FpML - Return Swaps Component Definitions

Version: 4.3

This Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2

Latest Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2

Previous Version:

https://www.fpml.org/spec/fpml-4-3-12-rec-1/

Errata For This Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2/html/fpml-4-3-errata.html

Document built

Table Of Contents

1 Global Complex Types

1.1 DeprecatedEquityLeg

1.1.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity leg of a return type swap.

1.1.2 Contents:

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

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

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

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

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

valuation (exactly one occurrence; of the type DeprecatedEquityLegValuation) Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the equity underlyer.

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

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

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

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

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

1.1.3 Used by:

• Element: equityLeg

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLeg" fpml-annotation:deprecated="true" fpml-annotation:d
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the equity leg of a return
      type swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapLeg">
      <xsd:sequence>
        <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

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

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

1.2 DeprecatedEquityLegValuation

1.2.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the initial and final valuation of the equity underlyer.

1.2.2 Contents:

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

equityNotionalReset (exactly one occurrence; of the type xsd:boolean) The term "Equity Notional Reset" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions. The reference to the ISDA definition is either "Applicable" or 'Inapplicable".

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

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

equityPaymentDates (exactly one occurrence; of the type DeprecatedEquityPaymentDates) Specifies the equity payment dates of the swap.

1.2.3 Used by:

*   Complex type: DeprecatedEquityLeg

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLegValuation" fpml-annotation:deprecated="true" fpml-ann
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version. A type describing the initial and final
      valuation of the equity underlyer.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="initialPrice" type="DeprecatedEquityLegValuationPrice">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the initial reference price of the equity
          underlyer. This price can be expressed either as an actual
          amount/currency, as a determination method, or by reference
          to another value specified in the swap document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityNotionalReset" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The term "Equity Notional Reset" is assumed to have the
          meaning as defined in the ISDA 2002 Equity Derivatives
          Definitions. The reference to the ISDA definition is either
          "Applicable" or 'Inapplicable".
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice" minOccu
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the interim valuation price of the equity
          underlyer. This price can be expressed either as an actual
          amount/currency, as a determination method, or by reference
```

```xsd
                to another value specified in the swap document.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the final valuation price of the equity underlyer.
                This price can be expressed either as an actual
                amount/currency, as a determination method, or by reference
                to another value specified in the swap document.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
    <xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates">
        <xsd:annotation>
            <xsd:documentation xml:lang="en">
                Specifies the equity payment dates of the swap.
            </xsd:documentation>
        </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.3 DeprecatedEquityLegValuationPrice

1.3.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version.

1.3.2 Contents:

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

* A type describing the strike price.

equityValuation (zero or one occurrence; of the type EquityValuation)

1.3.3 Used by:

* Complex type: DeprecatedEquityLegValuation

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityLegValuationPrice" fpml-annotation:deprecated="true" fpm
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type has been DEPRECATED. It will be removed in the next
      FpML major version.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Price">
      <xsd:sequence>
        <xsd:element name="equityValuation" type="EquityValuation" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 DeprecatedEquityPaymentDates

1.4.1 Description:

This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the equity payment dates of the swap.

1.4.2 Contents:

equityPaymentDatesInterim (zero or one occurrence; of the type AdjustableOrRelativeDates) Specifies the interim payment dates of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDates component), this element will typically refer to the valuation dates and add a lag corresponding to the settlement cycle of the underlyer.

equityPaymentDateFinal (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically refer to the final valuation date and add a lag corresponding to the settlement cycle of the underlyer.

1.4.3 Used by:

• Complex type: DeprecatedEquityLegValuation

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="DeprecatedEquityPaymentDates" fpml-annotation:deprecated="true" fpml-ann
   <xsd:annotation>
      <xsd:documentation xml:lang="en">
         This type has been DEPRECATED. It will be removed in the next
         FpML major version. A type describing the equity payment dates of
         the swap.
      </xsd:documentation>
   </xsd:annotation>
   <xsd:sequence>
      <xsd:element name="equityPaymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs="(
         <xsd:annotation>
            <xsd:documentation xml:lang="en">
               Specifies the interim payment dates of the swap. When defined
               in relation to a date specified somewhere else in the
               document (through the relativeDates component), this element
               will typically refer to the valuation dates and add a lag
               corresponding to the settlement cycle of the underlyer.
            </xsd:documentation>
         </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate">
         <xsd:annotation>
            <xsd:documentation xml:lang="en">
               Specifies the final payment date of the swap. When defined in
               relation to a date specified somewhere else in the document
               (through the relativeDate component), this element will
               typically refer to the final valuation date and add a lag
               corresponding to the settlement cycle of the underlyer.
            </xsd:documentation>
         </xsd:annotation>
      </xsd:element>
   </xsd:sequence>
   <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

