



**Financial products Markup Language**

## **FpML - Return Swaps Component Definitions**

## ***Version: 4.3***

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### **Document built**

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## ***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.

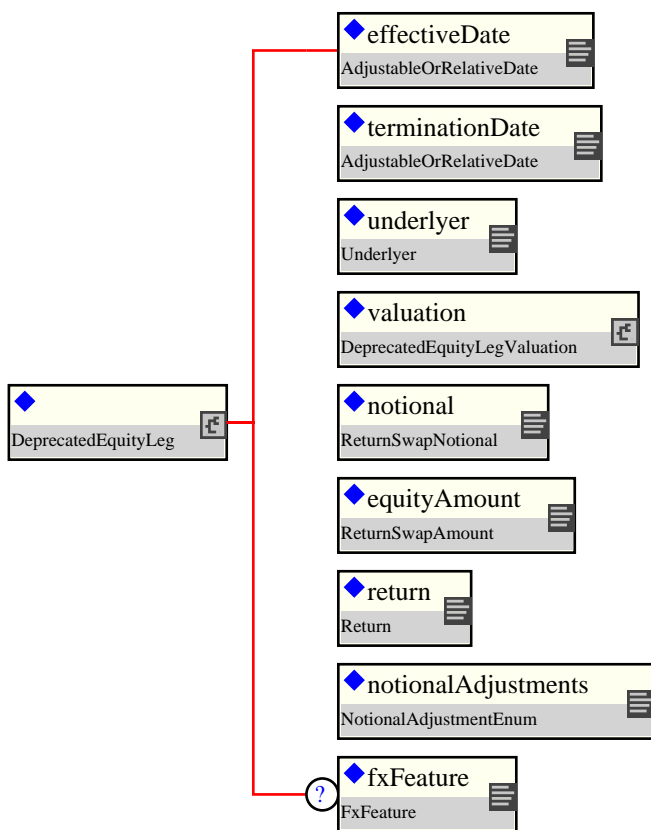
**fxFeature** (zero or one occurrence; of the type FxFeature) A quanto or composite FX feature.

