XML Schema Documentation

Table of Contents

- Schema Document Properties
- Global Declarations
  - Element: **equityLeg**
  - Element: **equitySwap**
  - Element: **equitySwapTransactionSupplement**
- Global Definitions
  - Complex Type: **DeprecatedEquityLeg**
  - Complex Type: **DeprecatedEquityLegValuation**
  - Complex Type: **DeprecatedEquityLegValuationPrice**
  - Complex Type: **DeprecatedEquityPaymentDates**
  - Complex Type: **EquitySwapTransactionSupplement**
- Legend
- Glossary

top

Schema Document Properties

Target Namespace	**http://www.fpml.org/2007/FpML-4-4**
Version	$Revision: 2591 $
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-ird-4-4.xsd
	  ○ 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
fpml-annotation	http://www.fpml.org/annotation
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: 2591 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
   <xsd:include schemaLocation="fpml-ird-4-4.xsd"/>
   <xsd:include schemaLocation="fpml-eq-shared-4-4.xsd"/>
   ...
</xsd:schema>
```

top

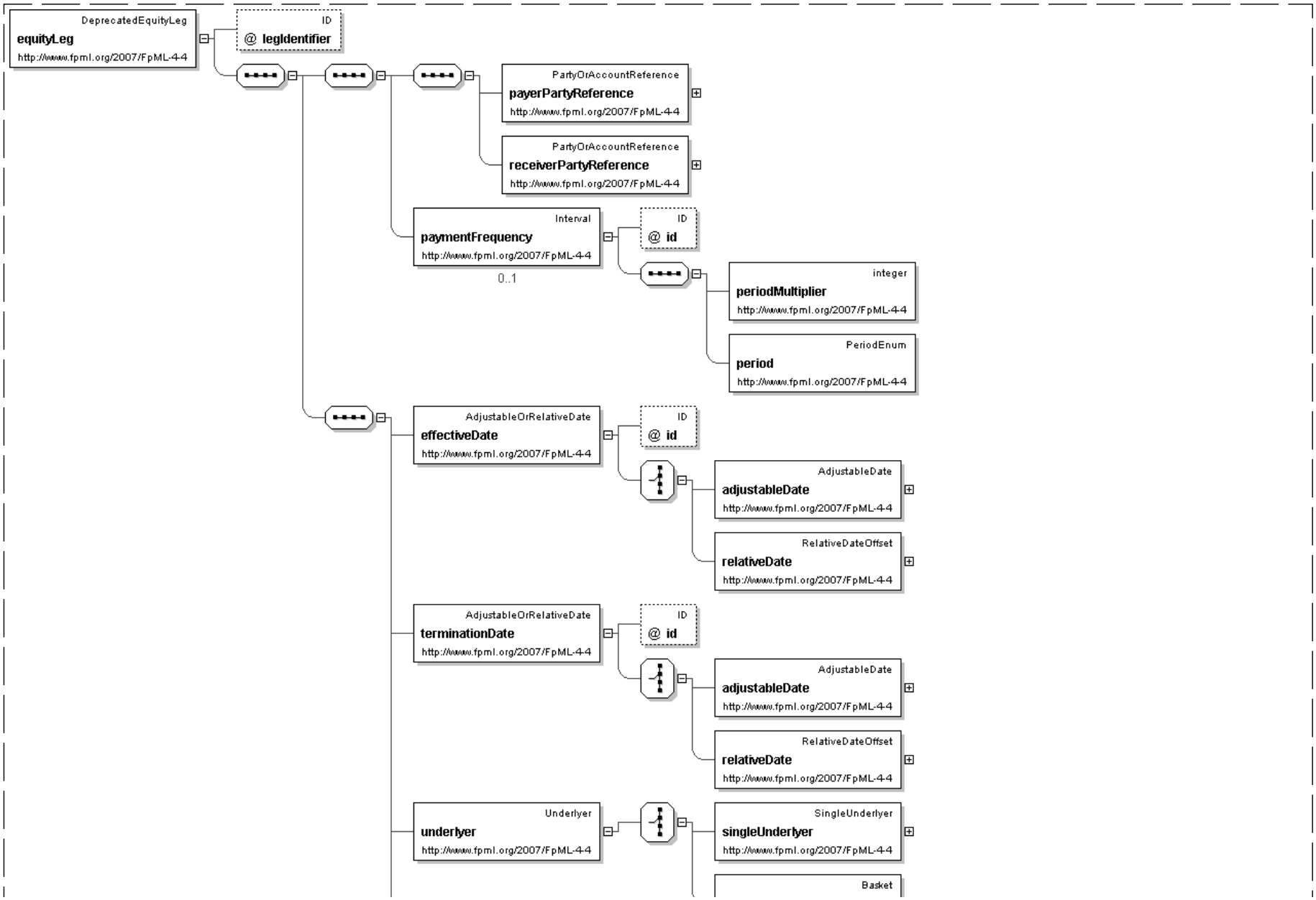
Global Declarations

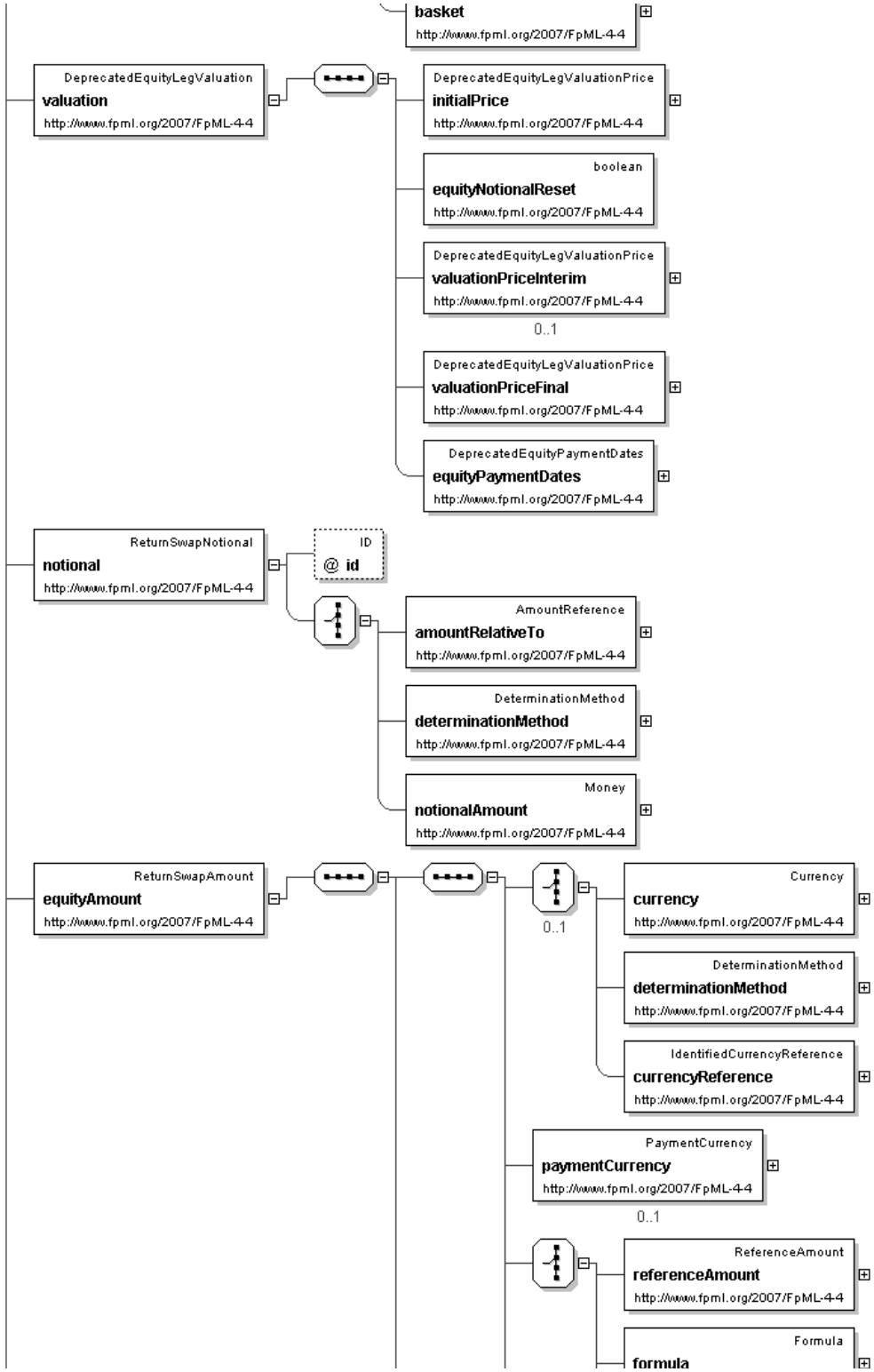
Element: equityLeg

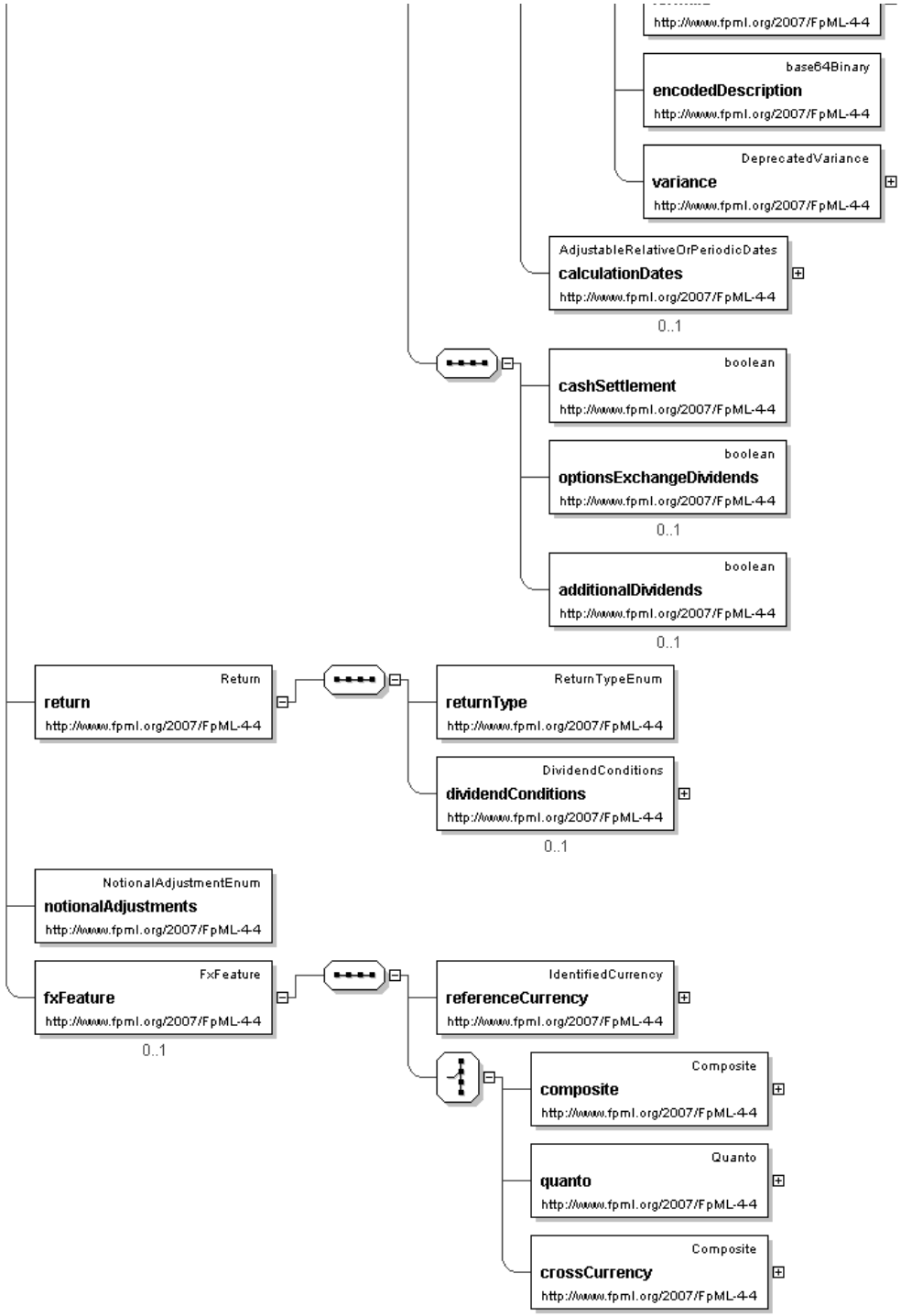
- *This element can be used wherever the following element is referenced:*
  - returnSwapLeg

Name	equityLeg
Type	DeprecatedEquityLeg
Nillable	no
Abstract	no
Documentation	This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnLeg element to represent long form equity swaps, total return swaps. The equity amounts of the equity swap

Logical Diagram




basket
http://www.fpml.org/2007/FpML-4-4
DeprecatedEquityLegValuation
valuation
http://www.fpml.org/2007/FpML-4-4
DeprecatedEquityLegValuationPrice
initialPrice
http://www.fpml.org/2007/FpML-4-4
boolean
equityNotionalReset
http://www.fpml.org/2007/FpML-4-4
DeprecatedEquityLegValuationPrice
valuationPriceInterim
http://www.fpml.org/2007/FpML-4-4
0..1
DeprecatedEquityLegValuationPrice
valuationPriceFinal
http://www.fpml.org/2007/FpML-4-4
DeprecatedEquityPaymentDates
equityPaymentDates
http://www.fpml.org/2007/FpML-4-4
ReturnSwapNotional
notional
http://www.fpml.org/2007/FpML-4-4
ID
@ id
AmountReference
amountRelativeTo
http://www.fpml.org/2007/FpML-4-4
DeterminationMethod
determinationMethod
http://www.fpml.org/2007/FpML-4-4
Money
notionalAmount
http://www.fpml.org/2007/FpML-4-4
ReturnSwapAmount
equityAmount
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
currency
http://www.fpml.org/2007/FpML-4-4
DeterminationMethod
determinationMethod
http://www.fpml.org/2007/FpML-4-4
IdentifiedCurrencyReference
currencyReference
http://www.fpml.org/2007/FpML-4-4
PaymentCurrency
paymentCurrency
http://www.fpml.org/2007/FpML-4-4
0..1
ReferenceAmount
referenceAmount
http://www.fpml.org/2007/FpML-4-4
Formula
formula



XML Instance Representation

