

FpML 5.7 Trial Recommendation 2014-06-04

Schema changes compared to FpML 5.7 Last Call Working Draft (build# 3) 2014-05-02

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 [11245](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 15:49:46 2014 UTC* (4 days, 8 hours ago) by *jbarcelo*

File length: 96530 byte(s)

Diff to [previous 11174](#)

Removed Orphans for Legal View

fpml-bond-option.xsd

None.

fpml-business-events.xsd

Revision [11250](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 08:59:54 2014 UTC* (30 minutes, 54 seconds ago) by *llynhiavu*

File length: 97142 byte(s)

Diff to [previous 11248](#)

Corrected orderIdentifier in the tradeHeader/originatingPackage (to match representation in packageHeader) (moved types)

Clean up

Revision [11248](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 18:21:29 2014 UTC* (3 days, 15 hours ago) by *BrianLynn*

File length: 98755 byte(s)

Diff to [previous 11246](#)

changes per BPWG 2014-05-23 - LCH requests to modify trade package, change to order ID requested by BNPP

Revision [11246](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 17:00:42 2014 UTC* (3 days, 16 hours ago) by *BrianLynn*

File length: 97961 byte(s)

Diff to [previous 11242](#)

updates to package representation per bpwg 2014-05-23

- add packageType to originalPackage in tradeHeader, move type
 - package in credit limit messages
 - add example of original package
 - fix values in examples
-

Revision [11242](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 13:02:08 2014 UTC* (32 minutes, 35 seconds ago) by *iyermakova*

File length: 98525 byte(s)

Diff to [previous 11218](#)

Removed "fpml-com.xsd" from being included in fpml-business-events.xsd sub-scheme.

It is not needed there.

Revision [11218](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Apr 25 13:40:38 2014 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 98518 byte(s)

Diff to [previous 11175](#)

Clean-up:

- Removed an orphan type "PackageType" from transparency and recordkeeping views
-

fpml-cd.xsd

Revision [11219](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Apr 25 13:43:54 2014 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 106575 byte(s)

Diff to [previous 11157](#)

Clean-up:

- removed white spaces in the fixedSettlement and partialCashSettlement's annotations
-

fpml-clearing-processes.xsd

None.

fpml-collateral-processes.xsd

None.

fpml-com.xsd

Revision [11262](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 17:45:55 2014 UTC* (6 hours, 35 minutes ago) by *iyermakova*

File length: 321182 byte(s)

Diff to [previous 11232](#)

Renamed "CommodityFixedInterestCalculation" complex type used in the new Commodity Performance Swap. Rationale: to be consistent with the element naming

Revision [11232](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 9 16:16:03 2014 UTC* (13 days, 21 hours ago) by *iyermakova*

File length: 321160 byte(s)

Diff to [previous 11223](#)

Modification for the new Commodity Performance Swap:

1. Commodity Interest Calculation:

1.1. Within `fpml-com.xsd` -> `CommodityInterestLeg`: renamed commodity 'interestCalculation' with 'commodityFixedInterestCalculation'.

Rationale: to provide mechanize for including other method of interest calculation (e.g. compounding) in the future. In the future this part would be converted into a substitution group with the 'commodityInterestCalculation' as a head of a substitution group. It will be substituted by the 'commodityFixedInterestCalculation' element for fixed interest calculation of the return swap and by other methods of interest calculations, e.g. compounding interest calculation and floating interest calculation.

1. Commodity Return Calculation:

1.1. Within `fpml-com.xsd` -> `CommodityReturnLeg`: renamed 'returnCalculation' to 'commodityReturnCalculation'. Rationale: to have consistent naming with the commodity interest calculation on the commodity interest leg.

1.2. Within `fpml-com.xsd` -> `CommodityReturnCalculation`: removed element 'simpleReturnOnNotional' instead added element 'formula' of type 'commodityReturnSwapCalculationFormula' which defines the value of the known commodity return calculation formula as 'simple' or 'compound'.

1.3. Within `fpml-enum.xsd`: added 'commodityReturnSwapCalculationFormula' which defines (and provides detailed description of) the value of the known commodity return calculation formula as 'simple' or 'compound'

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 [11257](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 10:58:52 2014 UTC* (13 hours, 23 minutes ago) by *jbarcelo*

File length: 119377 byte(s)

Diff to [previous 11250](#)

Removed Approval for Transparency View (put back the view script that removes the types)

Revision [11250](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 08:59:54 2014 UTC* (31 minutes, 31 seconds ago) by *llynhiavu*

File length: 119317 byte(s)

Diff to [previous 11246](#)

Corrected orderIdentifier in the tradeHeader/originatingPackage (to match representation in packageHeader) (moved types)
Clean up

Revision [11246](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 17:00:42 2014 UTC* (3 days, 16 hours ago) by *BrianLynn*

File length: 118589 byte(s)

Diff to [previous 11245](#)

updates to package representation per bpwg 2014-05-23
- add packageType to originalPackage in tradeHeader, move type
- package in credit limit messages
- add example of original package
- fix values in examples