### 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:
  <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
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAdjustments" type="NotionalAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the notional adjustments 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
              notional adjustments of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fxFeature" type="FxFeature">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the FX feature 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
              FX feature of the other leg of the swap.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```



```

        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:documentation xml:lang="de">
            Quanto- oder Komposit-Devisenbestandteil.
        </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.

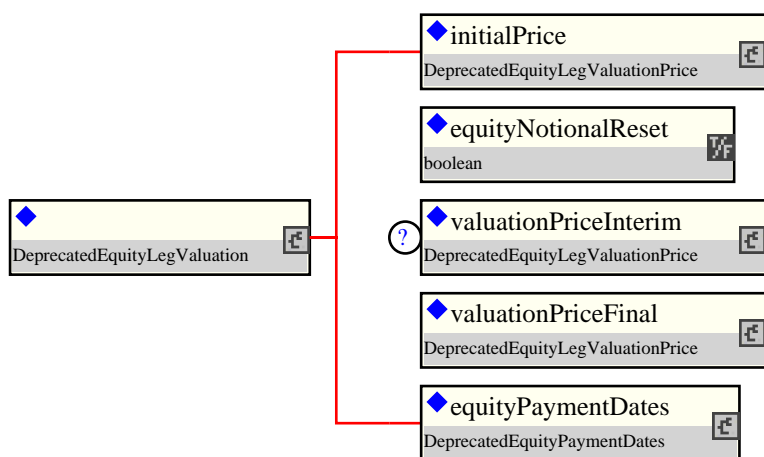
**equityPaymentDates** (exactly one occurrence; of the type DeprecatedEquityPaymentDates) Specifies the equity payment dates of the swap.

### 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-annotation:documentation="This type has been DEPRECATED. It will be removed in the next FpML major version. A type describing the initial and final valuation of the equity underlyer.">
  <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:element name="equityNotionalReset" type="boolean"/>
    <xsd:element name="valuationPriceInterim" type="DeprecatedEquityLegValuationPrice" minOccurs="0"/>
    <xsd:element name="valuationPriceFinal" type="DeprecatedEquityLegValuationPrice"/>
    <xsd:element name="equityPaymentDates" type="DeprecatedEquityPaymentDates"/>
  </xsd:sequence>
</xsd:complexType>
```

```

    </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" minOccurs="1">
  <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>
  </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.

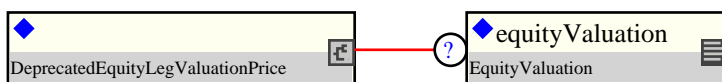
**equityValuation** (zero or one occurrence; of the type EquityValuation)

### 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" fpr
  <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 underlying.

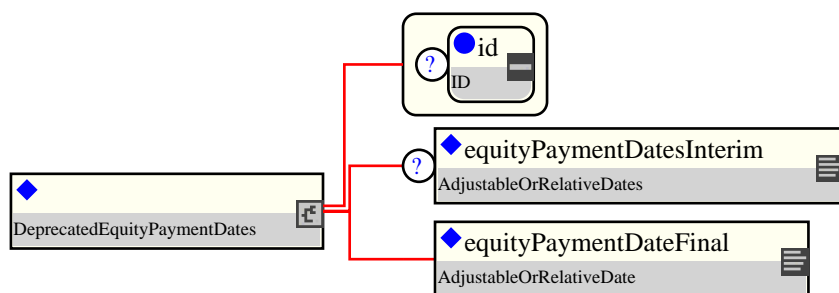
**equityPaymentDateFinal** (exactly one occurrence; of the type AdjustableOrRelativeDate) Specifies the final payment date of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically refer to the final valuation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

### 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-annotation:status="DEPRECATED">
  <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="0" maxOccurs="1"/>
    <xsd:element name="equityPaymentDateFinal" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
```

```
        (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 DividendLeg

### 1.5.1 Description:

Floating Payment Leg of a Dividend Swap

### 1.5.2 Contents:

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

- An abstract base class for all leg types where a payer makes a stream of payments of greater than zero value to a receiver.

**underlyer** (exactly one occurrence; of the type Underlyer) Specifies the underlying component of the dividend swap, which can be either one or many, and consists of equity, index, or basket underlyer.

**settlementCurrency** (exactly one occurrence; of the type Currency) Settlement Currency.

**declaredCashDividendPercentage** (exactly one occurrence; of the type UnrestrictedPercentage) Declared Cash Dividend Percentage.

**declaredCashEquivalentDividendPercentage** (exactly one occurrence; of the type UnrestrictedPercentage) Declared Cash Equivalent Dividend Percentage.

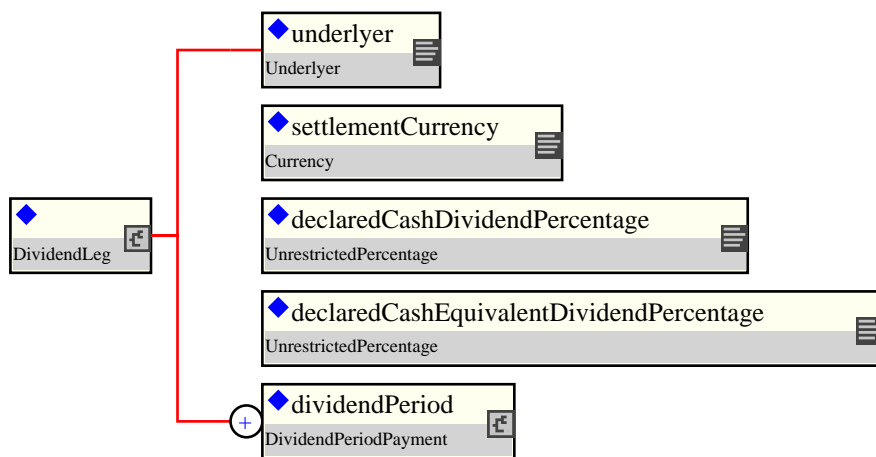
**dividendPeriod** (one or more occurrences; of the type DividendPeriodPayment) One to many time bounded dividend payment periods, each with a fixed strike and dividend payment date per period.

### 1.5.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.5.4 Derived Types:

### 1.5.5 Figure:



### 1.5.6 Schema Fragment:

```
<xsd:complexType name="DividendLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Floating Payment Leg of a Dividend Swap
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
```

```

<xsd:element name="underlyer" type="Underlyer">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the underlying component of the dividend swap,
      which can be either one or many, and consists of equity,
      index, or basket underlyer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Settlement Currency.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="declaredCashDividendPercentage" type="UnrestrictedPercentage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Declared Cash Dividend Percentage.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="declaredCashEquivalentDividendPercentage" type="UnrestrictedPercentage">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Declared Cash Equivalent Dividend Percentage.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      One to many time bounded dividend payment periods, each
      with a fixed strike and dividend payment date per period.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>

```



## 1.6 DividendPeriodPayment

### 1.6.1 Description:

A time bounded dividend period, with fixed strike and a dividend payment date per period.

### 1.6.2 Contents:

**unadjustedStartDate** (exactly one occurrence; of the type IdentifiedDate) Unadjusted inclusive dividend period start date.

**unadjustedEndDate** (exactly one occurrence; of the type IdentifiedDate) Unadjusted inclusive dividend period end date.

**dateAdjustments** (exactly one occurrence; of the type BusinessDayAdjustments) Date adjustments for all unadjusted dates in this dividend period.

**fixedStrike** (exactly one occurrence; of the type xsd:decimal) Fixed strike.

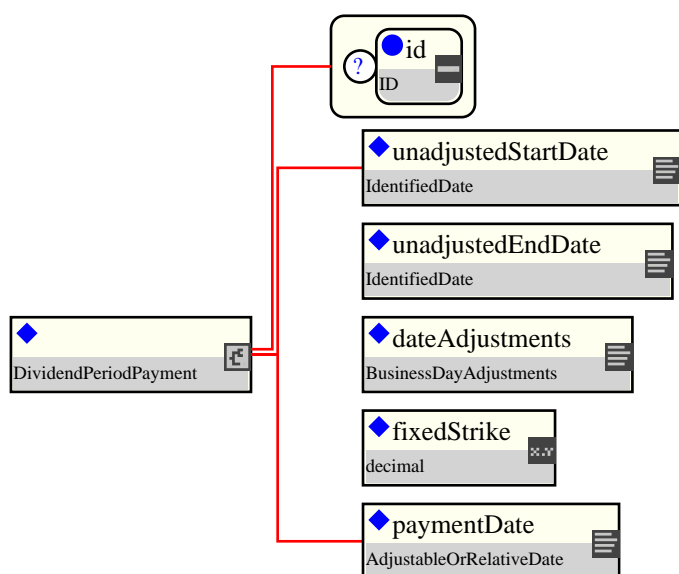
**paymentDate** (exactly one occurrence; of the type AdjustableOrRelativeDate) Dividend period amount payment date.

### 1.6.3 Used by:

- Complex type: DividendLeg

### 1.6.4 Derived Types:

### 1.6.5 Figure:



### 1.6.6 Schema Fragment:

```
<xsd:complexType name="DividendPeriodPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with fixed strike and a dividend
      payment date per period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedStartDate" type="IdentifiedDate">
      <xsd:annotation>
```

