# FpML 5.4 Last Call Working Draft  2012-09-28

## 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
```

---

## 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.
```

---

## fpml-business-events.xsd

Revision **9405** - (view) (download) - [select for diffs]
Modified *Fri Sep 21 18:04:06 2012 UTC* (3 days, 5 hours ago) by *llynhiavu*
File length: 64403 byte(s)
Diff to previous 9390
```
cleaned up of inline comments: deprecated (replacementTradeId,
originatingTradeId) in favor of the (replacementTradeIdentifier,
originatingTradeIdentifier) sequence
```

---

Revision **9390** - (view) (download) - [select for diffs]
Modified *Mon Sep 17 20:26:03 2012 UTC* (7 days, 3 hours ago) by *BrianLynn*
File length: 64165 byte(s)
Diff to previous 9380

```
accumulated fixes for LCWD
- accountType from BPWG
- update cardinality of notional changes in post-trade events to
unbounded
- allow USIs for strategy components to be included in a message
- include buyer/seller party references in generic product
```

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
```

## fpml-cd.xsd

```
None.
```

## fpml-collateral-processes.xsd

```
None.
```

## fpml-com.xsd

Revision **9429** - (view) (download) - [select for diffs]
Modified *Mon Sep 24 20:03:15 2012 UTC* (3 hours, 35 minutes ago) by *iyermakova*
File length: 244579 byte(s)
Diff to previous 9425
```
1. Transparency View -> Within FloatingLegCalculation, made
pricingDates - optional
2. Within CommodityOptionFeatures.model - terminationDated - added
annotations.
```

Revision **9425** - (view) (download) - [select for diffs]
Modified *Mon Sep 24 16:43:42 2012 UTC* (6 hours, 54 minutes ago) by *iyermakova*
File length: 244417 byte(s)
Diff to previous 9370
```
1. Added support for Commodity Floating Strike Price
1.1. Group commodity features into 'CommodityOptionFeatures.model'
- existing 'CommodityAsian.model'
- existing (re-factored out of 'CommodityAsian.model') and made
optional 'effectiveDate'
- new optional element 'terminationDate' - 'Specifies the termination
date of the Commodity Option Transaction.  In some confirmations this
will be indicated as the second date in "Option Term" or "Term"'
1.2. Within 'CommodityFinancialOption.model', added a new
'CommodityFloatingStrikePrice.model' as a choice the existing
'CommodityStrikePrice.model'
```

```
1.3. Created new group 'CommodityFloatingStrikePrice.model' - 'The
different options for specifying the average strike price per unit.
These options are to specify a single average strike price per unit or
to specify a schedule of average strike prices'
- a choice of new elements 'floatingStrikePricePerUnit' and
'floatingStrikePricePerUnitSchedule'.
2. Added Transparency View scripts:
2.1. to 'FloatingStrikePrice'->'commodity'
2.2. to 'CommodityFloatingStrikePrice.model'
```

---

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)

Diff to previous 9369

```
Removed the following Commodity proposals:
- Commodity Floating Strike Option Proposal
- Heat Rate Option Proposal
Rationale: The group needs more time to evaluate the proposals
```

---

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">
```

---

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)

Diff to previous 9297

```
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
```

---

## fpml-confirmation-processes.xsd

```
None.
```

---

## fpml-correlation-swaps.xsd

```
None.
```

---

## fpml-credit-event-notification.xsd

```
None.
```

---

## fpml-dividend-swaps.xsd

```
None.
```

---

## fpml-doc.xsd

Revision **9423** - (view) (download) - [select for diffs]
Modified *Sun Sep 23 22:29:19 2012 UTC* (25 hours, 10 minutes ago) by *BrianLynn*
File length: 105493 byte(s)
Diff to previous 9401
```
cleanup on strategy component identifier schema change
```

---

Revision **9401** - (view) (download) - [select for diffs]
Modified *Thu Sep 20 22:10:11 2012 UTC* (4 days, 1 hour ago) by *BrianLynn*
File length: 105920 byte(s)
Diff to previous 9390
```
fixes from rpt/fx wg meeting of today
- changes to party refs in transparency view for reporting party
determination
- changes for strategy USI product linkage
```

