

Product Summary

1. Product Summary

The following table contains a summary of the products covered in FpML and the FpML versions they were introduced in:

Asset Class	Product	Variants	Since	
n/a	strategy		3.0	
IRD	swap	break clauses (cancelable, extendible, early termination), asset swap (since 4.2), inflation swap (since 4.2), Brazilian swaps (since 4.4)	1.0	
	fra		1.0	
	bulletPayment		2.0	
	capFloor		2.0	
	swaption	(American, European, Bermuda, Cash/Physical)	2.0	
	FX	fxSingleLeg	(Forwards, Non-Deliverable Forwards)	3.0
		fxSwap		3.0
		fxSimpleOption	knock-in and knock-out options	3.0
fxAverageRateOption			3.0	
fxBarrierOption		dual and window barrier options	3.0	

	fxDigitalOption	dual digital option	3.0
	termDeposit		3.0
CD	creditDefaultSwap	CDS index (since 4.1), CDS basket (since 4.2), Loan CDS (since 4.3), CDS on Mortgage (since 4.3), CDS option (since 4.3)	4.0
Equities - EQD	equityOption	various option features/exercise types	3.0*
	brokerEquityOption		4.1
	equityOptionTransactionSupplement		4.1
Equities - EQS	equitySwap	variance swap (since 4.1), total return swap (since 4.2), correlation swap (since 4.3)	4.0**
	equitySwapTransactionSupplement		4.1
	dividendSwapTransactionSupplement		4.3
	varianceSwapTransactionSupplement		4.4
Equities - EQF	equityForward		4.1
Bond Options	bondOption	convertible bond options	4.3
Commodities	commoditySwap	Physically-settled trades (since 4.6)	4.5
	commodityOption		4.5
	commodityForward		4.6

* Indicates that the product was first present in this version, however, the structure was changed substantially in 4.1. New Implementations are strongly advised to use 4.1 for this product.

**Indicates that the product was first present in this version as equitySwap, however, the structure was changed substantially in 4.1 and specially 4.2, when it was renamed returnSwap. New implementations are strongly advised to use 4.2 for this product.