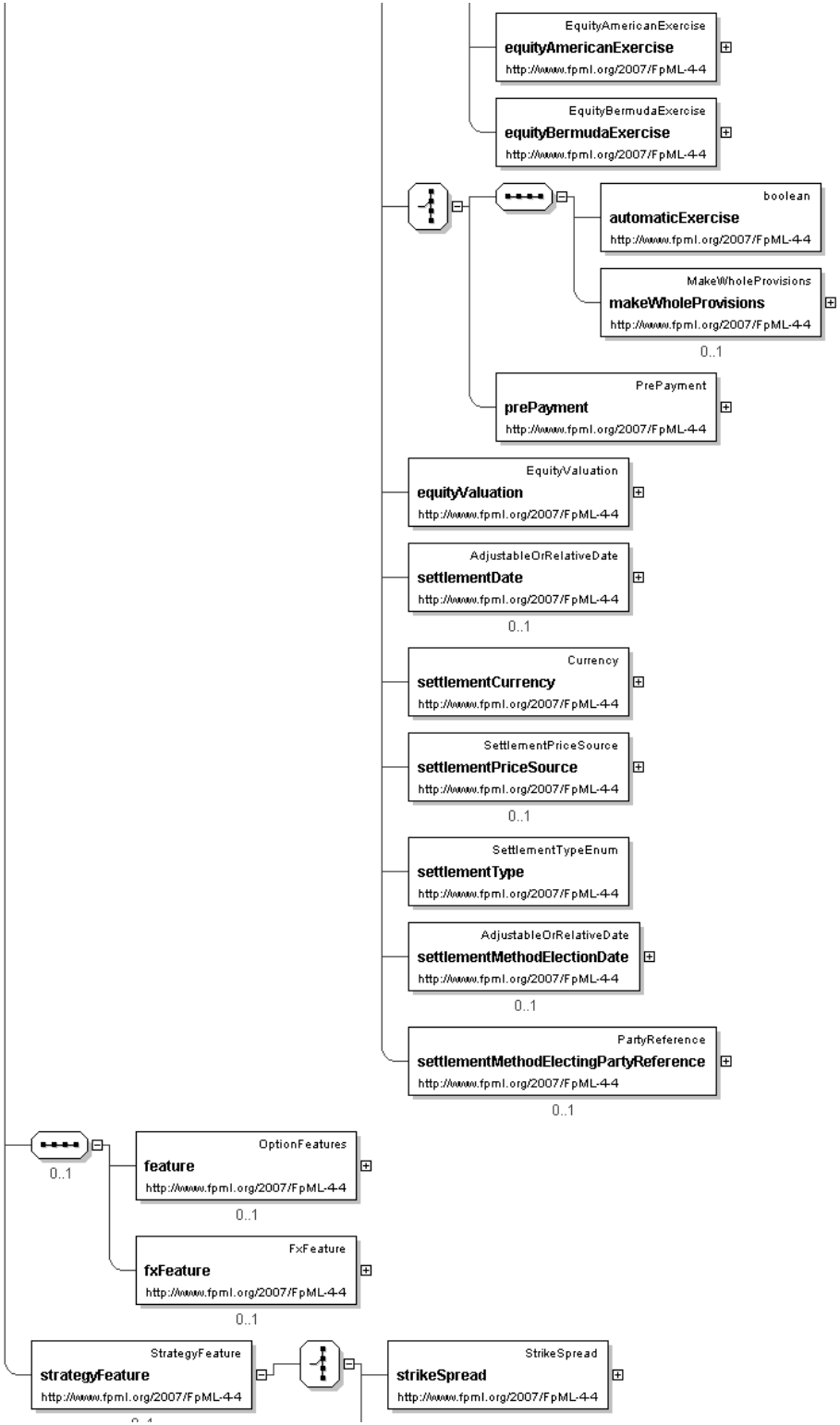
Element: equityForward

- *This element can be used wherever the following element is referenced:*
  - product

Name	equityForward
Type	EquityForward
Nillable	no
Abstract	no
Documentation	A component describing an Equity Forward product.

Logical Diagram

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EquityBermudaExercise
equityBermudaExercise
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boolean
automaticExercise
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MakeWholeProvisions
makeWholeProvisions
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PrePayment
prePayment
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Currency
settlementCurrency
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SettlementPriceSource
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SettlementTypeEnum
settlementType
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AdjustableOrRelativeDate
settlementMethodElectionDate
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PartyReference
settlementMethodElectingPartyReference
http://www.fpml.org/2007/FpML-4-4
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0..1
OptionFeatures
feature
http://www.fpml.org/2007/FpML-4-4
0..1
FxFeature
fxFeature
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StrategyFeature
strategyFeature
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StrikeSpread
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dividendConditions
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DateReference
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DateReference
dividendPeriodEndDate
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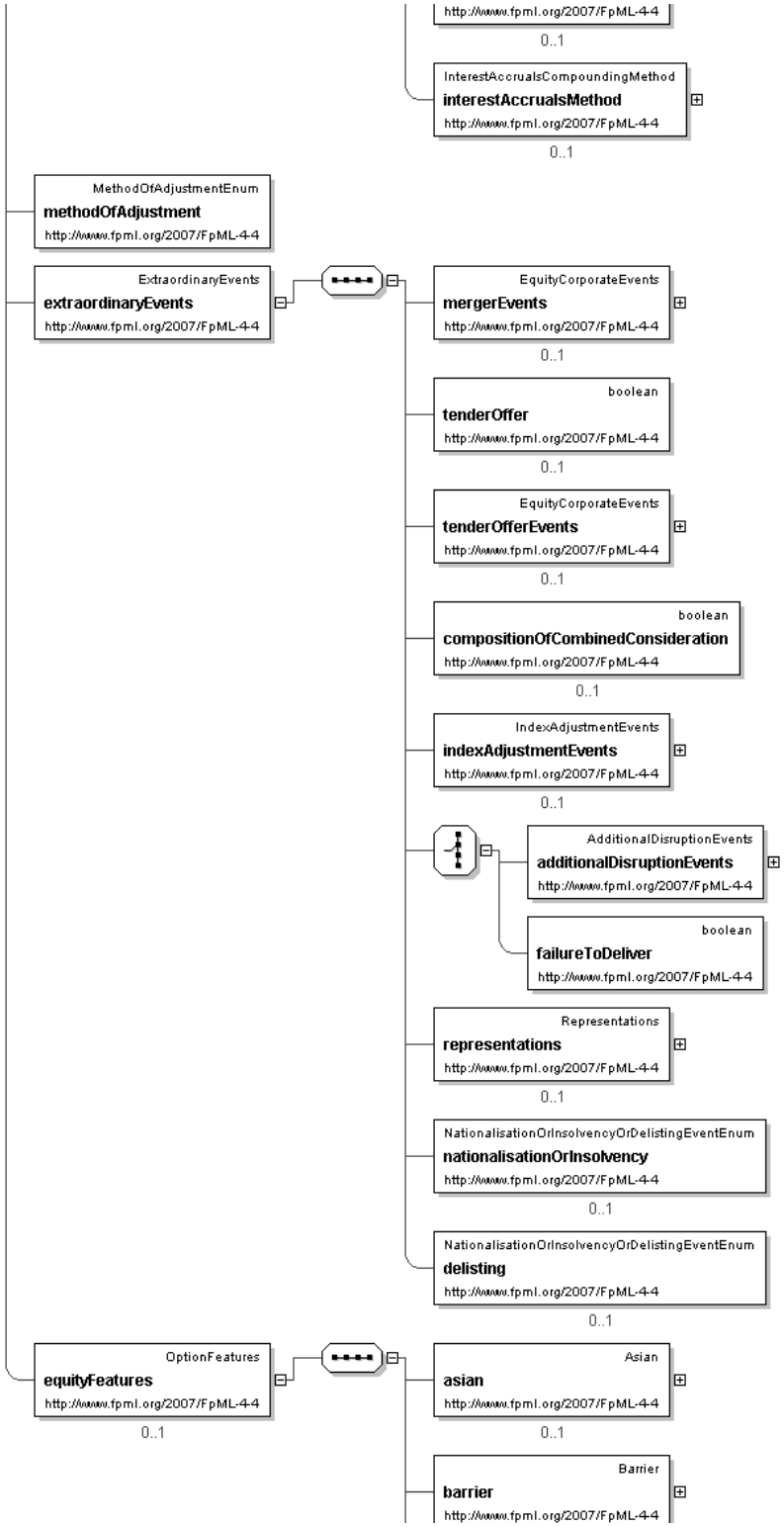
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InterestAccrualsCompoundingMethod
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MethodOfAdjustmentEnum
methodOfAdjustment
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ExtraordinaryEvents
extraordinaryEvents
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EquityCorporateEvents
mergerEvents
http://www.fpml.org/2007/FpML-4-4
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tenderOffer
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EquityCorporateEvents
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0..1
boolean
compositionOfCombinedConsideration
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IndexAdjustmentEvents
indexAdjustmentEvents
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AdditionalDisruptionEvents
additionalDisruptionEvents
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failureToDeliver
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Representations
representations
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NationalisationOrInsolvencyOrDelistingEventEnum
nationalisationOrInsolvency
http://www.fpml.org/2007/FpML-4-4
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NationalisationOrInsolvencyOrDelistingEventEnum
delisting
http://www.fpml.org/2007/FpML-4-4
0..1
OptionFeatures
equityFeatures
http://www.fpml.org/2007/FpML-4-4
0..1
Asian
asian
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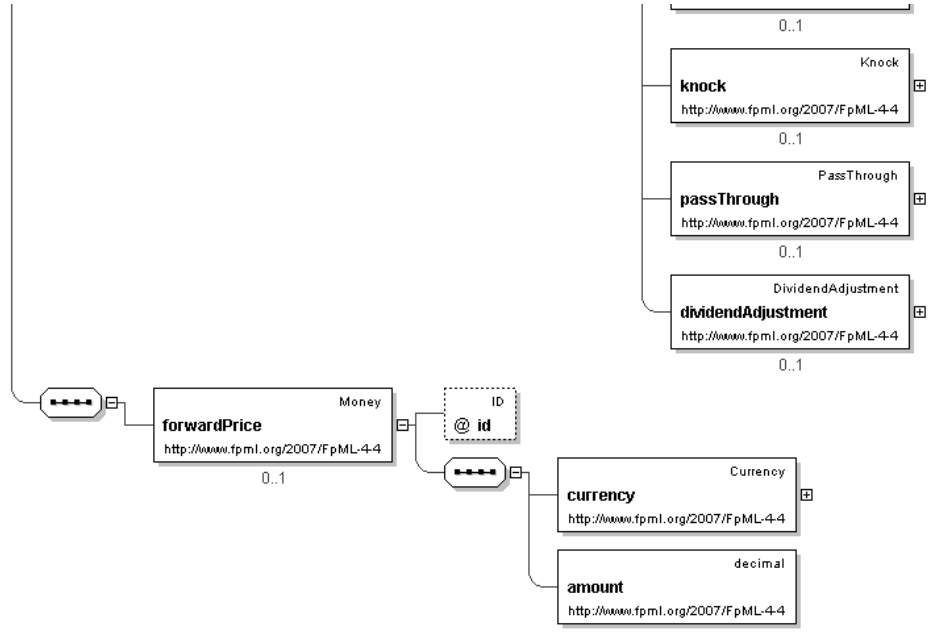
0..1
Barrier
barrier
http://www.fpml.org/2007/FpML-4-4



XML Instance Representation

```
<equityForward
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
```

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

```
   <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

```
   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'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> PartyOrTradeSideReference </sellerPartyReference> [1]
```

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

```
   <optionType> OptionTypeEnum </optionType> [1]
```

'The type of option transaction.'

```
   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
```

'Effective date for a forward starting option'

```
   <underlyer> Underlyer </underlyer> [1]
```

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

```
   <notional> Money </notional> [0..1]
```

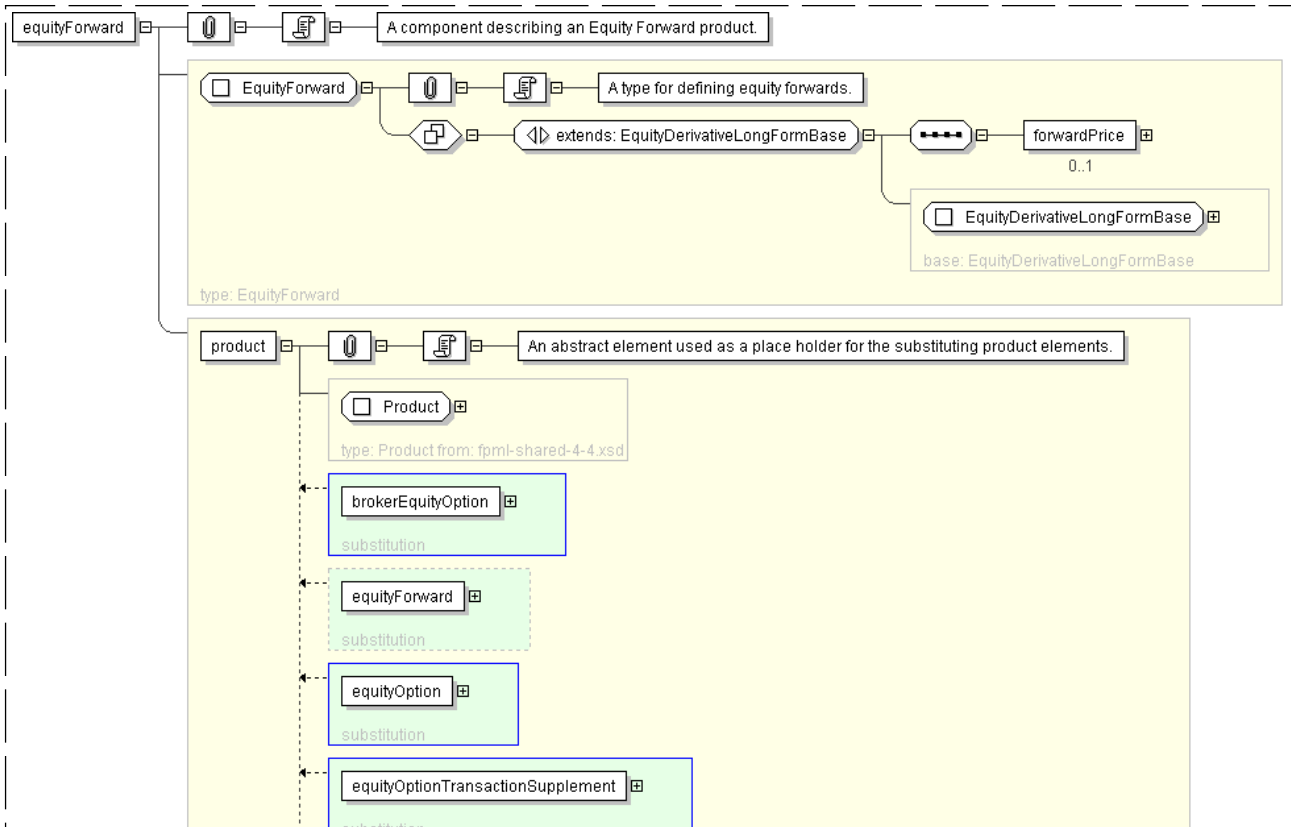
'The notional amount.'

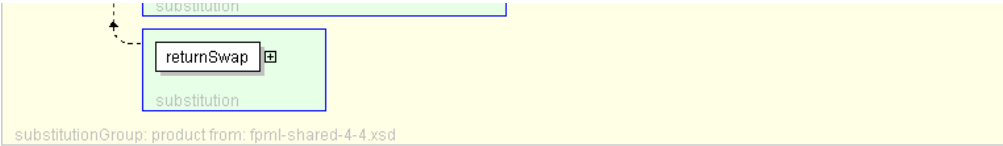
```
   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
```

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

```
Start Group: Feature.model [0..1]
      <feature> OptionFeatures </feature> [0..1]
      'Asian, Barrier, Knock and Pass Through features'

      <fxFeature> FxFeature </fxFeature> [0..1]
      'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model
   <strategyFeature> StrategyFeature </strategyFeature> [0..1]
   'A equity option simple strategy feature'

   <dividendConditions> DividendConditions </dividendConditions> [0..1]
   <methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]
   'Defines how adjustments will be made to the contract should one or more of the
   extraordinary events occur.'