```
<equityLeg
```

legIdentifier=" xsd:ID [0..1]

'DEPRECATED This element will be renamed to id in the next major FpML version.'

">

<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.'

<paymentFrequency> Interval </paymentFrequency> [0..1]

'DEPRECATED This element will be removed in the next FpML major version. Frequency at which this leg pays.'

<effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]

'Specifies the effective date of the equity 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> AdjustableOrRelativeDate </terminationDate> [1]

'Specifies the termination date of the equity 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> Underlyer </underlyer> [1]

'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.'

<valuation> DeprecatedEquityLegValuation </valuation> [1]

'Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the equity underlyer.'

<notional> ReturnSwapNotional </notional> [1]

'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.'

<equityAmount> ReturnSwapAmount </equityAmount> [1]

'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.'

<return> Return </return> [1]

'Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the equity amounts.'

<notionalAdjustments> NotionalAdjustmentEnum </notionalAdjustments> [1]

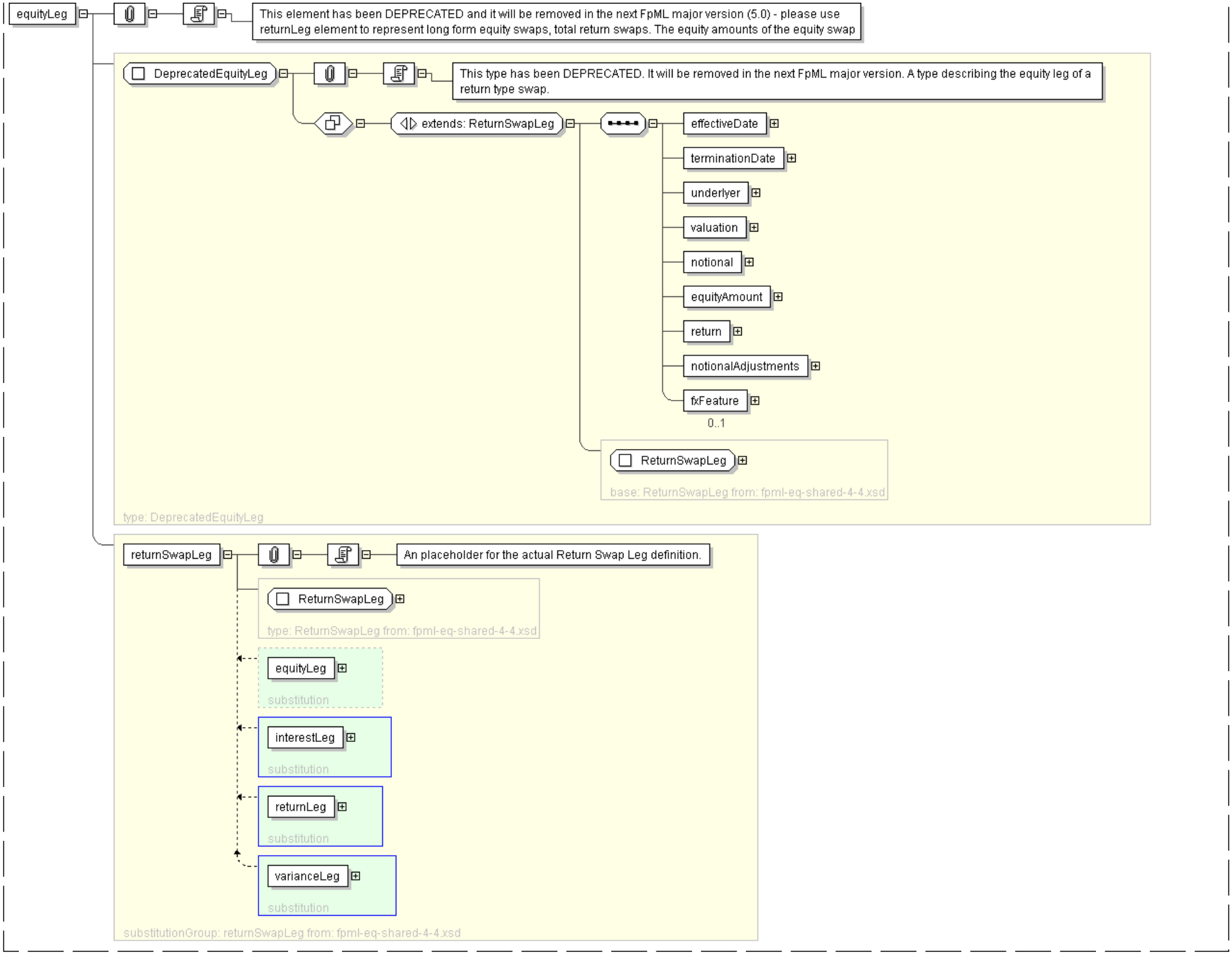
'Specifies the conditions that govern the adjustment to the number of units of the equity swap.'

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

'A quanto or composite FX feature.'

</equityLeg>

Diagram



Schema Component Representation

