



Financial products Markup Language

FpML 4.2 - Equity Derivative Component Definitions

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1 Global Complex Types

1.1 BrokerEquityOption

1.1.1 Description:

A type for defining the broker equity options.

1.1.2 Contents:

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

- A type for defining short form equity option basic features

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

brokerageFee (exactly one occurrence; of the type Money)

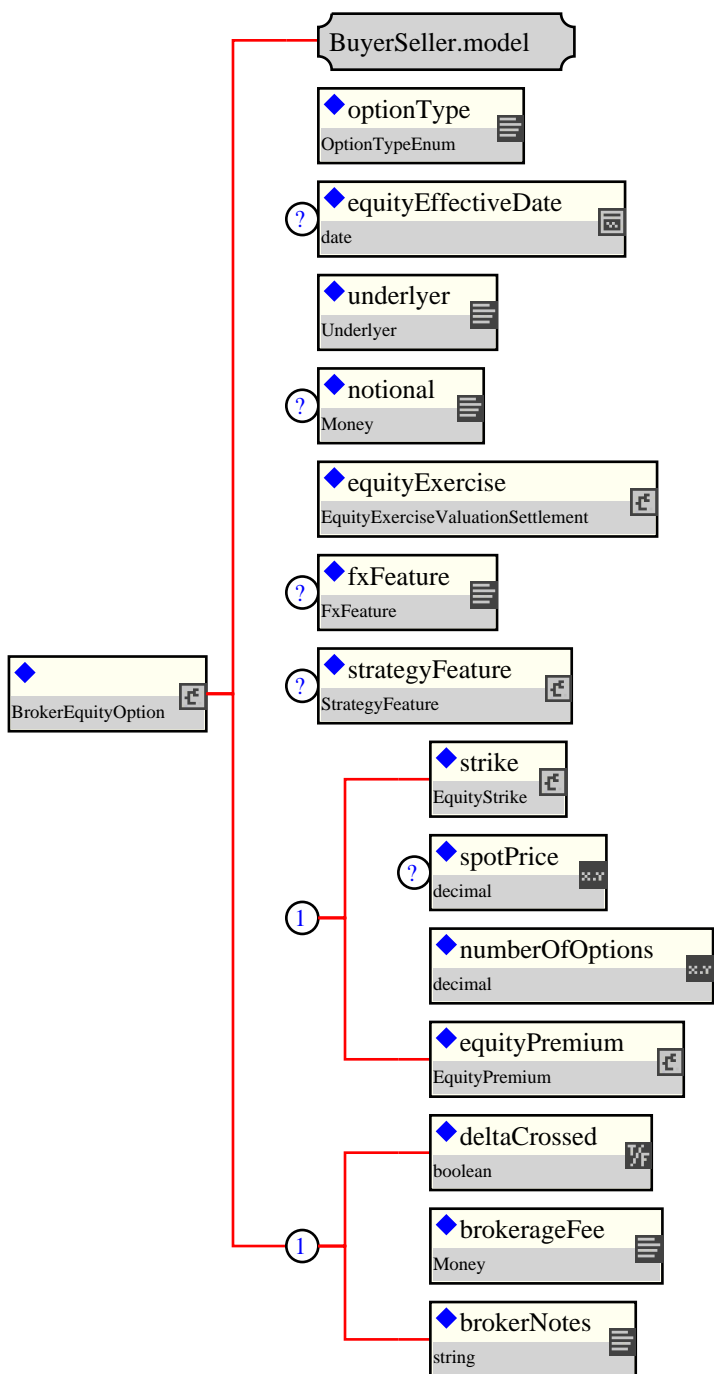
brokerNotes (exactly one occurrence; of the type xsd:string)

1.1.3 Used by:

- Element: brokerEquityOption

1.1.4 Derived Types:

1.1.5 Figure:



1.1.6 Schema Fragment:

```

<xsd:complexType name="BrokerEquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the broker equity options.
    </xsd:documentation>
  </xsd:annotation>
  <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>
  
```

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

1.2 CalendarSpread

1.2.1 Description:

A type for defining a calendar spread feature

1.2.2 Contents:

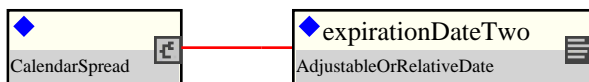
expirationDateTwo (exactly one occurrence; of the type AdjustableOrRelativeDate)

1.2.3 Used by:

- Complex type: StrategyFeature

1.2.4 Derived Types:

1.2.5 Figure:



1.2.6 Schema Fragment:

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

1.3 EquityAmericanExercise

1.3.1 Description:

A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise.

1.3.2 Contents:

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

- TBA

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

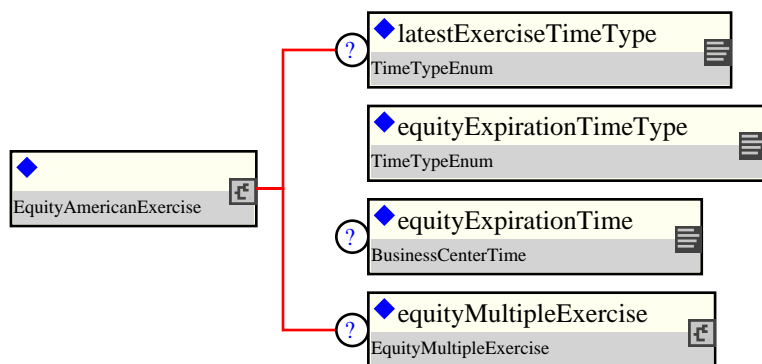
equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.3.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.3.4 Derived Types:

1.3.5 Figure:



1.3.6 Schema Fragment:

```
<xsd:complexType name="EquityAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with an
      American style exercise of an equity option. This entity inherits
      from the type SharedAmericanExercise.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer amerikanischen
      Aktienoption. Diese Einheit leitet sich ab vom Typ
      "SharedAmericanExercise".
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
```

```

<xsd:sequence>
  <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The latest time of day at which the equity option can be
        exercised, for example the official closing time of the
        exchange.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Tageszeit der letztmöglichen Ausübung der Aktienoption,
        zum Beispiel der offizielle Börsenschluss.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The time of day at which the equity option expires, for
        example the official closing time of the exchange.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
        der offizielle Börsenschluss.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The specific time of day at which the equity option
        expires.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Genaue Tageszeit, an der die Aktienoption verfällt.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The presence of this element indicates that the option
        may be exercised on different days. It is not applicable
        to European options.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Ist dieses Element vorhanden, kann die Option an
        unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
        bei europäischen Optionen.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.4 EquityBermudaExercise

1.4.1 Description:

A type for defining exercise procedures associated with a Bermuda style exercise of an equity option.

1.4.2 Contents:

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

- TBA

bermudaExerciseDates (exactly one occurrence; of the type DateList) List of Exercise Dates for a Bermuda option

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

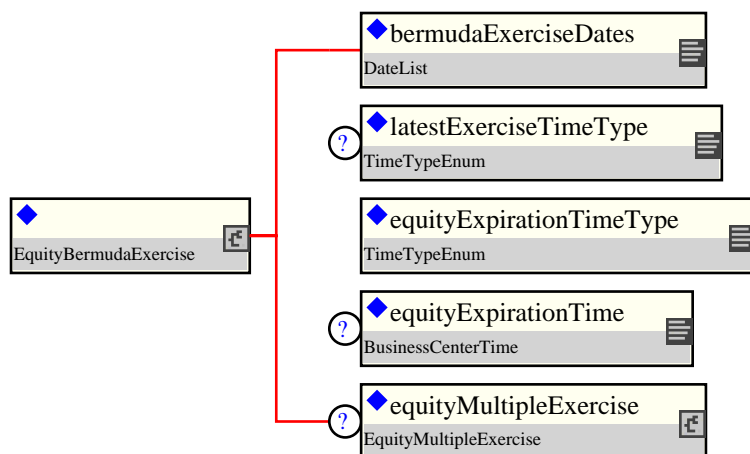
equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.4.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.4.4 Derived Types:

1.4.5 Figure:



1.4.6 Schema Fragment:

```
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a Bermuda
      style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer
      Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element base="bermudaExerciseDates" type="DateList"/>
    <xsd:element base="latestExerciseTimeType" type="TimeTypeEnum"/>
    <xsd:element base="equityExpirationTimeType" type="TimeTypeEnum"/>
    <xsd:element base="equityExpirationTime" type="BusinessCenterTime"/>
    <xsd:element base="equityMultipleExercise" type="EquityMultipleExercise"/>
  </xsd:sequence>
</xsd:complexType>
```

```

</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="SharedAmericanExercise">
    <xsd:sequence>
      <xsd:element name="bermudaExerciseDates" type="DateList">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            List of Exercise Dates for a Bermuda option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Liste der Ausübungstage einer Bermuda-Option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The latest time of day at which the equity option can be
            exercised, for example the official closing time of the
            exchange.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Tageszeit der letztmöglichen Ausübung der Aktienoption,
            zum Beispiel der offizielle Börsenschluss.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
            der offizielle Börsenschluss.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Genaue Tageszeit, an der die Aktienoption verfällt.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The presence of this element indicates that the option
            may be exercised on different days. It is not applicable
            to European options.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Ist dieses Element vorhanden, kann die Option an
            unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
            bei europäischen Optionen.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.5 EquityDerivativeBase

1.5.1 Description:

A type for defining the common features of equity derivatives.

1.5.2 Contents:

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

- The base type which all FpML products extend.