   <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]
   'Where the underlying is shares, specifies events affecting the issuer of those shares that
   may require the terms of the transaction to be adjusted.'

   <equityFeatures> OptionFeatures </equityFeatures> [0..1]
   'An option feature such as asian, barrier, knock'

   <forwardPrice> Money </forwardPrice> [0..1]
   'The forward price per share, index or basket.'

</equityForward>
```

Diagram





Schema Component Representation

```
<xsd:element name="equityForward" type=" EquityForward " substitutionGroup="product"/>
```

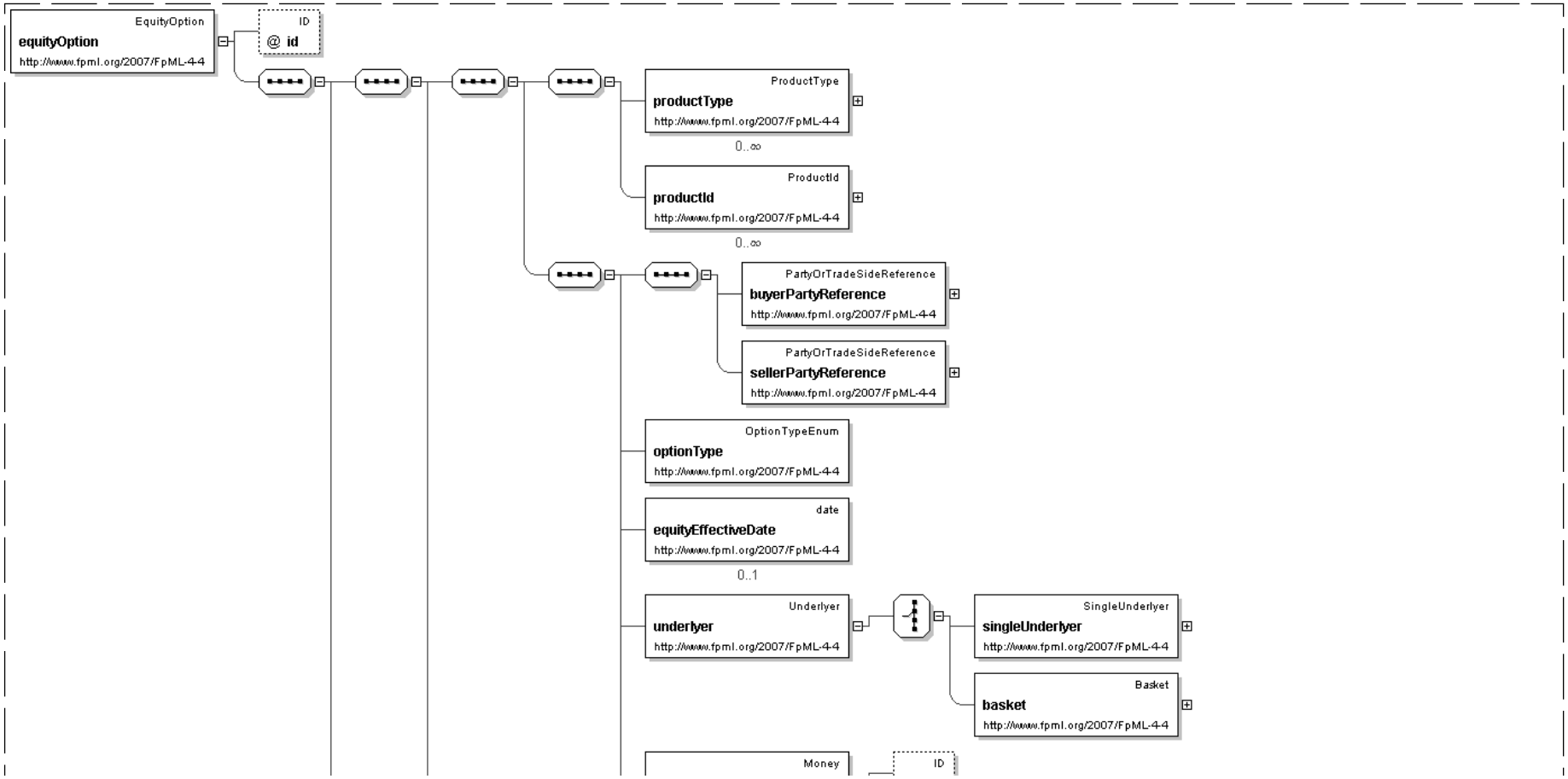
top

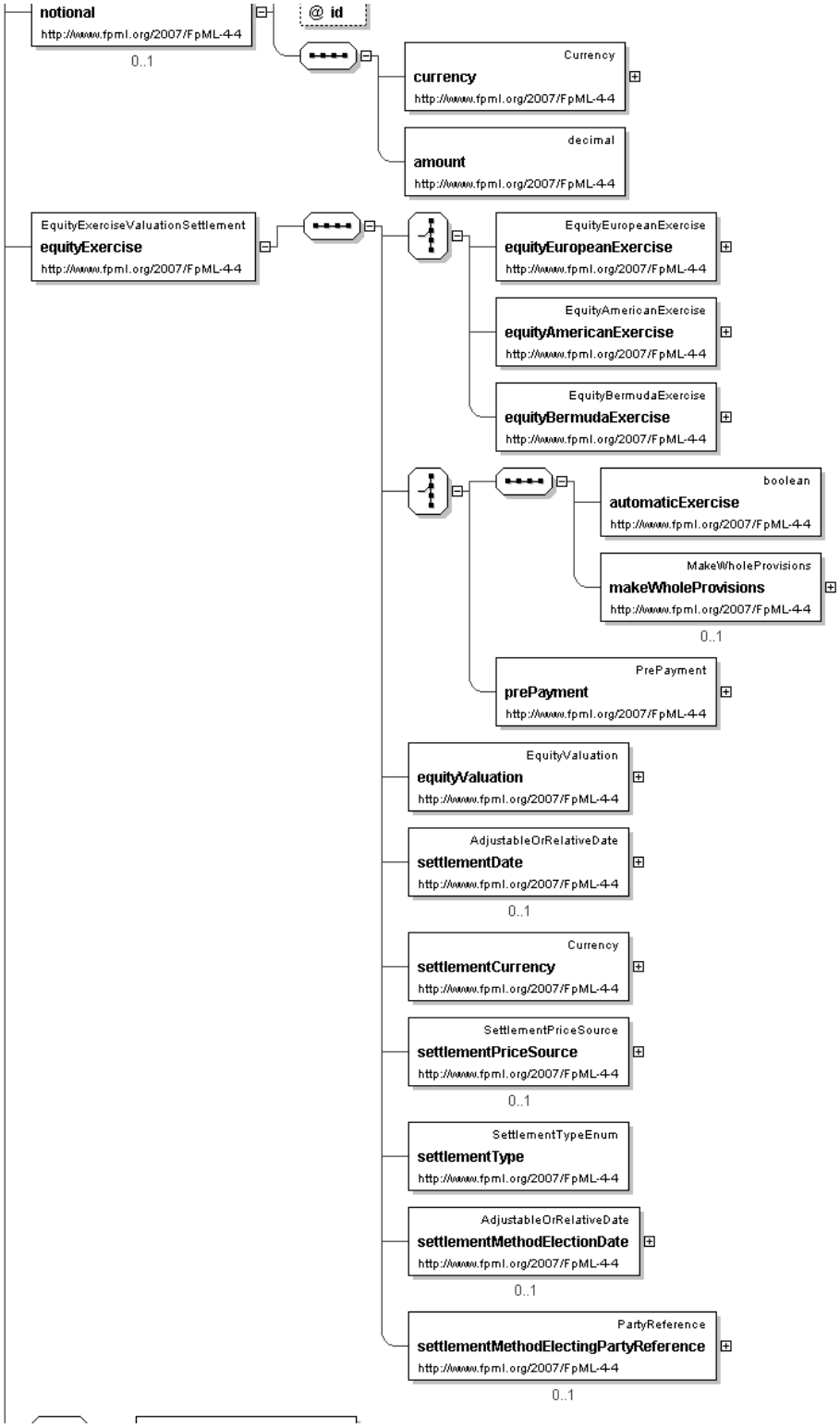
Element: equityOption

- *This element can be used wherever the following element is referenced:*
  - product

Name	equityOption
Type	EquityOption
Nillable	no
Abstract	no
Documentation	A component describing an Equity Option product.

Logical Diagram

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@ id
Currency
currency
http://www.fpml.org/2007/FpML-4-4
decimal
amount
http://www.fpml.org/2007/FpML-4-4
EquityExerciseValuationSettlement
equityExercise
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EquityEuropeanExercise
equityEuropeanExercise
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EquityAmericanExercise
equityAmericanExercise
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EquityBermudaExercise
equityBermudaExercise
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boolean
automaticExercise
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MakeWholeProvisions
makeWholeProvisions
http://www.fpml.org/2007/FpML-4-4
0..1
PrePayment
prePayment
http://www.fpml.org/2007/FpML-4-4
EquityValuation
equityValuation
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
settlementDate
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
settlementCurrency
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SettlementPriceSource
settlementPriceSource
http://www.fpml.org/2007/FpML-4-4
0..1
SettlementTypeEnum
settlementType
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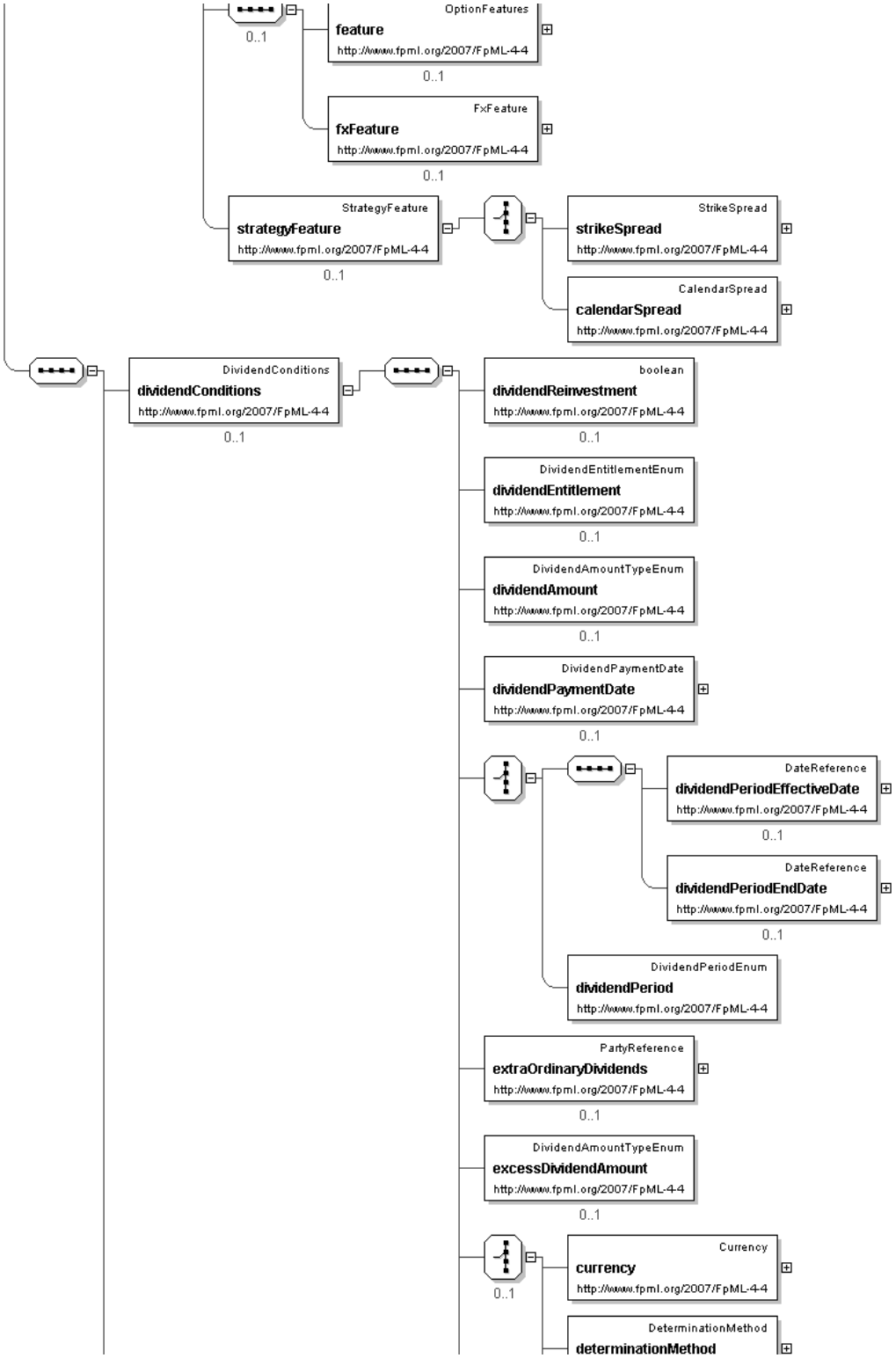
AdjustableOrRelativeDate
settlementMethodElectionDate
http://www.fpml.org/2007/FpML-4-4
0..1
PartyReference
settlementMethodElectingPartyReference
http://www.fpml.org/2007/FpML-4-4
0..1


0..1
OptionFeatures
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http://www.fpml.org/2007/FpML-4-4
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FxFeature
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StrategyFeature
strategyFeature
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0..1
StrikeSpread
strikeSpread
http://www.fpml.org/2007/FpML-4-4
CalendarSpread
calendarSpread
http://www.fpml.org/2007/FpML-4-4
DividendConditions
dividendConditions
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boolean
dividendReinvestment
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0..1
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dividendEntitlement
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0..1
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0..1
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dividendPaymentDate
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0..1
DateReference
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0..1
DateReference
dividendPeriodEndDate
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DividendPeriodEnum
dividendPeriod
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PartyReference
extraOrdinaryDividends
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excessDividendAmount
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Currency
currency
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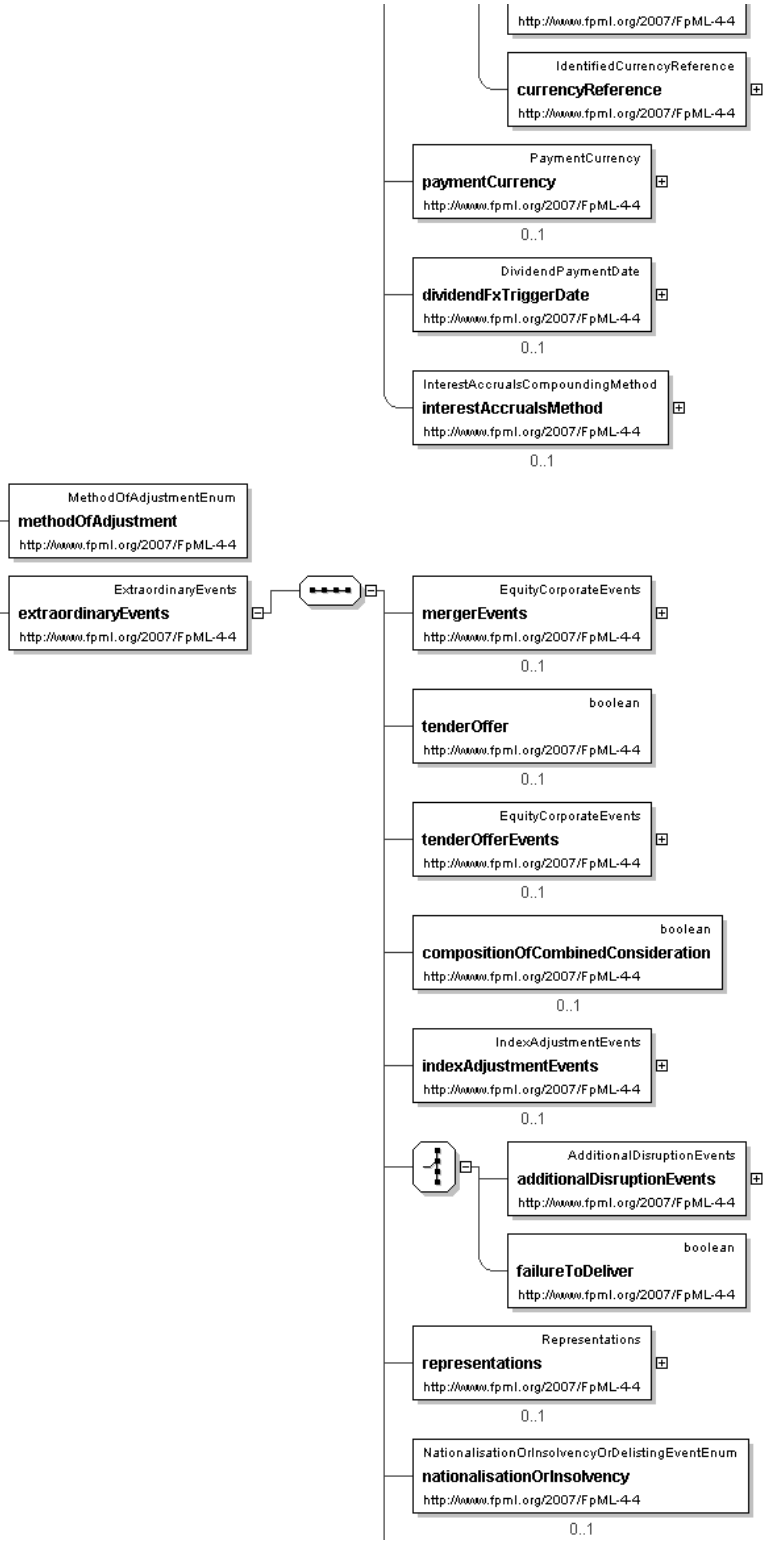
DeterminationMethod
determinationMethod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paymentCurrency
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dividendFxTriggerDate
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interestAccrualsMethod
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MethodOfAdjustmentEnum
methodOfAdjustment
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ExtraordinaryEvents
extraordinaryEvents
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EquityCorporateEvents
mergerEvents
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IndexAdjustmentEvents
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AdditionalDisruptionEvents
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Representations
representations
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NationalisationOrInsolvencyOrDelistingEventEnum
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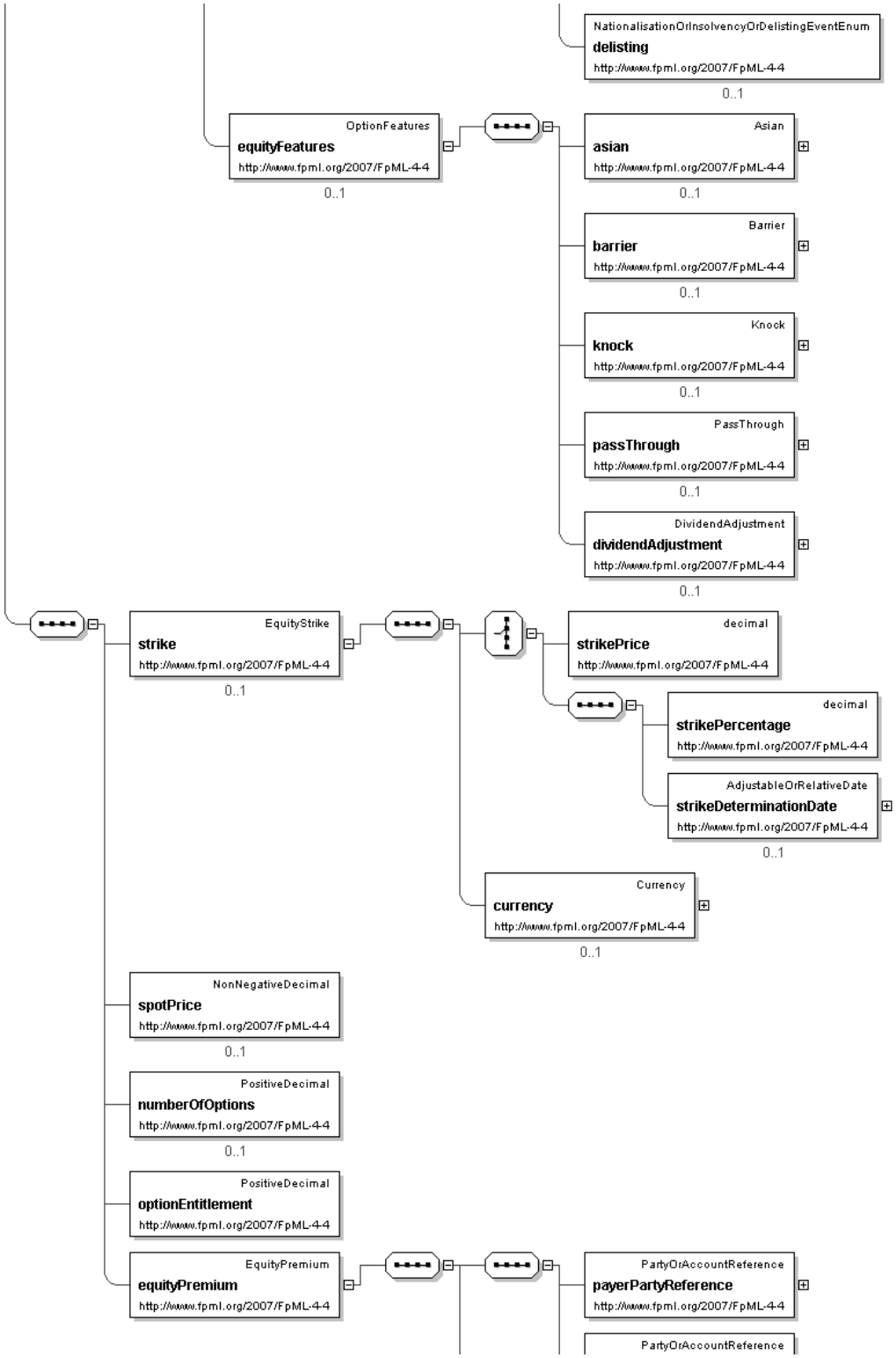
0..1


NationalisationOrInsolvencyOrDelistingEventEnum
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OptionFeatures
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Asian
asian
http://www.fpml.org/2007/FpML-4-4
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Barrier
barrier
http://www.fpml.org/2007/FpML-4-4
0..1
Knock
knock
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strikeDeterminationDate
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PositiveDecimal
numberOfOptions
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PositiveDecimal
optionEntitlement
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equityPremium
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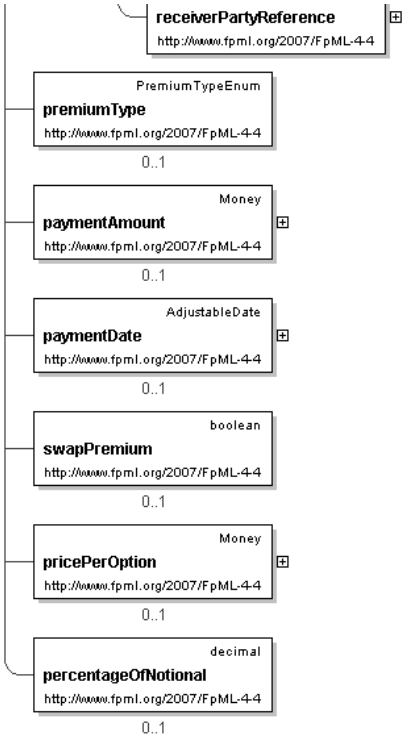
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference



XML Instance Representation

