

FpML 5.9 Working Draft (build#3) 2016-1-29

Schema changes compared to FpML 5.9 Working Draft (build#2) 2015-11-18

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:

example-extension.xsd

None.

fpml-asset.xsd

None.

fpml-bond-option.xsd

None.

fpml-business-events.xsd

Revision [12396](#) - ([view](#)) ([download](#)) - [[select for diffs](#)] **Working Version**
Modified *Tue Nov 10 21:47:54 2015 UTC* (2 months, 3 weeks ago) by *mgratacos*
File length: 158971 byte(s)
Diff to [previous 12386](#)

Updated view annotations to fix schema errors in transparency, recordkeeping, and reporting views.

fpml-cd.xsd

Revision [12444](#) - ([view](#)) ([download](#)) - [[select for diffs](#)] **Working Version**
Modified *Fri Dec 11 22:19:47 2015 UTC* (7 weeks, 5 days ago) by *mgratacos*
File length: 128026 byte(s)
Diff to [previous 12425](#)

Added InitialPayment complex type to pre-trade view to support initialPayment within feeLeg.

Revision [12425](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]
Modified *Thu Nov 19 15:06:09 2015 UTC* (2 months, 2 weeks ago) by *mgratacos*

File length: 128112 byte(s)

Diff to [previous 12383](#)

Added initialPayment for pre-trade since this is necessary to support cd index products.

fpml-clearing-processes.xsd

None.

fpml-collateral-processes.xsd

None.

fpml-com.xsd

None.

fpml-confirmation-processes.xsd

Revision [12465](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#) **Working Version.**

Modified *Mon Jan 25 07:08:34 2016 UTC* (10 days, 8 hours ago) by *mgratacos*

File length: 58899 byte(s)

Diff to [previous 12201](#)

Made events model back to optional in executionAdviceRetracted since it should not be required for the retracted messages. Correlation should be done using the correlation id. This was agreed by the AWG in January 2016.

fpml-correlation-swaps.xsd

None.

fpml-credit-event-notification.xsd

None..

fpml-dividend-swaps.xsd

None.

fpml-doc.xsd

Revision [12476](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#) **Working Version**

Modified *Tue Jan 26 17:05:59 2016 UTC* (8 days, 22 hours ago) by *jbarcelo*

File length: 154382 byte(s)

Diff to [previous 12460](#)

Updated actualBuild to 3.

Revision [12460](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#)

Modified *Fri Jan 22 18:56:59 2016 UTC* (12 days, 20 hours ago) by *llynhiavu*

File length: 154382 byte(s)

Diff to [previous 12459](#)

(correction) made isSecuritiesFinancing optional

Revision [12459](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#)

Modified *Fri Jan 22 18:35:00 2016 UTC* (12 days, 20 hours ago) by *llynhiavu*

File length: 154368 byte(s)

Diff to [previous 12452](#)

- added PartyTradeInformation\TransactionClassification.model to support MiFID II transactions (RPTWG discussions December 2015 - January 2016)
- added supporting NotionalChangeEnum
- updated list of examples (also added redesign examples)

Revision [12452](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#)

Modified *Wed Jan 20 17:12:54 2016 UTC* (2 weeks ago) by *BrianLynn*

File length: 149882 byte(s)

Diff to [previous 12383](#)

add MIFIR example, algorithm, date of birth

fpml-enum.xsd

Revision [12459](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#)

Modified *Fri Jan 22 18:35:00 2016 UTC* (12 days, 20 hours ago) by *llynhiavu*

File length: 260024 byte(s)

Diff to [previous 12441](#)

- added PartyTradeInformation\TransactionClassification.model to support MiFID II transactions (RPTWG discussions December 2015 - January 2016)
- added supporting NotionalChangeEnum
- updated list of examples (also added redesign examples)

Revision [12441](#) - ([view](#)) ([download](#)) - [\[select for diffs\]](#)

Modified *Fri Dec 11 15:18:37 2015 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 259222 byte(s)

Diff to [previous 12396](#)

Added support for FX targets, accruals, and FX swap.

Revision [12396](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 10 21:47:54 2015 UTC* (2 months, 3 weeks ago) by *mgratacos*

File length: 259915 byte(s)

Diff to [previous 12383](#)

Updated view annotations to fix schema errors in transparency, recordkeeping, and reporting views.

fpml-eq-shared.xsd

None.

fpml-eqd.xsd

None.

fpml-fx.xsd

Revision [12441](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 11 15:18:37 2015 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 154623 byte(s)

Diff to [previous 12383](#)

Added support for FX targets, accruals, and FX swap.

fpml-fx-accruals.xsd

Revision [12471](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 16:15:06 2016 UTC* (9 days, 23 hours ago) by *mgratacos*

File length: 96495 byte(s)

Diff to [previous 12470](#)

Made FxAccrualRegionBound.model required within FxAccrualRegion for most of the views as agreed by the AWG and FXWG.

Revision [12470](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 14:53:55 2016 UTC* (10 days ago) by *mgratacos*

File length: 96198 byte(s)

Diff to [previous 12467](#)

Added "at least one of" bound in FxAccrualRegionBound.model

Revision [12467](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 10:44:42 2016 UTC* (10 days, 4 hours ago) by *mgratacos*

File length: 95406 byte(s)

Diff to [previous 12445](#)

Added support for FX Targets and FX Range Accrual products in Pre-trade view.