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

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

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction.

equityEffectiveDate (zero or one occurrence; of the type xsd:date) Effective date for a forward starting option

underlyer (exactly one occurrence; of the type Underlyer) 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 (zero or one occurrence; of the type Money) The notional amount.

equityExercise (exactly one occurrence; of the type EquityExerciseValuationSettlement) The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.

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

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

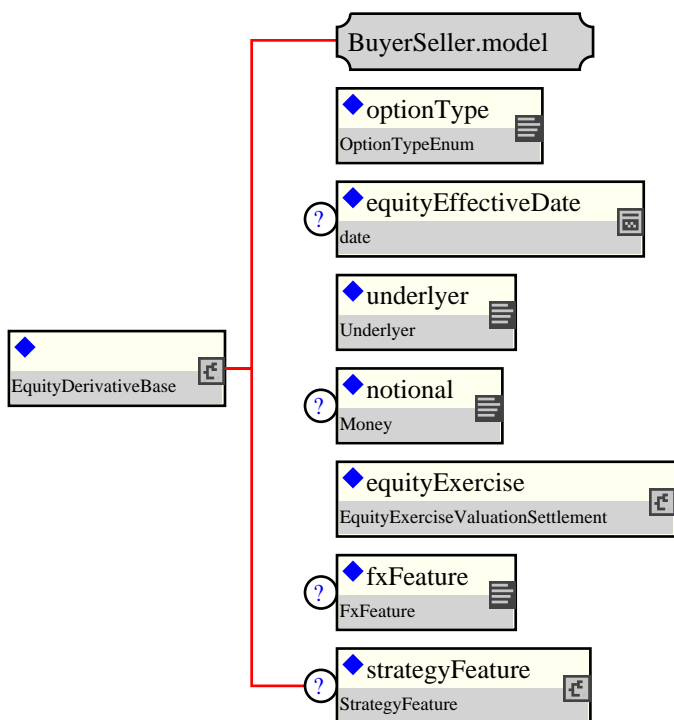
1.5.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.5.4 Derived Types:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.5.5 Figure:



1.5.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Art der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Effective date for a forward starting option
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Stichtag für eine Forward-Starting-Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The parameters for defining how the equity option can be
        exercised, how it is valued and how it is settled.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Parameter zur Definition von Ausübung, Bewertung und
        Regulierung der Aktienoption.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A quanto or composite FX feature.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Quanto- oder Komposit-Devisenbestandteil.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A equity option simple strategy feature
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.6 EquityDerivativeLongFormBase

1.6.1 Description:

type for defining the common features of equity derivatives.

1.6.2 Contents:

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

- A type for defining the common features of equity derivatives.

dividendConditions (zero or one occurrence; of the type DividendConditions)

methodOfAdjustment (exactly one occurrence; of the type MethodOfAdjustmentEnum) Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

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

equityFeatures (zero or one occurrence; of the type OptionFeatures) An option feature such as asian, barrier, knock

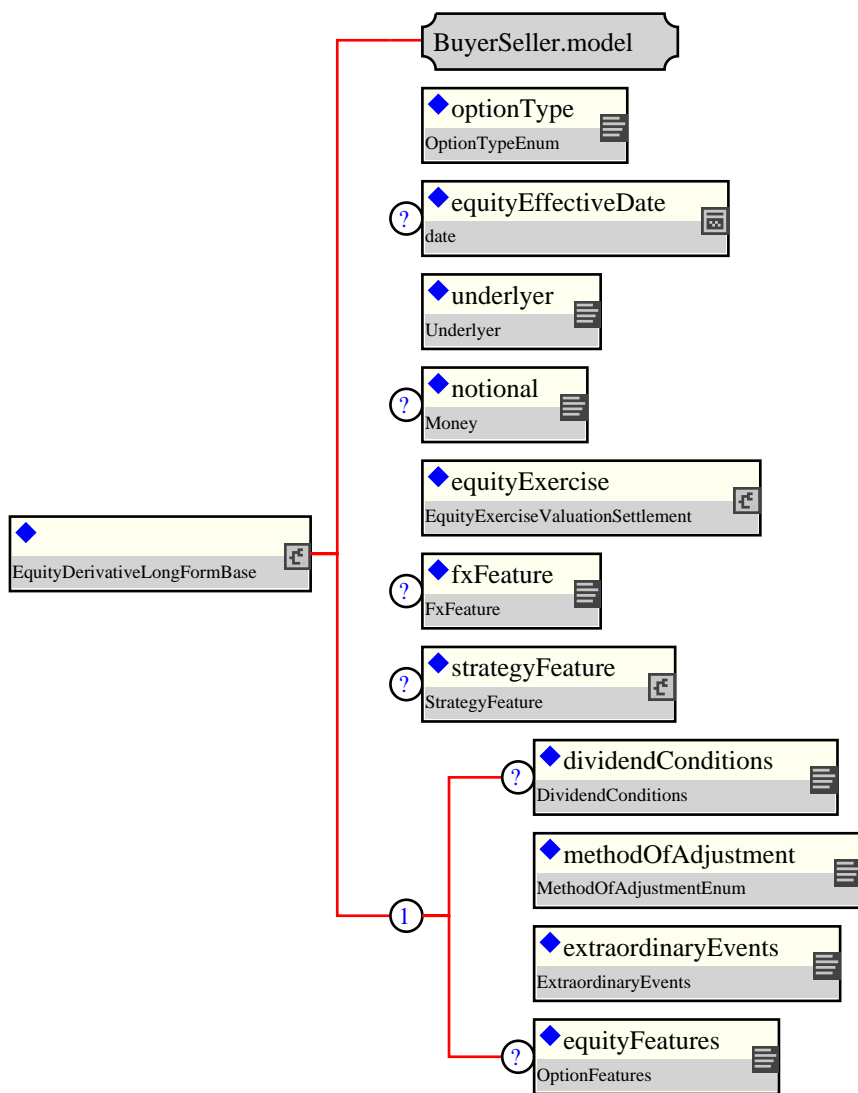
1.6.3 Used by:

- Complex type: EquityForward
- Complex type: EquityOption

1.6.4 Derived Types:

- Complex type: EquityForward
- Complex type: EquityOption

1.6.5 Figure:



1.6.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeLongFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert die Anpassung des Kontrakts im Falle eines oder
              mehrerer außerordentlicher Ereignisse.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

```

    affecting the issuer of those shares that may require the
    terms of the transaction to be adjusted.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Ist der Basiswert eine Aktie, werden hiermit Ereignisse
    angegeben, die den Emittenten der Aktie betreffen und die
    eine Anpassung der Transaktionsbedingungen erfordern
    können.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An option feature such as asian, barrier, knock
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.7 EquityDerivativeShortFormBase

1.7.1 Description:

A type for defining short form equity option basic features

1.7.2 Contents:

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

- A type for defining the common features of equity derivatives.

strike (exactly one occurrence; of the type EquityStrike)

spotPrice (zero or one occurrence; of the type xsd:decimal)

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

equityPremium (exactly one occurrence; of the type EquityPremium)

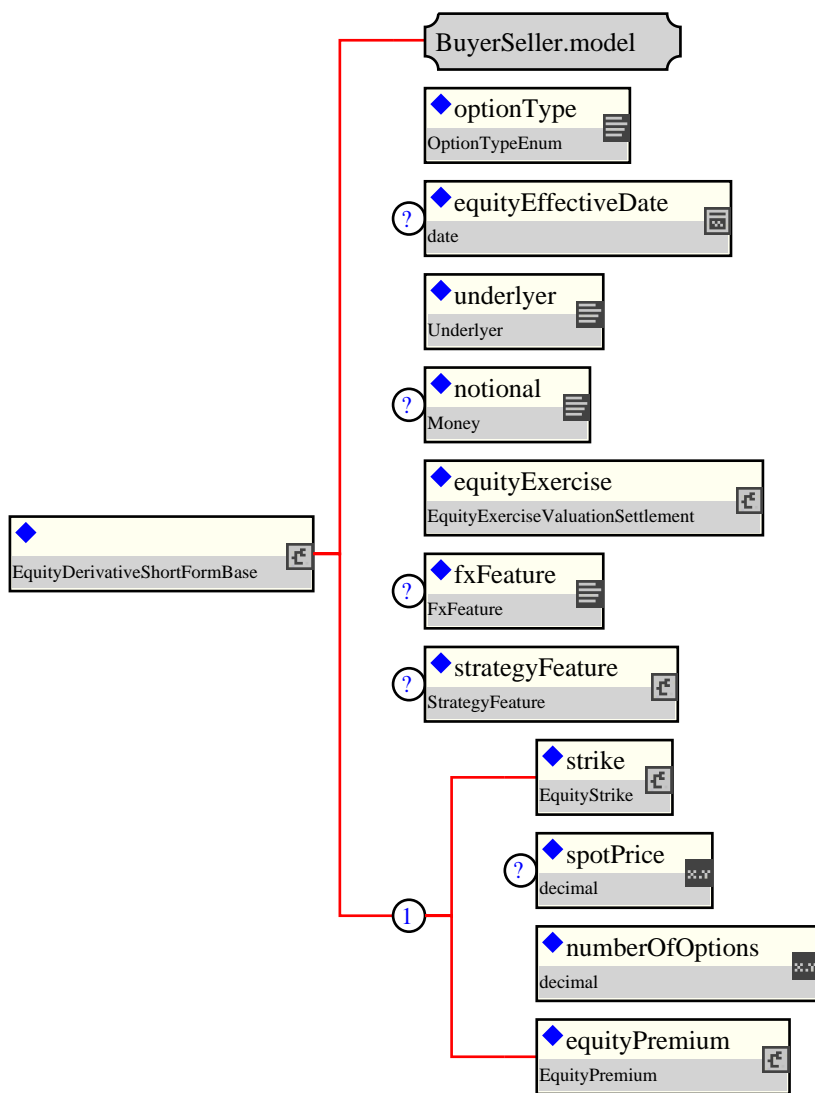
1.7.3 Used by:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.7.4 Derived Types:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.7.5 Figure:



1.7.6 Schema Fragment:

```

<xsd:complexType name="EquityDerivativeShortFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="xsd:decimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
  
```

1.8 EquityEuropeanExercise

1.8.1 Description:

A type for defining exercise procedures associated with a European style exercise of an equity option.

1.8.2 Contents:

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

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) 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 (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

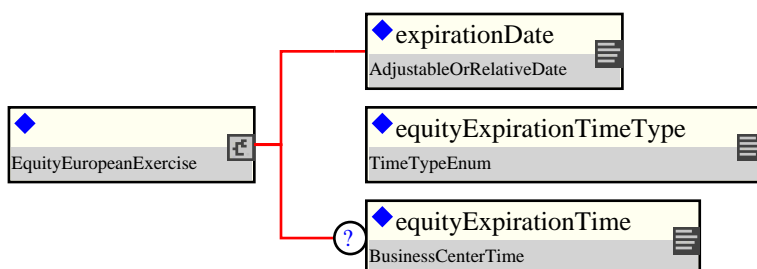
equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

1.8.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.8.4 Derived Types:

1.8.5 Figure:



1.8.6 Schema Fragment:

```
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer europäischen
      Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



```

<xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The time of day at which the equity option expires, for
      example the official closing time of the exchange.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
      der offizielle Börsenschluss.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The specific time of day at which the equity option
      expires.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Genaue Tageszeit, an der die Aktienoption verfällt.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.9 EquityExerciseValuationSettlement

1.9.1 Description:

A type for defining exercise procedures for equity options.

1.9.2 Contents:

Either

equityEuropeanExercise (exactly one occurrence; of the type EquityEuropeanExercise) The parameters for defining the expiration date and time for a European style equity option

Or

equityAmericanExercise (exactly one occurrence; of the type 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.

Or

equityBermudaExercise (exactly one occurrence; of the type 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.

Either

prePayment (exactly one occurrence; of the type PrePayment) Prepayment features for Forward.

equityValuation (exactly one occurrence; of the type EquityValuation) The parameters for defining when valuation of the underlying takes place.

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Date on which settlement of option premiums will occur.

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

settlementPriceSource (zero or one occurrence; of the type SettlementPriceSource)

settlementType (exactly one occurrence; of the type SettlementTypeEnum) How the option will be settled.

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

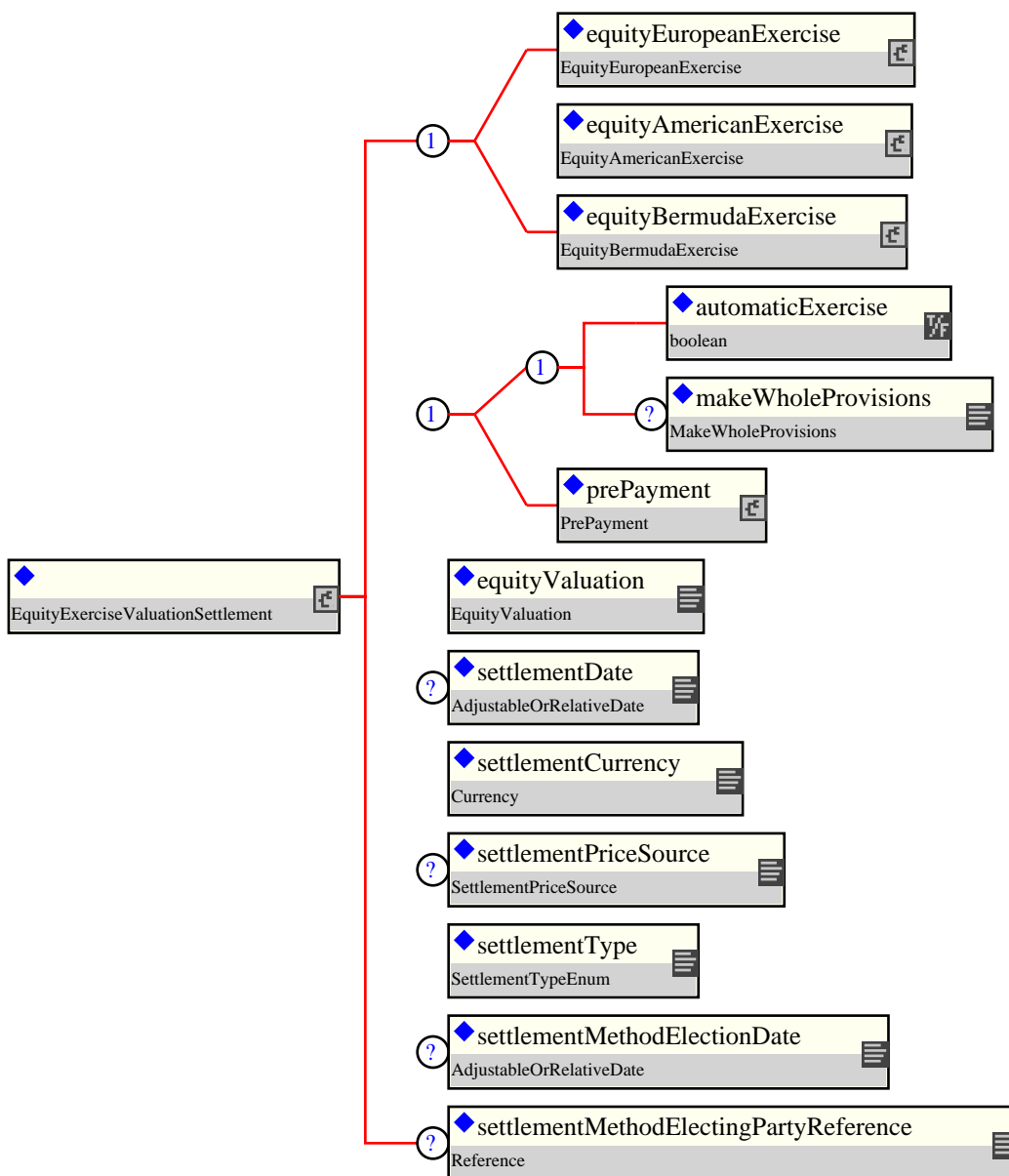
settlementMethodElectingPartyReference (zero or one occurrence; of the type Reference)

1.9.3 Used by:

- Complex type: EquityDerivativeBase

1.9.4 Derived Types:

1.9.5 Figure:



1.9.6 Schema Fragment:

```

<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Ausübungsprozessen für Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition von Verfalltag und -zeitpunkt für
            eine europäische Aktienoption.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:sequence>
    <xsd:element name="equityValuation" type="EquityValuation"/>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="settlementCurrency" type="Currency"/>
    <xsd:element name="settlementPriceSource" type="SettlementPriceSource"/>
    <xsd:element name="settlementType" type="SettlementTypeEnum"/>
    <xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate"/>
    <xsd:element name="settlementMethodElectingPartyReference" type="Reference"/>
  </xsd:sequence>
</xsd:complexType>

```

```

    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Ausübungszeitraums für eine
      amerikanische Aktienoption sowie die Regeln zur Festlegung
      der an einem beliebigen Ausübungstermin ausübbaaren
      Basiswert-Stückzahl.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      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.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Ausübungszeitraums für eine
      Bermuda-Aktienoption sowie die Regeln zur Festlegung der an
      einem beliebigen Ausübungstermin ausübbaaren
      Basiswert-Stückzahl.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
  <xsd:sequence>
    <xsd:element name="automaticExercise" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist dieser Wert "wahr", wird jede noch nicht ausgeübte
          Option zum Verfallzeitpunkt am Verfalldatum ohne weitere
          Ankündigung als ausgeübt angesehen, sofern der
          Optionskäufer nicht anzeigt, dass er eine automatische
          Ausübung nicht wünscht.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Provisions covering early exercise of option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="prePayment" type="PrePayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Prepayment features for Forward.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the underlying
      takes place.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Bewertungszeitpunktes für den
      Basiswert.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

```

</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Date on which settlement of option premiums will occur.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Erfüllungstag für die Optionsprämie.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency in which a cash settlement for non-deliverable
      forward and non-deliverable options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      How the option will be settled.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Abrechnungsmodus der Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
<xsd:element name="settlementMethodElectingPartyReference" type="Reference" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>

```

1.10 EquityForward

1.10.1 Description:

A type for defining equity forwards.

1.10.2 Contents:

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

- type for defining the common features of equity derivatives.