```
<equityOption
 id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
```

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

```
   <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

```
   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'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> PartyOrTradeSideReference </sellerPartyReference> [1]
```

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

```
   <optionType> OptionTypeEnum </optionType> [1]
```

'The type of option transaction.'

```
   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
```

'Effective date for a forward starting option'

```
   <underlyer> Underlyer </underlyer> [1]
```

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

```
   <notional> Money </notional> [0..1]
```

'The notional amount.'

<equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: Feature.model [0..1]

<feature> OptionFeatures </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features'

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model

<strategyFeature> StrategyFeature </strategyFeature> [0..1]

'A equity option simple strategy feature'

<dividendConditions> DividendConditions </dividendConditions> [0..1]

<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]

'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.'

<extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]

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

<equityFeatures> OptionFeatures </equityFeatures> [0..1]

'An option feature such as asian, barrier, knock'

<strike> EquityStrike </strike> [0..1]

'Defines whether it is a price or level at which the option has been, or will be, struck.'

<spotPrice> NonNegativeDecimal </spotPrice> [0..1]

'The price per share, index or basket observed on the trade or effective date.'

<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]

'The number of options comprised in the option transaction.'

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

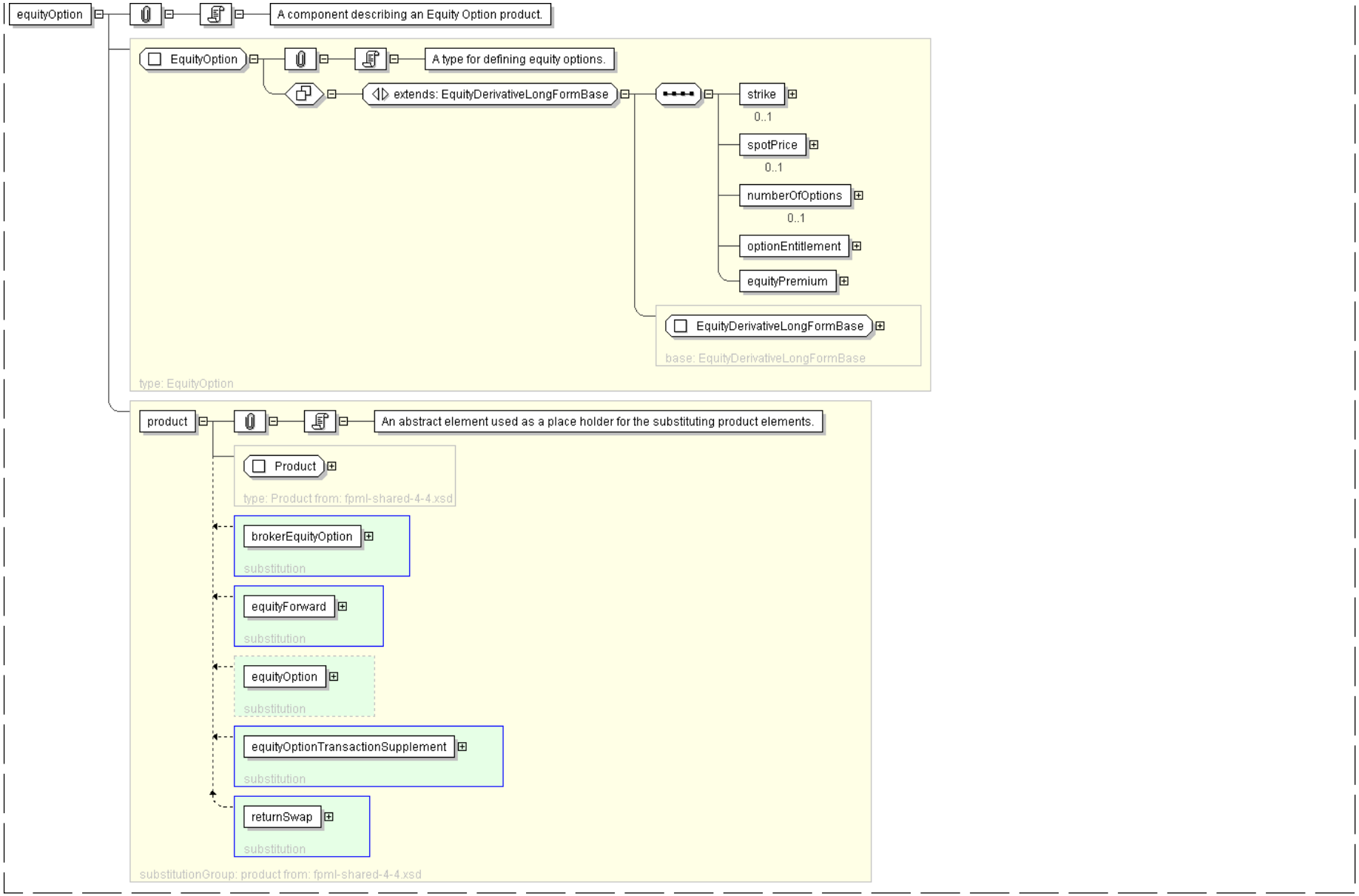
'The number of shares per option comprised in the option transaction.'

