

Proposals

1. Overview

FpML proposals are developed by individual organizations and presented for discussion/informational purposes only. They do not reflect any approval or implementation plans of FpML, which independently determines the selection, priority and timeframes for extensions to the FpML standard. When product decisions are made, appropriate Working Groups are created and development activity is initiated.

2. FX Products Redesign

February 12, 2010: Proposal [.ppt](#) (proposals/fx/Updating_FpML_FX_Products.ppt) , Schema [.zip](#) (proposals/fx/schema-2010-02-18.zip) , Example [.zip](#) (proposals/fx/examples.zip)

3. Dual Currency Deposits

The following proposal was developed by AG Delta to support dual currency deposits.

November 11, 2008: Proposal [word](#) (proposals/dualcurrency/dcd%20product%20description.doc) , Schema [.xsd](#) (proposals/dualcurrency/fpml-fx-4-5.xsd) , Example [.xml](#) (proposals/dualcurrency/dual-currency-deposit.xml)

4. Options

The following proposal was developed by JPMorgan Chase to support bond options, cds options, and commodity options.

June 16, 2006: Options Schema and Examples [zip](#) (proposals/options/options.zip)

5. Data Standards Working Group

Sept 12, 2005: Data Standards Working Group Specification version 1.1.1 [zip](#) (proposals/dswg/DSWGV1_1_1.zip)

6. Trade Instructions

The following proposal was developed by GEM and Citco to extend FpML to cover trade instructions for listed securities as well as OTC instruments.

Jan 28, 2005: Gem Citco Proposal [word](#) (proposals/tradeinst/TradeInstruct_0_3.doc)

7. Pricing and Risk

The following documents were developed by Gem Soup and Integrasoft and propose extensions to the product set of FpML to cover Pricing and Risk.

Jun 01, 2003: Gem Soup/Integrasoft Proposal [word](#) (proposals/valuation/Valuation_mk2.doc) ; Schema [.xsd](#) (proposals/valuation/val_mk2_sch.xsd) ; Example 1 [.xml](#) (proposals/valuation/val_ex01_rfqresp.xml) ; Example 2 [.xml](#) (proposals/valuation/val_ex02_valrpt.xml)

8. Collateral

The following documents and example have been developed by the ISDA Electronic Data Interchange Collateral Working Group.

Deliverable 1

Mar 10, 2003: Minimum Data Requirements Specification [word](#) (proposals/collateral/EDI_min.doc)

Mar 10, 2003: Sample Output [zip](#) (proposals/collateral/Example.zip)

Deliverable 2

Mar 10, 2003: XML Specification Including a Sample Output in XML Format [word](#) (proposals/collateral/EDI_xml.doc)

9. Weather Derivatives

The following documents (proposal and examples) were developed by The Weather Risk Management Association (WRMA).

WXML Version 1: not available online

10. Credit Derivatives

Proposals

The following documents (proposal and associated XML DTD files) were developed by JP Morgan Chase, Creditex and UBS Warburg and propose extensions to the product set of FpML Version 3.0 to cover Credit Default Swaps.

Mar 01, 2002: Credit Derivatives Proposal 1.0 2002-05-01: All files [zip](#) (proposals/cd/creditderivs-proposal-fpml-1-0-2002-05-01.zip) ; Proposal [html](#) (proposals/cd/fpmlCreditDerivativesProposal.html) ; XML Example [word](#) (proposals/cd/crd_example_1.doc) ; Shared DTD [word](#) (proposals/cd/creditDerivs-proposal-fpml-dtd-shared-1-0-2002-05-01.doc) ; Main DTD [word](#) (proposals/cd/creditDerivs-proposal-fpml-dtd-main-1-0-2002-05-01.doc) ; CRD DTD [word](#) (proposals/cd/creditDerivs-proposal-fpml-dtd-crd-1-0-2002-05-01.doc)

11. Commodities and Energy

The following documents were developed by Reuters and ICE and propose extensions to the product set of FpML to cover Commodities and Energy.

Dec 31, 2002: Reuters Proposal [zip](#) (proposals/energy/c-e-proposal-v0-10.zip)

Sept 03, 2002: ICE Proposal [zip](#) (proposals/energy/ICE_Energy_Proposal_Docs1.zip)

12. Term Deposits

The following documents (proposal and associated DTDs and XML example) were developed by Wall Street Systems and Reuters and propose extensions to the product set of FpML Version 3.0 to cover term deposits.

May 16, 2002: FpML Modeling of Term Deposits: Proposal [word](#) (proposals/td/FpMLModelingofTimeDeposits_v0-6.doc) ; Example 1 [word](#) (proposals/td/deposit_example_1.doc) ; Shared DTD [word](#) (proposals/td/wd-fpml-dtd-shared-3-0-2002-04-17.doc) ; Main DTD [word](#) (proposals/td/wd-fpml-dtd-main-3-0-2002-05-06-deposits.doc) ; EQD DTD [word](#) (proposals/td/wd-fpml-dtd-eqd-3-0-2002-04-17.doc) ; IRD DTD [word](#) (proposals/td/wd-fpml-dtd-ird-3-0-2002-05-06-deposits.doc) ; FX DTD [word](#) (proposals/td/wd-fpml-dtd-fx-3-0-2002-04-17.doc)

13. Validation

The following proposal aims to put forward a validation rule language for FpML which can be used to describe the rules and also to execute them. The proposal has been put together by University College London, UBS Warburg, and Systemwire.

Jun 25, 2002: Validation Proposal version 1.0 [pdf](#) (proposals/valid/proposal-fpml-validation-1.0.pdf)