---

Revision **9390** - (view) (download) - [select for diffs]
Modified *Mon Sep 17 20:26:03 2012 UTC* (7 days, 3 hours ago) by *BrianLynn*

File length: 104585 byte(s)

Diff to previous 9371

```
accumulated fixes for LCWD
- accountType from BPWG
- update cardinality of notional changes in post-trade events to
unbounded
- allow USIs for strategy components to be included in a message
- include buyer/seller party references in generic product
```

---

Revision **9371** - (view) (download) - [select for diffs]

Modified *Thu Sep 13 19:08:37 2012 UTC* (2 minutes, 43 seconds ago) by *iyermakova*

File length: 103043 byte(s)

Diff to previous 9333

```
Updated build to "3" for the 5-4 LCWD publication.
```

---

Revision **9333** - (view) (download) - [select for diffs]

Modified *Tue Aug 21 20:07:27 2012 UTC* (3 weeks, 1 day ago) by *llynhiavu*

File length: 103043 byte(s)

Diff to previous 9328

```
Removed obsolete comments (per CC action item)
```

---

## fpml-enum.xsd

Revision **9404** - (view) (download) - [select for diffs]

Modified *Fri Sep 21 16:55:56 2012 UTC* (3 days, 6 hours ago) by *llynhiavu*

File length: 167473 byte(s)

Diff to previous 9367

```
CollateralValueAllocationEnum = Buffer - updated annotation per BPWG
decision 2012-09-14
```

---

Revision **9367** - (view) (download) - [select for diffs]

Modified *Wed Sep 12 13:59:27 2012 UTC* (28 hours, 57 minutes ago) by *iyermakova*

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.
```

---

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
```

---

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
```

---

## fpml-eq-shared.xsd

```
None.
```

---

## fpml-fx.xsd

Revision **9409** - (view) (download) - [select for diffs]
Modified *Fri Sep 21 19:26:35 2012 UTC* (3 days, 4 hours ago) by *BrianLynn*
File length: 57974 byte(s)
Diff to previous 9386
```
fx transparency view changes to support RP determination
support for multiple USIs for strategies
```

---

Revision **9386** - (view) (download) - [select for diffs]
Modified *Mon Sep 17 19:09:44 2012 UTC* (20 minutes, 14 seconds ago) by *iyermakova*
File length: 57505 byte(s)
Diff to previous 9008
```
1. In order to support Part 43, Appendix A, page 23, FX WG agreed to
add
fxSingleLeg/nonDeliverableSettlement/settlementCurrency and
/fxOption/cashSettlement/settlementCurrency in Transparency View:
1.1. Within TV -> fpml-fx.xsd -> "FxCoreDetails.model, allowed element
"nonDeliverableSettlement" ofType "FxCashSettlement" to appear in TV
1.2. Within TV -> fpml-fx.xsd -> "FxOption", allowed element
"cashSettlement" ofType "FxCashSettlement" to appear in TV
1.3. Within TV -> fpml-shared.xsd -> "SettlementCurrency" - removed
apearance of "fixing" element in the in Transparency View.
Note: This is not a backward compatible change with respect to the TV.
However, "SettlementCurrency" was an orphan type in TV up
The change affects the following products in TV: fxSingleLeg, fxSwap
and fxOption.
```

---

## fpml-generic.xsd

Revision **9390** - (view) (download) - [select for diffs]
Modified *Mon Sep 17 20:26:03 2012 UTC* (7 days, 3 hours ago) by *BrianLynn*
File length: 29435 byte(s)
Diff to previous 9360

```
accumulated fixes for LCWD
- accountType from BPWG
- update cardinality of notional changes in post-trade events to
unbounded
- allow USIs for strategy components to be included in a message
- include buyer/seller party references in generic product
```

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
```

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)
```

## 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)
```

## fpml-main.xsd

```
None.
```

## fpml-mktenv.xsd

```
None.
```

## 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
```

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)
```

## fpml-option-shared.xsd

Revision **9401** - (view) (download) - [select for diffs]
Modified *Thu Sep 20 22:10:11 2012 UTC* (4 days, 1 hour ago) by *BrianLynn*
File length: 51952 byte(s)
Diff to previous 9203
```
fixes from rpt/fx wg meeting of today
- changes to party refs in transparency view for reporting party
determination
- changes for strategy USI product linkage
```

## fpml-pretrade-processes.xsd

None.