Revision [12445](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 14 17:22:03 2015 UTC* (7 weeks, 2 days ago) by *mgratacos*

File length: 95339 byte(s)

Diff to [previous 12441](#)

Removed extra > in FxAccrualLinearPayoffRegion. This was causing an error in the schema.

Revision [12441](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 11 15:18:37 2015 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 95340 byte(s)

Diff to [previous 12201](#)

Added support for FX targets, accruals, and FX swap.

fpml-fx-targets.xsd

Revision [12441](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 11 15:18:37 2015 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 84943 byte(s)

Diff to [previous 12201](#)

Added support for FX targets, accruals, and FX swap.

fpml-generic.xsd

Revision [12469](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 14:42:45 2016 UTC* (10 days, 1 hour ago) by *mgratacos*

File length: 35373 byte(s)

Diff to [previous 12201](#)

Removed nonSchemaProduct to avoid confusion as agreed by the Standards Committee on 2016-01-25.

fpml-ird.xsd

Revision [12468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 11:44:54 2016 UTC* (10 days, 3 hours ago) by *mgratacos*

File length: 187201 byte(s)

Diff to [previous 12426](#)

Added support for Inflation swap product in Pre-trade view.

Revision [12426](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 19 16:04:56 2015 UTC* (2 months, 2 weeks ago) by *mgratacos*

File length: 187411 byte(s)

Diff to [previous 12383](#)

Made both `Fra/adjustedEffectiveDate` to use a single `RequiredIdentifierDate` type in order to avoid the master schema error.

fpml-legal.xsd

None.

fpml-loan.xsd

None.

fpml-main.xsd

None.

fpml-mktenv.xsd

None.

fpml-msg.xsd

None.

fpml-option-shared.xsd

None.

fpml-pretrade-processes.xsd

None.

fpml-reconciliation.xsd

None.

fpml-recordkeeping-processes.xsd

Revision [12472](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jan 25 17:55:53 2016 UTC* (9 days, 21 hours ago) by *mgratacos*

File length: 32675 byte(s)

Diff to [previous 12454](#)

Made regulatory report content exclusive to recordkeeping view as intended by FpML Reporting Working Group. Annotations were generating invalid schema in Reporting view.

Revision [12454](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jan 21 21:43:48 2016 UTC* (13 days, 18 hours ago) by *BrianLynn*

File length: 29139 byte(s)

Diff to [previous 12453](#)

minor fixes for new regulator reports - scripts, samples, schema

Revision [12453](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Jan 20 19:57:19 2016 UTC* (2 weeks ago) by *BrianLynn*

File length: 26956 byte(s)

Diff to [previous 12201](#)

Initial check in of reg reporting redesign work - schema, samples, and XSLT scripts and batch files

fpml-repo.xsd

None..

fpml-reporting.xsd

None.

fpml-return-swaps.xsd

None.

fpml-riskdef.xsd

None.

fpml-shared.xsd

Revision [12483](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 2 17:08:29 2016 UTC* (46 hours, 46 minutes ago) by *mgratacos*

File length: 376308 byte(s)

Diff to [previous 12482](#)

Made Receiver.model optional for Pre-trade view within the PayerReceiver.model. This request was sent to the AWG on 2016-02-01 based on the ETTF implementation.

Revision [12482](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 2 16:02:44 2016 UTC* (47 hours, 51 minutes ago) by *mgratacos*

File length: 376308 byte(s)

Diff to [previous 12478](#)

Created a new StubFloatingRate separate from the FloatingRate. The StubFloatingRate allows to have an optional floatingRateIndex in pre-trade view.

Revision [12478](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 28 14:56:46 2016 UTC* (7 days ago) by *mgratacos*

File length: 369309 byte(s)

Diff to [previous 12468](#)

Added back referenceCurrency, notionalAmount, and settlementDate within FxCashSettlement in Pre-tradeview, as agreed by the AWG. This is to keep consistency between Confirmation and Pre-trade views.

Revision [12468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 25 11:44:54 2016 UTC* (10 days, 4 hours ago) by *mgratacos*

File length: 369737 byte(s)

Diff to [previous 12467](#)

Added support for Inflation swap product in Pre-trade view.

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Modified *Mon Jan 25 10:44:42 2016 UTC* (10 days, 5 hours ago) by *mgratacos*

File length: 369863 byte(s)

Diff to [previous 12452](#)

Added support for FX Targets and FX Range Accrual products in Pre-trade view.

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Modified *Wed Jan 20 17:12:54 2016 UTC* (2 weeks ago) by *BrianLynn*

File length: 369987 byte(s)

Diff to [previous 12441](#)

add MIFIR example, algorithm, date of birth

Revision [12441](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Dec 11 15:18:37 2015 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 369731 byte(s)

Diff to [previous 12383](#)

Added support for FX targets, accruals, and FX swap.

fpml-standard.xsd

None.

fpml-transparency-processes.xsd

None.

fpml-valuation.xsd

None.

fpml-valuation-reporting.xsd

Revision [12456](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jan 22 15:51:22 2016 UTC* (13 days ago) by *llynhiavu*

File length: 16556 byte(s)

Diff to [previous 12201](#)

Added partyTradeInformation to valuationReportRetracted to support retraction of the trade in dual-sided reporting scenarios. Using the lightweight partyTradeInformation (added to Withdrawal in 5.5 REC3 build 10) allows to clarify which party has the ESMA obligation. (Agreed at RPTWG 2016-01-04)

fpml-variance-swaps.xsd

None.

fpml-volatility-swaps.xsd

None.

xmldsig-core-schema.xsd

None.