```

        <xsd:documentation xml:lang="en">
            Unadjusted inclusive dividend period start date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="unadjustedEndDate" type="IdentifiedDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Unadjusted inclusive dividend period end date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Date adjustments for all unadjusted dates in this dividend
            period.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="fixedStrike" type="xsd:decimal">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Fixed strike.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Dividend period amount payment date.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
<xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>

```

## 1.7 DividendSwapTransactionSupplement

### 1.7.1 Description:

A Dividend Swap Transaction Supplement.

### 1.7.2 Contents:

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

- The base type which all FpML products extend.

**dividendLeg** (exactly one occurrence; of the type DividendLeg) Dividend leg.

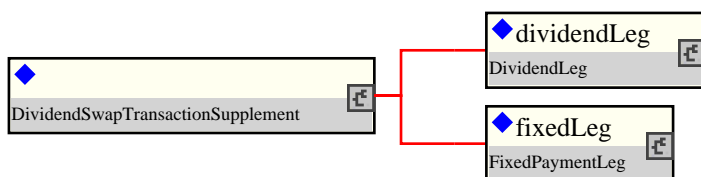
**fixedLeg** (exactly one occurrence; of the type FixedPaymentLeg) Fixed payment leg.

### 1.7.3 Used by:

- Element: dividendSwapTransactionSupplement

### 1.7.4 Derived Types:

### 1.7.5 Figure:



### 1.7.6 Schema Fragment:

```
<xsd:complexType name="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dividendLeg" type="DividendLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Dividend leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="fixedLeg" type="FixedPaymentLeg">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment leg.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.8 EquitySwapTransactionSupplement

### 1.8.1 Description:

A type for defining Equity Swap Transaction Supplement

### 1.8.2 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.

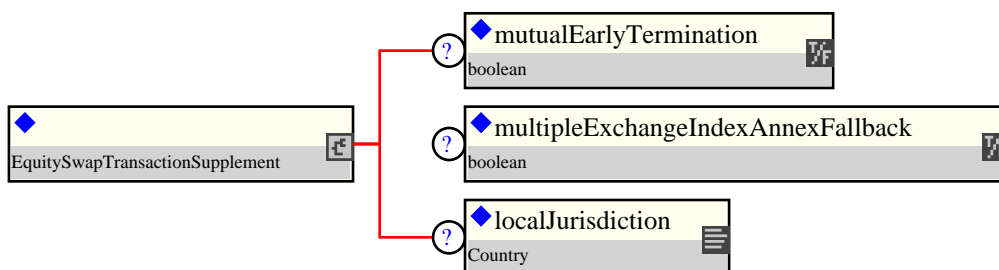
**localJurisdiction** (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is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

### 1.8.3 Used by:

- Element: equitySwapTransactionSupplement

### 1.8.4 Derived Types:

### 1.8.5 Figure:



### 1.8.6 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>

```

## 1.9 FixedPaymentAmount

### 1.9.1 Description:

Fixed payment amount

### 1.9.2 Contents:

**paymentAmount** (exactly one occurrence; of the type Money) Payment amount.

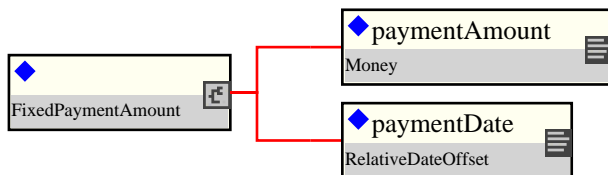
**paymentDate** (exactly one occurrence; of the type RelativeDateOffset) Payment date relative to another date.

### 1.9.3 Used by:

- Complex type: FixedPaymentLeg

### 1.9.4 Derived Types:

### 1.9.5 Figure:



### 1.9.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

## 1.10 FixedPaymentLeg

### 1.10.1 Description:

Fixed Payment Leg of a Dividend Swap.

### 1.10.2 Contents:

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

- An abstract base class for all leg types where a payer makes a stream of payments of greater than zero value to a receiver.

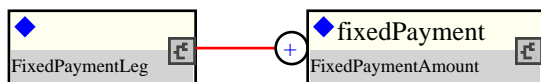
**fixedPayment** (one or more occurrences; of the type FixedPaymentAmount) Fixed payment of a dividend swap, payment date is relative to a dividend period payment date. Commonly the dividend leg and the fixed payment leg will pay out on the same date, and the payments will be netted.

### 1.10.3 Used by:

- Complex type: DividendSwapTransactionSupplement

### 1.10.4 Derived Types:

### 1.10.5 Figure:



### 1.10.6 Schema Fragment:

```
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly the
              dividend leg and the fixed payment leg will pay out on
              the same date, and the payments will be netted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## ***2 Global Elements***



## 2.1 dividendSwapTransactionSupplement

### 2.1.1 Description:

Specifies the structure of the dividend swap transaction supplement.