```
<xsd:element name="equityLeg" type=" DeprecatedEquityLeg "
substitutionGroup="returnSwapLeg" deprecated="true" deprecatedReason="It has been made
more generic as returnLeg to cover return swap type products."/>
```

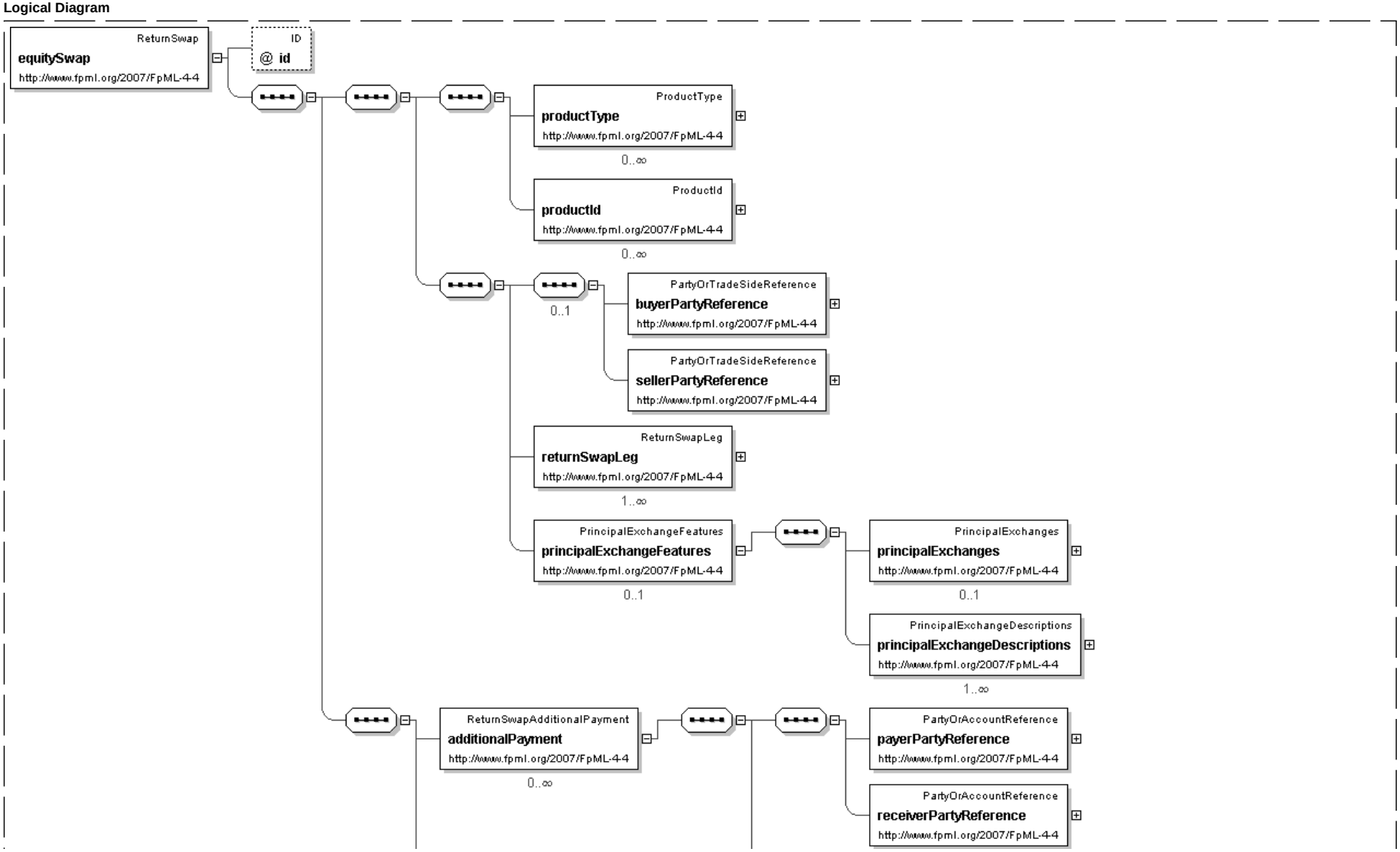
top

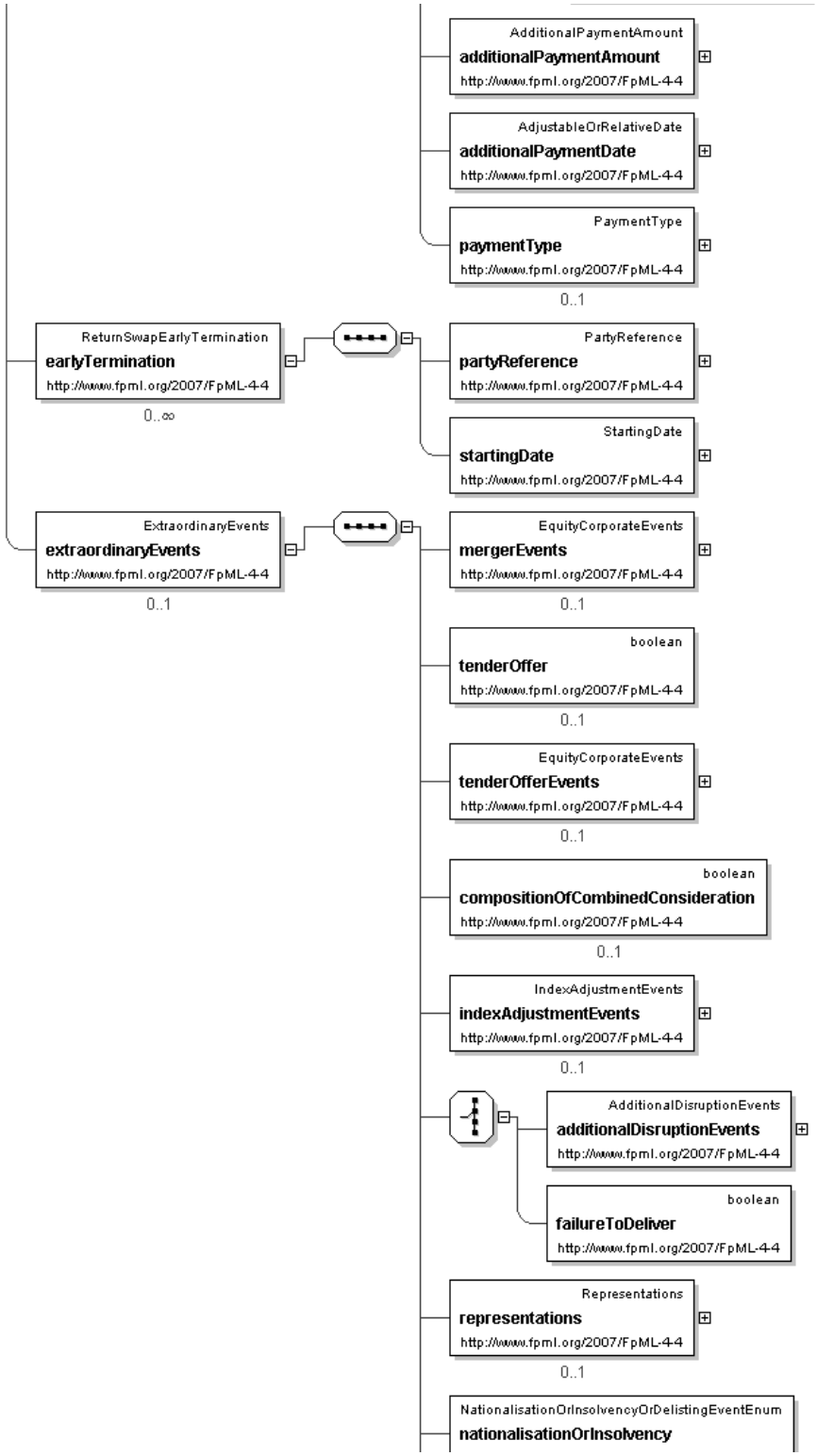
Element: equitySwap

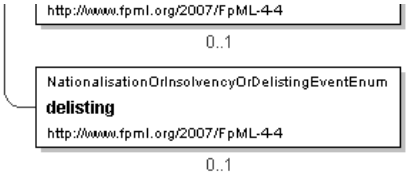
- *This element can be used wherever the following element is referenced:*
  - product

Name	equitySwap
Type	ReturnSwap
Nillable	no
Abstract	no
Documentation	This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnSwap element to represent long form equity swaps, total return swaps, and variance swaps.

Logical Diagram



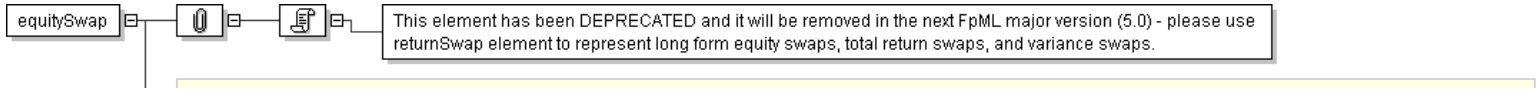

AdditionalPaymentAmount
additionalPaymentAmount
http://www.fpml.org/2007/FpML-4-4
AdjustableOrRelativeDate
additionalPaymentDate
http://www.fpml.org/2007/FpML-4-4
PaymentType
paymentType
http://www.fpml.org/2007/FpML-4-4
0..1
ReturnSwapEarlyTermination
earlyTermination
