



INTRODUCTION TO FIXML TRAINING COURSE



Description

This is an introductory course covering a wide range of FIXML topics, including fundamentals and the basic structure of FIXML, product coverage for interest rate and credit derivatives, messaging, extensions, validation, and change guidelines.

Prerequisites

Attendees should have some exposure to computer systems analysis, software design, interface design or data modeling. Some experience with XML will be helpful but is not mandatory.

Instructor

Marc Gratacos, Senior Consultant at TradeHeader.

Agenda

- 9.00 AM **Introduction to FIXML.** This session explains the purpose, organization and scope of FIXML (Financial Information eXchange Markup Language) and touches on the work with other XML standards.
- 9.20 AM **Let's try some FIXML.** To demonstrate how FIXML is constructed this session takes a simple order and translates it into FIXML.
- 10.00 AM **Morning Break**
- 10:10 AM **FIX Session Layer.** Review of Standardized session layer used in FIX.
- 10:30 AM **Schema structure and messages.** Review of XML Schema concepts and how these are applied in the FIXML architecture framework.
- 11:10 AM **FIXML High Level Components (Instrument, Underlyer, parties).** This session describes the most common cross asset FIXML building blocks and looks at examples of how they are used.
- 12:00 PM **Morning Break**
- 12:10 PM **Business Processes and Messaging.** This session describes how FIXML business processes give support a financial products registry and FIXML Messaging specification.
- 13:10 PM **Wrap Up and Q&A.** Participants can express their doubts and participate in a Questions and Answers Time.
- 13:30 PM **Lunch**

Extending FIXML

- 14:30 PM **Guidelines on Extending FIXML.** This session describes guidelines on how to extend FIXML to cover new products and messages. The session will also look into example extensions.
- 14:50 PM **Hands-on Review of XML Schema Concepts.** During this session the group will review XML Schema concepts used in FIXML and discuss how these are implemented. Participants will implement and validate some of these constructs.
- 15:30 PM **Practical Case Study: Extending Messaging Coverage - Reference Data.** This session will provide a detailed walk through of how to expand the extending messaging coverage of FIXML. 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.
- 16:30 PM **FIX-FIXML Equivalence.** This session describes the equivalence between both protocols.
- 17:00 PM **Practical Case Study: Extending the Instrument Component.** A walk through of how to expand the instrument component of FIXML 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.
- 17:40 PM **Q&A.** Participants can express their doubts and participate in a Question and Answers Time.
- 18:00 PM **Course Concludes**

Other areas such as FpML over FIX, ISO20022, specific business processes in depth may be covered depending on the client's needs.

To obtain more information, please contact us at:

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