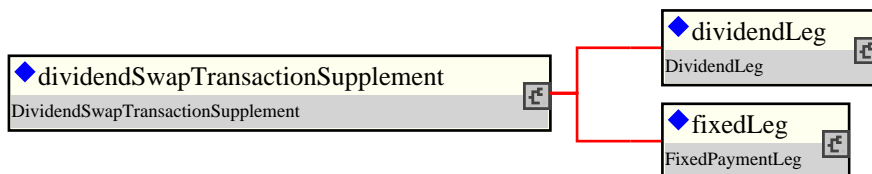
### 2.1.2 Contents:

Element dividendSwapTransactionSupplement is defined by the complex type DividendSwapTransactionSupplement

### 2.1.3 Used by:

### 2.1.4 Substituted by:

### 2.1.5 Figure:



### 2.1.6 Schema Fragment:

```
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

## 2.2 equityLeg

### 2.2.1 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

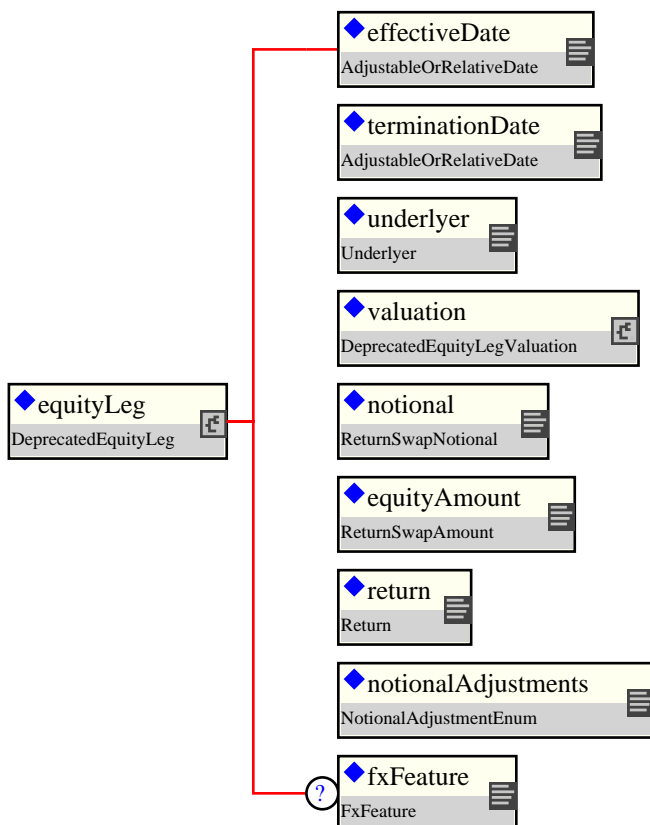
### 2.2.2 Contents:

Element equityLeg is defined by the complex type DeprecatedEquityLeg

### 2.2.3 Used by:

### 2.2.4 Substituted by:

### 2.2.5 Figure:



### 2.2.6 Schema Fragment:

```
<xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fpm1
  <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>

