

FpML 5.3 Second Working Draft 2011-11-14

Schema changes compared to FpML 5.3 First Working Draft 2011-09-29

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:

Note: Regulatory reporting coverage will not be finalized until final rules from regulators are published.

example-extension.xsd

None.

fpml-asset.xsd

Revision [8603](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 20 21:36:06 2011 UTC* (12 days, 23 hours ago) by *mgratacos*

File length: 79282 byte(s)

Diff to [previous 8564](#)

Updated description of underlyingAsset element

<http://www.fpml.org/issues/view.php?id=1073>

fpml-bond-option.xsd

None.

fpml-business-events.xsd

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 2 hours ago) by *BrianLynn*

File length: 40791 byte(s)

Diff to [previous 8569](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
- People and Business Units (for DTCC gaps and BPWG)

- Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth

Revision [8569](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 6 14:01:25 2011 UTC* (3 weeks, 6 days ago) by *BrianLynn*

File length: 40639 byte(s)

Diff to [previous 8567](#)

correct trade economics fix -> should have been only 1 occurrence of product

Revision [8567](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:56:01 2011 UTC* (3 weeks, 6 days ago) by *BrianLynn*

File length: 40660 byte(s)

Diff to [previous 8566](#)

eliminate TradeEconomics and revert instrumentTradeDetails to a product.

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (3 weeks, 6 days ago) by *BrianLynn*

File length: 40649 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-cd.xsd

None.

fpml-collateral-processes.xsd

None.

fpml-com.xsd

Revision [8642](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 1 20:20:19 2011 UTC* (41 hours, 38 minutes ago) by *iyermakova*

File length: 166301 byte(s)

Diff to [previous 8564](#)

Removed empty annotation tag

fpml-confirmation-processes.xsd

Revision [8673](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 7 17:57:25 2011 UTC* (75 seconds ago) by *iyermakova*

File length: 28088 byte(s)

Diff to [previous 8644](#)

Within the ClearingStatus->ClearingStatusItem complex type ->
Changed the maximum cardinality of element "reason" from 0..1 to
0..unbounded. Rationale: to be consistent with clearingRefused message.
In both cases more than one reason can be sent.

Revision [8644](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 12:52:51 2011 UTC* (25 hours, 6 minutes ago) by *BrianLynn*

File length: 28057 byte(s)

Diff to [previous 8611](#)

update on-behalf-of for confirmation view

Revision [8611](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 15:51:59 2011 UTC* (8 days, 22 hours ago) by *iyermakova*

File length: 28523 byte(s)

Diff to [previous 8566](#)

Sync with 5.1 and 5.2

Added BNPP proposal to add

1. an optional 'reason' element within the ClearingStatus->ClearingStatusItem complex type to explain the reported clearing status value to message consumers, potentially permitting automated or manual processing decisions on the basis of the stated reason.

2. annotations to document an existing elements:

- 'clearingStatusItem' within ClearingStatus complex type
 - 'tradeIdentifier' within ClearingStatusItem complex type
 - 'clearingStatusValue' within ClearingStatusItem complex type
-

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 27600 byte(s)

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fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-correlation-swaps.xsd

None.

fpml-credit-event-notification.xsd

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Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 5890 byte(s)

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fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-dividend-swaps.xsd

None.

fpml-doc.xsd

Revision **8648** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 20:34:34 2011 UTC* (17 hours, 34 minutes ago) by *iyermakova*

File length: 74676 byte(s)

Diff to [previous 8637](#)

synced alphabetical type order with 5.2

Revision **8637** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 31 21:11:43 2011 UTC* (2 days, 16 hours ago) by *BrianLynn*

File length: 74660 byte(s)

Diff to [previous 8635](#)

Update business unit and person examples to correspond to BPWG meeting 10/28 2011

correct some rptwg fields that weren't updated correctly

update coding schemes to fit more closely with the CFTC part 20 guidebook

Revision **8635** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 28 20:29:47 2011 UTC* (5 days, 17 hours ago) by *BrianLynn*

File length: 74653 byte(s)

Diff to [previous 8615](#)

fixes per BPWG meeting 2011-10-28 (move people and business units under party) and from RPTWG minutes (correct a couple of implementation issues and comments)

Revision **8615** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 74603 byte(s)

Diff to [previous 8568](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
 - People and Business Units (for DTCC gaps and BPWG)
 - Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth
-

Revision **8568** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 6 12:29:31 2011 UTC* (4 weeks ago) by *iyermakova*

File length: 71426 byte(s)

Diff to [previous 8567](#)

Updated the actual build number to 2 for 5-3-2-WD-2

Revision [8567](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:56:01 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 71426 byte(s)

Diff to [previous 8564](#)

eliminate TradeEconomics and revert instrumentTradeDetails to a product.

fpml-enum.xsd

Revision [8633](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 27 20:38:46 2011 UTC* (6 days, 17 hours ago) by *BrianLynn*

File length: 128384 byte(s)

Diff to [previous 8615](#)

fixes for circular include issue with fpml-reporting and fpml-reconciliation ... moved a number of components between files.

