

FpML 5.11 Recommendation (build#8) 2019-12-17

Schema changes compared to FpML 5.11 Trial Recommendation (build#5) 2019-10-31

Information extracted from Subversion.

- All subschema files have been sorted using an XSL script to keep consistency. In addition to this, the following changes have been made:

fpml-asset.xsd

Revision [13892](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 8 20:25:41 2019 UTC* (4 weeks, 2 days ago) by *iyermakova*

File length: 121244 byte(s)

Diff to [previous 13881](#)

1. added generic 'security' to the underlyingAsset substitution group [fpml-asset.xsd]
2. Within 'SwapAdditionalTerms' type added 'spreadCalculationMethod' of type 'SpreadCalculationMethodEnum' (ParPar / Proceeds) to support different method of calculating asset swap [fpml-ird.xsd and fpml-enum.xsd]
3. Readjusting cardinality for Repo duration in Reporting View [fpml-repo.xsd]
4. Within 'SecLendTransferEvent', added 'collateralSettlementDate' of type 'IdentifiedDate'. Changed 'prepaidRate' from 'xsd:decimal' to a name type 'PrepaidRate', which is a choice of 'fixedRate' of type 'xsd:decimal' and 'FloatingRateIndex.model'. Within 'SecLendRebateCalculation', added 'deliveryMethod' of type 'DeliveryMethod'

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 121208 byte(s)

Diff to [previous 13837](#)

Clean-up. Removed all unnecessary floating comments

fpml-bond-option.xsd

None.

fpml-business-events.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 183092 byte(s)

Diff to [previous 13842](#)

Clean-up. Removed all unnecessary floating comments

fpml-cd.xsd

Revision [13894](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 13 11:53:17 2019 UTC* (3 weeks, 5 days ago) by *mgratacos*

File length: 125712 byte(s)

Diff to [previous 13570](#)

Changed the FeeLeg content model as agreed by the AWG on 2019-11-07

https://www.fpml.org/mq_threads/c306363b/

fpml-clearing-processes.xsd

None.

fpml-collateral-processes.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 119698 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-com.xsd

None.

fpml-confirmation-processes.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 59878 byte(s)

Diff to [previous 13837](#)

Clean-up. Removed all unnecessary floating comments

fpml-correlation-swaps.xsd

None.

fpml-credit-event-notification.xsd

None.

fpml-dividend-swaps.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 13722 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-doc.xsd

Revision [13995](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Mar 3 10:14:03 2020 UTC* (62 seconds ago) by *mgratacos*

File length: 171755 byte(s)

Diff to [previous 13955](#)

Updated build number to 8 for Recommendation republication.

Revision [13955](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Jan 8 18:05:55 2020 UTC* (46 hours, 52 minutes ago) by *mgratacos*

File length: 171755 byte(s)

Diff to [previous 13951](#)

Updated build number to 7 for the republication of the 5.11 Recommendation.

Revision [13951](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jan 6 18:47:57 2020 UTC* (3 days, 21 hours ago) by *iyermakova*

File length: 171755 byte(s)

Diff to [previous 13948](#)

Corrected the build number for FpML-5-11-6-Rec1, which was already published on Dec-17-2019. Need to correct the build in the publication

Revision [13948](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Dec 20 10:19:34 2019 UTC* (3 weeks ago) by *mgratacos*

File length: 171755 byte(s)

Diff to [previous 13881](#)

Made Reason/description of type xsd:string instead of String as agreed by the AWG.

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 171751 byte(s)

Diff to [previous 13851](#)

Clean-up. Removed all unnecessary floating comments

fpml-enum.xsd

Revision **13920** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 6 22:11:46 2019 UTC* (2 days, 17 hours ago) by *iyermakova*

File length: 272662 byte(s)

Diff to [previous 13919](#)

Updated schema as per 2019-12-04 XAP WG meeting agreement

1. Refactored Repo model
 - deprecated an Open Repo call / notice property. instead added 'Open' value to 'duration' element; added optionally call / notice property in sequence with 'duration' and 'extendible / evergreen' property to produce all kinds of flavors of Repo. [fpml-enum.xsd, fpml-repo.xsd]
2. Added optional element 'earliestCallDate' to Repo to support SFTR field 17 [fpml-repo.xsd]
3. Added optional element 'generalCollateral' to Repo to provide explicit support for SFTR field 18 [fpml-repo.xsd]
4. Correction: made 'collateralCurrency' required element for FX rate in Recordkeeping view to be in sync with Confirmation view [fpml-sec-lending.xsd]

Revision **13919** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 5 15:26:07 2019 UTC* (4 days ago) by *mgratacos*

File length: 272688 byte(s)

Diff to [previous 13892](#)

Changed loan enumerations from restricting xsd:string to xsd:token as agreed by the AWG 2019-12-05.