http://www.fpml.org/2007/FpML-4-4
0..∞
PartyReference
partyReference
http://www.fpml.org/2007/FpML-4-4
StartingDate
startingDate
http://www.fpml.org/2007/FpML-4-4
ExtraordinaryEvents
extraordinaryEvents
http://www.fpml.org/2007/FpML-4-4
0..1
EquityCorporateEvents
mergerEvents
http://www.fpml.org/2007/FpML-4-4
0..1
boolean
tenderOffer
http://www.fpml.org/2007/FpML-4-4
0..1
EquityCorporateEvents
tenderOfferEvents
http://www.fpml.org/2007/FpML-4-4
0..1
boolean
compositionOfCombinedConsideration
http://www.fpml.org/2007/FpML-4-4
0..1
IndexAdjustmentEvents
indexAdjustmentEvents
http://www.fpml.org/2007/FpML-4-4
0..1
AdditionalDisruptionEvents
additionalDisruptionEvents
http://www.fpml.org/2007/FpML-4-4
boolean
failureToDeliver
http://www.fpml.org/2007/FpML-4-4
Representations
representations
http://www.fpml.org/2007/FpML-4-4
0..1
NationalisationOrInsolvencyOrDelistingEventEnum
nationalisationOrInsolvency

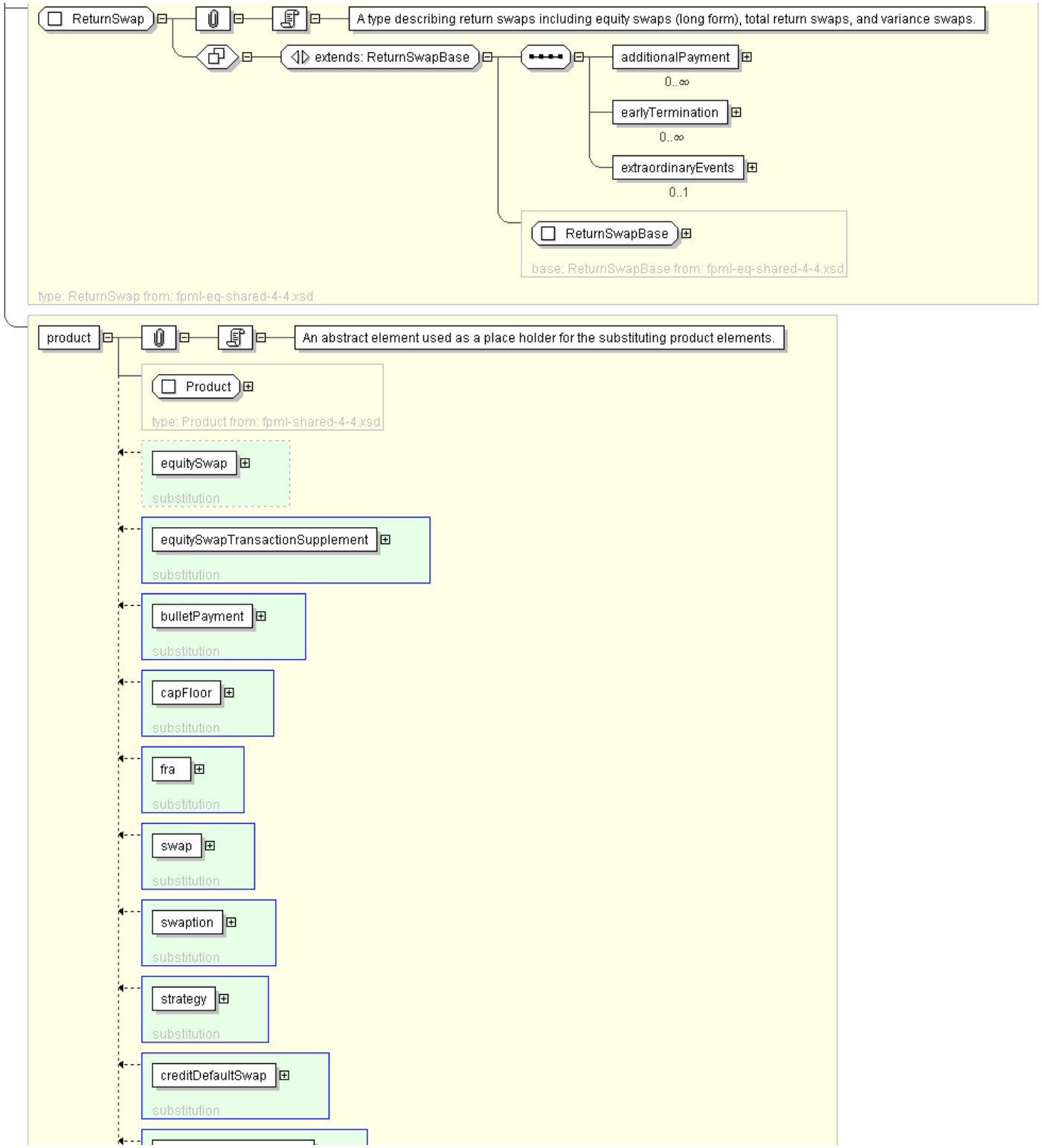


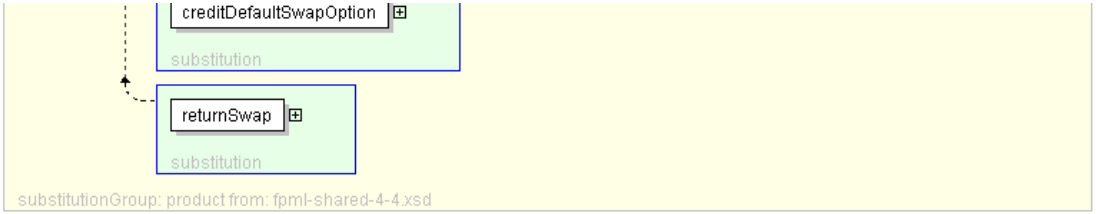
XML Instance Representation