1.5 EquitySwapTransactionSupplement

1.5.1 Description:

A type for defining Equity Swap Transaction Supplement

1.5.2 Contents:

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

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

mutualEarlyTermination (zero or one occurrence; of the type xsd:boolean) Used for specifying whether the Mutual Early Termination Right that is detailed in the Master Confirmation will apply.

multipleExchangeIndexAnnexFallback (zero or one occurrence; of the type xsd:boolean) Used for specifying whether additional annex terms for trades with underlyers that are listed on multiple exchanges, as defined in the European Master Confirmation, will apply.

localJurisdiction (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.

1.5.3 Used by:

- Element: equitySwapTransactionSupplement

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="EquitySwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Swap Transaction Supplement
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ReturnSwapBase">
      <xsd:sequence>
        <xsd:element name="mutualEarlyTermination" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used for specifying whether the Mutual Early Termination
              Right that is detailed in the Master Confirmation will
              apply.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0'
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Used for specifying whether additional annex terms for
              trades with underlyers that are listed on multiple
              exchanges, as defined in the European Master
              Confirmation, will apply.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master
              Confirmation, which is used to determine local taxes,
              which shall mean taxes, duties, and similar charges
              imposed by the taxing authority of the Local Jurisdiction
              If this element is not present Local Jurisdiction is Not
              Applicable.
            </xsd:documentation>
```

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

2 Global Elements

2.1 equityLeg

2.1.1 Description:

This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnLeg element to represent long form equity swaps, total return swaps. The equity amounts of the equity swap

2.1.2 Contents:

Element equityLeg is defined by the complex type DeprecatedEquityLeg

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fpml
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnLeg element to
      represent long form equity swaps, total return swaps. The equity
      amounts of the equity swap
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 equitySwap

2.2.1 Description:

This element has been DEPRECATED and it will be removed in the next FpML major version (5.0) - please use returnSwap element to represent long form equity swaps, total return swaps, and variance swaps.

2.2.2 Contents:

Element equitySwap is defined by the complex type ReturnSwap

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="equitySwap" type="ReturnSwap" substitutionGroup="product" fpml-annotation:de
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element has been DEPRECATED and it will be removed in the
      next FpML major version (5.0) - please use returnSwap element to
      represent long form equity swaps, total return swaps, and
      variance swaps.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equitySwapTransactionSupplement

2.3.1 Description:

Specifies the structure of the equity swap transaction supplement

2.3.2 Contents:

Element equitySwapTransactionSupplement is defined by the complex type
EquitySwapTransactionSupplement

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="equitySwapTransactionSupplement" type="EquitySwapTransactionSupplement" subs
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the equity swap transaction supplement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```xml
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetName
  <xsd:include schemaLocation="fpml-ird-4-3.xsd"/>
  <xsd:include schemaLocation="fpml-eq-shared-4-3.xsd"/>
  <xsd:complexType name="DeprecatedEquityLeg" fpml-annotation:deprecated="true" fpml-annotation
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This type has been DEPRECATED. It will be removed in the next
        FpML major version. A type describing the equity leg of a
        return type swap.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="ReturnSwapLeg">
        <xsd:sequence>
          <xsd:element name="effectiveDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the effective date of the equity leg of the
                swap. When defined in relation to a date specified
                somewhere else in the document (through the
                relativeDate component), this element will typically
                point to the effective date of the other leg of the
                swap.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="terminationDate" type="AdjustableOrRelativeDate">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the termination date of the equity leg of the
                swap. When defined in relation to a date specified
                somewhere else in the document (through the
                relativeDate component), this element will typically
                point to the termination date of the other leg of the
                swap.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="underlyer" type="Underlyer">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the underlying component of the return type
                swap, which can be either one or many and consists in
                either equity, index or convertible bond component, or
                a combination of these.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="valuation" type="DeprecatedEquityLegValuation">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the terms of the initial price of the return
                type swap and of the subsequent valuations of the
                equity underlyer.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="notional" type="ReturnSwapNotional">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the notional of a return type swap. When used
                in the equity leg, the definition will typically
                combine the actual amount (using the notional component
                defined by the FpML industry group) and the
                determination method. When used in the interest leg,
                the definition will typically point to the definition
                of the equity leg.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityAmount" type="ReturnSwapAmount">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies, in relation to each Equity Payment Date, the
                amount to which the Equity Payment Date relates. Unless
                otherwise specified, this term has the meaning defined
                in the ISDA 2002 Equity Derivatives Definitions.
              </xsd:documentation>
            </xsd:annotation>
```

```
            </xsd:element>