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 128624 byte(s)

Diff to [previous 8564](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
 - People and Business Units (for DTCC gaps and BPWG)
 - Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth
-

fpml-eq-shared.xsd

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 97514 byte(s)

Diff to [previous 8613](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
 - People and Business Units (for DTCC gaps and BPWG)
 - Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth
-

Revision [8613](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 17:19:40 2011 UTC* (8 days, 20 hours ago) by *iyermakova*

File length: 97593 byte(s)

Diff to [previous 8564](#)

Corrected to prevent empty 'Feature.model' group to appear in transparency view as all elements inside the group coded not to appear

fpml-eqd.xsd

None.

fpml-fx.xsd

None.

fpml-generic.xsd

Revision [8603](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 20 21:36:06 2011 UTC* (13 days, 16 hours ago) by *mgratacos*

File length: 25904 byte(s)

Diff to [previous 8577](#)

Updated description of underlyingAsset element

<http://www.fpml.org/issues/view.php?id=1073>

Revision [8577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 6 20:26:36 2011 UTC* (3 weeks, 6 days ago) by *iyermaakova*

File length: 25887 byte(s)

Diff to [previous 8566](#)

Element "genericProduct" of type "GenericProduct" was accidentally removed, reinstated now.

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Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 25569 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-ird.xsd

Revision [8627](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 26 19:54:49 2011 UTC* (7 days, 18 hours ago) by *iyermaakova*

File length: 131753 byte(s)

Diff to [previous 8606](#)

Implemented IRD WG proposal to incorporate the new Supplement to the 2006 ISDA Definitions relating to physical settlement of swaptions:

1. Within "Swaption", added a choice between an existing "cashSettlement" element of type "CashSettlement" and a new "physicalSettlement" element of a new type "SwaptionPhysicalSettlement"
2. Added new complex type "SwaptionPhysicalSettlement" that contains one Boolean type element "clearedPhysicalSettlement" that specifies

whether the swap resulting from physical settlement of the swaption transaction will clear through a clearing house.

3. Within "CashSettlement" complex type:

3.1. Added a new element "collateralizedCashPriceMethod" of existing type "YieldCurveMethod", an ISDA defined cash settlement method used for the determination of the applicable cash settlement amount.

3.2. Updated annotations to the following existing elements:

"cashPriceMethod", "cashPriceAlternateMethod",
"parYieldCurveAdjustedMethod", "zeroCouponYieldAdjustedMethod",
"parYieldCurveUnadjustedMethod", "crossCurrencyMethod"

Revision [8606](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 24 09:48:23 2011 UTC* (10 days, 4 hours ago) by *mgratacos*

File length: 129777 byte(s)

Diff to [previous 8564](#)

Removed redundant nested sequence within YieldCurveMethod ComplexType

<http://www.fpml.org/issues/view.php?id=1070>

fpml-main.xsd

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 5967 byte(s)

Diff to [previous 8564](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
 - People and Business Units (for DTCC gaps and BPWG)
 - Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth
-

fpml-mktenv.xsd

None

fpml-msg.xsd

Revision [8648](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 20:34:34 2011 UTC* (17 hours, 46 minutes ago) by *iyermakova*

File length: 36829 byte(s)

Diff to [previous 8579](#)

synced alphabetical type order with 5.2

Revision [8579](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 11 19:55:14 2011 UTC* (3 weeks, 1 day ago) by *iyermakova*

File length: 36831 byte(s)

Diff to [previous 8566](#)

Within EventIdentifier complex type, reverted to the original structure that is present in the 5.1/5.2 version (sequence of correlationId and sequenceNumber).

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Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 36790 byte(s)

Diff to [previous 8565](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

Revision [8565](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 20:53:05 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 36583 byte(s)

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make portfolio reference submissionsComplete indicator optional for consistency with 5.2

fpml-option-shared.xsd

Revision [8648](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 20:34:34 2011 UTC* (17 hours, 48 minutes ago) by *iyermakova*

File length: 50111 byte(s)

Diff to [previous 8564](#)

synced alphabetical type order with 5.2

fpml-pretrade-processes.xsd

None.

fpml-reconciliation.xsd

Revision [8648](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 20:34:34 2011 UTC* (17 hours, 51 minutes ago) by *iyermakova*

File length: 53213 byte(s)

Diff to [previous 8633](#)

synced alphabetical type order with 5.2

Revision [8633](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 27 20:38:46 2011 UTC* (6 days, 17 hours ago) by *BrianLynn*

File length: 53215 byte(s)

Diff to [previous 8603](#)

fixes for circular include issue with fpml-reporting and fpml-reconciliation ... moved a number of components between files.