```
<equitySwap
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.'

Start Group: BuyerSeller.model [0..1]
'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.'


      <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.'

End Group: BuyerSeller.model
   <returnSwapLeg> ... </returnSwapLeg> [1..*]
   <principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
   'This is used to document a Fully Funded Return Swap.'

   <additionalPayment> ReturnSwapAdditionalPayment </additionalPayment> [0..*]
   '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> ReturnSwapEarlyTermination </earlyTermination> [0..*]
   'Specifies, for one or for both the parties to the trade, the date from which it can
   early terminate it.'

   <extraordinaryEvents> ExtraordinaryEvents </extraordinaryEvents> [0..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.'

</equitySwap>
```

Diagram




ReturnSwap
A type describing return swaps including equity swaps (long form), total return swaps, and variance swaps.
extends: ReturnSwapBase
additionalPayment
0..∞
earlyTermination
0..∞
extraordinaryEvents
0..1
ReturnSwapBase
base: ReturnSwapBase from: fpml-eq-shared-4-4.xsd
type: ReturnSwap from: fpml-eq-shared-4-4.xsd
product
An abstract element used as a place holder for the substituting product elements.
Product
type: Product from: fpml-shared-4-4.xsd
equitySwap
substitution
equitySwapTransactionSupplement
substitution
bulletPayment
substitution
capFloor
substitution
fra
substitution
swap
substitution
swaption
substitution
strategy
substitution
creditDefaultSwap
substitution



Schema Component Representation

```
<xsd:element name="equitySwap" type=" ReturnSwap "
substitutionGroup="product" deprecated="true" deprecatedReason="It has been made more
generic as returnSwap to cover return swap type products."/>
```

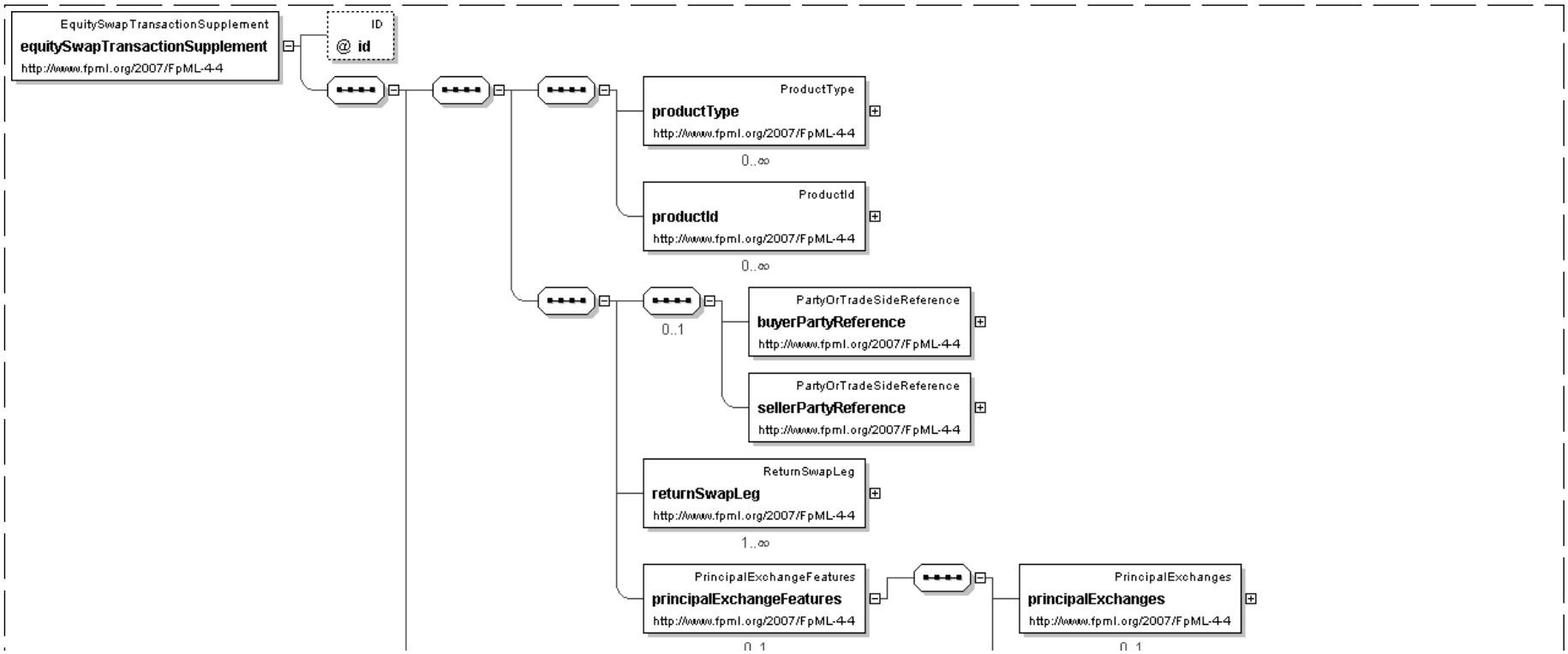
top

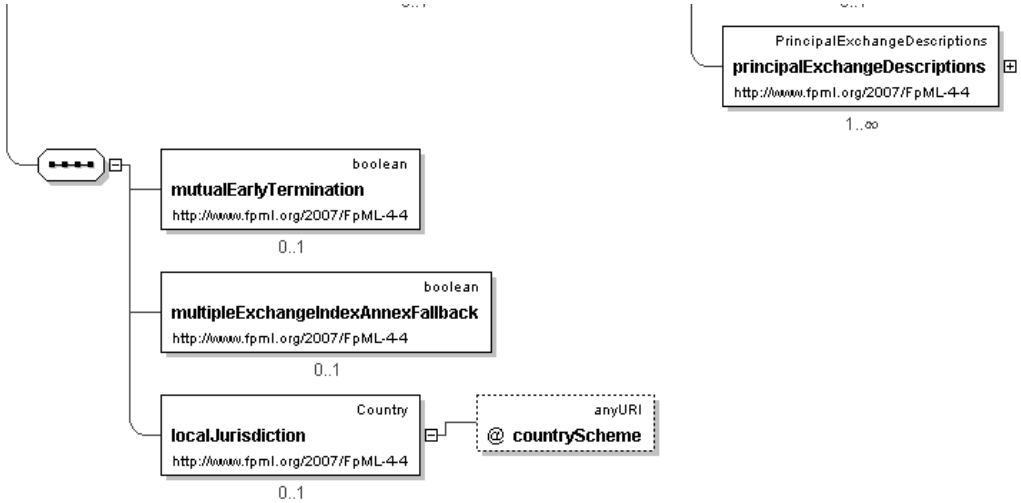
Element: equitySwapTransactionSupplement

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

Name	equitySwapTransactionSupplement
Type	EquitySwapTransactionSupplement
Nillable	no
Abstract	no
Documentation	Specifies the structure of the equity swap transaction supplement

Logical Diagram





XML Instance Representation

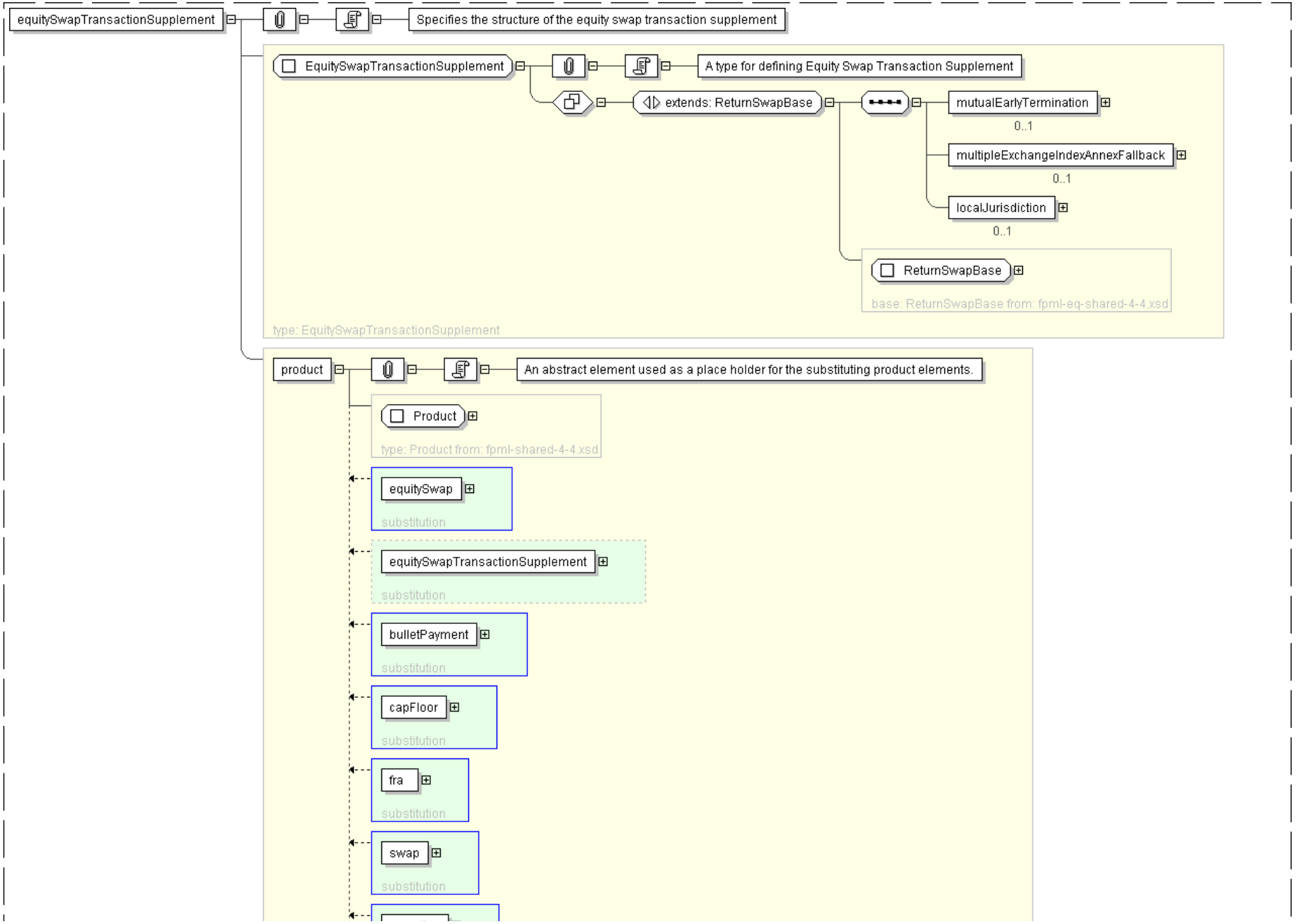
```
<equitySwapTransactionSupplement
id=" xsd:ID [0..1]">
   <productType> ProductType </productType> [0..*]
   'A classification of the type of product. FpML defines a simple product categorization using
   a coding scheme.'