<equityPremium> EquityPremium </equityPremium> [1]

'The equity option premium payable by the buyer to the seller.'

</equityOption>

Diagram



Schema Component Representation

```
<xsd:element name="equityOption" type=" EquityOption " substitutionGroup="product"/>
```

top

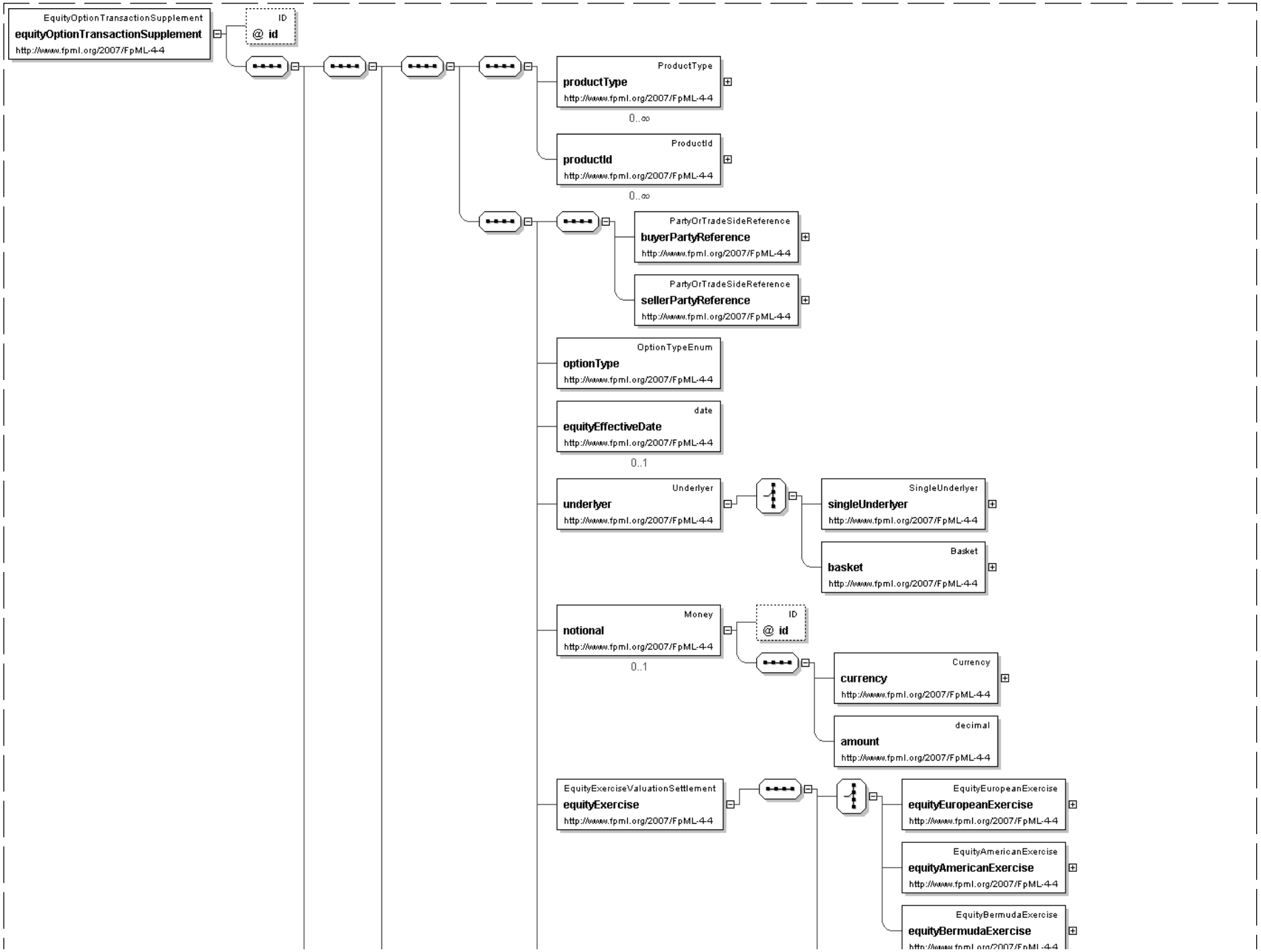
Element: equityOptionTransactionSupplement

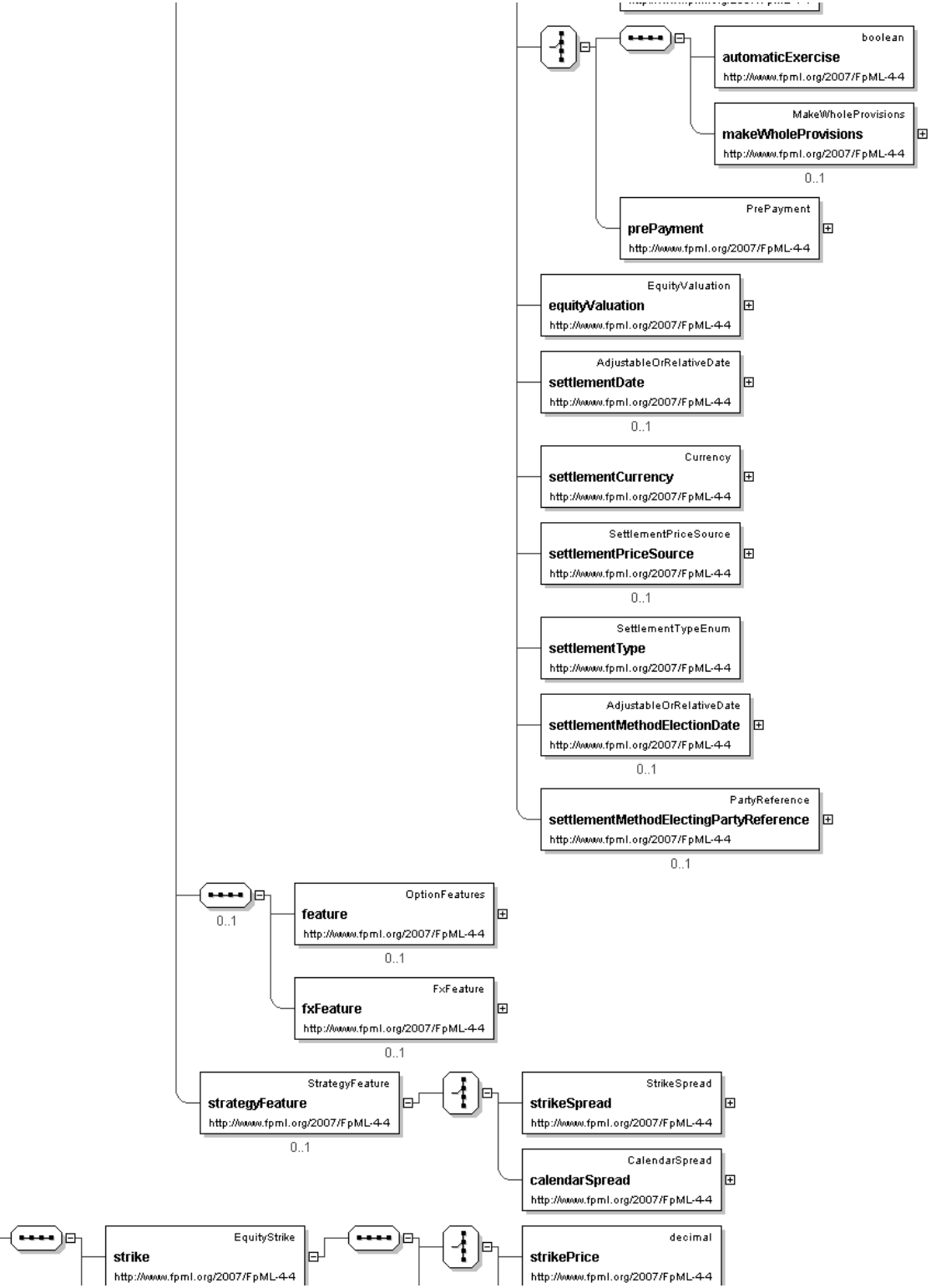
- *This element can be used wherever the following element is referenced:*
  - product

Name	equityOptionTransactionSupplement

Type	EquityOptionTransactionSupplement
Nillable	no
Abstract	no
Documentation	A component describing an Equity Option Transaction Supplement.

Logical Diagram

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automaticExercise
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MakeWholeProvisions
makeWholeProvisions
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PrePayment
prePayment
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EquityValuation
equityValuation
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
settlementDate
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
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settlementPriceSource
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settlementType
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settlementMethodElectionDate
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PartyReference
settlementMethodElectingPartyReference
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0..1
OptionFeatures
feature
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FxFeature
fxFeature
http://www.fpml.org/2007/FpML-4-4
0..1
StrategyFeature
strategyFeature
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StrikeSpread
strikeSpread
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CalendarSpread
calendarSpread
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EquityStrike
strike
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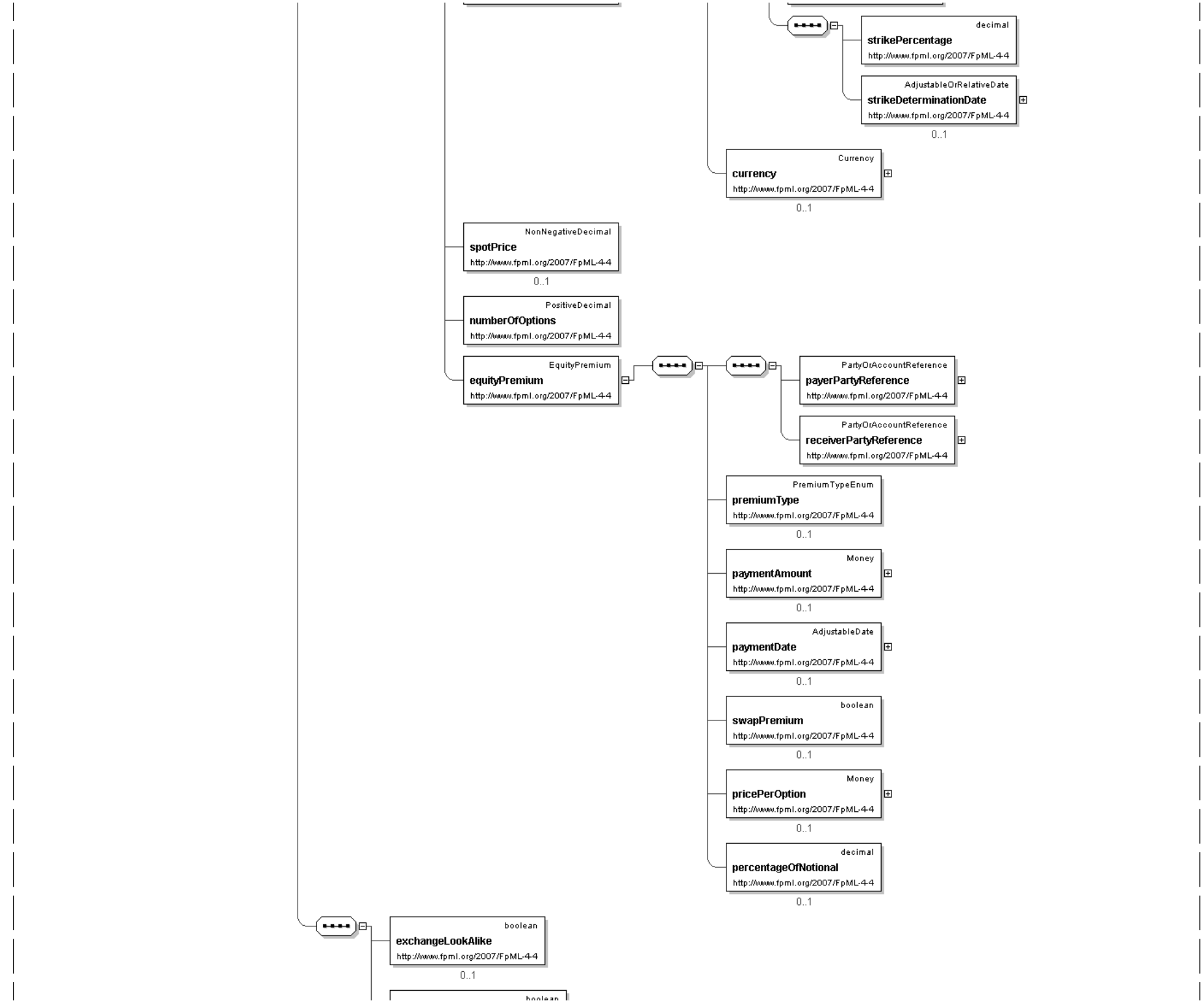
decimal
strikePrice
http://www.fpml.org/2007/FpML-4-4


decimal
strikePercentage
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
strikeDeterminationDate
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
currency
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NonNegativeDecimal
spotPrice
http://www.fpml.org/2007/FpML-4-4
0..1
PositiveDecimal
numberOfOptions
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EquityPremium
equityPremium
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
payerPartyReference
http://www.fpml.org/2007/FpML-4-4
PartyOrAccountReference
receiverPartyReference
http://www.fpml.org/2007/FpML-4-4
PremiumTypeEnum
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AdjustableDate
paymentDate
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Money
pricePerOption
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decimal
percentageOfNotional
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0..1
boolean
exchangeLookAlike
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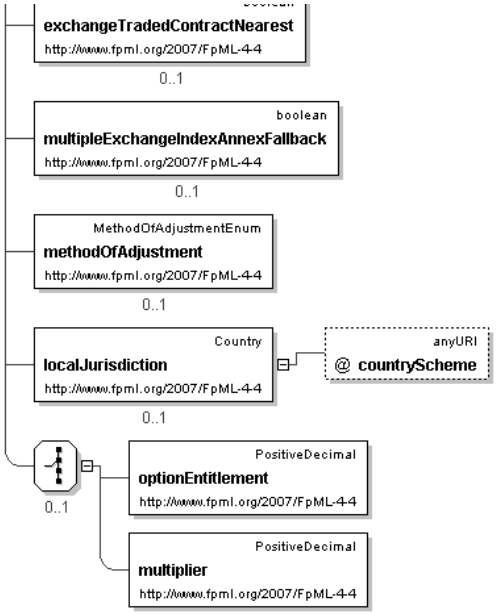
0..1



XML Instance Representation

```
<equityOptionTransactionSupplement
 id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
```

'A classification of the type of product. FpML defines a simple product categorization using a coding scheme.'

```
   <productId> ProductId </productId> [0..*]
```

'A product reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.'

```
   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
```

'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> PartyOrTradeSideReference </sellerPartyReference> [1]
```

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

```
   <optionType> OptionTypeEnum </optionType> [1]
```

'The type of option transaction.'

