ISDA | Safe, Efficient Markets

FpML® Training Course

Introduction to FpML and Regulatory Reporting

Tuesday, July 9, 2019
London

8:15 AM

Registration and Continental Breakfast

8:45 AM

Welcoming Remarks and Course Overview

8:50 AM

Introduction to OTC Derivatives and FpML

This session will address the purpose, mission and scope of FpML and provide background on the OTC derivatives markets. The relation with XML, other XML standards and non XML standards will be covered. The FpML governance will be explained and the current priorities and evolution of the standard will be discussed.

9:30 AM

Let's Try Some FpML – An FpML Sample Problem

Demonstrate how FpML is constructed by taking a simple trade and translating it into FpML.

10:00 AM

Morning Break

10:15 AM

FpML Foundations

In this session the instructor will review key XML and XML schema concepts and how they are applied in the FpML architecture framework.

10:50 AM

Top-Level and Shared Components

In this session the group will discuss the most common cross asset FpML building blocks and look at examples of how they are used.

12:00 PM

Validation

An introduction to the validation rules and methods.

12:15 PM

Luncheon

1:20 PM

Interest Rate Derivatives

Detailed explanation of Interest Rate product specifications, including the most recent additions to the standard. A description of the interest rate swap components covering differences in FpML between fixed and floating legs, inflation swaps, compounding, and others.

2:30 PM

Messaging and Views

This session will focus on the messaging framework in FpML and provide an overview of the concept of views.

3:00 PM

Afternoon Break

3:15 PM

Regulatory Reporting

During this session we will explain the latest regulatory reporting developments in FpML with a focus on the reporting redesign work in version 5.11. In addition we will cover regulatory reporting requirements in the EU under EMIR, the EMIR refit work, MIFID II/MiFIR and discuss the potential Brexit impact on reporting. The presentation will also cover international developments, in particular the work from CPMI-IOSCO on Critical Data Elements, and other International identifier work.

4:15 PM

Repo and Securities Lending

In this session we will provide an overview of the Repo and Security Lending coverage being developed in FpML 5.11.

5:00 PM

Conference Concludes

Agenda is subject to change.

Venue Location:

Allen & Overy LLP, One Bishops Square, London, E1 6AD. Phone +44 (0) 203 808 9700. A map to the venue can be found here. You will be required to provide photo identification in order to enter the venue. Please ensure you present this at the ground floor reception or you may be refused entry.