FpML 5 Products

	Asset Class	Product	Product Variants	Since
	n/a	Strategy		3.0
		genericProduct** (formerly nonSchemaProduct in 5.0 and 5.1) (to represent an OTC derivative transaction whose economics are not fully described using an FpML schema.) **standardProduct**** (to represent a standardized OTC derivative transaction whose economics do not need to be fully described using an FpML schema because they are implied by the product ID) **instrumentTradeDetails*****(to represent the trade trades of multiply-traded instruments such as securities (e.g., stocks or bonds) or listed derivatives resulting from a physically-settled OTC product where the underlying is a security, for example the exercise of a physically-settled option.)		5.2 5.2
Interest Rate Derivatives	**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 swap (since 4.4) commodity Gold Interest Rate Swap (5.5)	
		swaption**	American, European, Bermuda, Cash/Physical	2.0
Foreign Exchange	**FX**	fxSingleLeg	Spot**, Forward**, Non-Deliverable Forwards	3.0
		fxSwap**		3.0
		fxOption (fxSimpleOption in 3.x/4.x)**	Knock-in and knock-out options, Average rate option, barrier option	3.0
		fxDigitalOption**		3.0
		termDeposit***	Dual Currency Deposit	4.0
		fxFlexibleForward**		5.4
		fxVolatilitySwap**		5.8WD1
		fxVarianceSwap**		5.8WD1
		fxVolatilityAgreement**		5.8WD1
		fxTargetForward**	Leveraged, Collar, Bonus Collar, Capped/Floored, TARF with KO TARF with European KI, Box TARF Digital TARF, Pivot TARF, Split TARFs, Accelerated TARFs	5.8WD2
		fxAccrualForward**	Leveraged, Collar, Average Rate Accrual Forwards, Average Strike Accrual Forwards, Variable Strike Accrual Forward, Fader, Booster, Double Accrual Forward, Strips	5.8WD3
		fxAccrualOption**	Average Rate Accrual Options, Average Strike Accrual Options, Fader, Booster	5.8WD3
		fxAccrualDigitalOption**		5.8WD3
		fxRangeAccrual**		5.8WD3
Credit Derivat	**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

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Equity Derivatives	**Equity****	equityOption*	various option features/exercise types	3.0
		equityOptionTransactionSupplement		4.1
		brokerEquityOption*		4.1
		equityForward		4.1
		returnSwap (formerly equitySwap)		4.0
		equitySwapTransactionSupplement		4.1
	Dividend**	dividendSwapTransactionSupplement		4.3
	Variance**	varianceSwap*		4.3
		varianceSwapTransactionSupplement		4.3
		varianceOptionTransactionSupplement		4.6
	Correlation**	correlationSwap		4.3
Securities	**Repos****	repo	Classic repo	5.8WD3
	Bond Options**	bondOption	convertible bond options	4.3
Commodities	**Commodity****	commoditySwap	Physically-settled trades (since 4.6) weather Swaps (5.4) physically settled Environmental Swaps(5.4)	4.5
		commodityOption	Physically-settled options (since 4.8, refactored to commodity Swaption since 5-3) Barrier option (since 5.6) Weather options (5.4) Physically- settled Base Metals forwards options (since 5-4) Floating Strike Price and Heat Rate Options (since 5-4)	4.5
		commodityDigitalOption		5.6
		commodityBasketOption		5.6
		commoditySwaption	physically settled Environmental options (5.4)	5.3
		commodityForward	Average Price Forward (since 5.4) Physically settled Base Metals Forwards (since 5.4)	4.6

* Product not supported in the *Transparency* view of version 5.8

(These equity products should be modeled as follows in the transparency view:

- equityOption -> use equityOptionTransactionSupplement
- brokerEquityOption -> use equityOptionTransactionSupplement
- varianceSwap -> use varianceSwapTransactionSupplement)

** Product not supported in the *Pretrade* view of version 5.8