   <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.'

Start Group: BuyerSeller.model [0..1]
'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.'


      <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.'

End Group: BuyerSeller.model
   <returnSwapLeg> ... </returnSwapLeg> [1..*]
   <principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]
   'This is used to document a Fully Funded Return Swap.'

   <mutualEarlyTermination> xsd:boolean </mutualEarlyTermination> [0..1]
   'Used for specifying whether the Mutual Early Termination Right that is detailed in the
   Master Confirmation will apply.'

   <multipleExchangeIndexAnnexFallback> xsd:boolean </multipleExchangeIndexAnnexFallback> [0..1]
   'Used for specifying whether additional annex terms for trades with underlyers that are
   listed on multiple exchanges, as defined in the European Master Confirmation, will apply.'
```

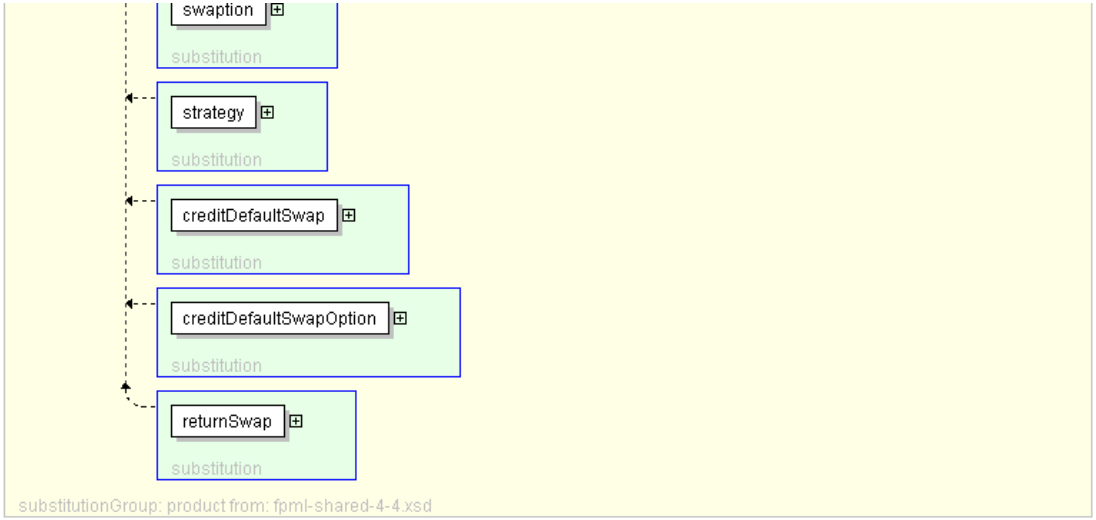
```
<localJurisdiction> Country </localJurisdiction> [0..1]
```

'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.'

```
</equitySwapTransactionSupplement>
```

Diagram





Schema Component Representation

```
<xsd:element name="equitySwapTransactionSupplement" type=" EquitySwapTransactionSupplement
" substitutionGroup="product"/>
```

top

Global Definitions

Complex Type: DeprecatedEquityLeg

Super-types:	ReturnSwapLeg < **DeprecatedEquityLeg** (by extension)
Sub-types:	None

Name	DeprecatedEquityLeg
Used by (from the same schema document)	Element **equityLeg**
Abstract	no
Documentation	This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity leg of a return type swap.

XML Instance Representation

```
<...
legIdentifier=" xsd:ID [0..1]
 'DEPRECATED This element will be renamed to id in the next major FpML version.'

">
   <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.'

   <paymentFrequency> Interval </paymentFrequency> [0..1]
   'DEPRECATED This element will be removed in the next FpML major version. Frequency at
   which this leg pays.'

   <effectiveDate> AdjustableOrRelativeDate </effectiveDate> [1]
   'Specifies the effective date of the equity 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> AdjustableOrRelativeDate **</terminationDate>** [1]

'Specifies the termination date of the equity 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> Underlyer **</underlyer>** [1]

'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.'

<valuation> DeprecatedEquityLegValuation **</valuation>** [1]

'Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the equity underlyer.'

<notional> ReturnSwapNotional **</notional>** [1]

'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.'

<equityAmount> ReturnSwapAmount **</equityAmount>** [1]

'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.'

<return> Return **</return>** [1]

'Specifies the conditions under which dividend affecting the underlyer will be paid to the receiver of the equity amounts.'

<notionalAdjustments> NotionalAdjustmentEnum **</notionalAdjustments>** [1]

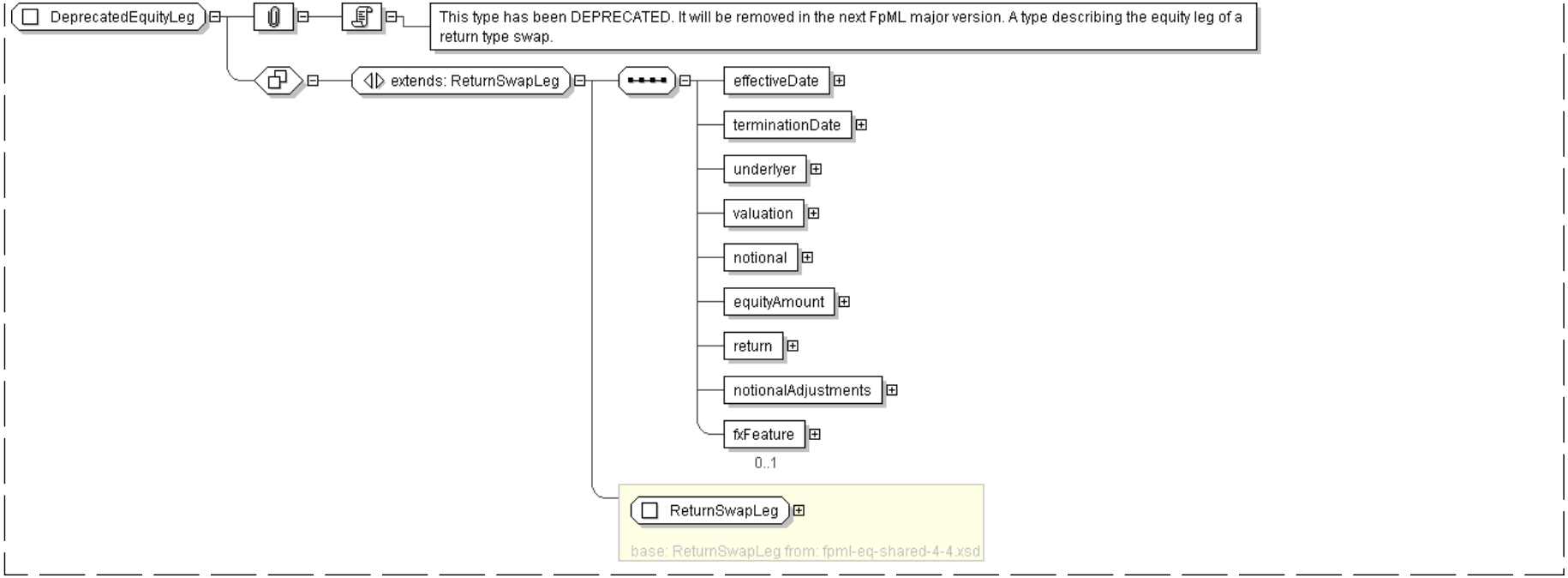
'Specifies the conditions that govern the adjustment to the number of units of the equity swap.'