Revision **13892** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 8 20:25:41 2019 UTC* (4 weeks, 2 days ago) by *iyermakova*

File length: 272692 byte(s)

Diff to [previous 13881](#)

1. added generic 'security' to the underlyingAsset substitution group [fpml-asset.xsd]
2. Within 'SwapAdditionalTerms' type added 'spreadCalculationMethod' of type 'SpreadCalculationMethodEnum' (ParPar / Proceeds) to support different method of calculating asset swap [fpml-ird.xsd and fpml-enum.xsd]
3. Readjusting cardinality for Repo duration in Reporting View [fpml-repo.xsd]
4. Within 'SecLendTransferEvent', added 'collateralSettlementDate' of type 'IdentifiedDate'. Changed 'prepaidRate' from 'xsd:decimal' to a name type 'PrepaidRate', which is a choice of 'fixedRate' of type 'xsd:decimal' and 'FloatingRateIndex.model'. Within 'SecLendRebateCalculation', added 'deliveryMethod' of type 'DeliveryMethod'

Revision **13881** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 271757 byte(s)

Diff to [previous 13836](#)

Clean-up. Removed all unnecessary floating comments

fpml-eq-shared.xsd

None.

fpml-eqd.xsd

None.

fpml-fx.xsd

None.

fpml-fx-accruals.xsd

None.

fpml-fx-targets.xsd

None.

fpml-generic.xsd

Revision **13881** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 35473 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-ird.xsd

Revision **14007** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Mar 10 07:50:47 2020 UTC* (2 hours, 23 minutes ago) by *mgratacos*

File length: 182663 byte(s)

Diff to [previous 14006](#)

Removed commented out annotations.

Revision **14006** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Mar 9 21:02:28 2020 UTC* (13 hours, 11 minutes ago) by *mgratacos*

File length: 183029 byte(s)

Diff to [previous 14004](#)

Updated MandatoryEarlyTermination implementation for the views so it is consistent across them.

Revision [14004](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Mar 9 13:57:20 2020 UTC* (21 minutes, 21 seconds ago) by *mgratacos*

File length: 182911 byte(s)

Diff to [previous 13976](#)

Implemented "at least one of" pattern within MandatoryEarlyTermination.model for Transparency, Reporting, and Pre-trade views. This is to be consistent with the Confirmation and Recordkeeping views.

Revision [13976](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 18 17:40:18 2020 UTC* (13 days, 16 hours ago) by *mgratacos*

File length: 182968 byte(s)

Diff to [previous 13892](#)

Added an "at least one pattern" to the MandatoryEarlyTermination.model, solving issue <http://www.fpml.org/ticket/1267/>

Revision [13892](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 8 20:25:41 2019 UTC* (4 weeks, 2 days ago) by *iyermakova*

File length: 183093 byte(s)

Diff to [previous 13881](#)

1. added generic 'security' to the underlyingAsset substitution group [fpml-asset.xsd]
2. Within 'SwapAdditionalTerms' type added 'spreadCalculationMethod' of type 'SpreadCalculationMethodEnum' (ParPar / Proceeds) to support different method of calculating asset swap [fpml-ird.xsd and fpml-enum.xsd]
3. Readjusting cardinality for Repo duration in Reporting View [fpml-repo.xsd]
4. Within 'SecLendTransferEvent', added 'collateralSettlementDate' of type 'IdentifiedDate'. Changed 'prepaidRate' from 'xsd:decimal' to a name type 'PrepaidRate', which is a choice of 'fixedRate' of type 'xsd:decimal' and 'FloatingRateIndex.model'. Within 'SecLendRebateCalculation', added 'deliveryMethod' of type 'DeliveryMethod'

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 182544 byte(s)

Diff to [previous 13837](#)

