FpML 5.11 Second Working Draft (build#2) 2019-02-13

Schema changes compared to FpML 5.11 Recommendation (build#1) 2018-10-16

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 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 115233 byte(s) Diff to previous 13267

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-

11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-bond-option.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 7094 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-business-events.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 164663 byte(s) Diff to previous 13327

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-

11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-cd.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 126074 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-clearing-processes.xsd

Revision 12201 - (view) (download) - [select for diffs]

Modified Sun Jul 19 14:56:41 2015 UTC (3 years, 6 months ago) by BrianLynn

File length: 20276 byte(s) Diff to previous 11881

Full check in of loose master schema, over existing schema. Existing scripts should continue to work. New "check-master.bat" script also should work.

fpml-collateral-processes.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 119805 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-com.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 378867 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-confirmation-processes.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 57829 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-correlation-swaps.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 4389 byte(s)

Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-credit-event-notification.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 9684 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-dividend-swaps.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 13773 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-doc.xsd

Revision <u>13466</u> - (view) (download) - [select for diffs]

Modified Mon Feb 4 19:02:59 2019 UTC (94 minutes, 1 second ago) by llynhiavu

File length: 161937 byte(s) Diff to previous 13452

updated actualBuild = 2 for 5.11 Second Working Draft (WD2)

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 161937 byte(s) Diff to previous 13392

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

Revision <u>13392</u> - (view) (download) - [select for diffs]

Modified Mon Nov 12 21:31:34 2018 UTC (2 months, 3 weeks ago) by BrianLynn

File length: 163836 byte(s) Diff to previous 13363

Clean up to remove reg reporting view.... deleted unused scripts and folders and updated scripts to remove/adjust references as required.

fpml-enum.xsd

Revision <u>13501</u> - (view) (download) - [select for diffs]

Modified Tue Feb 5 21:29:59 2019 UTC (2 minutes, 48 seconds ago) by llynhiavu

File length: 286108 byte(s) Diff to previous 13457

added loan enumerations:

- LoanAllAssetsEnum
- LoanAllTransactionsEnum
- LoanTradingLetterOfCreditFeeTypeEnum
- LoanTradingNonAccruingFeeTypeEnum

Revision 13457 - (view) (download) - [select for diffs]

Modified Fri Feb 1 21:21:08 2019 UTC (2 days, 23 hours ago) by iyermakova

File length: 282308 byte(s) Diff to previous 13452

Adding Security Lending support in FpML:

- Schema update product model: SecurityLending -> fpml-repo.xsd; fmpl-enum.xsd
- 2. Example: slb-ex01-security-vs-cash-collateral.xml
- 3. Documentation (not in full): repo/repo-scope.xml, fpml-repo-architecture.xml; fpml-repo-examples.xml

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 281293 byte(s) Diff to previous 13418

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

Revision 13418 - (view) (download) - [select for diffs]

Modified Wed Dec 12 14:27:22 2018 UTC (7 weeks, 5 days ago) by iyermakova

File length: 282239 byte(s) Diff to previous 13201

Added support for IRD Inflation Rate Asset Swap.

- 1. Schema changes: fpml-ird.xsd, fpml-enum.xsd, fpml-shared.xsd
- 2. Added examples: inflation-asset-swap-ex01-ratio-zc-floored.xml, inflation-asset-swap-ex02-ratio-zc-floored.xml
- 3. Added "confirmation" folder and examples inflation-asset-swap-ex02-ratio-zc-floored.pdf, updated do-all-pdf-confirmations.bat
- 4. Documentation update fpml-ird-architecture.xml, fpml-inflation-swaps-examples.xml

fpml-eq-shared.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 119169 byte(s) Diff to previous 13171 check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-eqd.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 35908 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-fx.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 151669 byte(s) Diff to previous 13284

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-fx-accruals.xsd

Revision <u>13452</u> - (<u>view</u>) (<u>download</u>) - [<u>select for diffs</u>]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 93310 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-fx-targets.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 81887 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-generic.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 35583 byte(s) Diff to previous 13220