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

'A quanto or composite FX feature.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLeg" deprecated="true" deprecatedReason="It has
been made more generic as ReturnLeg to cover return swap type products.">
   <xsd:complexContent>
      <xsd:extension base=" ReturnSwapLeg ">
         <xsd:sequence>
            <xsd:element name="effectiveDate" type=" AdjustableOrRelativeDate "/>
            <xsd:element name="terminationDate" type=" AdjustableOrRelativeDate "/>
            <xsd:element name="underlyer" type=" Underlyer "/>
            <xsd:element name="valuation" type=" DeprecatedEquityLegValuation "/>
            <xsd:element name="notional" type=" ReturnSwapNotional "/>
            <xsd:element name="equityAmount" type=" ReturnSwapAmount "/>
            <xsd:element name="return" type=" Return "/>
            <xsd:element name="notionalAdjustments" type=" NotionalAdjustmentEnum "/>
            <xsd:element name="fxFeature" type=" FxFeature " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: DeprecatedEquityLegValuation

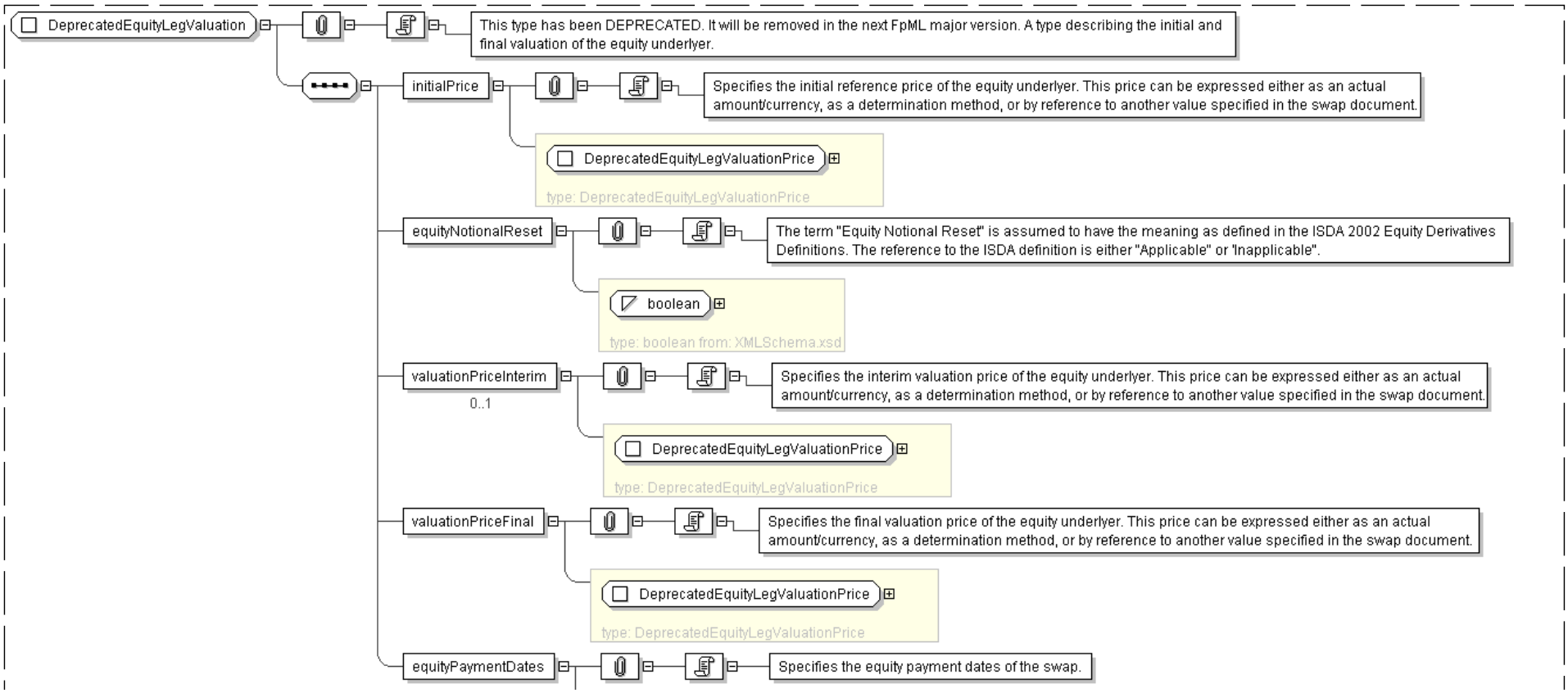
Super-types:	None
Sub-types:	None

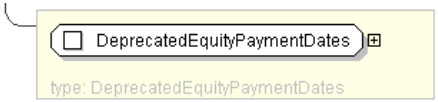
Name	DeprecatedEquityLegValuation
Used by (from the same schema document)	Complex Type **DeprecatedEquityLeg**
Abstract	no
Documentation	This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the initial and final valuation of the equity underlyer.

XML Instance Representation

```
<...>
   <initialPrice> DeprecatedEquityLegValuationPrice </initialPrice> [1]
   'Specifies the initial reference price of the equity 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.'

   <equityNotionalReset> xsd:boolean </equityNotionalReset> [1]
   'The term \"Equity Notional Reset\" is assumed to have the meaning as defined in the ISDA
   2002 Equity Derivatives Definitions. The reference to the ISDA definition is either
   \"Applicable\" or \'Inapplicable\".'

   <valuationPriceInterim> DeprecatedEquityLegValuationPrice </valuationPriceInterim> [0..1]
   'Specifies the interim valuation price of the equity 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> DeprecatedEquityLegValuationPrice </valuationPriceFinal> [1]
   'Specifies the final valuation price of the equity 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.'

   <equityPaymentDates> DeprecatedEquityPaymentDates </equityPaymentDates> [1]
   'Specifies the equity payment dates of the swap.'

</...>
```

Diagram





Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLegValuation" deprecated="true" deprecatedReason="It
has been made more generic as ReturnLegValuation to cover return swap type products.">
   <xsd:sequence>
      <xsd:element name="initialPrice" type=" DeprecatedEquityLegValuationPrice "/>
      <xsd:element name="equityNotionalReset" type=" xsd:boolean "/>
      <xsd:element name="valuationPriceInterim" type=" DeprecatedEquityLegValuationPrice
      " minOccurs="0"/>
      <xsd:element name="valuationPriceFinal" type=" DeprecatedEquityLegValuationPrice "/>
      <xsd:element name="equityPaymentDates" type=" DeprecatedEquityPaymentDates "/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: DeprecatedEquityLegValuationPrice

Super-types:	Price < **DeprecatedEquityLegValuationPrice** (by extension)
Sub-types:	None

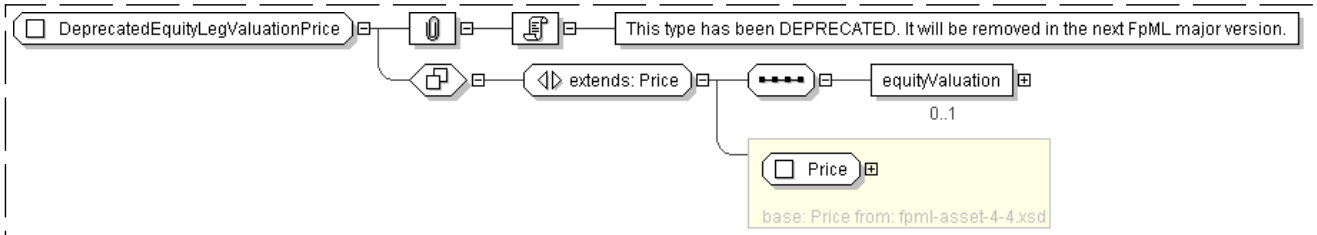
Name	DeprecatedEquityLegValuationPrice
Used by (from the same schema document)	Complex Type **DeprecatedEquityLegValuation** , Complex Type **DeprecatedEquityLegValuation** , Complex Type **DeprecatedEquityLegValuation**
Abstract	no
Documentation	This type has been DEPRECATED. It will be removed in the next FpML major version.

