

# FpML 5.13 Last Call Working Draft (build#5) 2025-01-21

## Schema changes compared to FpML 5.13 Working Draft (build#4) 2024-08-13

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:**

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### **fpml-accumulator.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the fpml-accumulator.xsd file. Previously as part of an xsd:annotation, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
- Integrated the "Do not delete this orphan..." floating comment into the documentation of the PercentageRule complex type in the master schema, and deleted the original floating comment.
- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
- Remaining floating comments in fpml-collateral-processes and fpml-recordkeeping-processes have been removed, as they were deemed unnecessary and outdated. Regarding the "requested action? ..." comment, FpML Issue 1363 has been raised

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

### **fpml-asset.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-bond-option.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-business-events.xsd**

Schema Checker ERR-025:

- The boolean fpml-annotation:extensionPoint has been added to AdditionalEvent (fpml-business-events.xsd) to be able to distinguish abstract types that are exceptions to this one rule ("All abstract types must have another type extending them via xsd:extension").
- Deprecated "PaymentRule" element (fpml-shared.xsd) after decision made in AWG 12/12/24. To bring the removal of PaymentRule from the view altogether to the Standards Committee in the next meeting.

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-cd.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-clearing-processes.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-collateral-processes.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the fpml-accumulator.xsd file. Previously as part of an xsd:annotation, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
- Integrated the "Do not delete this orphan..." floating comment into the documentation of the PercentageRule complex type in the master schema, and deleted the original floating comment.
- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
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### **fpml-com.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-confirmation-processes.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-correlation-swaps.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-credit-event-notification.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-dividend-swaps.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-doc.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the `fpml-accumulator.xsd` file. Previously as part of an `xsd:annotation`, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
- Integrated the "Do not delete this orphan..." floating comment into the documentation of the `PercentageRule` complex type in the master schema, and deleted the original floating comment.

- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
- Remaining floating comments in fpml-collateral-processes and fpml-recordkeeping-processes have been removed, as they were deemed unnecessary and outdated. Regarding the "requested action? ..." comment, FpML Issue 1363 has been raised

Refinements to the Interest Rates Total Return Swap product (as agreed by the XAPWG 2024-12-05)

- deleted old IRD TRS examples published in WD4
- added new IRD TRS examples (new ird-ex60 ex61 ex62)
- set parameters for publication:
  - publication date 21 January 2025
  - working draft status LCWD 1 Build 5

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

### **fpml-enum.xsd**

Schema checker ERR-007: All enumerations should use UpperCamelCase and end with the "Enum" suffix. This commit changes the SupervisoryBody.EMIR enumeration to "EMIRSupervisoryBodyEnum" and adds its definition in the `xsd:documentation`

Schema Checker ERR-022:

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### **fpml-eq-shared.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute

to the root of all schema documents in the master view

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### **fpml-eqd.xsd**

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### **fpml-fx.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-fx-accruals.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the `fpml-accumulator.xsd` file. Previously as part of an `xsd:annotation`, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
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### **fpml-fx-targets.xsd**

Schema Checker ERR-022:

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Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-generic.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-ird.xsd**

Added "InflationRate" type to the "inflationRate" element in the fpml-ird.xsd file, and deleted all the previous contents within "inflationRate" since they are already defined in the global type "InflationRate" outside. This change fixes the ERR-013 schema checker error.

Schema Checker ERR-008:

- Deprecated the `xsd:attribute` within the Payment complexType, and instead added an element within Payment called PricingStructureReference of type PricingStructureReference
- Deprecated the `xsd:attribute` within the PaymentCalculationPeriod

Schema Checker ERR-013: Associated the element inflationRate to a new "InflationRate" complex type – copied current nameless complexType inside the element inflationRate outside and named it "InflationRate"

Refinements to the Interest Rates Total Return Swap product (as agreed by the XAPWG 2024-12-05)

- deleted old IRD TRS examples published in WD4
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Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-legal.xsd**

Top of Form

Schema checker ERR-028: The fpml-legal.xsd file has been modified to include a 'version="\$Revision: XXXXX \$" attribute in its root

