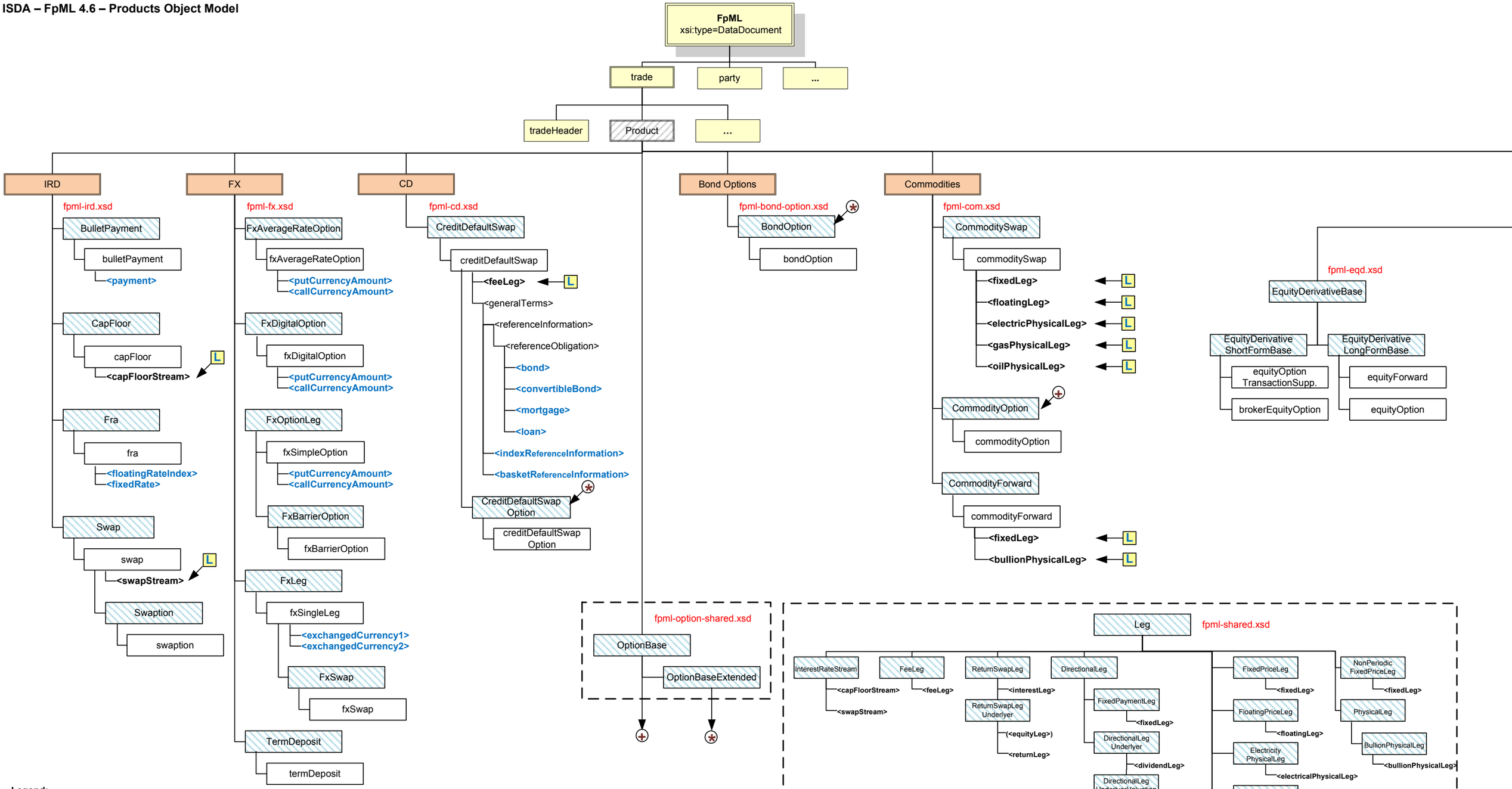
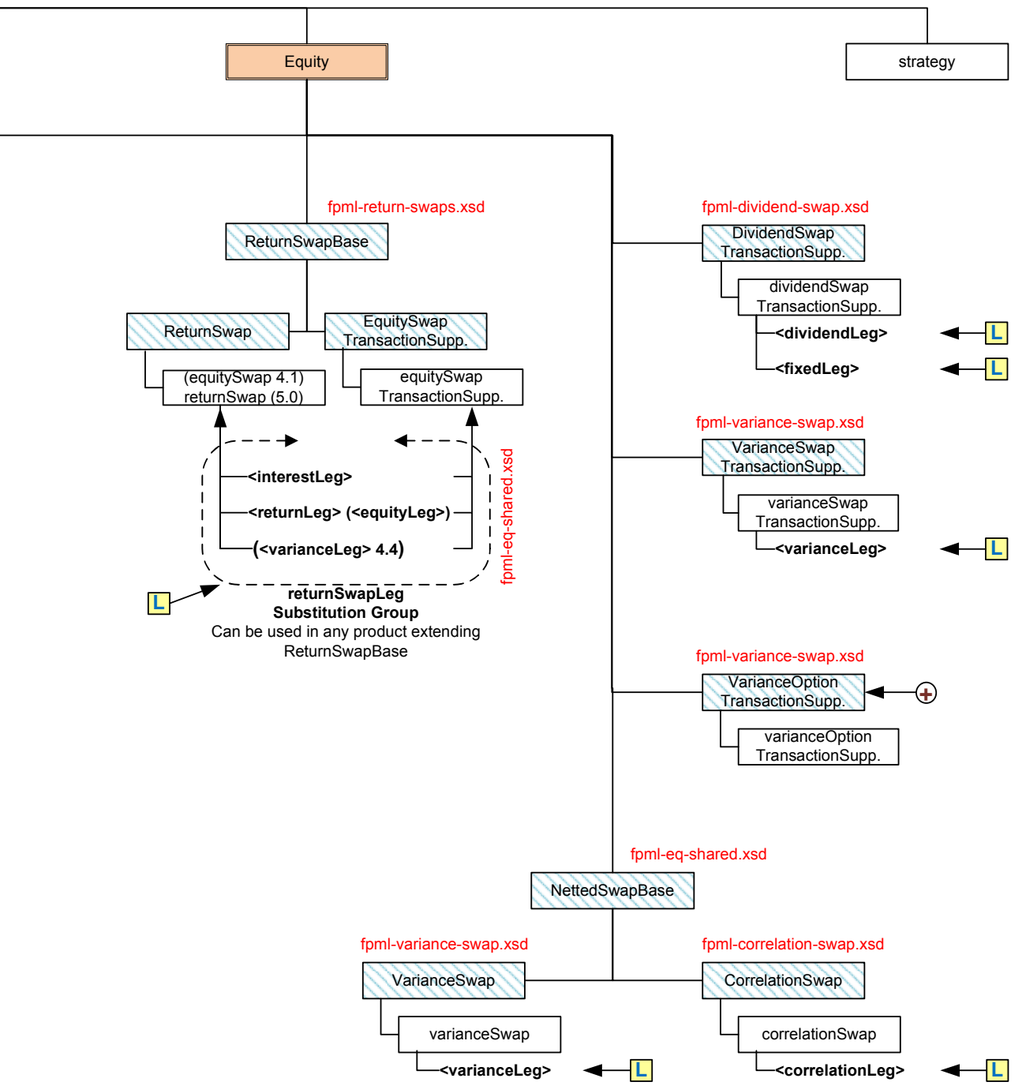
ISDA – FpML 4.6 – Products Object Model