XML Instance Representation

```
<...>
   <commission> Commission </commission> [0..1]
   'This optional component specifies the commission to be charged for executing the
   hedge transactions.'

Start Choice [1]
      <determinationMethod> DeterminationMethod </determinationMethod> [1]
      'Specifies the method according to which an amount or a date is determined.'

      <amountRelativeTo> AmountReference </amountRelativeTo> [1]
      'The href attribute value will be a pointer style reference to the element or
      component elsewhere in the document where the anchor amount is defined.'

      <grossPrice> ActualPrice </grossPrice> [0..1]
      'Specifies the price of the underlyer, before commissions.'

      <netPrice> ActualPrice </netPrice> [1]
      'Specifies the price of the underlyer, net of commissions.'

      <accruedInterestPrice> xsd:decimal </accruedInterestPrice> [0..1]
      'Specifies the accrued interest that are part of the dirty price in the case of a fixed
      income security or a convertible bond. Expressed in percentage of the notional.'

      <fxConversion> FxConversion </fxConversion> [0..1]
      'Specifies the currency conversion rate that applies to an amount. This rate can either
      be defined elsewhere in the document (case of a quanto swap), or explicitly described
      through this component.'
```

```
End Choice
   <cleanNetPrice> xsd:decimal </cleanNetPrice> [0..1]
   'The net price excluding accrued interest. The \"Dirty Price\" for bonds is put in
   the \"netPrice\" element, which includes accrued interest. Thus netPrice - cleanNetPrice
   = accruedInterest. The currency and price expression for this field are the same as those
   for the (dirty) netPrice.'

   <quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..1]
   'Allows information about how the price was quoted to be provided.'

   <equityValuation> EquityValuation </equityValuation> [0..1]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityLegValuationPrice"
deprecated="true" deprecatedReason="It has been made more generic as ReturnLegValuationPrice
to cover return swap type products.">
   <xsd:complexContent>
      <xsd:extension base=" Price ">
         <xsd:sequence>
            <xsd:element name="equityValuation" type=" EquityValuation " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: DeprecatedEquityPaymentDates

Super-types:	None
Sub-types:	None

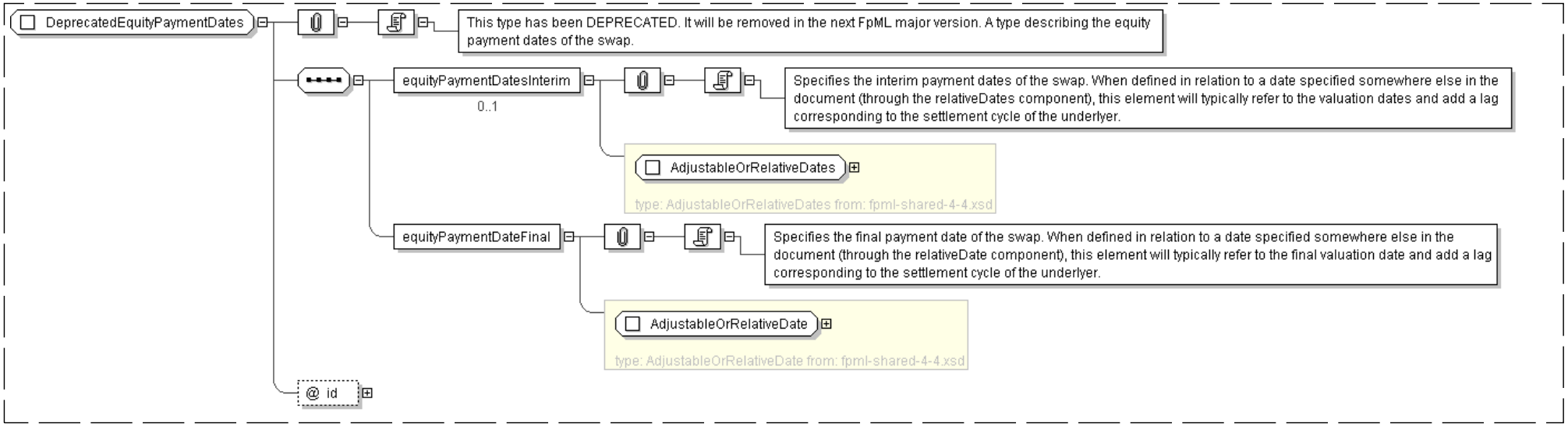
Name	DeprecatedEquityPaymentDates
Used by (from the same schema document)	Complex Type **DeprecatedEquityLegValuation**
Abstract	no
Documentation	This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity payment dates of the swap.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <equityPaymentDatesInterim> AdjustableOrRelativeDates </equityPaymentDatesInterim> [0..1]
   '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 underlyer.'
```

```
<equityPaymentDateFinal> AdjustableOrRelativeDate </equityPaymentDateFinal> [1]
'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.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DeprecatedEquityPaymentDates" deprecated="true" deprecatedReason="It
has been made more generic as ReturnLegPaymentDates to cover return swap type products.">
   <xsd:sequence>
      <xsd:element name="equityPaymentDatesInterim" type=" AdjustableOrRelativeDates " minOccurs="0"/>
      <xsd:element name="equityPaymentDateFinal" type=" AdjustableOrRelativeDate "/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: EquitySwapTransactionSupplement

Super-types:	ReturnSwapBase < **EquitySwapTransactionSupplement** (by extension)
Sub-types:	None

Name	EquitySwapTransactionSupplement
Used by (from the same schema document)	Element **equitySwapTransactionSupplement**
Abstract	no
Documentation	A type for defining Equity Swap Transaction Supplement

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.'

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

'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.'

<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.'

End Group: BuyerSeller.model

<returnSwapLeg> ... </returnSwapLeg> [1..*]

<principalExchangeFeatures> PrincipalExchangeFeatures </principalExchangeFeatures> [0..1]

'This is used to document a Fully Funded Return Swap.'

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

'Used for specifying whether the Mutual Early Termination Right that is detailed in the Master Confirmation will apply.'

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

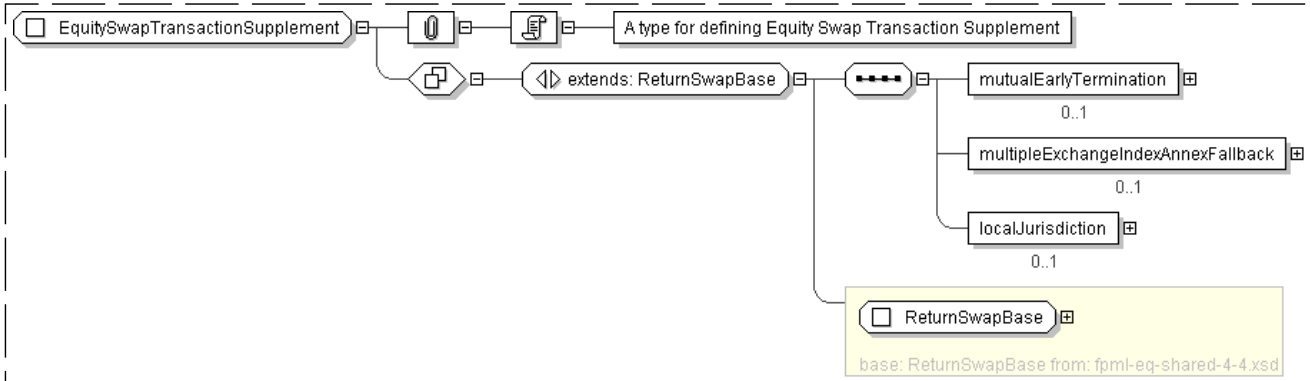
'Used for specifying whether additional annex terms for trades with underlyers that are listed on multiple exchanges, as defined in the European Master Confirmation, will apply.'

<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.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="EquitySwapTransactionSupplement">
   <xsd:complexContent>
      <xsd:extension base=" ReturnSwapBase ">
         <xsd:sequence>
            <xsd:element name="mutualEarlyTermination" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="multipleExchangeIndexAnnexFallback" type=" xsd:boolean " minOccurs="0"/>
            <xsd:element name="localJurisdiction" type=" Country " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</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.

top

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