FpML 5.11 Recomendation (build#6) 2019-12-12

Schema changes compared to FpML 5.11 Trial Recomendation (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 **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 **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

```
None.
```

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 **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]
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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.