```
   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
```

'Effective date for a forward starting option'

```
   <underlyer> Underlyer </underlyer> [1]
```

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

```
   <notional> Money </notional> [0..1]
```

'The notional amount.'

```
   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
```

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: Feature.model [0..1]

<feature> OptionFeatures </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features'

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model

<strategyFeature> StrategyFeature </strategyFeature> [0..1]

'A equity option simple strategy feature'

<strike> EquityStrike </strike> [1]

<spotPrice> NonNegativeDecimal </spotPrice> [0..1]

<numberOfOptions> PositiveDecimal </numberOfOptions> [1]

<equityPremium> EquityPremium </equityPremium> [1]

<exchangeLookAlike> xsd:boolean </exchangeLookAlike> [0..1]

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

<exchangeTradedContractNearest> xsd:boolean </exchangeTradedContractNearest> [0..1]

'For an index option transaction, a flag used in conjuction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.'

<multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]

'For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.'

<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [0..1]

<localJurisdiction> Country </localJurisdiction> [0..1]

'Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.'

Start Choice [0..1]

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

'The number of shares per option comprised in the option transaction supplement.'

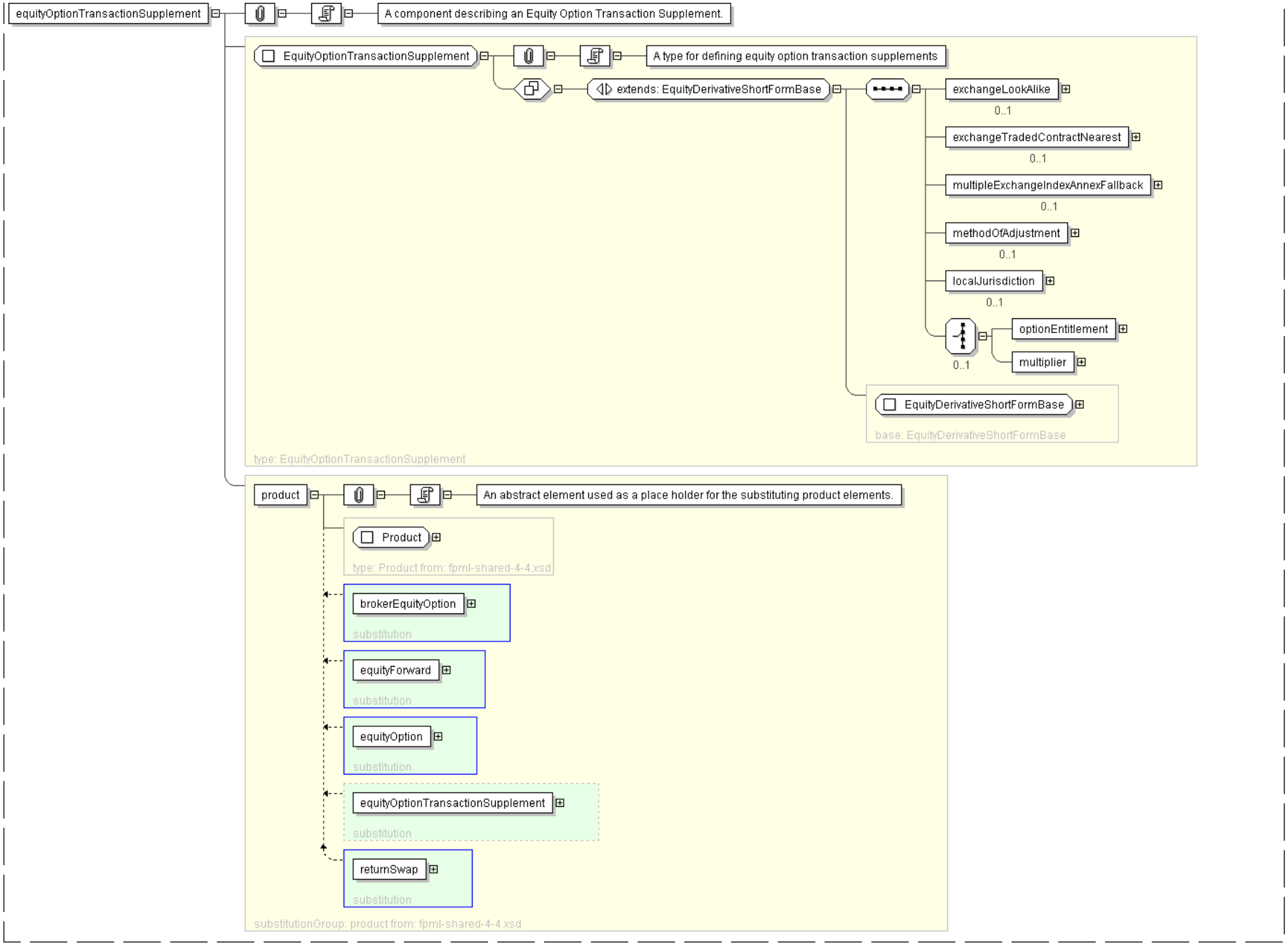
<multiplier> PositiveDecimal </multiplier> [1]

'Specifies the contract multiplier that can be associated with an index option.'

End Choice

</equityOptionTransactionSupplement>

Diagram



Schema Component Representation

```
<xsd:element name="equityOptionTransactionSupplement" type="
EquityOptionTransactionSupplement " substitutionGroup="product"/>
```

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Global Definitions

Complex Type: BrokerEquityOption

Super-types:	Product < EquityDerivativeBase (by extension) < EquityDerivativeShortFormBase (by extension) < **BrokerEquityOption** (by extension)
Sub-types:	None

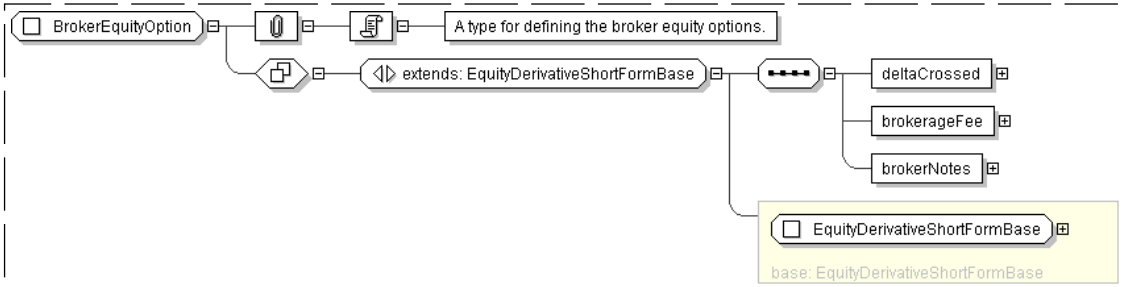
Name	BrokerEquityOption
Used by (from the same schema document)	Element **brokerEquityOption**
Abstract	no
Documentation	A type for defining the broker equity options.

XML Instance Representation

```
<...
 id=" xsd:ID [0..1]">
    <productType> ProductType </productType> [0..*]
    'A classification of the type of product. FpML defines a simple product categorization using
    a coding scheme.'

    <productId> ProductId </productId> [0..*]
    'A product reference identifier allocated by a party. FpML does not define the domain
    values associated with this element. Note that the domain values for this element are
    not strictly an enumerated list.'

    <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
    '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> PartyOrTradeSideReference </sellerPartyReference> [1]
    'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
    rights defined by this instrument and in return receives a payment for it. See 2000
    ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

    <optionType> OptionTypeEnum </optionType> [1]
    'The type of option transaction.'

    <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
    'Effective date for a forward starting option'

    <underlyer> Underlyer </underlyer> [1]
    'Specifies the underlying component, which can be either one or many and consists in
    either equity, index or convertible bond component, or a combination of these.'

    <notional> Money </notional> [0..1]
    'The notional amount.'

    <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
    'The parameters for defining how the equity option can be exercised, how it is valued and
    how it is settled.'

 Start Group: Feature.model [0..1]
       <feature> OptionFeatures </feature> [0..1]
       'Asian, Barrier, Knock and Pass Through features'

       <fxFeature> FxFeature </fxFeature> [0..1]
       'Quanto, Composite, or Cross Currency FX features'

 End Group: Feature.model
    <strategyFeature> StrategyFeature </strategyFeature> [0..1]
    'A equity option simple strategy feature'

    <strike> EquityStrike </strike> [1]
    <spotPrice> NonNegativeDecimal </spotPrice> [0..1]
    <numberOfOptions> PositiveDecimal </numberOfOptions> [1]
```

```
   <equityPremium> EquityPremium </equityPremium> [1]
   <deltaCrossed> xsd:boolean </deltaCrossed> [1]
   <brokerageFee> Money </brokerageFee> [1]
   <brokerNotes> xsd:string </brokerNotes> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="BrokerEquityOption">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeShortFormBase ">
         <xsd:sequence>
            <xsd:element name="deltaCrossed" type=" xsd:boolean "/>
            <xsd:element name="brokerageFee" type=" Money "/>
            <xsd:element name="brokerNotes" type=" xsd:string "/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

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Complex Type: EquityAmericanExercise

Super-types:	SharedAmericanExercise < **EquityAmericanExercise** (by extension)
Sub-types:	None

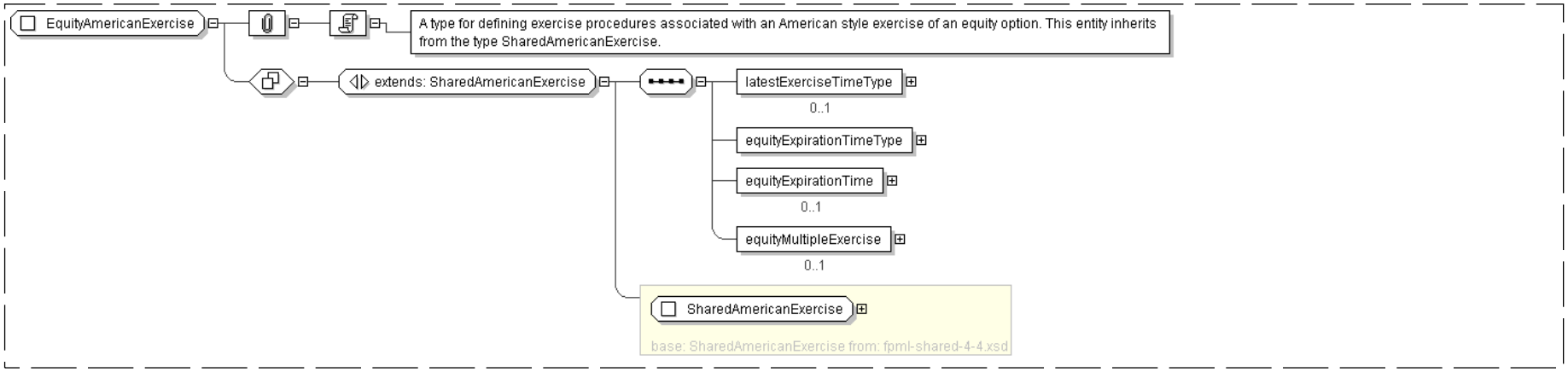
Name	EquityAmericanExercise
Used by (from the same schema document)	Complex Type **EquityExerciseValuationSettlement**
Abstract	no
Documentation	A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <commencementDate> AdjustableOrRelativeDate </commencementDate> [1]
   'The first day of the exercise period for an American style option.'

   <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
   'The last day within an exercise period for an American style option. For a European
   style option it is the only day within the exercise period.'

   <latestExerciseTime> BusinessCenterTime </latestExerciseTime> [0..1]
   'For a Bermuda or American style option, the latest time on an exercise business day
   (excluding the expiration date) within the exercise period that notice can be given by
   the buyer to the seller or seller\'s agent. Notice of exercise given after this time will
   be deemed to have been given on the next exercise business day.'

   <latestExerciseTimeType> TimeTypeEnum </latestExerciseTimeType> [0..1]
   'The latest time of day at which the equity option can be exercised, for example the
```

```
    official closing time of the exchange.'

    <equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]
    'The time of day at which the equity option expires, for example the official closing time
    of the exchange.'

    <equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]
    'The specific time of day at which the equity option expires.'

    <equityMultipleExercise> EquityMultipleExercise </equityMultipleExercise> [0..1]
    'The presence of this element indicates that the option may be exercised on different days.
    It is not applicable to European options.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityAmericanExercise">
   <xsd:complexContent>
      <xsd:extension base=" SharedAmericanExercise ">
         <xsd:sequence>
            <xsd:element name="latestExerciseTimeType" type=" TimeTypeEnum " minOccurs="0"/>
            <xsd:element name="equityExpirationTimeType" type=" TimeTypeEnum "/>
            <xsd:element name="equityExpirationTime" type=" BusinessCenterTime " minOccurs="0"/>
            <xsd:element name="equityMultipleExercise" type=" EquityMultipleExercise " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: EquityBermudaExercise

Super-types:	SharedAmericanExercise < **EquityBermudaExercise** (by extension)
Sub-types:	None

Name	EquityBermudaExercise
Used by (from the same schema document)	Complex Type **EquityExerciseValuationSettlement**
Abstract	no
Documentation	A type for defining exercise procedures associated with a Bermuda style exercise of an equity option. The term Bermuda is adopted in FpML for consistency with the ISDA Definitions.

XML Instance Representation

```
<...
```

id=" xsd:ID [0..1]">

<commencementDate> AdjustableOrRelativeDate </commencementDate> [1]

'The first day of the exercise period for an American style option.'

<expirationDate> AdjustableOrRelativeDate </expirationDate> [1]

'The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.'

<latestExerciseTime> BusinessCenterTime </latestExerciseTime> [0..1]

'For a Bermuda or American style option, the latest time on an exercise business day (excluding the expiration date) within the exercise period that notice can be given by the buyer to the seller or seller\'s agent. Notice of exercise given after this time will be deemed to have been given on the next exercise business day.'

<bermudaExerciseDates> DateList </bermudaExerciseDates> [1]

'List of Exercise Dates for a Bermuda option'

<latestExerciseTimeType> TimeTypeEnum </latestExerciseTimeType> [0..1]

'The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.'

<equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]

'The time of day at which the equity option expires, for example the official closing time of the exchange.'

<equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]

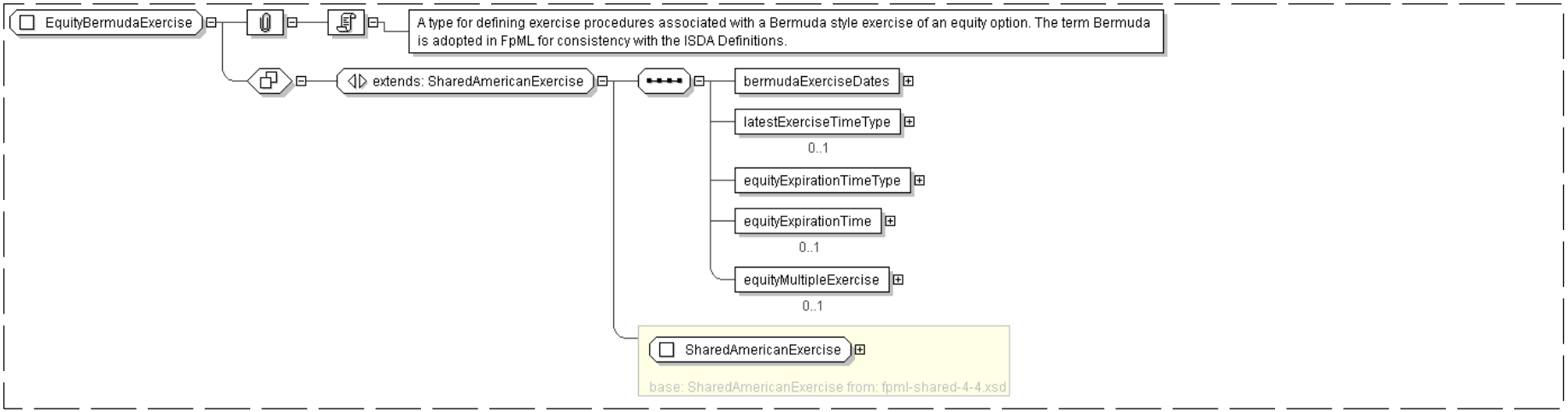
'The specific time of day at which the equity option expires.'

<equityMultipleExercise> EquityMultipleExercise </equityMultipleExercise> [0..1]

'The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityBermudaExercise">
   <xsd:complexContent>
      <xsd:extension base=" SharedAmericanExercise ">
         <xsd:sequence>
            <xsd:element name="bermudaExerciseDates" type=" DateList "/>
            <xsd:element name="latestExerciseTimeType" type=" TimeTypeEnum " minOccurs="0"/>
            <xsd:element name="equityExpirationTimeType" type=" TimeTypeEnum "/>
            <xsd:element name="equityExpirationTime" type=" BusinessCenterTime " minOccurs="0"/>
            <xsd:element name="equityMultipleExercise" type=" EquityMultipleExercise " minOccurs="0"/>
```

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

top

Complex Type: EquityDerivativeBase

Super-types:	Product < **EquityDerivativeBase** (by extension)

Sub-types:	• EquityDerivativeLongFormBase (by extension)
	  ○ EquityForward (by extension)
	  ○ EquityOption (by extension)
	• EquityDerivativeShortFormBase (by extension)
	  ○ BrokerEquityOption (by extension)
	  ○ EquityOptionTransactionSupplement (by extension)

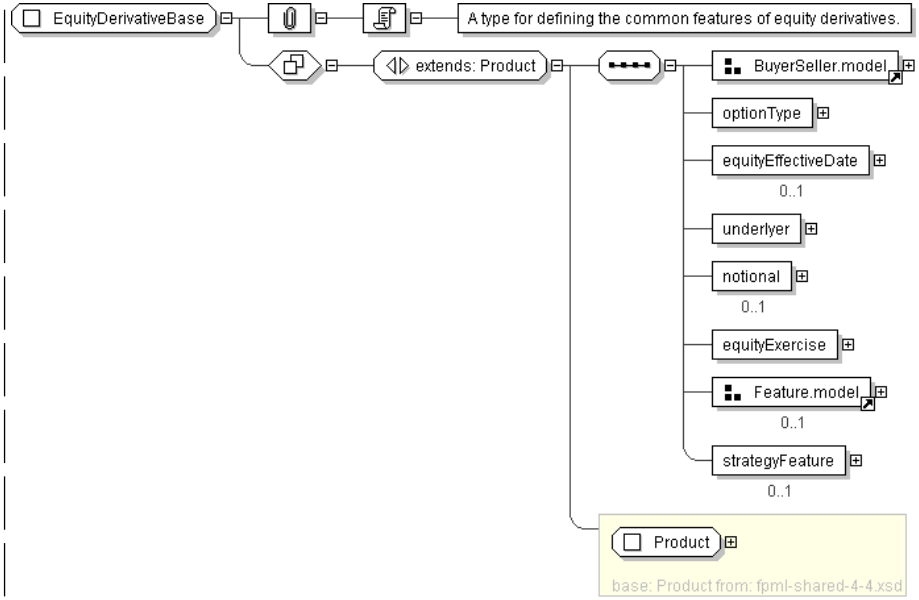
Name	EquityDerivativeBase
Abstract	yes
Documentation	A type for defining the common features of equity derivatives.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction.'

   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
   'Effective date for a forward starting option'

   <underlyer> Underlyer </underlyer> [1]
   'Specifies the underlying component, which can be either one or many and consists in
   either equity, index or convertible bond component, or a combination of these.'

   <notional> Money </notional> [0..1]
   'The notional amount.'

   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
   'The parameters for defining how the equity option can be exercised, how it is valued and
   how it is settled.'

Start Group: Feature.model [0..1]
      <feature> OptionFeatures </feature> [0..1]
      'Asian, Barrier, Knock and Pass Through features'

      <fxFeature> FxFeature </fxFeature> [0..1]
```

```
      'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model
   <strategyFeature> StrategyFeature </strategyFeature> [0..1]
   'A equity option simple strategy feature'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeBase" abstract="true">
   <xsd:complexContent>
      <xsd:extension base=" Product ">
         <xsd:sequence>
            <xsd:group ref=" BuyerSeller.model "/>
            <xsd:element name="optionType" type=" OptionTypeEnum "/>
            <xsd:element name="equityEffectiveDate" type=" xsd:date " minOccurs="0"/>
            <xsd:element name="underlyer" type=" Underlyer "/>
            <xsd:element name="notional" type=" Money " minOccurs="0"/>
            <xsd:element name="equityExercise" type=" EquityExerciseValuationSettlement "/>
            <xsd:group ref=" Feature.model " minOccurs="0"/>
            <xsd:element name="strategyFeature" type=" StrategyFeature " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: EquityDerivativeLongFormBase

Super-types:	Product < EquityDerivativeBase (by extension) < **EquityDerivativeLongFormBase** (by extension)
Sub-types:	• EquityForward (by extension) • EquityOption (by extension)

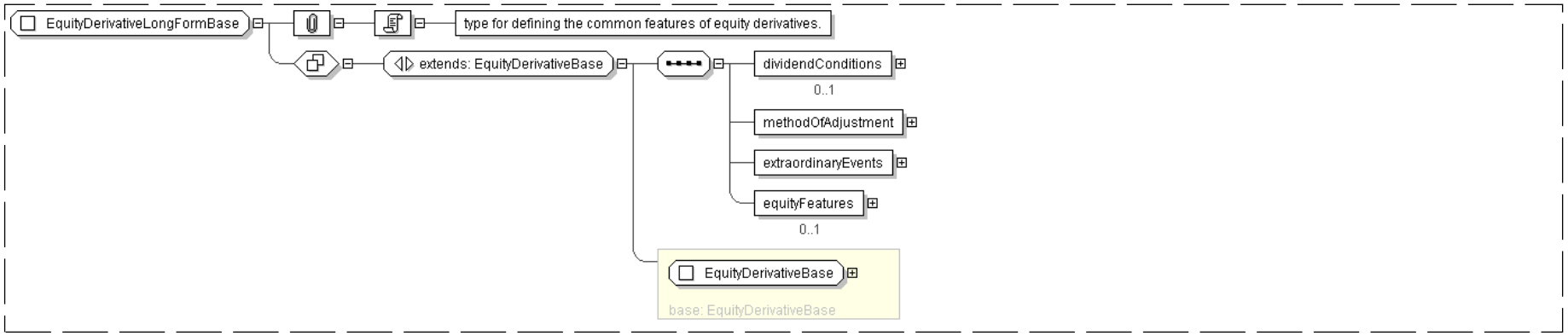
Name	EquityDerivativeLongFormBase
Abstract	yes

Documentation type for defining the common features of equity derivatives.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction.'

   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
   'Effective date for a forward starting option'

   <underlyer> Underlyer </underlyer> [1]
   'Specifies the underlying component, which can be either one or many and consists in
   either equity, index or convertible bond component, or a combination of these.'

   <notional> Money </notional> [0..1]
   'The notional amount.'

   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
   'The parameters for defining how the equity option can be exercised, how it is valued and
   how it is settled.'

Start Group: Feature.model [0..1]
      <feature> OptionFeatures </feature> [0..1]
      'Asian, Barrier, Knock and Pass Through features'

      <fxFeature> FxFeature </fxFeature> [0..1]
      'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model
   <strategyFeature> StrategyFeature </strategyFeature> [0..1]
   'A equity option simple strategy feature'

   <dividendConditions> DividendConditions </dividendConditions> [0..1]
   <methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]
   'Defines how adjustments will be made to the contract should one or more of the
   extraordinary events occur.'

   <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]
   'Where the underlying is shares, specifies events affecting the issuer of those shares that
   may require the terms of the transaction to be adjusted.'

   <equityFeatures> OptionFeatures </equityFeatures> [0..1]
   'An option feature such as asian, barrier, knock'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeLongFormBase" abstract="true">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeBase ">
         <xsd:sequence>
            <xsd:element name="dividendConditions" type=" DividendConditions " minOccurs="0"/>
            <xsd:element name="methodOfAdjustment" type=" MethodOfAdjustmentEnum "/>
            <xsd:element name="extraordinaryEvents" type=" ExtraordinaryEvents "/>
            <xsd:element name="equityFeatures" type=" OptionFeatures " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: EquityDerivativeShortFormBase

Super-types:	Product < EquityDerivativeBase (by extension) < **EquityDerivativeShortFormBase** (by extension)
Sub-types:	• BrokerEquityOption (by extension) • EquityOptionTransactionSupplement (by extension)

Name	EquityDerivativeShortFormBase
Abstract	yes
Documentation	A type for defining short form equity option basic features

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
```

ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

<optionType> OptionTypeEnum </optionType> [1]

'The type of option transaction.'

<equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]

'Effective date for a forward starting option'

<underlyer> Underlyer </underlyer> [1]

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

<notional> Money </notional> [0..1]

'The notional amount.'

<equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: Feature.model [0..1]

<feature> OptionFeatures </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features'

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

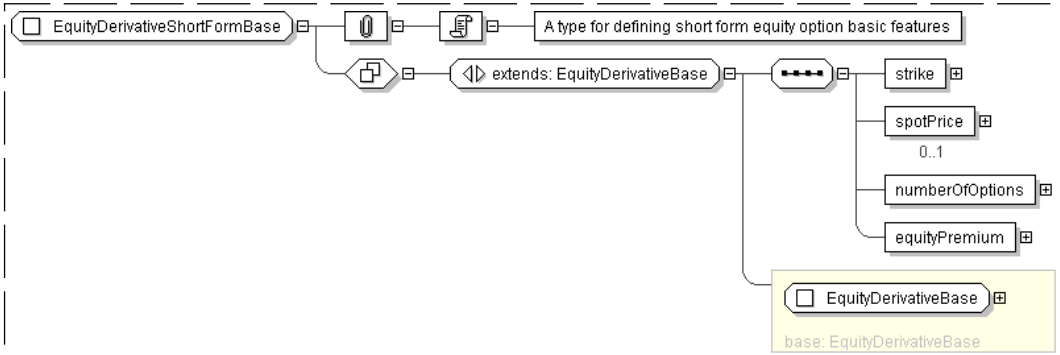
End Group: Feature.model

<strategyFeature> StrategyFeature </strategyFeature> [0..1]

'A equity option simple strategy feature'