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-loan.xsd**

Schema Checker ERR-022:

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- Integrated the "Do not delete this orphan..." floating comment into the documentation of the PercentageRule complex type in the master schema, and deleted the original floating comment.
- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
- Remaining floating comments in fpml-collateral-processes and fpml-recordkeeping-processes have been removed, as they were deemed unnecessary and outdated. Regarding the "requested action? ..." comment, FpML Issue 1363 has been raised

ERR-022: Small fix of a comment in fpml-loan.xsd

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-main.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-mktenv.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-msg.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

#### **fpml-option-shared.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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#### **fpml-pretrade-processes.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the `fpml-accumulator.xsd` file. Previously as part of an `xsd:annotation`, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
- Integrated the "Do not delete this orphan..." floating comment into the documentation of the `PercentageRule` complex type in the master schema, and deleted the original floating comment.
- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
- Remaining floating comments in `fpml-collateral-processes` and `fpml-recordkeeping-processes` have been removed, as they were deemed unnecessary and outdated. Regarding the "requested action? ..." comment, FpML Issue 1363 has been raised

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

#### **fpml-public-reporting-product.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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#### **fpml-reconciliation.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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#### **fpml-recordkeeping-processes.xsd**



Deprecated regulatoryDisclosure structure, including all types and elements that were used exclusively in regulatoryDisclosure.

Schema Checker ERR-022:

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- Integrated the "Do not delete this orphan..." floating comment into the documentation of the PercentageRule complex type in the master schema, and deleted the original floating comment.
- All comment serving as a grouping mechanism to separate different sections of the schema have been modified to use a single common format across all schemas
- Remaining floating comments in fpml-collateral-processes and fpml-recordkeeping-processes have been removed, as they were deemed unnecessary and outdated. Regarding the "requested action? ..." comment, FpML Issue 1363 has been raised

ERR-007 and ERR-013: Small fix in fpml-recordkeeping-processes.xsd schema to correct the type of "supervisoryBody" to the revised "EMIRSupervisoryBodyEnum" (previously was "SupervisoryBody.EMIR")

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **reg-reporting-example-extension.xsd**

Schema Checker ERR-022:

- Fixed the copyright message in the fpml-accumulator.xsd file. Previously as part of an xsd:annotation, has now been removed and added as a floating comment on top of the schema, following the same format as the rest of the files in the master view
- Integrated the "Do not delete this orphan..." floating comment into the documentation of the PercentageRule complex type in the master schema, and deleted the original floating comment.
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Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-reg-reporting-product.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

### **fpml-reg-reporting-shared.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-repo.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-reporting.xsd**

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### **fpml-return-swaps.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-riskdef.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-sec-lending.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of `xml:lang="en"` within `xsd:documentation` for all schemas and added the `xml:lang="en"` attribute to the root of all schema documents in the master view

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### **fpml-shared.xsd**

Schema Checker ERR-008:

- Deprecated the xsd:attribute within the Payment complexType, and instead added an element within Payment called PricingStructureReference of type PricingStructureReference
- Deprecated the xsd:attribute within the PaymentCalculationPeriod

Schema Checker ERR-025:

- The boolean fpml-annotation:extensionPoint has been added to AdditionalEvent (fpml-business-events.xsd) to be able to distinguish abstract types that are exceptions to this one rule ("All abstract types must have another type extending them via xsd:extension").
- Deprecated "PaymentRule" element (fpml-shared.xsd) after decision made in AWG 12/12/24. To bring the removal of PaymentRule from the view altogether to the Standards Committee in the next meeting.

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### **fpml-standard.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **fpml-transparency-processes.xsd**

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### **fpml-valuation.xsd**

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### **fpml-valuation-reporting.xsd**

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### **fpml-variance-swaps.xsd**

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### **fpml-volatility-swaps.xsd**

Schema Checker ERR-023: All documentation must be in english. Removed all instances of xml:lang="en" within xsd:documentation for all schemas and added the xml:lang="en" attribute to the root of all schema documents in the master view

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### **xmldsig-core-schema.xsd**

None.

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