Clean-up. Removed all unnecessary floating comments

fpml-legal.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 64926 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-loan.xsd

None.

fpml-main.xsd

None.

fpml-mktenv.xsd

Revision **13881** - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 27583 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-msg.xsd

Revision **13881** - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 56081 byte(s)

Diff to [previous 13742](#)

Clean-up. Removed all unnecessary floating comments

fpml-option-shared.xsd

Revision **13971** - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Sat Feb 8 06:34:51 2020 UTC* (3 weeks, 3 days ago) by *mgratacos*

File length: 63623 byte(s)

Diff to [previous 13570](#)

Updated the Knock complex type by adding "an at least one" pattern as agreed by the FpML AWG <https://www.fpml.org/ticket/862/>

fpml-pretrade-processes.xsd

Revision **13881** - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 59896 byte(s)

Diff to [previous 13800](#)

Clean-up. Removed all unnecessary floating comments

fpml-public-reporting-product.xsd

None.

fpml-reconciliation.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 60433 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-recordkeeping-processes.xsd

Revision [13933](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 9 18:18:55 2019 UTC* (2 months, 3 weeks ago) by *llynhiavu*

File length: 79874 byte(s)

Diff to [previous 13881](#)

Updated annotations for certain regulatory-specific coding schemes to specify: "TBD: FpML doesn't currently define a coding scheme for this value. We anticipate that one will be developed in a future release."

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 78825 byte(s)

Diff to [previous 13835](#)

Clean-up. Removed all unnecessary floating comments

reg-reporting-example-extension.xsd (NEW. Since FpML-5-11-2-WD)

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 1842 byte(s)

Diff to [previous 13835](#)

Clean-up. Removed all unnecessary floating comments

fpml-reg-reporting-product.xsd (NEW. Since FpML-5-11-3-LCWD)

None.

fpml-reg-reporting-shared.xsd (NEW. Since FpML-5-11-3-LCWD; Renamed from **fpml-reg-reporting.xsd**)

None.

fpml-repo.xsd

Revision **13923** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Dec 7 04:37:07 2019 UTC* (2 days, 11 hours ago) by *iyermakova*

File length: 54640 byte(s)

Diff to [previous 13920](#)

Typo correction in annotation/documentation

Revision **13920** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 6 22:11:46 2019 UTC* (2 days, 17 hours ago) by *iyermakova*

File length: 54633 byte(s)

Diff to [previous 13892](#)

Updated schema as per 2019-12-04 XAP WG meeting agreement

1. Refactored Repo model

- deprecated an Open Repo call / notice property. instead added 'Open' value to 'duration' element; added optionally call / notice property in sequence with 'duration' and 'extendible / evergreen' property to produce all kinds of flavors of Repo. [fpml-enum.xsd, fpml-repo.xsd]

2. Added optional element 'earliestCallDate' to Repo to support SFTR field 17 [fpml-repo.xsd]

3. Added optional element 'generalCollateral' to Repo to provide explicit support for SFTR field 18 [fpml-repo.xsd]

4. Correction: made 'collateralCurrency' required element for FX rate in Recordkeeping view to be in sync with Confirmation view [fpml-sec-lending.xsd]

Revision **13892** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 8 20:25:41 2019 UTC* (4 weeks, 2 days ago) by *iyermakova*

File length: 49291 byte(s)

Diff to [previous 13885](#)

1. added generic 'security' to the underlyingAsset substitution group [fpml-asset.xsd]

2. Within 'SwapAdditionalTerms' type added 'spreadCalculationMethod' of type 'SpreadCalculationMethodEnum' (ParPar / Proceeds) to support different method of calculating asset swap [fpml-ird.xsd and fpml-enum.xsd]

3. Readjusting cardinality for Repo duration in Reporting View [fpml-repo.xsd]

4. Within 'SecLendTransferEvent', added 'collateralSettlementDate' of type 'IdentifiedDate'. Changed 'prepaidRate' from 'xsd:decimal' to a name type 'PrepaidRate', which is a choice of 'fixedRate' of type 'xsd:decimal' and 'FloatingRateIndex.model'. Within 'SecLendRebateCalculation', added 'deliveryMethod' of type 'DeliveryMethod'

Revision **13885** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 6 01:05:51 2019 UTC* (4 weeks, 5 days ago) by *iyermakova*

