FpML – Technical Roadmap
Version 5.13

Note that this document is subject to changes and should not be considered as final

Last Updated: 2024-05

Working Group / Timeframe	Status	5-13 / 2022 Nov	WD1 / 2023 Jul	WD2 Sep	Oct	WD3 Nov	Dec	2024 Jan	Feb	Mar	Apr	May	WD4 Jun	Jul	Aug	Sep	Oct	Nov	Dec
Architecture WG																			
Support for Credit Event		🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩							
Schedules for Commodities		🟥		🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥							
Technical improvements		🟩		🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩							
Cross-Asset Product WG																			
Support for CMS tenor spread for cap/floor and swap		🟥	🟧	🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥							
Examples: Inflation Swaps (Brazil BRL, Chile CLP)		🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩							
Examples: TRS with accrual conventions		🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩							
Digital features for cap/floor		🟥		🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥							
cashflow cut-off date in execution		🟥		🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥	🟥							
Accumulator/Decumulator		🟧		🟧	🟧	🟧	🟧	🟧	🟧	🟧	🟧	🟧							
Autocallables																			
Regulatory Reporting WG																			
CFTC Rules Rewrite (2020)		🟩		🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩	🟩							
EMIR REFIT (2020)		🟧		🟧	🟧	🟧	🟧	🟧	🟧	🟧	🟧	🟧							
Other jurisdictions being updated: potientially CSA, JFSA, MAS, HKMA, Australia		🟦		🟦	🟦	🟦	🟦	🟦	🟦	🟦	🟦	🟦							

🟩 – Approved for Publication;   🟧 – Work in Progress;   🟥 - At risk   🟦 – Planned Change;   * – still being discussed by the SC

WD – Working Draft;   **LCWD** – Last Call Working Draft;   **TR** – Trial Recommendation;   **REC** - Recommendation

https://www.fpml.org/docs/roadmap.pdf