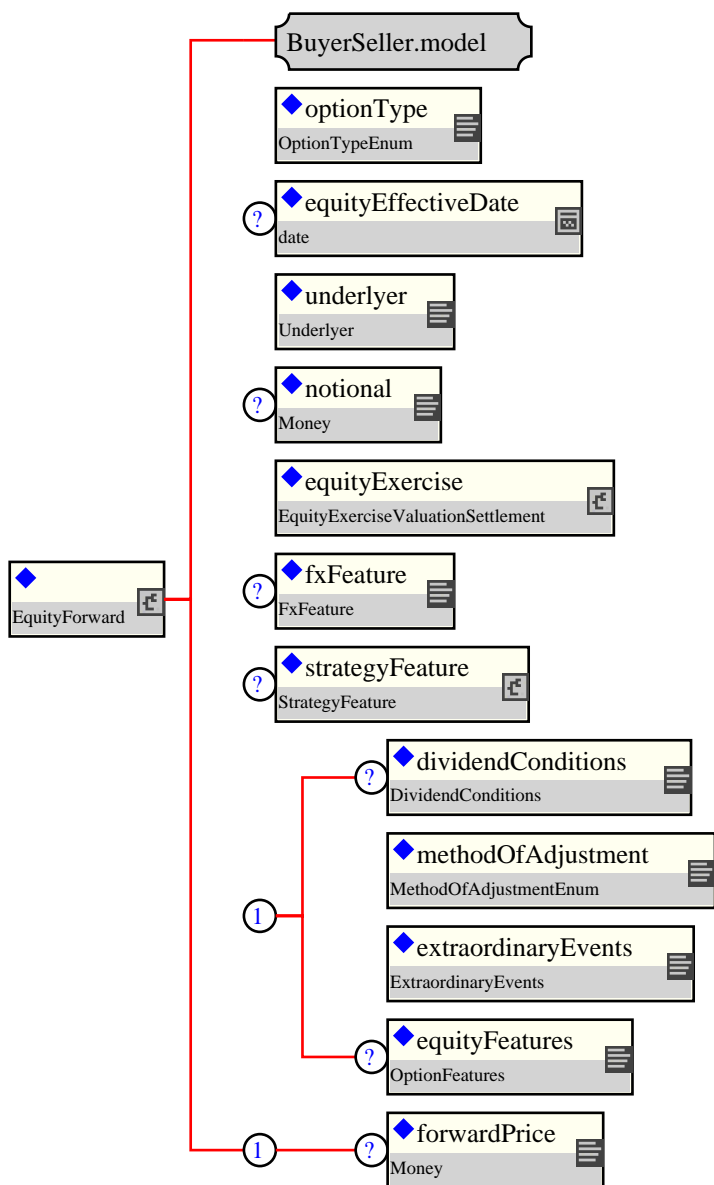
forwardPrice (zero or one occurrence; of the type Money) The forward price per share, index or basket.

1.10.3 Used by:

- Element: equityForward

1.10.4 Derived Types:

1.10.5 Figure:



1.10.6 Schema Fragment:

```

<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

1.11 EquityMultipleExercise

1.11.1 Description:

A type for defining the multiple exercise provisions of an American or Bermuda style equity option.

1.11.2 Contents:

integralMultipleExercise (zero or one occurrence; of the type xsd:decimal) 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 (exactly one occurrence; of the type xsd:decimal) 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.

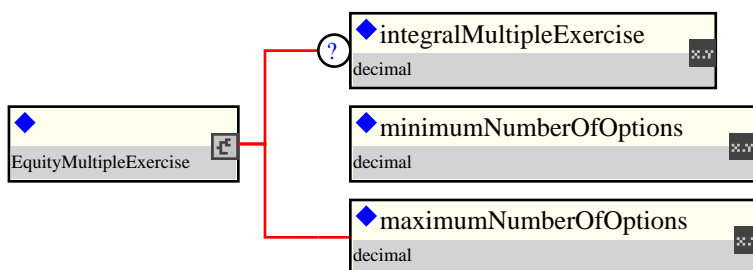
maximumNumberOfOptions (exactly one occurrence; of the type xsd:decimal) When multiple exercise is applicable this element specifies the maximum number of options that can be exercised on a given exercise date. If this element is not present then the maximum number is deemed to be the same as the number of options.

1.11.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

1.11.4 Derived Types:

1.11.5 Figure:



1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Prozesse bei Mehrfachausübung einer
      amerikanischen oder einer Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist Mehrfachausübung anwendbar und dieses Element vorhanden,
```



```

        muss die Anzahl der an einem bestimmten Ausübungstag
        ausübbaeren Optionen entweder dem Wert dieses Elements oder
        einem ganzzahligen Vielfachen davon entsprechen.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="minimumNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Bei Mehrfachausübung bestimmt dieses Element die
            Mindestanzahl der an einem bestimmten Ausübungstag ausübbaeren
            Optionen. Ist dieses Element nicht vorhanden, gilt als
            Mindestanzahl 1.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="maximumNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Bei Mehrfachausübung bestimmt dieses Element die maximale
            Anzahl der an einem bestimmten Ausübungstag ausübbaeren
            Optionen. Ist dieses Element nicht vorhanden, gilt die Anzahl
            der Optionen als Maximalwert.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.12 EquityOption

1.12.1 Description:

A type for defining equity options.

1.12.2 Contents:

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

- type for defining the common features of equity derivatives.

strike (zero or one occurrence; of the type EquityStrike) Defines whether it is a price or level at which the option has been, or will be, struck.

spotPrice (zero or one occurrence; of the type xsd:decimal) The price per share, index or basket observed on the trade or effective date.

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

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

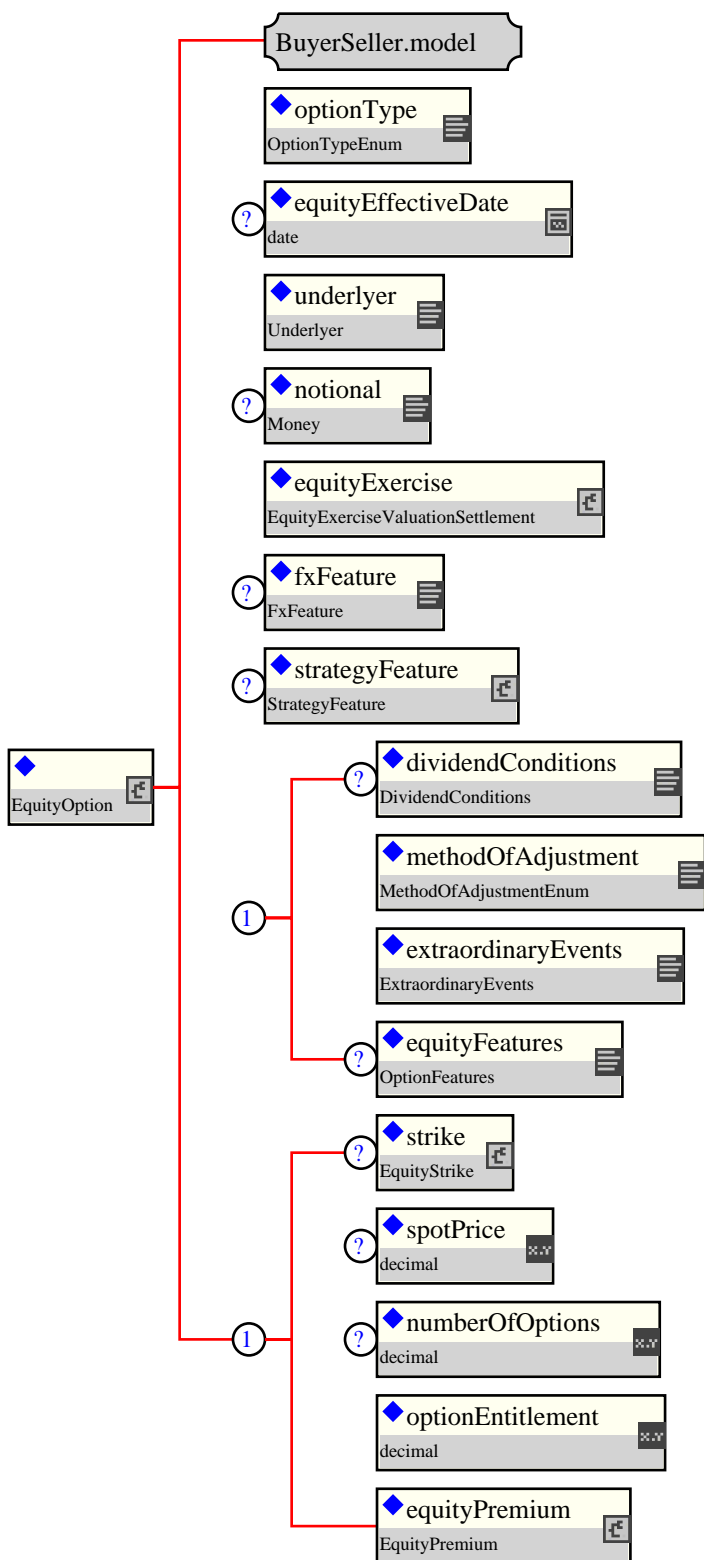
equityPremium (exactly one occurrence; of the type EquityPremium) The equity option premium payable by the buyer to the seller.

1.12.3 Used by:

- Element: equityOption

1.12.4 Derived Types:

1.12.5 Figure:



1.12.6 Schema Fragment:

```
<xsd:complexType name="EquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
```

```

    A type for defining equity options.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Typ zur Definition von Aktienoptionen.
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="EquityDerivativeLongFormBase">
    <xsd:sequence>
      <xsd:element name="strike" type="EquityStrike" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Defines whether it is a price or level at which the
            option has been, or will be, struck.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Definiert, ob ein Preis oder Niveau als Strike-Preis für
            die Option gilt bzw. gelten wird.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The price per share, index or basket observed on the
            trade or effective date.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Preis je Aktie, Index oder Korb am Handelstag oder
            Stichtag.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="numberOfOptions" type="xsd:decimal" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of options comprised in the option
            transaction.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Anzahl von Optionen der Optionstransaktion.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="optionEntitlement" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The number of shares per option comprised in the option
            transaction.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Stückzahl Aktien je Option der Optionstransaktion.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityPremium" type="EquityPremium">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The equity option premium payable by the buyer to the
            seller.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Vom Käufer an den Verkäufer zahlbare Aktienoptionsprämie.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```

1.13 EquityOptionTermination

1.13.1 Description:

A type for defining Equity Option Termination

1.13.2 Contents:

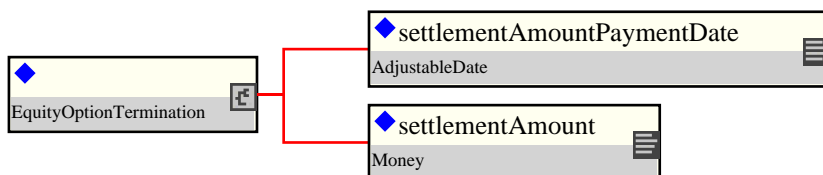
settlementAmountPaymentDate (exactly one occurrence; of the type AdjustableDate)

settlementAmount (exactly one occurrence; of the type Money)

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Figure:



1.13.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

1.14 EquityOptionTransactionSupplement

1.14.1 Description:

A type for defining equity option transaction supplements

1.14.2 Contents:

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

- A type for defining short form equity option basic features

exchangeLookAlike (zero or one occurrence; of the type xsd:boolean) 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 (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag used in conjunction 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 (zero or one occurrence; of the type xsd:boolean) 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.

