EXTENDING FpML
TRAINING COURSE

Description

This is a hands-on training course focused on extending FpML . Participants will learn the necessary concepts on how to extend FpML and they will apply them by doing practical exercises creating extensions and examples. The course can be taken following on from the introductory FpML Training Course or as a standalone course for people with prior FpML experience.

Prerequisites

Attendees should have some exposure to computer systems analysis, software design, interface design or data modeling. They should have some basic knowledge of XML. Knowledge of XML Schema will be helpful but is not mandatory. Familiarity with privately negotiated derivatives would be helpful but is not required.

Requirements for Course

To participate in the class you will need to bring a laptop equipped with a Microsoft Windows Operating System or Mac OS, and the Microsoft office suite (word, power point). You will need to have administrative rights on the computer so that two programs can be installed on site.

Instructor

TBD

Agenda

9.00 AM   **Let's Try Some Extended FpML – A Sample Problem FpML Extension**
To demonstrate how FpML is constructed and can be extended, this session takes a trade example and translates it into FpML using extensions where necessary.

9.30 AM   **Overview of Tools**
An overview of the different tools that will be used during the day will be provided. Participants will learn how to validate schemas and instance documents.

10.00 AM   **Morning Break**

10:15 AM   **Hands-on Review of XML Schema Constructs**
During this session the group will review XML Schema concepts used in FpML and discuss how these are implemented. Participants will implement and validate some of these constructs.

12:20 PM   **Lunch**

13:20 PM   **Practical Case Study: Extending Product Coverage**
This session will provide a detailed walk through of how to expand the product coverage of FpML. Participants will learn how to extend existing products, create new ones, reuse existing components, and insert the extensions in the right place. Participants will develop examples and validate them.

- Extending Product coverage to support a structured interest rate swap with payments based on a barrier component.
- Extending Product coverage to support security products (Bond, Equity, ETF, Warrants, etc. transactions).

15:20 PM   **Afternoon Break**

15:40 PM   **Practical Case Study: Extending Messaging**
A walk through of how to expand the messaging coverage of FpML will be provided. Participants will learn how to extend existing messages, create new messages to support new business processes, and reuse existing components. Participants will develop examples and validate them.

- Extending messaging to support internal messages to create, modify, and cancel transactions.

17:40 PM   **Course concludes**