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-ird.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 181968 byte(s) Diff to previous 13430

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

Revision <u>13430</u> - (view) (download) - [select for diffs]

Modified Wed Jan 9 21:15:53 2019 UTC (3 weeks, 4 days ago) by iyermakova

File length: 184285 byte(s) Diff to previous 13418

Within "SwapAdditionalTerms"

- added a second sequence in which bondReference is made as a mandatory element and swapStreamReference is an optional element, to avoid sure swapStreamReference appearing without bondReference.
- made the first, original sequence optional, to still allow the additional Terms container appear an empty. Instead, add an annotation, explaining the empty container.
- updated the annotation: "SwapAdditionalTerms" "Additional terms to a swap contract." to include explanation for the empty container "If the Swap AdditionalTerms container is empty, there is no additional terms."

 The changes were approved at the AWG call

http://www.fpml.org/mg threads/b67eff44/ and reviewed at the XAPWG on Jan-09-2019 http://www.fpml.org/mg threads/72c0c32e/

Revision 13418 - (view) (download) - [select for diffs]

Modified Wed Dec 12 14:27:22 2018 UTC (7 weeks, 5 days ago) by iyermakova

File length: 184121 byte(s) Diff to previous 13416

Added support for IRD Inflation Rate Asset Swap.

- 1. Schema changes: fpml-ird.xsd, fpml-enum.xsd, fpml-shared.xsd
- 2. Added examples: inflation-asset-swap-ex01-ratio-zc-floored.xml, inflation-asset-swap-ex02-ratio-zc-floored.xml
- 3. Added "confirmation" folder and examples inflation-asset-swap-ex02-ratio-zc-floored.pdf, updated do-all-pdf-confirmations.bat
- 4. Documentation update fpml-ird-architecture.xml, fpml-inflation-swaps-examples.xml

Revision 13416 - (view) (download) - [select for diffs]

Modified Mon Dec 10 15:30:52 2018 UTC (8 weeks ago) by iyermakova

File length: 181629 byte(s) Diff to previous 13333

Updated annotations of element

//cashSettlement/collateralizedCashPriceMethod. Supplement number changed from 28 to 58, as ISDA Published a new Supplement number 58 to ISDA 2006 Definitions (amended Collateralized Cash Price) on Nov-21-2018

fpml-legal.xsd

None.

fpml-loan.xsd

Revision <u>13518</u> - (view) (download) - [select for diffs]

Modified Wed Feb 6 22:21:38 2019 UTC (39 seconds ago) by llynhiavu

File length: 233142 byte(s) Diff to previous 13510

REVERTED CHANGE - In ParentEventIdentifier, changed the cardinality of childEventIdentifier from minOccurs = 0 to 2 (2 is the original value before last commit)

Revision <u>13510</u> - (view) (download) - [select for diffs]

Modified Wed Feb 6 05:41:38 2019 UTC (30 seconds ago) by llynhiavu

File length: 233142 byte(s) Diff to previous 13504

In ParentEventIdentifier, changed the cardinality of childEventIdentifier from minOccurs=2 to 0 (optional)

Revision <u>13504</u> - (view) (download) - [select for diffs]

Modified Tue Feb 5 21:50:32 2019 UTC (3 minutes, 25 seconds ago) by llynhiavu

File length: 233142 byte(s) Diff to previous 13483

fixed typo from associationtId to associationId (updated related examples)

Revision <u>13483</u> - (view) (download) - [select for diffs]

Modified Mon Feb 4 22:35:30 2019 UTC (5 minutes, 12 seconds ago) by llynhiavu

File length: 233143 byte(s) Diff to previous 13364

Updated loan schema for 5.11 WD2, includes refactoring and enhancements (See release notes for details). Updated and added new examples.

fpml-main.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 11120 byte(s) Diff to previous 13333

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-mktenv.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 27632 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-msg.xsd

Revision <u>13452</u> - (<u>view</u>) (<u>download</u>) - [<u>select for diffs</u>]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 61962 byte(s) Diff to previous 13369

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-option-shared.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 62083 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-pretrade-processes.xsd

Revision 12897 - (view) (download) - [select for diffs]

Modified Mon Feb 20 22:35:03 2017 UTC (23 months, 2 weeks ago) by BrianLynn

File length: 41686 byte(s) Diff to previous 12875

Update MIFIR pretrade messages to fix gaps and document the mapping to the RTS reports better.