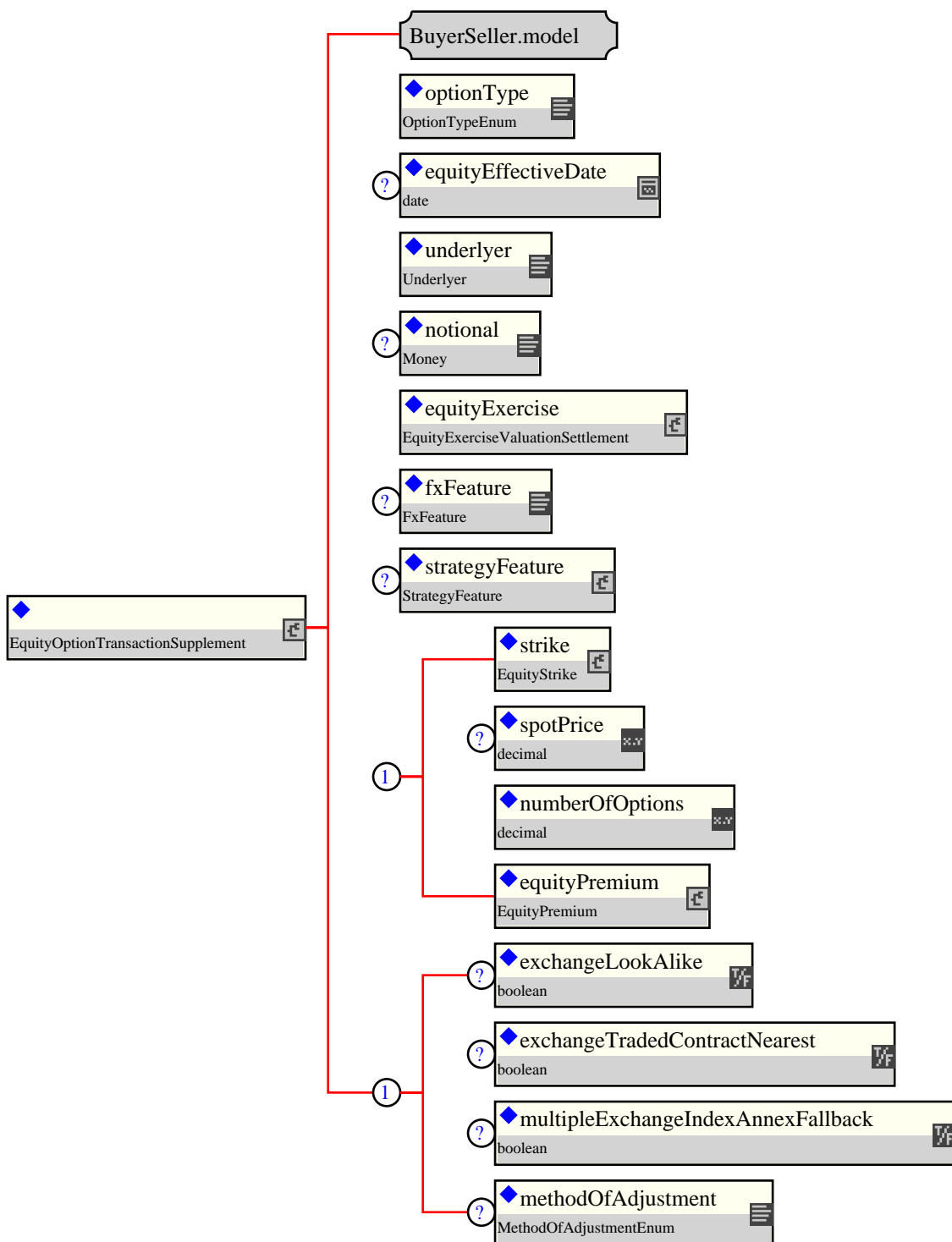
methodOfAdjustment (zero or one occurrence; of the type MethodOfAdjustmentEnum)

1.14.3 Used by:

- Element: equityOptionTransactionSupplement

1.14.4 Derived Types:

1.14.5 Figure:



1.14.6 Schema Fragment:

```

<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">

```

```

<xsd:sequence>
  <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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)).
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        For an index option transaction, a flag used in conjunction 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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        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.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```


1.15 EquityPremium

1.15.1 Description:

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

1.15.2 Contents:

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

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

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

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

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

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

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

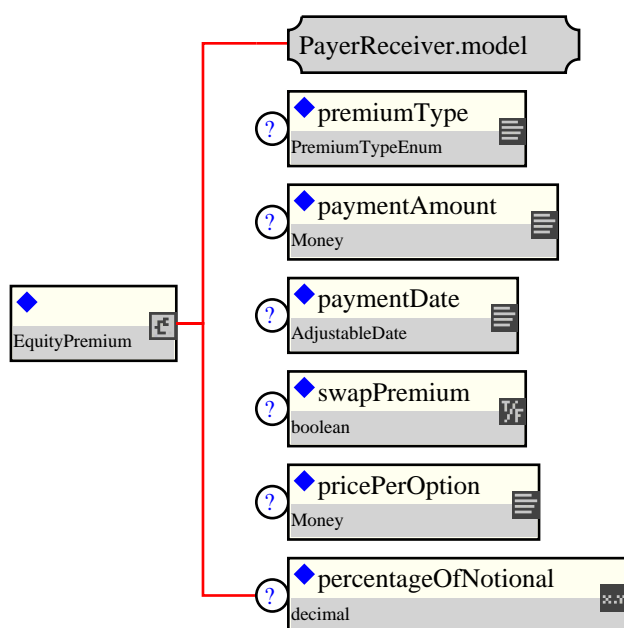
percentageOfNotional (zero or one occurrence; of the type xsd:decimal) The amount of premium to be paid expressed as a percentage of the notional value of the transaction. A percentage of 5% would be expressed as 0.05.

1.15.3 Used by:

- Complex type: EquityDerivativeShortFormBase
- Complex type: EquityOption

1.15.4 Derived Types:

1.15.5 Figure:



1.15.6 Schema Fragment:

```
<xsd:complexType name="EquityPremium">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to describe the amount paid for an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Beschreibung des für eine Aktienoption gezahlten
      Betrages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Forward start Premium type
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency amount of the payment.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The payment date. This date is subject to adjustment in
          accordance with any applicable business day convention.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies whether or not the premium is to be paid in the
          style of payments under an interest rate swap contract.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Gibt die Zahlbarkeit der Prämie in Form von
          Zinsswap-Zahlungsströmen an.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="pricePerOption" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a function of
          the number of options.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlbare Prämie in Abhängigkeit von der Anzahl der Optionen.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The amount of premium to be paid expressed as a percentage of
          the notional value of the transaction. A percentage of 5%
          would be expressed as 0.05.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
          der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
          dargestellt.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.16 EquityStrike

1.16.1 Description:

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

1.16.2 Contents:

Either

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

Or

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

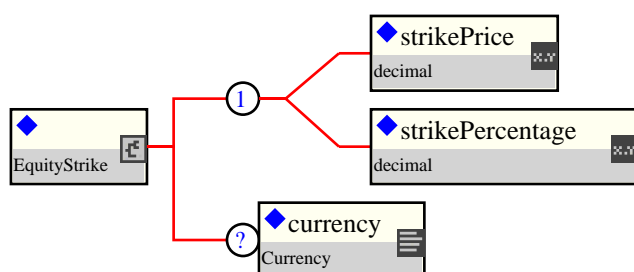
currency (zero or one occurrence; of the type Currency) The currency in which an amount is denominated.