            <xsd:element name="return" type="Return">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  Specifies the conditions under which dividend affecting
                  the underlyer will be paid to the receiver of the
                  equity amounts.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  Specifies the conditions that govern the adjustment to
                  the number of units of the equity swap.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="fxFeature" type="FxFeature" minOccurs="0">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A quanto or composite FX feature.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:extension>
      </xsd:complexContent>
    </xsd:complexType>
    <xsd:complexType name="DeprecatedEquityLegValuation" fpml-annotation:deprecated="true" fpml-a
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This type has been DEPRECATED. It will be removed in the next
          FpML major version. A type describing the initial and final
          valuation of the equity underlyer.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:sequence>
        <xsd:element name="initialPrice" type="DeprecatedEquityLegValuationPrice">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the initial reference price of the equity
              underlyer. This price can be expressed either as an actual
              amount/currency, as a determination method, or by reference
              to another value specified in the swap document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityNotionalReset" type="xsd:boolean">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The term "Equity Notional Reset" is assumed to have the
              meaning as defined in the ISDA 2002 Equity Derivatives
              Definitions. The reference to the ISDA definition is either
              "Applicable" or 'Inapplicable".
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice" minOcc
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the interim valuation price of the equity
              underlyer. This price can be expressed either as an actual
              amount/currency, as a determination method, or by reference
              to another value specified in the swap document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the final valuation price of the equity
              underlyer. This price can be expressed either as an actual
              amount/currency, as a determination method, or by reference
              to another value specified in the swap document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the equity payment dates of the swap.
            </xsd:documentation>
```

```xml
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:complexType>
    <xsd:complexType name="DeprecatedEquityLegValuationPrice" fpml-annotation:deprecated="true" f
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This type has been DEPRECATED. It will be removed in the next
          FpML major version.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:complexContent>
        <xsd:extension base="Price">
          <xsd:sequence>
            <xsd:element name="equityValuation" type="EquityValuation" minOccurs="0"/>
          </xsd:sequence>
        </xsd:extension>
      </xsd:complexContent>
    </xsd:complexType>
    <xsd:complexType name="DeprecatedEquityPaymentDates" fpml-annotation:deprecated="true" fpml-a
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This type has been DEPRECATED. It will be removed in the next
          FpML major version. A type describing the equity payment dates
          of the swap.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:sequence>
        <xsd:element name="equityPaymentDatesInterim" type="AdjustableOrRelativeDates" minOccurs=
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the interim payment dates of the swap. When
              defined in relation to a date specified somewhere else in
              the document (through the relativeDates component), this
              element will typically refer to the valuation dates and add
              a lag corresponding to the settlement cycle of the
              underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the final payment date of the swap. When defined
              in relation to a date specified somewhere else in the
              document (through the relativeDate component), this element
              will typically refer to the final valuation date and add a
              lag corresponding to the settlement cycle of the underlyer.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:complexType>
    <xsd:complexType name="EquitySwapTransactionSupplement">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A type for defining Equity Swap Transaction Supplement
        </xsd:documentation>
      </xsd:annotation>
      <xsd:complexContent>
        <xsd:extension base="ReturnSwapBase">
          <xsd:sequence>
            <xsd:element name="mutualEarlyTermination" type="xsd:boolean" minOccurs="0">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  Used for specifying whether the Mutual Early
                  Termination Right that is detailed in the Master
                  Confirmation will apply.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs='
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  Used for specifying whether additional annex terms for
                  trades with underlyers that are listed on multiple
                  exchanges, as defined in the European Master
                  Confirmation, will apply.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
```

```
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Local Jurisdiction is a term used in the AEJ Master
                Confirmation, which is used to determine local taxes,
                which shall mean taxes, duties, and similar charges
                imposed by the taxing authority of the Local
                Jurisdiction If this element is not present Local
                Jurisdiction is Not Applicable.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fp
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element has been DEPRECATED and it will be removed in the
        next FpML major version (5.0) - please use returnLeg element to
        represent long form equity swaps, total return swaps. The
        equity amounts of the equity swap
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equitySwap" type="ReturnSwap" substitutionGroup="product" fpml-annotation:
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element has been DEPRECATED and it will be removed in the
        next FpML major version (5.0) - please use returnSwap element
        to represent long form equity swaps, total return swaps, and
        variance swaps.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equitySwapTransactionSupplement" type="EquitySwapTransactionSupplement" su
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the structure of the equity swap transaction
        supplement
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:schema>
```