Remove any reporting redesign work from trunk.

fpml-product-definitions.xsd

None.

fpml-reconciliation.xsd

None.

fpml-recordkeeping-processes.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 78881 byte(s) Diff to previous 13369

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-reg-reporting.xsd

None.

reg-reporting-example-extension.xsd

None.

fpml-repo.xsd

Revision <u>13457</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 21:21:08 2019 UTC (2 days, 23 hours ago) by ivermakova

File length: 62302 byte(s) Diff to previous 13452

Adding Security Lending support in FpML:

- 1. Schema update product model: SecurityLending -> fpml-repo.xsd; fmplenum.xsd
- 2. Example: slb-ex01-security-vs-cash-collateral.xml
- 3. Documentation (not in full): repo/repo-scope.xml, fpml-repo-architecture.xml; fpml-repo-examples.xml

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 41672 byte(s) Diff to previous 13438

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

Revision 13438 - (view) (download) - [select for diffs]

Modified Fri Jan 18 09:45:16 2019 UTC (2 weeks, 3 days ago) by mgratacos

File length: 43689 byte(s) Diff to previous 13171

Removed choice structure covering settlementDate and tenor within the RepoLegBase complex type. This is to make the master schema consistent with the model. This has no impact since repos are not covered in the Pretrade view.

fpml-reporting.xsd

None.

fpml-return-swaps.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 2690 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwq-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-riskdef.xsd

Revision <u>13452</u> - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 47743 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-shared.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 383028 byte(s) Diff to previous 13429

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

Revision 13429 - (view) (download) - [select for diffs]

Modified Wed Jan 9 11:32:16 2019 UTC (3 weeks, 5 days ago) by mgratacos

File length: 388863 byte(s) Diff to previous 13418

Updated the annotation of the Payment complex type by adding the sentence as agreed by the FpML Architecture WG: "Developers of FpML models are encouraged to make use of the SimplePayment type instead of this Payment type."

Revision <u>13418</u> - (view) (download) - [select for diffs]

Modified Wed Dec 12 14:27:22 2018 UTC (7 weeks, 5 days ago) by iyermakova

File length: 388754 byte(s) Diff to previous 13369

Added support for IRD Inflation Rate Asset Swap.

1. Schema changes: fpml-ird.xsd, fpml-enum.xsd, fpml-shared.xsd

- 2. Added examples: inflation-asset-swap-ex01-ratio-zc-floored.xml, inflation-asset-swap-ex02-ratio-zc-floored.xml
- 3. Added "confirmation" folder and examples inflation-asset-swap-ex02-ratio-zc-floored.pdf, updated do-all-pdf-confirmations.bat
- 4. Documentation update fpml-ird-architecture.xml, fpml-inflation-swaps-examples.xml

fpml-standard.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 4318 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-transparency-processes.xsd

None.

fpml-valuation.xsd

Revision <u>13452</u> - (<u>view</u>) (<u>download</u>) - [<u>select for diffs</u>]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 21227 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-valuation-reporting.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 16552 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix some xpath and location error in the process and clean up a few mappings.

fpml-variance-swaps.xsd

Revision 13452 - (view) (download) - [select for diffs]

Modified Fri Feb 1 18:26:44 2019 UTC (3 days, 2 hours ago) by BrianLynn

File length: 12189 byte(s) Diff to previous 13171

check in the merge of the WD2 regulatory reporting redesign from the FpML-5-11-rptwg-redesign-wd2 branch.

Fix	some	xpath	and	location	error	in	the	process	and	clean	up	а	few	mappings.
fpm Non		tility-sv	vaps.	xsd										
xml Non		ore-sch	ema.	<u>xsd</u>										