Revision [8603](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 20 21:36:06 2011 UTC* (13 days, 16 hours ago) by *mgratacos*

File length: 52960 byte(s)

Diff to [previous 8578](#)

Updated description of underlyingAsset element

<http://www.fpml.org/issues/view.php?id=1073>

Revision [8578](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 6 20:27:22 2011 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 52943 byte(s)

Diff to [previous 8566](#)

Removed empty annotation element

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 52984 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-fpml-recordkeeping-processes.xsd

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 3801 byte(s)

Diff to [previous 8566](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
- People and Business Units (for DTCC gaps and BPWG)
- Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 2181 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-reporting.xsd

Revision [8633](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 27 20:38:46 2011 UTC* (6 days, 17 hours ago) by *BrianLynn*

File length: 34214 byte(s)

Diff to [previous 8615](#)

fixes for circular include issue with fpml-reporting and fpml-reconciliation ... moved a number of components between files.

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 39469 byte(s)

Diff to [previous 8571](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
- People and Business Units (for DTCC gaps and BPWG)
- Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth

Revision [8571](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 6 16:02:49 2011 UTC* (3 weeks, 6 days ago) by *BrianLynn*

File length: 47197 byte(s)

Diff to [previous 8566](#)

add choice of priceReferenceMonth to exposure report, tweak types, and update index example to correspond, per CommRptWG 10/5

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 47151 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-return-swaps.xsd

None.

fpml-riskdef.xsd

None.

fpml-shared.xsd

Revision [8644](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 12:52:51 2011 UTC* (25 hours, 38 minutes ago) by *BrianLynn*

File length: 242774 byte(s)

Diff to [previous 8639](#)

update on-behalf-of for confirmation view

Revision [8639](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 31 21:33:51 2011 UTC* (2 days, 16 hours ago) by *BrianLynn*

File length: 242675 byte(s)

Diff to [previous 8637](#)

update attachments on document for DTCC request

Revision [8637](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 31 21:11:43 2011 UTC* (2 days, 17 hours ago) by *BrianLynn*

File length: 242692 byte(s)

Diff to [previous 8635](#)

Update business unit and person examples to correspond to BPWG meeting 10/28 2011

correct some rptwg fields that weren't updated correctly

update coding schemes to fit more closely with the CFTC part 20 guidebook

Revision [8635](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 28 20:29:47 2011 UTC* (5 days, 18 hours ago) by *BrianLynn*

File length: 242652 byte(s)

Diff to [previous 8633](#)

fixes per BPWG meeting 2011-10-28 (move people and business units under party) and from RPTWG minutes (correct a couple of implementation issues and comments)

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Modified *Thu Oct 27 20:38:46 2011 UTC* (6 days, 17 hours ago) by *BrianLynn*

File length: 242842 byte(s)

Diff to [previous 8615](#)

fixes for circular include issue with fpml-reporting and fpml-reconciliation ... moved a number of components between files.

Revision [8615](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 25 18:44:22 2011 UTC* (8 days, 19 hours ago) by *BrianLynn*

File length: 241641 byte(s)

Diff to [previous 8566](#)

Check in accumulated changes

- Recordkeeping changes for DTCC gap analysis
 - People and Business Units (for DTCC gaps and BPWG)
 - Exposure report allows priceReferenceMonth instead of futuresEquivalentMonth
-

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 229714 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-standard.xsd

None.

fpml-transparency-processes.xsd

Revision [8566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 5 21:35:31 2011 UTC* (4 weeks ago) by *BrianLynn*

File length: 2983 byte(s)

Diff to [previous 8564](#)

fixes for compatibility between versions 5.2 and 5.3, per IY review

fpml-valuation.xsd

Revision [8457](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 19 20:49:07 2011 UTC* (3 days, 16 hours ago) by *BrianLynn*

File length: 16561 byte(s)

Diff to [previous 8259](#)

initial check in of revised recordkeeping views

fpml-valuation-reporting.xsd

Revision [8633](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 27 20:38:46 2011 UTC* (6 days, 18 hours ago) by *BrianLynn*

File length: 20583 byte(s)

Diff to [previous 8564](#)

fixes for circular include issue with fpml-reporting and fpml-reconciliation ... moved a number of components between files.

fpml-variance-swaps.xsd

Revision [8648](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 2 20:34:34 2011 UTC* (18 hours, 5 minutes ago) by *iyermakova*

File length: 8597 byte(s)

Diff to [previous 8564](#)

synced alphabetical type order with 5.2

xmldsig-core-schema.xsd

None.