Legend:

Product	Product abstract element to be substituted by a product in the FpML instance document (Product substitution group)
Type	Reusable schema component used to derive product elements. (e.g., product *swap* is derived from base type *Swap*)
product	FpML element used to model one or more financial products
Type / product	Schema element product is of type Type
product / Type	Type Type is extending product
<leg>	Leg element derived from abstract generic type Leg
<leg>	Potential source of Leg information
(deprecated)	Deprecated component starting from version 4.x


Equity
strategy
fpml-return-swaps.xsd
ReturnSwapBase
ReturnSwap
EquitySwap TransactionSupp.
(equitySwap 4.1) returnSwap (5.0)
equitySwap TransactionSupp.
<interestLeg>
<returnLeg> (<equityLeg>)
(<varianceLeg> 4.4)
fpml-eq-shared.xsd
L
returnSwapLeg
Substitution Group
Can be used in any product extending ReturnSwapBase
fpml-dividend-swap.xsd
DividendSwap TransactionSupp.
dividendSwap TransactionSupp.
<dividendLeg>
<fixedLeg>
fpml-variance-swap.xsd
VarianceSwap TransactionSupp.
varianceSwap TransactionSupp.
<varianceLeg>
fpml-variance-swap.xsd
VarianceOption TransactionSupp.
varianceOption TransactionSupp.
fpml-eq-shared.xsd
NettedSwapBase
fpml-variance-swap.xsd
VarianceSwap
varianceSwap
<varianceLeg>
fpml-correlation-swap.xsd
CorrelationSwap
correlationSwap
<correlationLeg>