## 2.3 equitySwap

### 2.3.1 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.

### 2.3.2 Contents:

Element equitySwap is defined by the complex type ReturnSwap

### 2.3.3 Used by:

### 2.3.4 Substituted by:

### 2.3.5 Figure:



### 2.3.6 Schema Fragment:

```
<xsd:element name="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>
```

## 2.4 equitySwapTransactionSupplement

### 2.4.1 Description:

Specifies the structure of the equity swap transaction supplement

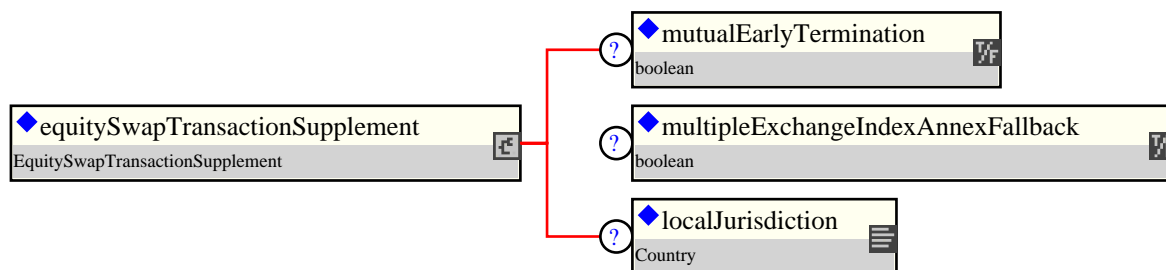
### 2.4.2 Contents:

Element equitySwapTransactionSupplement is defined by the complex type EquitySwapTransactionSupplement

### 2.4.3 Used by:

### 2.4.4 Substituted by:

### 2.4.5 Figure:



### 2.4.6 Schema Fragment:

```
<xsd:element name="equitySwapTransactionSupplement" type="EquitySwapTransactionSupplement" substitutionBase="EquitySwapTransactionSupplement">
  <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

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <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:isDeprecated="true">
    <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:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
</xsd:schema>
```

```

</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:documentation xml:lang="de">
      Quanto- oder Komposit-Devisenbestandteil.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DeprecatedEquityLegValuation" fpml-annotation:deprecated="true" fpml-
  <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" minOc
    <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>
    </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="DividendLeg">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Floating Payment Leg of a Dividend Swap
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="DirectionalLeg">
            <xsd:sequence>
                <xsd:element name="underlyer" type="Underlyer">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Specifies the underlying component of the dividend
                            swap, which can be either one or many, and consists of
                            equity, index, or basket underlyer.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="settlementCurrency" type="Currency">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            Settlement Currency.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:element name="declaredCashDividendPercentage" type="UnrestrictedPercentage">

```



```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Declared Cash Dividend Percentage.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    <xsd:element name="declaredCashEquivalentDividendPercentage" type="UnrestrictedPerce
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Declared Cash Equivalent Dividend Percentage.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dividendPeriod" type="DividendPeriodPayment" maxOccurs="unbounded
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One to many time bounded dividend payment periods, each
          with a fixed strike and dividend payment date per
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="DividendPeriodPayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A time bounded dividend period, with fixed strike and a
      dividend payment date per period.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="unadjustedStartDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unadjusted inclusive dividend period start date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="unadjustedEndDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unadjusted inclusive dividend period end date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="dateAdjustments" type="BusinessDayAdjustments">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date adjustments for all unadjusted dates in this dividend
          period.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="fixedStrike" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fixed strike.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Dividend period amount payment date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A Dividend Swap Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="dividendLeg" type="DividendLeg">

```

```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Dividend leg.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    <xsd:element name="fixedLeg" type="FixedPaymentLeg">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fixed payment leg.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</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="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>
<xsd:complexType name="FixedPaymentAmount">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed payment amount
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="paymentAmount" type="Money">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="paymentDate" type="RelativeDateOffset">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment date relative to another date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

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</xsd:complexType>
<xsd:complexType name="FixedPaymentLeg">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Fixed Payment Leg of a Dividend Swap.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DirectionalLeg">
      <xsd:sequence>
        <xsd:element name="fixedPayment" type="FixedPaymentAmount" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Fixed payment of a dividend swap, payment date is
              relative to a dividend period payment date. Commonly
              the dividend leg and the fixed payment leg will pay out
              on the same date, and the payments will be netted.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:element name="dividendSwapTransactionSupplement" type="DividendSwapTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the dividend swap transaction
      supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="equityLeg" type="DeprecatedEquityLeg" substitutionGroup="returnSwapLeg" fpml-annotation="true">
  <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="true">
  <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" substitutionGroup="product" fpml-annotation="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the structure of the equity swap transaction
      supplement
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```