

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	genericProduct (nonSchemaProduct in 5.0 and 5.1)	(to represent an OTC derivative transaction whose economics are not fully described using an FpML schema.)	5.0
-"	strategy		3.0
IRD	bulletPayment		2.0
-"	capFloor		2.0
-"	fra		1.0
-"	swap	break clauses (cancelable, extendible, early termination), asset swap (since 4.2), inflation swap (since 4.2), Brazilian swaps (since 4.4)	1.0
-"	swaption	(American, European, Bermuda, Cash/Physical)	2.0
FX	fxSingleLeg	(Spot, Forwards/Non-Deliverable Forwards)	3.0
-"	fxSwap		3.0
-"	fxOption	Knock-in and	3.0

	(fxSimpleOption in 3.x/4.x)	Knock-out Option, Average Rate Option, Barrier Option	
-"	fxDigitalOption	Dual Digital Option	3.0
-"	termDeposit	Dual Currency Deposit	4.0
CD	creditDefaultSwap	CDS index (since 4.1), CDS basket (since 4.2), Loan CDS (since 4.3), CDS on Mortgage (since 4.3)	4.0
-"	creditDefaultSwapOption		4.3
EQD	returnSwap (equitySwap in 4.x)	-"	4.0**
-"	equitySwapTransactionSupplement		4.1
-"	equityForward		4.1
-"	equityOption	various option features/exercise types	3.0*
-"	equityOptionTransactionSupplement		4.1
-"	brokerEquityOption		4.1
-"	correlationSwap		4.3**
-"	dividendSwapTransactionSupplement		4.3
-"	varianceSwap		4.3**
-"	varianceSwapTransactionSupplement		4.4
-"	varianceOptionTransactionSupplement		4.6
Bond Options	bondOption	convertible bond options	4.3
Commodities	commoditySwap	Physically-settled trades (since 4.6)	4.5
-"	commodityOption	Physically-settled options (since 4.8)	4.5
-"	commodityForward		4.6

Product Summary

* 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.