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Modified *Fri May 23 15:49:46 2014 UTC* (3 days, 17 hours ago) by *jbarcelo*

File length: 118156 byte(s)

Diff to [previous 11236](#)

Removed Orphans for Legal View

Revision [11236](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 9 18:15:46 2014 UTC* (13 days, 19 hours ago) by *iyermakova*

File length: 114610 byte(s)

Diff to [previous 11177](#)

Updated the build number to '4' for 5-7-4-TR-1 publication

fpml-enum.xsd

Revision [11245](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 15:49:46 2014 UTC* (3 days, 17 hours ago) by *jbarcelo*

File length: 215628 byte(s)

Diff to [previous 11232](#)

Removed Orphans for Legal View

Revision [11232](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 9 16:16:03 2014 UTC* (13 days, 21 hours ago) by *iyermakova*

File length: 210436 byte(s)

Diff to [previous 11069](#)

Modification for the new Commodity Performance Swap:

1. Commodity Interest Calculation:

1.1. Within `fpml-com.xsd` -> `CommodityInterestLeg`: renamed commodity 'interestCalculation' with 'commodityFixedInterestCalculation'.

Rationale: to provide mechanize for including other method of interest calculation (e.g. compounding) in the future. In the future this part would be converted into a substitution group with the

'commodityInterestCalculation' as a head of a substitution group. It will be substituted by the 'commodityFixedInterestCalculation' element for fixed interest calculation of the return swap and by other methods of interest calculations, e.g. compounding interest calculation and floating interest calculation.

1. Commodity Return Calculation:

1.1. Within `fpml-com-xsd` -> `CommodityReturnLeg`: renamed 'returnCalculation' to 'commodityReturnCalculation'. Rationale: to have consistent naming with the commodity interest calculation on the commodity interest leg.

1.2. Within `fpml-com-xsd` -> `CommodityReturnCalculation`: removed element 'simpleReturnOnNotional' instead added element 'formula' of type 'commodityReturnSwapCalculationFormula' which defines the value of the known commodity return calculation formula as 'simple' or 'compound'.

1.3. Within `fpml-enum.xsd`: added

'commodityReturnSwapCalculationFormula' which defines (and provides detailed description of) the value of the known commodity return calculation formula as 'simple' or 'compound'

fpml-eq-shared.xsd

None.

fpml-eqd.xsd

None.

fpml-fx.xsd

Revision [11220](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Apr 25 13:46:13 2014 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 91359 byte(s)

Diff to [previous 11068](#)

Clear-up:

re-ordered types in alphabetical order

fpml-generic.xsd

Revision [11221](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Apr 25 13:46:43 2014 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 27997 byte(s)

Diff to [previous 10897](#)

Clear-up:

re-ordered types in alphabetical order

fpml-ird.xsd

None.

fpml-legal.xsd

Revision [11264](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 19:14:25 2014 UTC* (5 hours, 9 minutes ago) by *llynhiavu*

File length: 41060 byte(s)

Diff to [previous 11259](#)

Removed SubstitutionDate orphan type as it is not supported by any Paragraph 13 provision in the 2013 version of the SCSA.

Revision [11259](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 15:46:16 2014 UTC* (3 minutes, 48 seconds ago) by *llynhiavu*

File length: 41633 byte(s)

Diff to [previous 11245](#)

Remove default coding schemes for notation/scale/debt
(creditRatingNotationScheme/creditRatingScaleScheme/debtTypeScheme)

Revision [11245](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 15:49:46 2014 UTC* (3 days, 17 hours ago) by *jbarcelo*

File length: 41847 byte(s)

Diff to [previous 11189](#)

Removed Orphans for Legal View

fpml-main.xsd

None.

fpml-mktenv.xsd

None.

fpml-msg.xsd

None.

fpml-option-shared.xsd

None.

fpml-pretrade-processes.xsd

Revision [11246](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 17:00:42 2014 UTC* (3 days, 16 hours ago) by *BrianLynn*

File length: 17094 byte(s)

Diff to [previous 11154](#)

updates to package representation per bpwg 2014-05-23

- add packageType to originalPackage in tradeHeader, move type
 - package in credit limit messages
 - add example of original package
 - fix values in examples
-

fpml-reconciliation.xsd

None.

fpml-recordkeeping-processes.xsd

None.

fpml-reporting.xsd

None.

fpml-return-swaps.xsd

None.

fpml-riskdef.xsd

None.

fpml-shared.xsd

Revision [11245](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 23 15:49:46 2014 UTC* (3 days, 17 hours ago) by *jbarcelo*

File length: 299114 byte(s)

Diff to [previous 11222](#)

Removed Orphans for Legal View

fpml-standard.xsd

None.

fpml-transparency-processes.xsd

None.

fpml-valuation.xsd

None.

fpml-valuation-reporting.xsd

None.

fpml-variance-swaps.xsd

xmldsig-core-schema.xsd

None.