<strike> EquityStrike </strike> [1]
<spotPrice> NonNegativeDecimal </spotPrice> [0..1]
<numberOfOptions> PositiveDecimal </numberOfOptions> [1]
<equityPremium> EquityPremium </equityPremium> [1]
</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityDerivativeShortFormBase" abstract="true">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeBase ">
         <xsd:sequence>
            <xsd:element name="strike" type=" EquityStrike "/>
            <xsd:element name="spotPrice" type=" NonNegativeDecimal " minOccurs="0"/>
            <xsd:element name="numberOfOptions" type=" PositiveDecimal "/>
            <xsd:element name="equityPremium" type=" EquityPremium "/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
```

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

top

Complex Type: EquityEuropeanExercise

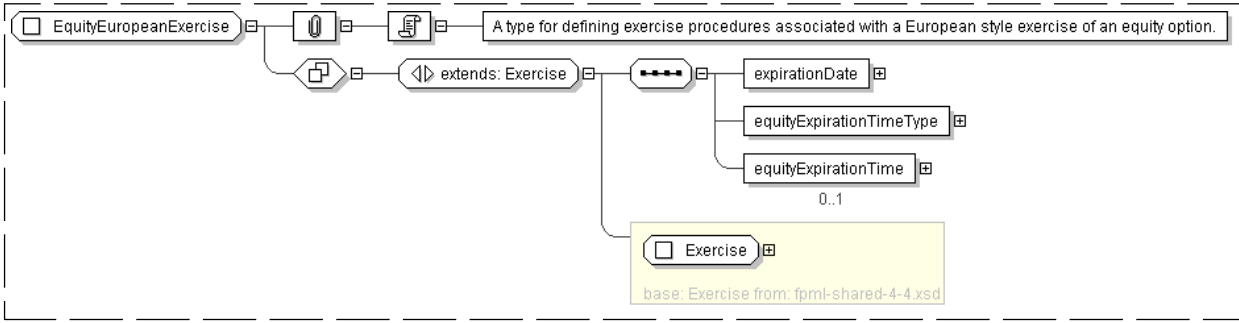
Super-types:	Exercise < **EquityEuropeanExercise** (by extension)
Sub-types:	None

Name	EquityEuropeanExercise
Used by (from the same schema document)	Complex Type **EquityExerciseValuationSettlement**
Abstract	no
Documentation	A type for defining exercise procedures associated with a European style exercise of an equity option.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <expirationDate> AdjustableOrRelativeDate </expirationDate> [1]
   'The last day within an exercise period for an American style option. For a European
   style option it is the only day within the exercise period.'

   <equityExpirationTimeType> TimeTypeEnum </equityExpirationTimeType> [1]
   'The time of day at which the equity option expires, for example the official closing time
   of the exchange.'

   <equityExpirationTime> BusinessCenterTime </equityExpirationTime> [0..1]
   'The specific time of day at which the equity option expires.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityEuropeanExercise">
   <xsd:complexContent>
      <xsd:extension base=" Exercise ">
         <xsd:sequence>
            <xsd:element name="expirationDate" type=" AdjustableOrRelativeDate "/>
            <xsd:element name="equityExpirationTimeType" type=" TimeTypeEnum "/>
            <xsd:element name="equityExpirationTime" type=" BusinessCenterTime " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: EquityExerciseValuationSettlement

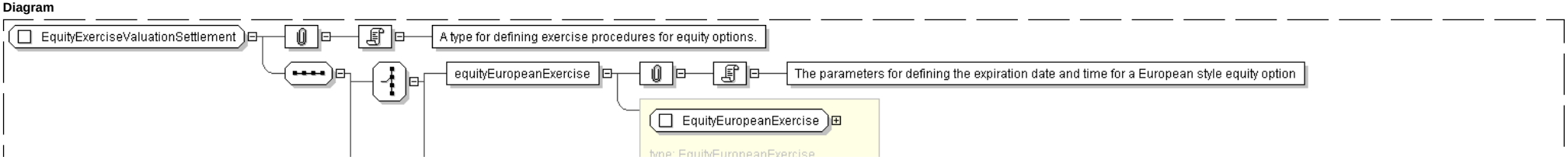
Super-types:	None
Sub-types:	None

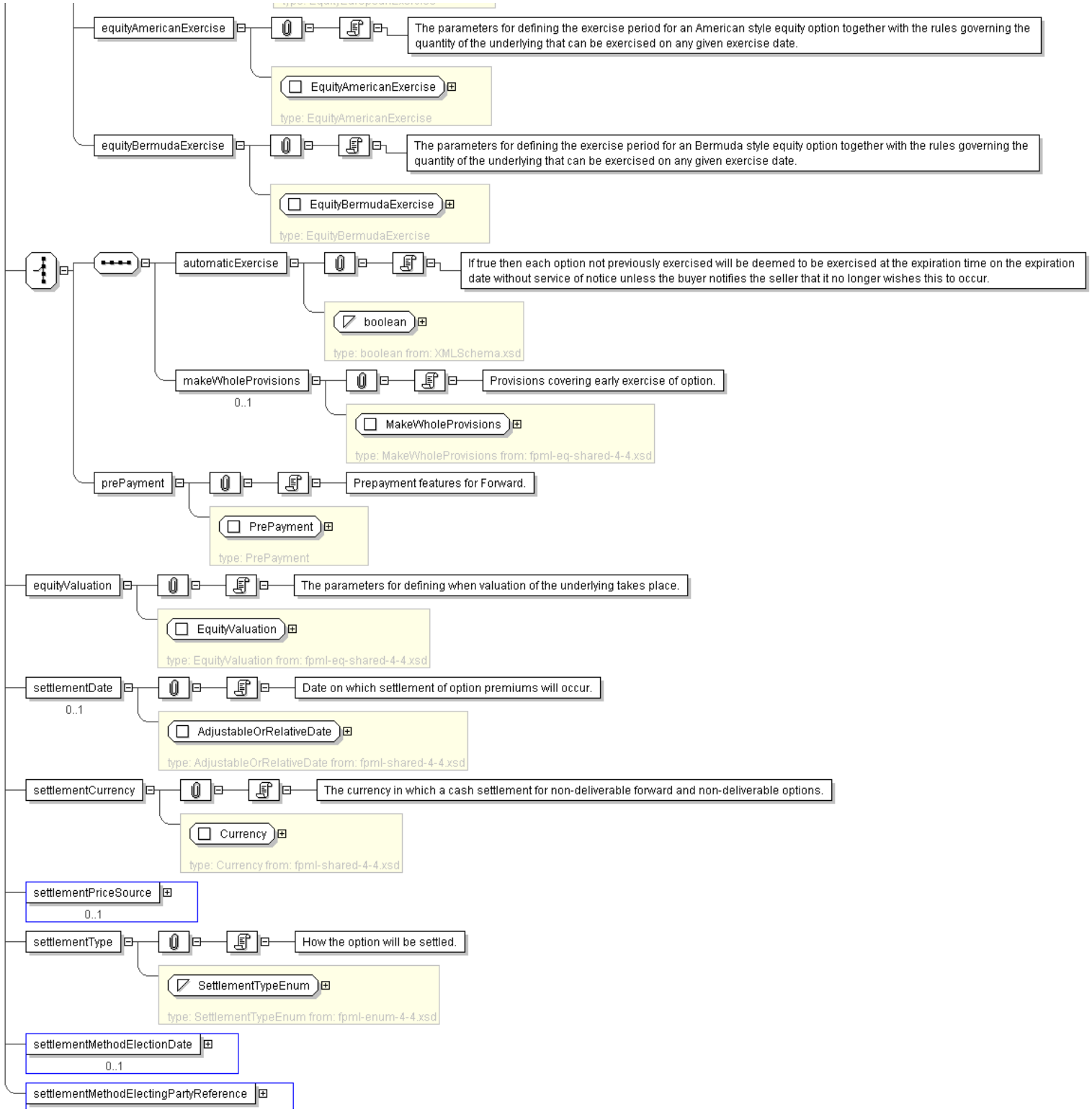
Name	EquityExerciseValuationSettlement
Used by (from the same schema document)	Complex Type **EquityDerivativeBase**
Abstract	no
Documentation	A type for defining exercise procedures for equity options.

XML Instance Representation

```
<...>
Start Choice [1]
      <equityEuropeanExercise> EquityEuropeanExercise </equityEuropeanExercise> [1]
      'The parameters for defining the expiration date and time for a European style equity option'

      <equityAmericanExercise> EquityAmericanExercise </equityAmericanExercise> [1]
      'The parameters for defining the exercise period for an American style equity option
      together with the rules governing the quantity of the underlying that can be exercised on
      any given exercise date.'

      <equityBermudaExercise> EquityBermudaExercise </equityBermudaExercise> [1]
      'The parameters for defining the exercise period for an Bermuda style equity option
      together with the rules governing the quantity of the underlying that can be exercised on
      any given exercise date.'

End Choice
Start Choice [1]
      <automaticExercise> xsd:boolean </automaticExercise> [1]
      'If true then each option not previously exercised will be deemed to be exercised at
      the expiration time on the expiration date without service of notice unless the buyer
      notifies the seller that it no longer wishes this to occur.'

      <makeWholeProvisions> MakeWholeProvisions </makeWholeProvisions> [0..1]
      'Provisions covering early exercise of option.'

      <prePayment> PrePayment </prePayment> [1]
      'Prepayment features for Forward.'

End Choice
   <equityValuation> EquityValuation </equityValuation> [1]
   'The parameters for defining when valuation of the underlying takes place.'

   <settlementDate> AdjustableOrRelativeDate </settlementDate> [0..1]
   'Date on which settlement of option premiums will occur.'

   <settlementCurrency> Currency </settlementCurrency> [1]
   'The currency in which a cash settlement for non-deliverable forward and non-
   deliverable options.'

   <settlementPriceSource> SettlementPriceSource </settlementPriceSource> [0..1]
   <settlementType> SettlementTypeEnum </settlementType> [1]
   'How the option will be settled.'

   <settlementMethodElectionDate> AdjustableOrRelativeDate </settlementMethodElectionDate> [0..1]
   <settlementMethodElectingPartyReference> PartyReference
   </settlementMethodElectingPartyReference> [0..1]
</...>
```

Diagram




equityAmericanExercise
The parameters for defining the exercise period for an American style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.
EquityAmericanExercise
type: EquityAmericanExercise
equityBermudaExercise
The parameters for defining the exercise period for an Bermuda style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.
EquityBermudaExercise
type: EquityBermudaExercise
automaticExercise
If true then each option not previously exercised will be deemed to be exercised at the expiration time on the expiration date without service of notice unless the buyer notifies the seller that it no longer wishes this to occur.
boolean
type: boolean from: XMLSchema.xsd
makeWholeProvisions
0..1
Provisions covering early exercise of option.
MakeWholeProvisions
type: MakeWholeProvisions from: fpml-eq-shared-4-4.xsd
prePayment
Prepayment features for Forward.
PrePayment
type: PrePayment
equityValuation
The parameters for defining when valuation of the underlying takes place.
EquityValuation
type: EquityValuation from: fpml-eq-shared-4-4.xsd
settlementDate
0..1
Date on which settlement of option premiums will occur.
AdjustableOrRelativeDate
type: AdjustableOrRelativeDate from: fpml-shared-4-4.xsd
settlementCurrency
The currency in which a cash settlement for non-deliverable forward and non-deliverable options.
Currency
type: Currency from: fpml-shared-4-4.xsd
settlementPriceSource
0..1
settlementType
How the option will be settled.
SettlementTypeEnum
type: SettlementTypeEnum from: fpml-enum-4-4.xsd
settlementMethodElectionDate
0..1
settlementMethodElectingPartyReference

0..1

Schema Component Representation

```
<xsd:complexType name="EquityExerciseValuationSettlement">
   <xsd:sequence>
      <xsd:choice>
         <xsd:element name="equityEuropeanExercise" type=" EquityEuropeanExercise "/>
         <xsd:element name="equityAmericanExercise" type=" EquityAmericanExercise "/>
         <xsd:element name="equityBermudaExercise" type=" EquityBermudaExercise "/>
      </xsd:choice>
      <xsd:choice>
         <xsd:sequence>
            <xsd:element name="automaticExercise" type=" xsd:boolean "/>
            <xsd:element name="makeWholeProvisions" type=" MakeWholeProvisions " minOccurs="0"/>
         </xsd:sequence>
         <xsd:element name="prePayment" type=" PrePayment "/>
      </xsd:choice>
      <xsd:element name="equityValuation" type=" EquityValuation "/>
      <xsd:element name="settlementDate" type=" AdjustableOrRelativeDate " minOccurs="0"/>
      <xsd:element name="settlementCurrency" type=" Currency "/>
      <xsd:element name="settlementPriceSource" type=" SettlementPriceSource " minOccurs="0"/>
      <xsd:element name="settlementType" type=" SettlementTypeEnum "/>
      <xsd:element name="settlementMethodElectionDate" type=" AdjustableOrRelativeDate
      " minOccurs="0"/>
      <xsd:element name="settlementMethodElectingPartyReference" type=" PartyReference
      " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: EquityForward

Super-types:	Product < EquityDerivativeBase (by extension) < EquityDerivativeLongFormBase (by extension) < **EquityForward** (by extension)
Sub-types:	None

Name	EquityForward
Used by (from the same schema document)	Element **equityForward**
Abstract	no
Documentation	A type for defining equity forwards.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction.'
```

<equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]

'Effective date for a forward starting option'

<underlyer> Underlyer </underlyer> [1]

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

<notional> Money </notional> [0..1]

'The notional amount.'

<equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: Feature.model [0..1]

<feature> OptionFeatures </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features'

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model

<strategyFeature> StrategyFeature </strategyFeature> [0..1]

'A equity option simple strategy feature'

<dividendConditions> DividendConditions </dividendConditions> [0..1]

<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]

'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.'

<extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]

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

<equityFeatures> OptionFeatures </equityFeatures> [0..1]

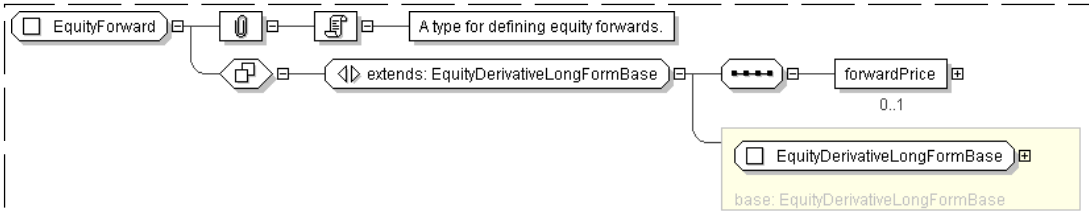
'An option feature such as asian, barrier, knock'

<forwardPrice> Money </forwardPrice> [0..1]

'The forward price per share, index or basket.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityForward">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeLongFormBase ">
         <xsd:sequence>
            <xsd:element name="forwardPrice" type=" Money " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: EquityMultipleExercise

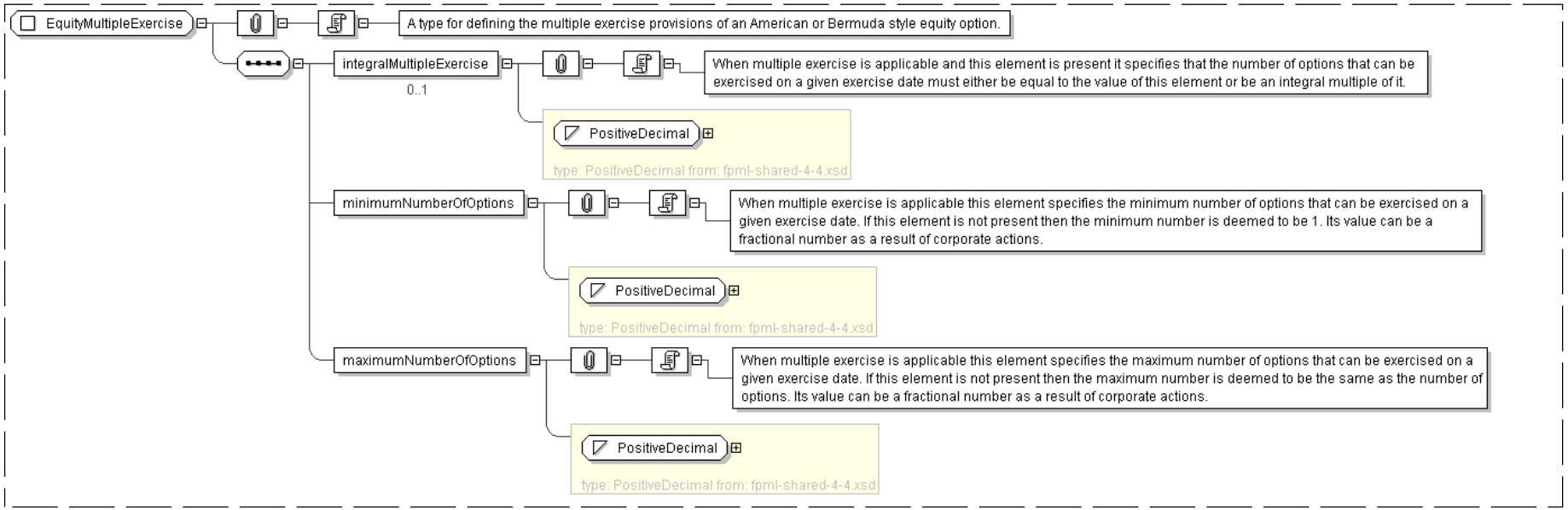
Super-types:	None
Sub-types:	None

Name	EquityMultipleExercise
Used by (from the same schema document)	Complex Type **EquityAmericanExercise** , Complex Type **EquityBermudaExercise**
Abstract	no
Documentation	A type for defining the multiple exercise provisions of an American or Bermuda style equity option.

XML Instance Representation

```
<...>
   <integralMultipleExercise> PositiveDecimal </integralMultipleExercise> [0..1]
   'When multiple exercise is applicable and this element is present it specifies that the
   number of options that can be exercised on a given exercise date must either be equal to
   the value of this element or be an integral multiple of it.'

