# FpML – Technical Roadmap

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| Working Groups / Timeframe | Jan-Dec02 | Jan-Dec03 | Jan-Dec04 | Jan-Dec05 | Jan-Dec06 | Jan-Jun07 | Jul-Dec07 | Jan-Jun08 | Jul-Dec08 | Jan-Jun09 | Jul-Dec09 | Jan-Jun10 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Version 2.0**<br>Product Coverage | | Feb 2003 – REC | | | | | | | | | | |
| **Version 3.0**<br>Product Coverage | | Spring 2003 – IRD, FX & EqD TR | | | | | | | | | | |
| **Schema Technical Note** | Sept 2002 – First Release (based on Last Call) WD version 3.0 | | | | | | | | | | | |
| **Version 4.0**<br>Product Coverage | | | Apr 2004 – REC<br>Apr 2004 – Messaging & Validation REC | | | | | | | | | |
| **Architecture 2.0**<br>Product Coverage | | | May 2004 – REC | | | | | | | | | |
| **Version 4.1**<br>Product Coverage | | | | July 2005 – REC | | | | | | | | |
| **Version 4.2**<br>Product Coverage | | | | | | May 2007 – REC | | | | | | |
| **Version 4.3**<br>Product Coverage | | | | | | | | Feb 2008 – REC | | | | |
| **Version 4.4**<br>Product Coverage | | | | | | | | | Aug 2008 – REC | | | |
| **Version 4.5**<br>Product Coverage | | | | | | | | | | Feb 2009 – REC | | |
| **Version 4.6**<br>Product Coverage | | | | | | | | | | | Sep 2009 – REC | |

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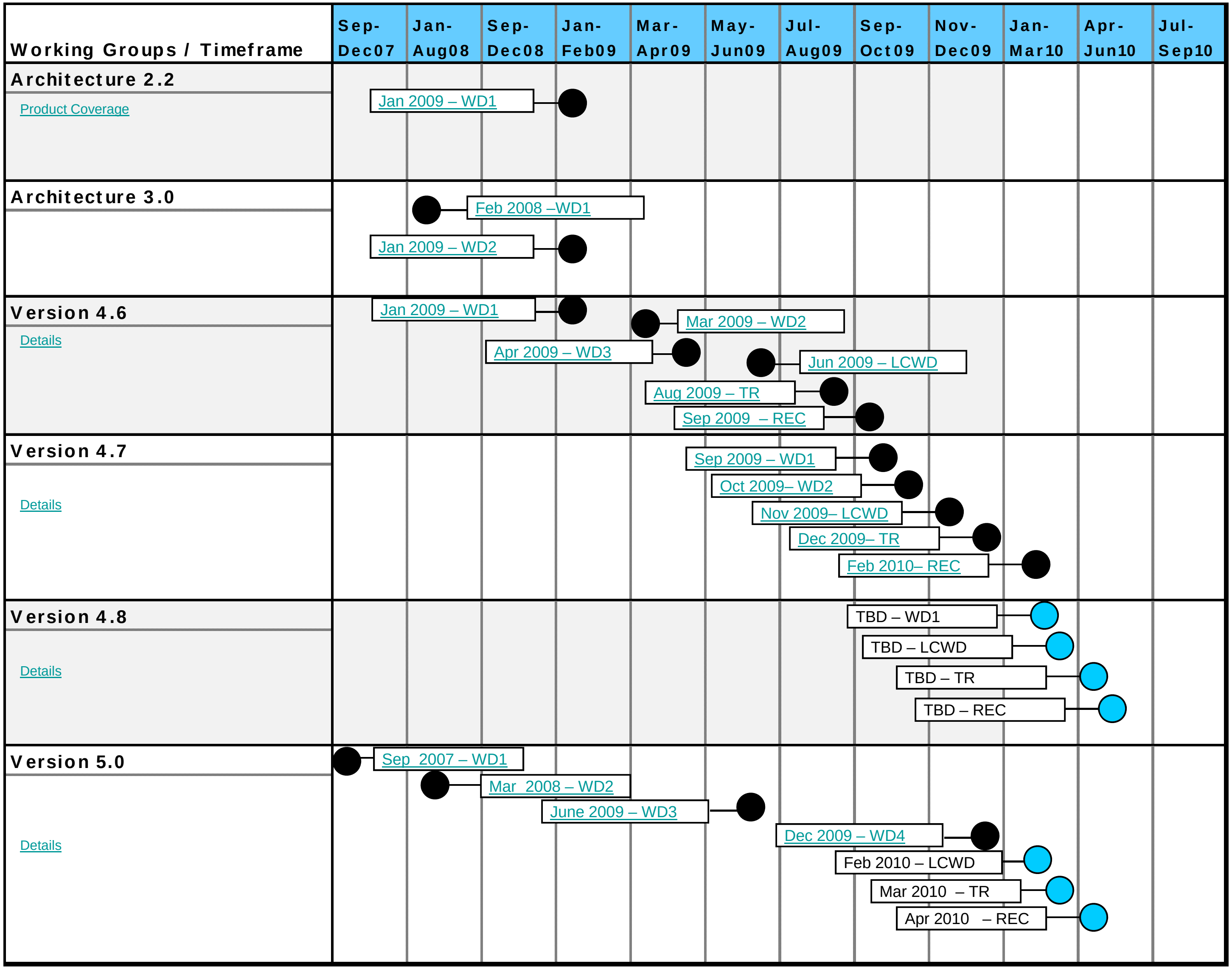