1.16.3 Used by:

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

1.16.4 Derived Types:

1.16.5 Figure:



1.16.6 Schema Fragment:

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

```

    als absoluter Wert angegeben werden.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:choice>
    <xsd:element name="strikePrice" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level at which the option has been struck.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau als Strike-Preis der Option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikePercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level expressed as a percentage of the forward
          starting spot price.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau, ausgedrückt als Prozentsatz des für
          einen künftigen Zeitpunkt ermittelten Spotpreises.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.17 PrePayment

1.17.1 Description:

A type for defining PrePayment.

1.17.2 Contents:

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

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

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

prePaymentAmount (exactly one occurrence; of the type Money)

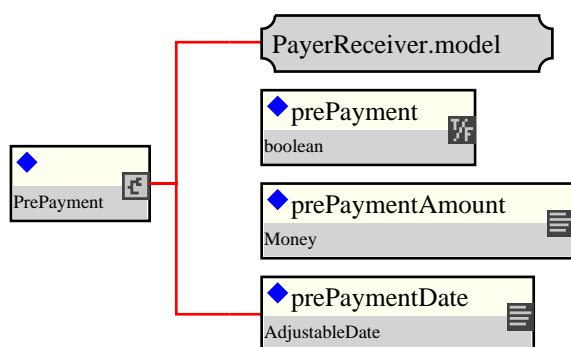
prePaymentDate (exactly one occurrence; of the type AdjustableDate)

1.17.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.17.4 Derived Types:

1.17.5 Figure:



1.17.6 Schema Fragment:

```
<xsd:complexType name="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining PrePayment.
    </xsd:documentation>
  </xsd:annotation>
  <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>
```

1.18 StrategyFeature

1.18.1 Description:

A type for defining equity option simple strategy features

1.18.2 Contents:

Either

strikeSpread (exactly one occurrence; of the type StrikeSpread)

Or

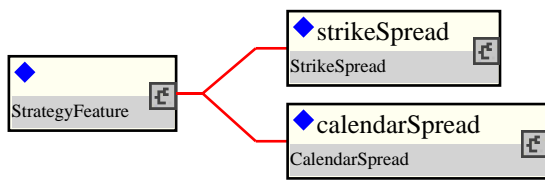
calendarSpread (exactly one occurrence; of the type CalendarSpread)

1.18.3 Used by:

- Complex type: EquityDerivativeBase

1.18.4 Derived Types:

1.18.5 Figure:



1.18.6 Schema Fragment:

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

1.19 StrikeSpread

1.19.1 Description:

A type for defining a strike spread feature

1.19.2 Contents:

upperStrike (exactly one occurrence; of the type EquityStrike)

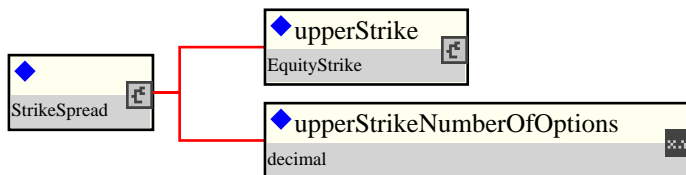
upperStrikeNumberOfOptions (exactly one occurrence; of the type xsd:decimal)

1.19.3 Used by:

- Complex type: StrategyFeature

1.19.4 Derived Types:

1.19.5 Figure:



1.19.6 Schema Fragment:

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

2 Global Elements

2.1 brokerEquityOption

2.1.1 Description:

A component describing a Broker View of an Equity Option.

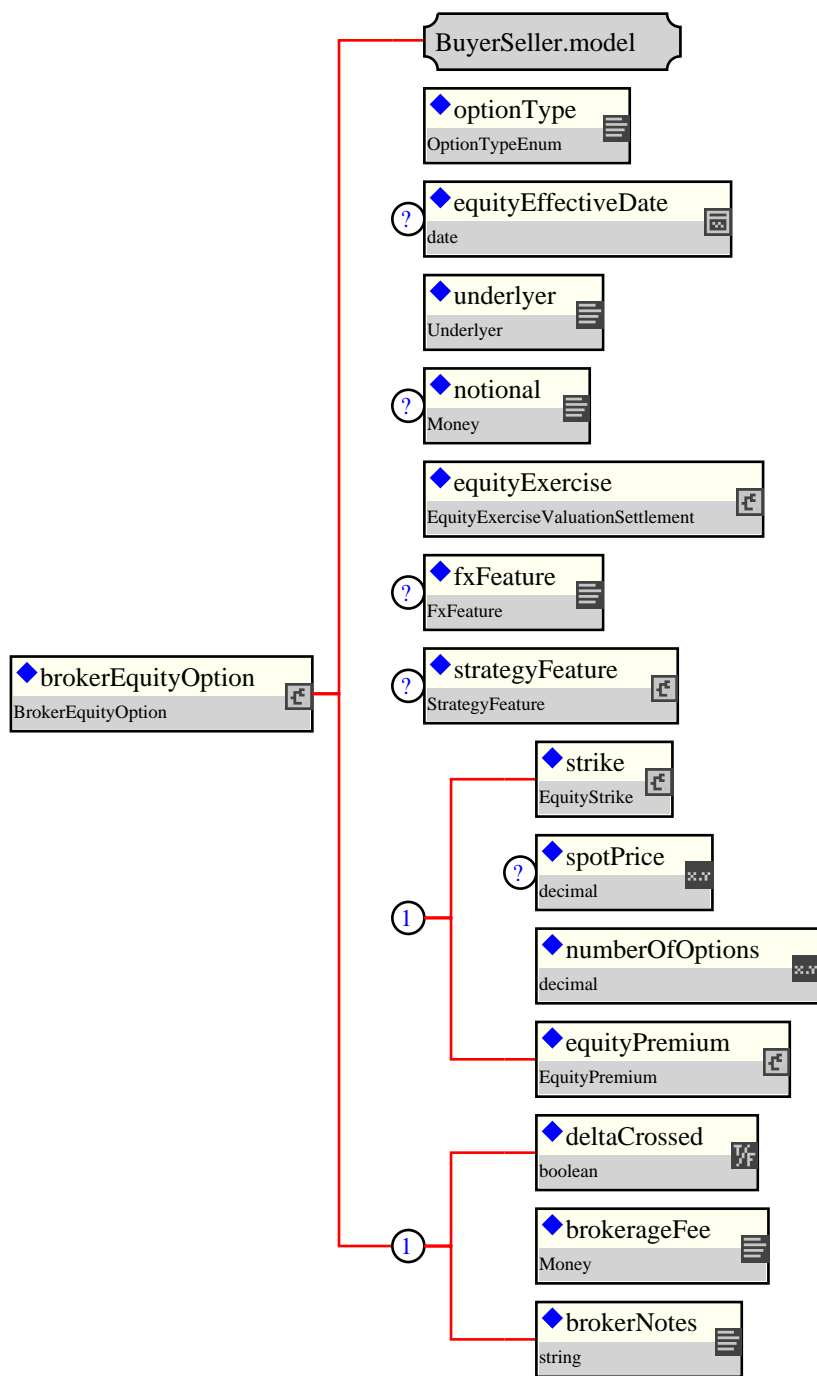
2.1.2 Contents:

Element brokerEquityOption is defined by the complex type BrokerEquityOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:



2.1.6 Schema Fragment:

```

<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Broker View of an Equity Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

2.2 equityForward

2.2.1 Description:

A component describing an Equity Forward product.

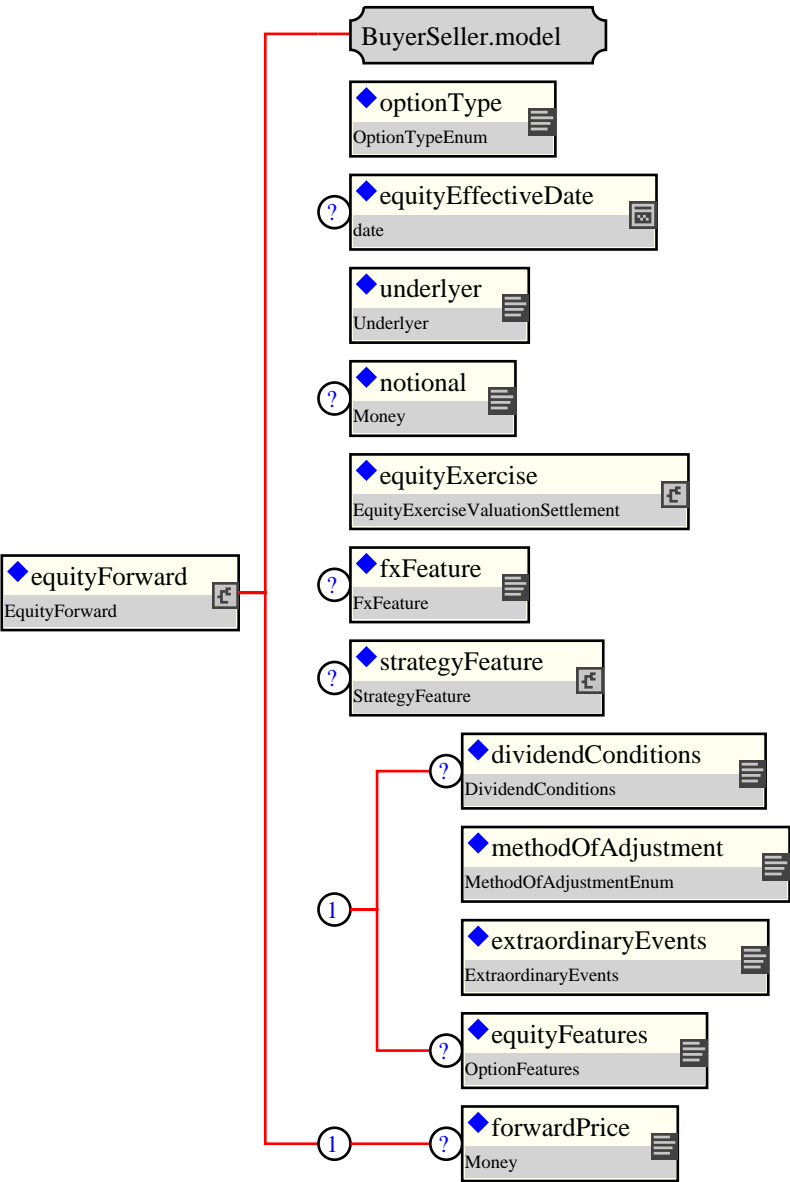
2.2.2 Contents:

Element equityForward is defined by the complex type EquityForward

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:



2.2.6 Schema Fragment:

```
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Forward product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equityOption

2.3.1 Description:

A component describing an Equity Option product.

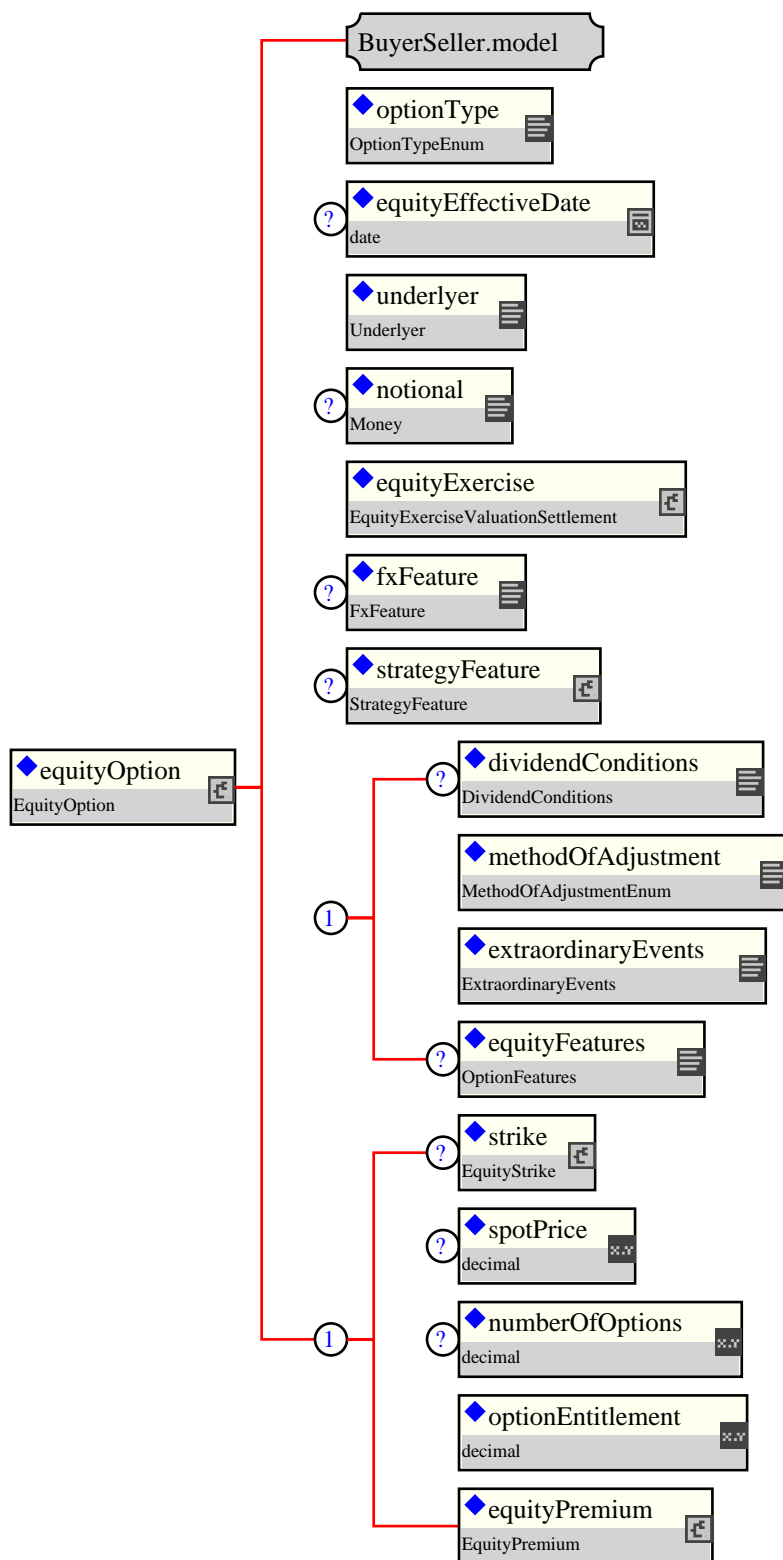
2.3.2 Contents:

Element equityOption is defined by the complex type EquityOption

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:



2.3.6 Schema Fragment:

```
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
```

```
    A component describing an Equity Option product.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Komponente zur Beschreibung einer Aktienoption.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
```

2.4 equityOptionTransactionSupplement

2.4.1 Description:

A component describing an Equity Option Transaction Supplement.

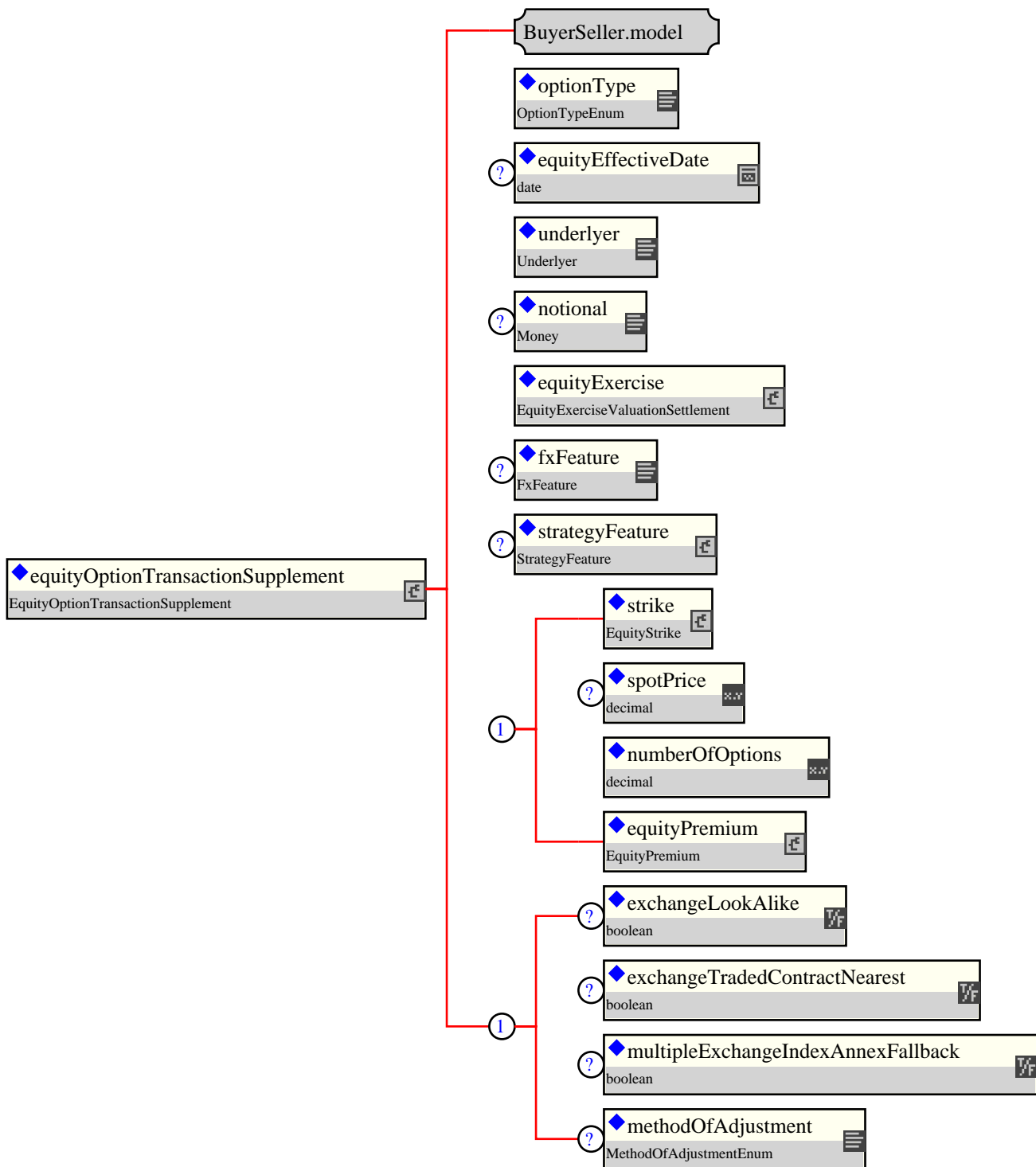
2.4.2 Contents:

Element equityOptionTransactionSupplement is defined by the complex type
EquityOptionTransactionSupplement

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:



2.4.6 Schema Fragment:

```

<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>

```

3 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-eq-shared-4-2.xsd"/>
  <xsd:include schemaLocation="fpml-doc-4-2.xsd"/>
  <xsd:complexType name="BrokerEquityOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining the broker equity options.
      </xsd:documentation>
    </xsd:annotation>
    <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>
  <xsd:complexType name="CalendarSpread">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining a calendar spread feature
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="EquityAmericanExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with an
        American style exercise of an equity option. This entity
        inherits from the type SharedAmericanExercise.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Typ zur Definition der Ausübungsprozesse bei einer
        amerikanischen Aktienoption. Diese Einheit leitet sich ab vom
        Typ "SharedAmericanExercise".
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The latest time of day at which the equity option can
                be exercised, for example the official closing time of
                the exchange.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Tageszeit der letztmöglichen Ausübung der Aktienoption,
                zum Beispiel der offizielle Börsenschluss.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The time of day at which the equity option expires, for
                example the official closing time of the exchange.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Tageszeit, zu der die Aktienoption verfällt, zum
                Beispiel der offizielle Börsenschluss.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The specific time of day at which the equity option
                expires.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Genaue Tageszeit, an der die Aktienoption verfällt.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
```

```

    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The presence of this element indicates that the option
        may be exercised on different days. It is not
        applicable to European options.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Ist dieses Element vorhanden, kann die Option an
        unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
        bei europäischen Optionen.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      Bermuda style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer
      Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="DateList">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              List of Exercise Dates for a Bermuda option
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Liste der Ausübungstage einer Bermuda-Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can
              be exercised, for example the official closing time of
              the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit der letztmöglichen Ausübung der Aktienoption,
              zum Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum
              Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Genaue Tageszeit, an der die Aktienoption verfällt.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">

```

```

        The presence of this element indicates that the option
        may be exercised on different days. It is not
        applicable to European options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
        Ist dieses Element vorhanden, kann die Option an
        unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
        bei europäischen Optionen.
    </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeBase">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining the common features of equity derivatives.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Product">
            <xsd:sequence>
                <xsd:group ref="BuyerSeller.model"/>
                <xsd:element name="optionType" type="OptionTypeEnum">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The type of option transaction.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Art der Optionstransaktion.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Effective date for a forward starting option
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Stichtag für eine Forward-Starting-Option.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="underlyer" type="Underlyer">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="notional" type="Money" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The notional amount.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The parameters for defining how the equity option can
                            be exercised, how it is valued and how it is settled.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Parameter zur Definition von Ausübung, Bewertung und
                            Regulierung der Aktienoption.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A quanto or composite FX feature.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Quanto- oder Komposit-Devisenbestandteil.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>

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    <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A equity option simple strategy feature
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeLongFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert die Anpassung des Kontrakts im Falle eines
              oder mehrerer außerordentlicher Ereignisse.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require
              the terms of the transaction to be adjusted.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist der Basiswert eine Aktie, werden hiermit Ereignisse
              angegeben, die den Emittenten der Aktie betreffen und
              die eine Anpassung der Transaktionsbedingungen
              erfordern können.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An option feature such as asian, barrier, knock
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeShortFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="xsd:decimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">

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    Typ zur Definition der Ausübungsprozesse bei einer europäischen
    Aktienoption.
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="Exercise">
    <xsd:sequence>
      <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The time of day at which the equity option expires, for
            example the official closing time of the exchange.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Tageszeit, zu der die Aktienoption verfällt, zum
            Beispiel der offizielle Börsenschluss.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Genaue Tageszeit, an der die Aktienoption verfällt.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Ausübungsprozessen für Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition von Verfalltag und -zeitpunkt
            für eine europäische Aktienoption.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            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.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition des Ausübungszeitraums für eine
            amerikanische Aktienoption sowie die Regeln zur
            Festlegung der an einem beliebigen Ausübungstermin
            ausübaren Basiswert-Stückzahl.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    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.
  </xsd:documentation>
  <xsd:documentation xml:lang="de">
    Parameter zur Definition des Ausübungszeitraums für eine
    Bermuda-Aktienoption sowie die Regeln zur Festlegung der
    an einem beliebigen Ausübungstermin ausübbaaren
    Basiswert-Stückzahl.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
<xsd:choice>
  <xsd:sequence>
    <xsd:element name="automaticExercise" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist dieser Wert "wahr", wird jede noch nicht ausgeübte
          Option zum Verfallzeitpunkt am Verfalldatum ohne
          weitere Ankündigung als ausgeübt angesehen, sofern der
          Optionskäufer nicht anzeigt, dass er eine automatische
          Ausübung nicht wünscht.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Provisions covering early exercise of option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="prePayment" type="PrePayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Prepayment features for Forward.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the
      underlying takes place.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Bewertungszeitpunktes für den
      Basiswert.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Date on which settlement of option premiums will occur.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Erfüllungstag für die Optionsprämie.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency in which a cash settlement for non-deliverable
      forward and non-deliverable options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>

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<xsd:element name="settlementType" type="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      How the option will be settled.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Abrechnungsmodus der Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs="0"/>
<xsd:element name="settlementMethodElectingPartyReference" type="Reference" minOccurs="0"/>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Prozesse bei Mehrfachausübung einer
      amerikanischen oder einer Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist Mehrfachausübung anwendbar und dieses Element
          vorhanden, muss die Anzahl der an einem bestimmten
          Ausübungstag ausübenden Optionen entweder dem Wert dieses
          Elements oder einem ganzzahligen Vielfachen davon
          entsprechen.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          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.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Bei Mehrfachausübung bestimmt dieses Element die
          Mindestanzahl der an einem bestimmten Ausübungstag
          ausübenden Optionen. Ist dieses Element nicht vorhanden,
          gilt als Mindestanzahl 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable this element specifies

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        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.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
        Bei Mehrfachausübung bestimmt dieses Element die maximale
        Anzahl der an einem bestimmten Ausübungstag ausübbaeren
        Optionen. Ist dieses Element nicht vorhanden, gilt die
        Anzahl der Optionen als Maximalwert.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOption">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining equity options.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Definition von Aktienoptionen.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="EquityDerivativeLongFormBase">
            <xsd:sequence>
                <xsd:element name="strike" type="EquityStrike" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Defines whether it is a price or level at which the
                            option has been, or will be, struck.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Definiert, ob ein Preis oder Niveau als Strike-Preis
                            für die Option gilt bzw. gelten wird.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The price per share, index or basket observed on the
                            trade or effective date.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Preis je Aktie, Index oder Korb am Handelstag oder
                            Stichtag.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="numberOfOptions" type="xsd:decimal" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of options comprised in the option
                            transaction.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Anzahl von Optionen der Optionstransaktion.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="optionEntitlement" type="xsd:decimal">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The number of shares per option comprised in the option
                            transaction.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Stückzahl Aktien je Option der Optionstransaktion.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="equityPremium" type="EquityPremium">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            The equity option premium payable by the buyer to the
                            seller.
                        </xsd:documentation>
                        <xsd:documentation xml:lang="de">
                            Vom Käufer an den Verkäufer zahlbare
                            Aktienoptionsprämie.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>

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        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityOptionTermination">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining Equity Option Termination
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
        <xsd:element name="settlementAmount" type="Money"/>
    </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOptionTransactionSupplement">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type for defining equity option transaction supplements
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="EquityDerivativeShortFormBase">
            <xsd:sequence>
                <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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)).
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            For an index option transaction, a flag used in
                            conjunction 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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            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.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityPremium">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A type used to describe the amount paid for an equity option.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
            Typ zur Beschreibung des für eine Aktienoption gezahlten

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    Betrages.
  </xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:group ref="PayerReceiver.model"/>
  <xsd:element name="premiumType" type="PremiumTypeEnum" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Forward start Premium type
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentAmount" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency amount of the payment.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="paymentDate" type="AdjustableDate" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The payment date. This date is subject to adjustment in
        accordance with any applicable business day convention.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="swapPremium" type="xsd:boolean" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies whether or not the premium is to be paid in the
        style of payments under an interest rate swap contract.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Gibt die Zahlbarkeit der Prämie in Form von
        Zinsswap-Zahlungsströmen an.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="pricePerOption" type="Money" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount of premium to be paid expressed as a function of
        the number of options.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zahlbare Prämie in Abhängigkeit von der Anzahl der
        Optionen.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="percentageOfNotional" type="xsd:decimal" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount of premium to be paid expressed as a percentage
        of the notional value of the transaction. A percentage of
        5% would be expressed as 0.05.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Zahlbare Prämie, ausgedrückt als Prozentsatz des Nennwerts
        der Transaktion. (Ein Prozentsatz von 5 % wird als 0,05
        dargestellt.)
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityStrike">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the strike price for an equity option. The
      strike price is either: (i) in respect of an index option
      transaction, the level of the relevant index specified or
      otherwise determined in the transaction; or (ii) in respect of
      a share option transaction, the price per share specified or
      otherwise determined in the transaction. This can be expressed
      either as a percentage of notional amount or as an absolute
      value.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition des Strike-Preises für eine Aktienoption.
      Der Strike-Preis ist: (i) bei Indexoptionen der Stand des
      jeweils spezifizierten oder anderweitig in der Transaktion

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bestimmten Index oder (ii) bei Aktienoptionen der Preis jeder
spezifizierten oder anderweitig in der Transaktion bestimmten
Aktie. Der Strike-Preis kann entweder als Prozentsatz des
Nennwertes oder als absoluter Wert angegeben werden.
</xsd:documentation>
</xsd:annotation>
<xsd:sequence>
  <xsd:choice>
    <xsd:element name="strikePrice" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level at which the option has been struck.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau als Strike-Preis der Option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="strikePercentage" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The price or level expressed as a percentage of the
          forward starting spot price.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Preis oder Niveau, ausgedrückt als Prozentsatz des für
          einen künftigen Zeitpunkt ermittelten Spotpreises.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
  <xsd:element name="currency" type="Currency" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The currency in which an amount is denominated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining PrePayment.
    </xsd:documentation>
  </xsd:annotation>
  <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>
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="EquityStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Broker View of an Equity Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">

```

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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    A component describing an Equity Forward product.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option product.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Komponente zur Beschreibung einer Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>
```