

# FpML 5.4 Last Call Working Draft 2012-09-21

## Schema changes compared to FpML 5.3 Working Draft 2012-08-10

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

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

Revision [9366](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 12 12:58:25 2012 UTC* (2 hours, 5 minutes ago) by *iyermakova*

File length: 81898 byte(s)

Diff to [previous 9297](#)

1. Removed Commodity related orphan types (as per FpML Comm WG agreement):

- CommodityBusinessCalendarTime complex type
  - TimeZone complex type
- 

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

None.

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

Revision [9380](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 14 13:42:40 2012 UTC* (4 hours ago) by *llynhiavu*

File length: 64133 byte(s)

Diff to [previous 9297](#)

cleaned up/deleted old comments

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

None.

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

None.

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## **fpml-com.xsd**

Revision [9370](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 13 19:06:43 2012 UTC* (2 minutes, 55 seconds ago) by *iyermakova*

File length: 241445 byte(s)

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Removed the following Commodity proposals:

- Commodity Floating Strike Option Proposal
- Heat Rate Option Proposal

Rationale: The group needs more time to evaluate the proposals

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Revision [9369](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 12 15:00:08 2012 UTC* (4 hours, 57 minutes ago) by *iyermakova*

File length: 243253 byte(s)

Diff to [previous 9365](#)

1. Added documentation to the following elements:

- "pricingStartDate" within "AveragePriceLeg" complex type
- "loadType" within "ElectricityPhysicalLeg" complex type
- "commodity" within CommodityFinancialOption.model
- "effectiveDate" and "terminationDate" within "CommodityFloatingStrikePrice.model"

2. Added missing attribute "xml:lang="en" to "<xsd:documentation xml:lang="en">

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Revision [9365](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 12 12:56:39 2012 UTC* (7 hours, 1 minute ago) by *iyermakova*

File length: 241065 byte(s)

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Commodity WG approved the following support:

1. pricingStartDate within CommodityForward -> AveragePriceLeg (to clarify the start date for the parametric pricing date representation)
2. Commodity Floating Strike Option:
  - 2.1. added CommodityFloatingStrikePrice.model as a choice to CommodityStrikePrice.model within CommodityFinancialOption.model (a conventional or floating strike price model can be picked)
  - 2.2. added new FloatingStrikePrice complex type that extends FloatingLegCalculation with a new "commodity" component
3. Heat Rate Option:
  - 3.1. required changes as for CommodityFloatingStrikePrice.
  - 3.2. commodity/multiplier is utilized to hold Heat Rate factor
4. Spread Option
  - 4.1 cardinality of "commodity" elements is 1 to 2 (the spread between the two commodities) within CommodityFinancialOption.model
5. loadType indicator within ElectricityPhysicalLeg to summarize the settlementPeriods for reporting purposes.

Note: loadType is a required element in Transparency view and therefore is non-backward compatible with FpML 5-3 REC  
6. added default="<http://www.fpml.org/coding-scheme/commodity-oil-product-grade>") within CommodityProductGrade to standardize Oil Grade values

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

None.

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

None.

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

None.

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

None.

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

Revision [9371](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Thu Sep 13 19:08:37 2012 UTC* (2 minutes, 43 seconds ago) by *iymakova*  
File length: 103043 byte(s)  
Diff to [previous 9333](#)  
Updated build to "3" for the 5-4 LCWD publication.

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Revision [9333](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Aug 21 20:07:27 2012 UTC* (3 weeks, 1 day ago) by *llynhavu*  
File length: 103043 byte(s)  
Diff to [previous 9328](#)  
Removed obsolete comments (per CC action item)

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

Revision [9367](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Wed Sep 12 13:59:27 2012 UTC* (28 hours, 57 minutes ago) by *iymakova*

File length: 167124 byte(s)

Diff to [previous 9344](#)

FpML Comm WG approved the following addition/changes:

1. Added a new "LoadTypeEnum" (values:Base, Peak, OffPeak, Custom) - a summary of the full description of the settlement periods with respect to the region.
2. Within "BullionTypeEnum"
  - Added a new value "Rhodium" - Quality as per the Good Delivery Rules for Rhodium.
  - Deprecated an existing value "RhodiumSponge" in favor of "Rhodium" - Rationale:RhodiumSponge is a powder form of Rhodium.

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Revision [9344](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 30 19:44:33 2012 UTC* (13 days, 23 hours ago) by *llynhiavu*

File length: 165449 byte(s)

Diff to [previous 9330](#)

added Buffer value to CollateralValueAllocationEnum (per BPWG decision 2012-08-17)lsoc part 22

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Revision [9330](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:11:08 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 165287 byte(s)

Diff to [previous 9246](#)

- canonical ordering in alphabetical order

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

None.

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## **fpml-fx.xsd**

None.

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## **fpml-generic.xsd**

Revision [9360](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 6 14:38:20 2012 UTC* (7 days, 4 hours ago) by *BrianLynn*

File length: 29551 byte(s)

Diff to [previous 9327](#)

add day count fraction per rptwg Thursday Aug 30

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Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 29114 byte(s)

Diff to [previous 9150](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 135034 byte(s)

Diff to [previous 9203](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

None.

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

None.

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

Revision [9331](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 19:58:23 2012 UTC* (3 weeks, 1 day ago) by *mkoli*

File length: 46782 byte(s)

Diff to [previous 9327](#)

cleaned schema/fpml-msg.xsd - removed comments

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Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 47388 byte(s)

Diff to [previous 9008](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

None

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

None.

## **fpml-reconciliation.xsd**

None.

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

Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 4572 byte(s)

Diff to [previous 9239](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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## **fpml-reporting.xsd**

Revision [9332](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 19:59:52 2012 UTC* (3 weeks, 1 day ago) by *mkoli*

File length: 35959 byte(s)

Diff to [previous 9327](#)

cleaned schema/fpml-reporting.xsd- removed comments

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Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 36392 byte(s)

Diff to [previous 9203](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

None.

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## **fpml-riskdef.xsd**

Revision [9327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 40379 byte(s)

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- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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## **fpml-shared.xsd**

Revision [9329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:09:07 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 251664 byte(s)

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- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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## **fpml-standard.xsd**

Revision [9329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:09:07 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 4289 byte(s)

Diff to [previous 9150](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

Revision [9329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:09:07 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 3759 byte(s)

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- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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## **fpml-valuation.xsd**

Revision [9329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:09:07 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 20801 byte(s)

Diff to [previous 9025](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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

Revision [9329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 21 17:09:07 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 12811 byte(s)

Diff to [previous 9008](#)

- canonical ordering in FpML - simpleType, complexType, group (all in alphabetical order)

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**fpml-variance-swaps.xsd**

None.

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**xmldsig-core-schema.xsd**

None.

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