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

   <maximumNumberOfOptions> PositiveDecimal </maximumNumberOfOptions> [1]
   'When multiple exercise is applicable this element specifies the maximum number of options
   that can be exercised on a given exercise date. If this element is not present then the
   maximum number is deemed to be the same as the number of options. Its value can be a
   fractional number as a result of corporate actions.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityMultipleExercise">
   <xsd:sequence>
      <xsd:element name="integralMultipleExercise" type=" PositiveDecimal " minOccurs="0"/>
      <xsd:element name="minimumNumberOfOptions" type=" PositiveDecimal "/>
```

```
      <xsd:element name="maximumNumberOfOptions" type=" PositiveDecimal "/>
    </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: EquityOption

Super-types:	Product < EquityDerivativeBase (by extension) < EquityDerivativeLongFormBase (by extension) < **EquityOption** (by extension)
Sub-types:	None

Name	EquityOption
Used by (from the same schema document)	Element **equityOption**
Abstract	no
Documentation	A type for defining equity options.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]
   'A reference to the party that sells (\"writes\") this instrument, i.e. that grants the
   rights defined by this instrument and in return receives a payment for it. See 2000
   ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.'

   <optionType> OptionTypeEnum </optionType> [1]
   'The type of option transaction.'

   <equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]
   'Effective date for a forward starting option'

   <underlyer> Underlyer </underlyer> [1]
   'Specifies the underlying component, which can be either one or many and consists in
   either equity, index or convertible bond component, or a combination of these.'

   <notional> Money </notional> [0..1]
   'The notional amount.'

   <equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]
   'The parameters for defining how the equity option can be exercised, how it is valued and
   how it is settled.'

Start Group: Feature.model [0..1]
      <feature> OptionFeatures </feature> [0..1]
      'Asian, Barrier, Knock and Pass Through features'

      <fxFeature> FxFeature </fxFeature> [0..1]
      'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model
   <strategyFeature> StrategyFeature </strategyFeature> [0..1]
```

'A equity option simple strategy feature'

<dividendConditions> DividendConditions </dividendConditions> [0..1]
<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [1]

'Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.'

<extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [1]

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

<equityFeatures> OptionFeatures </equityFeatures> [0..1]

'An option feature such as asian, barrier, knock'

<strike> EquityStrike </strike> [0..1]

'Defines whether it is a price or level at which the option has been, or will be, struck.'

<spotPrice> NonNegativeDecimal </spotPrice> [0..1]

'The price per share, index or basket observed on the trade or effective date.'

<numberOfOptions> PositiveDecimal </numberOfOptions> [0..1]

'The number of options comprised in the option transaction.'

<optionEntitlement> PositiveDecimal </optionEntitlement> [1]

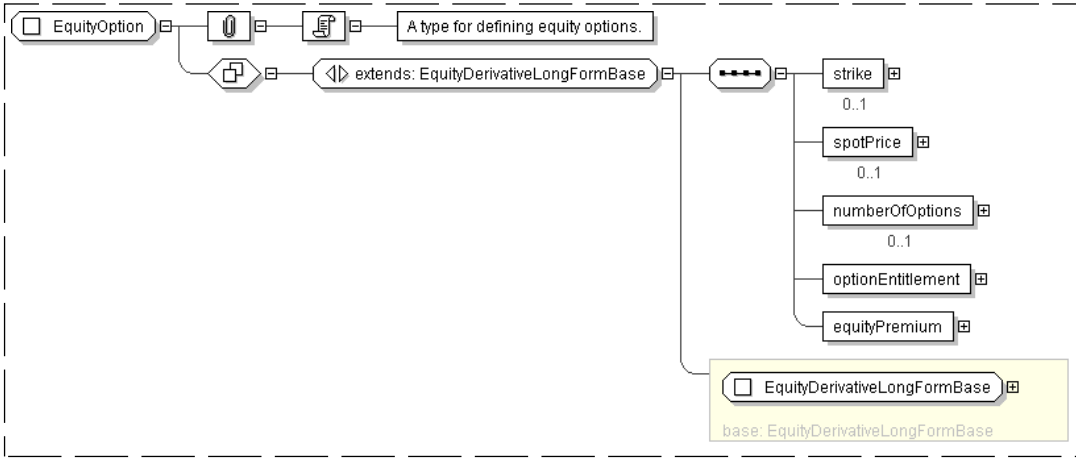
'The number of shares per option comprised in the option transaction.'

<equityPremium> EquityPremium </equityPremium> [1]

'The equity option premium payable by the buyer to the seller.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityOption">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeLongFormBase ">
         <xsd:sequence>
            <xsd:element name="strike" type=" EquityStrike " minOccurs="0"/>
            <xsd:element name="spotPrice" type=" NonNegativeDecimal " minOccurs="0"/>
            <xsd:element name="numberOfOptions" type=" PositiveDecimal " minOccurs="0"/>
            <xsd:element name="optionEntitlement" type=" PositiveDecimal "/>
            <xsd:element name="equityPremium" type=" EquityPremium "/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
```

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

top

Complex Type: EquityOptionTermination

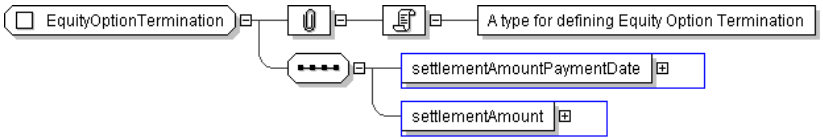
Super-types:	None
Sub-types:	None

Name	EquityOptionTermination
Abstract	no
Documentation	A type for defining Equity Option Termination

XML Instance Representation

```
<...>
   <settlementAmountPaymentDate> AdjustableDate </settlementAmountPaymentDate> [1]
   <settlementAmount> Money </settlementAmount> [1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityOptionTermination">
   <xsd:sequence>
      <xsd:element name="settlementAmountPaymentDate" type=" AdjustableDate "/>
      <xsd:element name="settlementAmount" type=" Money "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: EquityOptionTransactionSupplement

Super-types:	Product < EquityDerivativeBase (by extension) < EquityDerivativeShortFormBase (by extension) < **EquityOptionTransactionSupplement** (by extension)
Sub-types:	None

Name	EquityOptionTransactionSupplement
Used by (from the same schema document)	Element **equityOptionTransactionSupplement**
Abstract	no
Documentation	A type for defining equity option transaction supplements

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <productId> ProductId </productId> [0..*]
   'A product reference identifier allocated by a party. FpML does not define the domain
   values associated with this element. Note that the domain values for this element are
   not strictly an enumerated list.'

   <buyerPartyReference> PartyOrTradeSideReference </buyerPartyReference> [1]
   '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> PartyOrTradeSideReference </sellerPartyReference> [1]

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

<optionType> OptionTypeEnum </optionType> [1]

'The type of option transaction.'

<equityEffectiveDate> xsd:date </equityEffectiveDate> [0..1]

'Effective date for a forward starting option'

<underlyer> Underlyer </underlyer> [1]

'Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.'

<notional> Money </notional> [0..1]

'The notional amount.'

<equityExercise> EquityExerciseValuationSettlement </equityExercise> [1]

'The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.'

Start Group: Feature.model [0..1]

<feature> OptionFeatures </feature> [0..1]

'Asian, Barrier, Knock and Pass Through features'

<fxFeature> FxFeature </fxFeature> [0..1]

'Quanto, Composite, or Cross Currency FX features'

End Group: Feature.model

<strategyFeature> StrategyFeature </strategyFeature> [0..1]

'A equity option simple strategy feature'

<strike> EquityStrike </strike> [1]
<spotPrice> NonNegativeDecimal </spotPrice> [0..1]
<numberOfOptions> PositiveDecimal </numberOfOptions> [1]
<equityPremium> EquityPremium </equityPremium> [1]
<exchangeLookAlike> xsd:boolean </exchangeLookAlike> [0..1]

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

<exchangeTradedContractNearest> xsd:boolean </exchangeTradedContractNearest> [0..1]

'For an index option transaction, a flag used in conjuction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.'

<multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]

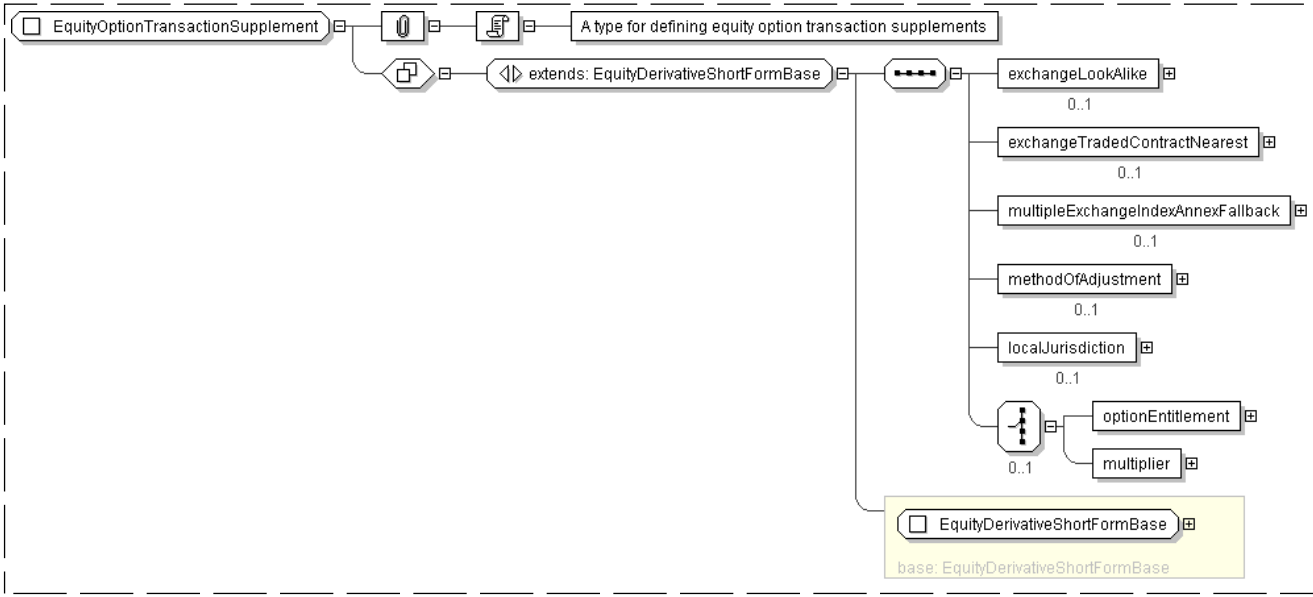
'For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.'

<methodOfAdjustment> MethodOfAdjustmentEnum </methodOfAdjustment> [0..1]
<localJurisdiction> Country </localJurisdiction> [0..1]

'Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present

```
   Local Jurisdiction is Not Applicable.'

Start Choice [0..1]
      <optionEntitlement> PositiveDecimal </optionEntitlement> [1]
      'The number of shares per option comprised in the option transaction supplement.'

      <multiplier> PositiveDecimal </multiplier> [1]
      'Specifies the contract multiplier that can be associated with an index option.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="EquityOptionTransactionSupplement">
   <xsd:complexContent>
      <xsd:extension base=" EquityDerivativeShortFormBase ">
         <xsd:sequence>
            <xsd:element name="exchangeLookAlike" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="exchangeTradedContractNearest" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="multipleExchangeIndexAnnexFallback" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="methodOfAdjustment" type=" MethodOfAdjustmentEnum " minOccurs="0"/>
            <xsd:element name="localJurisdiction" type=" Country " minOccurs="0"/>
            <xsd:choice minOccurs="0">
               <xsd:element name="optionEntitlement" type=" PositiveDecimal "/>
               <xsd:element name="multiplier" type=" PositiveDecimal "/>
            </xsd:choice>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: PrePayment

Super-types:	None
Sub-types:	None

Name	PrePayment
Used by (from the same schema document)	Complex Type **EquityExerciseValuationSettlement**
Abstract	no
Documentation	A type for defining PrePayment.

XML Instance Representation

```
<...>
   <payerPartyReference> PartyOrAccountReference </payerPartyReference> [1]
   'A reference to the party responsible for making the payments defined by this structure.'

   <receiverPartyReference> PartyOrAccountReference </receiverPartyReference> [1]
   'A reference to the party that receives the payments corresponding to this structure.'

   <prePayment> xsd:boolean </prePayment> [1]
   <prePaymentAmount> Money </prePaymentAmount> [1]
   <prePaymentDate> AdjustableDate </prePaymentDate> [1]
</...>
```

Diagram

Schema Component Representation

```
<xsd:complexType name="PrePayment">
   <xsd:sequence>
      <xsd:group ref=" PayerReceiver.model "/>
      <xsd:element name="prePayment" type=" xsd:boolean "/>
      <xsd:element name="prePaymentAmount" type=" Money "/>
      <xsd:element name="prePaymentDate" type=" AdjustableDate "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Legend

Complex Type: **AusAddress**

Schema Component Type — Schema Component Name

Super-types:	Address < AusAddress (by extension)
Sub-types:	• QLDAddress (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

Name	AusAddress
Abstract	no

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
```

```
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
  - If the element/attribute's type is in the schema, a link is provided to it.
  - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<*pattern* = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

top

Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-all.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: http://www.w3.org/TR/xmlschema-1/#element-choice.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then substitution group members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like Uniqueness Constraint, but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a Key Constraint or Uniqueness Constraint. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of

element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the *http://www.w3.org/2001/XMLSchema-instance* namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-sequence.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

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Generated by <oXygen/> XML Editor using a modified version of xs3p that adds schema diagrams and chunking support.