## fpml-reconciliation.xsd

```
None.
```

## 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)
```

## 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
```

Revision **9327** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*
File length: 36392 byte(s)
Diff to <u>previous 9203</u>
```
- canonical ordering in FpML - simpleType, complexType, group (all in
alphabetical order)
```

---

## fpml-return-swaps.xsd

```
None.
```

---

## fpml-riskdef.xsd

Revision **9327** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Tue Aug 21 13:55:33 2012 UTC* (3 weeks, 2 days ago) by *iyermakova*
File length: 40379 byte(s)
Diff to <u>previous 9008</u>
```
- canonical ordering in FpML - simpleType, complexType, group (all in
alphabetical order)
```

---

## fpml-shared.xsd

Revision **9424** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Mon Sep 24 13:53:15 2012 UTC* (9 hours, 49 minutes ago) by *BrianLynn*
File length: 250424 byte(s)
Diff to <u>previous 9406</u>
```
tweak annotation on payment
```

---

Revision **9406** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Fri Sep 21 18:14:31 2012 UTC* (3 days, 5 hours ago) by *llynhiavu*
File length: 250220 byte(s)
Diff to <u>previous 9401</u>
```
cleaned up/deleted old comments
```

---

Revision **9401** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Thu Sep 20 22:10:11 2012 UTC* (4 days, 1 hour ago) by *BrianLynn*
File length: 251455 byte(s)
Diff to <u>previous 9390</u>
```
fixes from rpt/fx wg meeting of today
- changes to party refs in transparency view for reporting party
determination
- changes for strategy USI product linkage
```

---

Revision **9390** - (<u>view</u>) (<u>download</u>) - <u>[select for diffs]</u>
Modified *Mon Sep 17 20:26:03 2012 UTC* (7 days, 3 hours ago) by *BrianLynn*

File length: 251551 byte(s)

Diff to previous 9386

```
accumulated fixes for LCWD
- accountType from BPWG
- update cardinality of notional changes in post-trade events to
unbounded
- allow USIs for strategy components to be included in a message
- include buyer/seller party references in generic product
```

---

Revision **9386** - (view) (download) - [select for diffs]

Modified *Mon Sep 17 19:09:44 2012 UTC* (21 minutes, 14 seconds ago) by *iyermakova*

File length: 251769 byte(s)

Diff to previous 9329

```
1. In order to support Part 43, Appendix A, page 23, FX WG agreed to
add
fxSingleLeg/nonDeliverableSettlement/settlementCurrency and
/fxOption/cashSettlement/settlementCurrency in Transparency View:
1.1. Within TV -> fpml-fx.xsd -> "FxCoreDetails.model, allowed element
"nonDeliverableSettlement" ofType "FxCashSettlement" to appear in TV
1.2. Within TV -> fpml-fx.xsd -> "FxOption", allowed element
"cashSettlement" ofType "FxCashSettlement" to appear in TV
1.3. Within TV -> fpml-shared.xsd -> "SettlementCurrency" - removed
apearance of "fixing" element in the in Transparency View.
Note: This is not a backward compatible change with respect to the TV.
However, "SettlementCurrency" was an orphan type in TV up
The change affects the following products in TV: fxSingleLeg, fxSwap
and fxOption.
```

---

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)

Diff to previous 9269

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

---

## 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)
```

---

## 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)
Diff to previous 9109
```
- canonical ordering in FpML - simpleType, complexType, group (all in
alphabetical order)
```

---

## 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)
```

---

## 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)
```

---

## fpml-variance-swaps.xsd

```
None.
```

---

## xmldsig-core-schema.xsd

```
None.
```

---