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## Version 4.6 – Details

2009

WD1 WD2 WD3 LCWD TR REC

| Working Group / Timeframe | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Architecture** | | | | | | | | | | | | |
| **Commodities** | | | | | | | | | | | | |
| Physically-Settled Commodities | | | | x | | x | | | | | | |
| Bullion Forwards | | | | x | | | | | | | | |
| **Credit Derivatives** | | | | | | | | | | | | |
| Standard North American Corporate | x | | x | | | | | | | | | |
| Standard European Corporate | | | | x | | | | | | | | |
| **Equity Derivatives** | | | | | | | | | | | | |
| Variance Swap Option | x | | | | | | | | | | | |
| Cliquet | | | x | | | | | | | | | |
| Knock In/Out | | | | x | | | | | | | | |
| EU (Interdealer) Index Swap | | | | | | x | | | | | | |
| US Share Swap | | | | | | x | | | | | | |
| Asian Averaging Dates | | | x | | | x | | x | | | | |
| **IM-Custodians** | | | | | | | | | | | | |
| CDS Index factor | | | | x | | | | | | | | |
| Payment Component Breakdown | | | | | | x | | | | | | |
| Contract Changed and Contract Amended | | | | | | x | | | | | | |
| **Validation** | | | | | | | | | | | | |
| Financial Date Calculations | | | | x | | | | | | | | |
| **Business Process** | | | | | | | | | | | | |
| **Commercial Loans** | | | | | | | | | | | | |
| **FpML-FIX** | | | | | | | | | | | | |
| **FX** | | | | | | | | | | | | |
| **Interest Rate Derivatives** | | | | | | | | | | | | |
| **Pricing and Risk** | | | | | | | | | | | | |
| **Repos and Stock Loans** | | | | | | | | | | | | |

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## Version 4.7 – Details

← 2009 → ← 2010 →

WD1 WD2 LCWD TR REC

| Working Group / Timeframe | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun | Jul |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Architecture** | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Commodities** | | | | | | | | | | | | |
| Additional Leg (as a point of substitution) | | | | x | | | | | | | | |
| | | | | | | | | | | | | |
| **Credit Derivatives** | | | | | | | | | | | | |
| Credit Derivatives rules | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Commercial Loans** | | | | | | | | | | | | |
| Loan rules | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Equity Derivatives** | | | | | | | | | | | | |
| EU (Interdealer) Share Swap | | x | | | | | | | | | | |
| Pan Asia (Interdealer) Share Swap | | x | | | | | | | | | | |
| US (Client) Option | | | | | | | x | | | | | |
| | | | | | | | | | | | | |
| **IM-Custodians** | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Interest Rate Derivatives** | | | | | | | | | | | | |
| BRL CDI Swaps- Future Value Notional | | x | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Validation** | | | | | | | | | | | | |
| Credit Derivatives rules | | | | | | | | | | | | |
| Loan rules | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Business Process** | | | | | | | | | | | | |
| **FpML-FIX** | | | | | | | | | | | | |
| **FX** | | | | | | | | | | | | |
| **Pricing and Risk** | | | | | | | | | | | | |
| **Repos and Stock Loans** | | | | | | | | | | | | |