File length: 49155 byte(s)

Diff to [previous 13881](#)

- restored mandatory cardinality for element 'duration'. After modification, it was appearing as an optional in the recordkeeping view. This is fixed now.
- removed floating comments and unnecessary view scripts

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 50876 byte(s)

Diff to [previous 13846](#)

Clean-up. Removed all unnecessary floating comments

fpml-reporting.xsd

None.

fpml-return-swaps.xsd

None.

fpml-riskdef.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 47694 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-sec-lending.xsd (NEW. Since FpML-5-11-3-LCWD)

Revision [13923](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Dec 7 04:37:07 2019 UTC* (2 days, 11 hours ago) by *iyermakova*

File length: 23186 byte(s)

Diff to [previous 13920](#)

Typo correction in annotation/documentation

Revision [13920](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 6 22:11:46 2019 UTC* (2 days, 17 hours ago) by *iyermakova*

File length: 23185 byte(s)

Diff to [previous 13892](#)

Updated schema as per 2019-12-04 XAP WG meeting agreement

1. Refactored Repo model

- deprecated an Open Repo call / notice property. instead added 'Open' value to 'duration' element; added optionally call / notice property in sequence with 'duration' and 'extendible / evergreen' property to produce all kinds of flavors of Repo. [fpml-enum.xsd, fpml-repo.xsd]

2. Added optional element 'earliestCallDate' to Repo to support SFTR field 17 [fpml-repo.xsd]

3. Added optional element 'generalCollateral' to Repo to provide explicit support for SFTR field 18 [fpml-repo.xsd]

4. Correction: made 'collateralCurrency' required element for FX rate in Recordkeeping view to be in sync with Confirmation view [fpml-sec-lending.xsd]

Revision [13892](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 8 20:25:41 2019 UTC* (4 weeks, 2 days ago) by *iyermakova*

File length: 22965 byte(s)

Diff to [previous 13884](#)

1. added generic 'security' to the underlyingAsset substitution group [fpml-asset.xsd]
2. Within 'SwapAdditionalTerms' type added 'spreadCalculationMethod' of type 'SpreadCalculationMethodEnum' (ParPar / Proceeds) to support different method of calculating asset swap [fpml-ird.xsd and fpml-enum.xsd]
3. Readjusting cardinality for Repo duration in Reporting View [fpml-repo.xsd]
4. Within 'SecLendTransferEvent', added 'collateralSettlementDate' of type 'IdentifiedDate'. Changed 'prepaidRate' from 'xsd:decimal' to a name type 'PrepaidRate', which is a choice of 'fixedRate' of type 'xsd:decimal' and 'FloatingRateIndex.model'. Within 'SecLendRebateCalculation', added 'deliveryMethod' of type 'DeliveryMethod'

Revision [13884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 6 01:03:27 2019 UTC* (4 weeks, 5 days ago) by *iyermakova*

File length: 20863 byte(s)

Diff to [previous 13846](#)

Removed floating comment

fpml-shared.xsd

Revision [13923](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Dec 7 04:37:07 2019 UTC* (2 days, 11 hours ago) by *iyermakova*

File length: 385168 byte(s)

Diff to [previous 13893](#)

Typo correction in annotation/documentation

Revision [13893](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 12 14:29:30 2019 UTC* (3 weeks, 6 days ago) by *mgratacos*

File length: 385220 byte(s)

Diff to [previous 13881](#)

Updated annotation of RestrictedDecimalFraction adding the sentence "This is an orphan base type, which may be used by extensions to the standard.", as agreed by the AWG on 2019-11-07.

Revision [13881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 385142 byte(s)

Diff to [previous 13806](#)

Clean-up. Removed all unnecessary floating comments

fpml-standard.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 4477 byte(s)

Diff to [previous 13834](#)

Clean-up. Removed all unnecessary floating comments

fpml-transparency-processes.xsd

None.

fpml-valuation.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 21128 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-valuation-reporting.xsd

Revision [13881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 5 14:58:58 2019 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 16540 byte(s)

Diff to [previous 13737](#)

Clean-up. Removed all unnecessary floating comments

fpml-variance-swaps.xsd

None.

fpml-volatility-swaps.xsd

None.

xmldsig-core-schema.xsd

None.