

FpML Cross Asset Class Product Working Group Charter

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| Title of Working Group: | FpML Cross Asset Class Product Working Group | |
| Chair of Working Group: | TBD | |
| Participants: | The working group is open to all participants | |
| Mission: | <p>The FpML cross asset class product working group will further develop and maintain the FpML product architecture. The working group will deal with open product questions related to specific asset classes. In addition the group will be responsible for any product model extensions.</p> <p>Asset class specific threads or working groups can be formed by the cross product working group when required.</p> | |
| Scope: | <p>The Cross Asset Class Product Working Group will initially cover the following items:</p> <ol style="list-style-type: none"> 1. Product maintenance and maintenance of the product related coding schemes. 2. Product-agnostic TRS framework (in collaboration with the AWG). 3. Review of the product models for the CDM framework. 4. Review of the interest rate products as part of the new 2019 interest rate definitions (replacing the 2006 definitions). 5. Documentation for the 2006 IR definitions and 2014 Credit Definitions <p>The working group is a standing working group, not linked to a particular FpML version.</p> | |
| Milestones: | Date for completion: | |
| Kick-Off Meeting | July 2018 | |
| Best Practices published | | |
| Tools available | | |
| Meeting Schedule: | TBD | |
| A group discussion list will be used to manage group communication and to provide an archive of | | |

discussions and decisions.

Rules of Operation:

The working group will adopt the [FpML Working Group Rules of Operation](#). These outline best practices for meetings, managing member participation, reaching group consensus and voting.

Estimated time commitment from Participants:

Time commitment will vary depending on the asset class and the book of work. At a minimum, participants should be able to provide feedback on proposals regarding coding scheme changes and product model maintenance for the asset classes within their area of expertise.

Target Participants:

Business, operational and technical experts with domain expertise in one or more of the derivatives asset classes (Rates, Credit, Equity, FX, Commodities).