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. Commodities Emissions Proposal

December 15, 2010: Schemas and Example .zip (proposals/commodities/proposal.zip)

3. FX Products Refactoring Proposal

May 6, 2010: Proposal .ppt (proposals/fx/Updating_FpML_FX_Products.ppt) , Schema .zip (proposals/fx/schema-2010-03-04.zip) , Example .zip (proposals/fx/examples.zip) , Audio .mp3 (proposals/fx/FXWG_Updating_FpML_FX_Products.mp3)

4. 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)

5. 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)

6. Data Standards Working Group

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

7. 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)

8. 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)

9. 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)

10. Weather Derivatives

The following documents (proposal and examples) were developed by The Weather Risk

Management Association (WRMA).

WXML Version 1: not available online

11. Credit Derivatives

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)

12. 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)

13. 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)

14. 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)