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## Version 4.8 – Details

2010

WD1 LCWD TR REC

| Working Group / Timeframe | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Architecture** | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Commodities** | | | | | | | | | | | | |
| Physical Options | | x | | | | | | | | | | |
| Return Swaps on Commodity Indices | | x | | | | | | | | | | |
| Emissions | | x | | | | | | | | | | |
| **Credit Derivatives** | | | | | | | | | | | | |
| CD Validation Rules | | x | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Commercial Loans** | | | | | | | | | | | | |
| Secondary Market Loan Trading | | x | | | | | | | | | | |
| Loans Validation Rules | | x | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Equity Derivatives** | | | | | | | | | | | | |
| EU (Client) Index Swap | | x | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **IM-Custodians** | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Interest Rate Derivatives** | | | | | | | | | | | | |
| Digital cap/floors | | x | | | | | | | | | | |
| FRA Change | | x | | | | | | | | | | |
| | | | | | | | | | | | | |
| **Validation** | | | | | | | | | | | | |
| Loans Validation Rules | | x | | | | | | | | | | |
| CD Validation Rules | | x | | | | | | | | | | |
| **Business Process** | | | | | | | | | | | | |
| **FpML-FIX** | | | | | | | | | | | | |
| **FX** | | | | | | | | | | | | |
| **Pricing and Risk** | | | | | | | | | | | | |
| **Repos and Stock Loans** | | | | | | | | | | | | |

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## Version 5.0 – Details

← 2007 →← 2008 →← 2009 →← 2010 →

WD1 WD2 WD3 WD4 LCWD TR REC

| Working Group / Timeframe | Sep | Oct ... | Mar ... | Dec... | Jun | Jul... | Oct... | Dec | Jan | Feb | Mar | Apr |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Architecture** | | | | | | | | | | | | |
| Multiple Namespaces | x | | | | | | | | | | | |
| Views- Schemas Generation | x | | | | | | | | | | | |
| Message Root Elements | x | | | | | | | | | | | |
| Defining Valid targets for every href | x | | | | | | | | | | | |
| Removal of deprecated structures | | | x | | | | | | | | | |
| Namespace changes | | | | | x | | | | | | | |
| **Product Modeling Task Force** | | | | | | | | | | | | |
| Content synchronization with version 4.x | | | x | | x | | | x | | x | | |
| Replacement of Empty elements by Booleans | | | | | x | | | | | | | |
| Solve Contract vs. Trade | | | | | | | | x | | | | |
| Solve content for the different views | | | | | | | | | | x | | |
| **Message Modeling Task Force** | | | | | | | | | | | | |
| Solve gaps in messaging | | | | | | | | x | | | | |
| Solve Post-trade event identification | | | | | | | | x | | | | |
| Solve tradeSide structure | | | | | | | | x | | | | |
| **Reporting** | | | | | | | | | | | | |
| Define data elements to be used for reporting | | | | | | | | x | | | | |
| **Collateral** | | | | | | | | | | | | |
| Margin Call, Substitution, Interest Processes | | | | | | | | | | x | | |
| **Validation** | | | | | | | | | | | | |
| Validation rules | | | | | | | | | | x | | |
| **Product Work** | | | | | | | | | | | | |
| Refactoring of FXProduct | | | | | | | | | | x | | |
| Refactoring of IR Options | | | | | | | | | | x | | |
| Refactoring of Commercial Loans messages | | | | | | | | | | x | | |
| **Other** | | | | | | | | | | | | |
| Replacement of A2A messages | | | | | | | | x | | | | |
| | | | | | | | | | | | | |
| **Version 5.0 Note:** | | | | | | | | | | | | |
| Version 5.0 will have No new products or | | | | | | | | | | | | |
| business process coverage compared with | | | | | | | | | | | | |
| Version 4.x | | | | | | | | | | | | |

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