

# FpML 5.1 Recommendation 2011-03-03

## Schema changes compared to FpML 5.1 Trial Recommendation 2011-01-14

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-5-1.xsd**

None .

---

### **fpml-asset-5-1.xsd**

None .

---

### **fpml-bond-option-5-1.xsd**

None .

---

### **fpml-business-events-5-1.xsd**

None .

---

### **fpml-cd-5-1.xsd**

Revision [7767](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 11 10:15:06 2011 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 90816 byte(s)

Diff to [previous 7763](#)

Annotation of `scheduledTerminationDate` element has been updated  
<http://www.fpml.org/issues/view.php?id=1040>

---

Revision [7763](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 10 18:03:27 2011 UTC* (2 weeks, 5 days ago) by *mgratacos*

File length: 90848 byte(s)

Diff to [previous 7614](#)

Removed `ScheduledTerminationDate` type since it was an orphan  
<http://www.fpml.org/issues/view.php?id=1038>

---

## **fpml-collateral-processes-5-1.xsd**

Revision [7703](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 10 21:48:36 2011 UTC* (7 weeks ago) by *llynhiavu*

File length: 82057 byte(s)

Diff to [previous 7648](#)

added annotations

---

## **fpml-com-5-1.xsd**

None .

---

## **fpml-confirmation-processes-5-1.xsd**

Revision [7759](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 10 16:13:59 2011 UTC* (2 weeks, 5 days ago) by *mgratacos*

File length: 18397 byte(s)

Diff to [previous 7638](#)

Added annotations for confirmationStatus message

<http://www.fpml.org/issues/view.php?id=1036>

---

## **fpml-correlation-swaps-5-1.xsd**

None .

---

## **fpml-credit-event-notification-5-1.xsd**

None .

---

## **fpml-dividend-swaps-5-1.xsd**

None .

---

## **fpml-doc-5-1.xsd**

Revision [7762](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 10 17:05:37 2011 UTC* (2 weeks, 5 days ago) by *llynhiavu*

File length: 45598 byte(s)

Diff to [previous 7753](#)

Updated actualBuild to 6 for 5.1 REC

---

Revision [7753](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Feb 9 15:39:44 2011 UTC* (2 weeks, 6 days ago) by *llynhiavu*

File length: 45598 byte(s)

Diff to [previous 7687](#)

Deleted originatingEvent from the tradeHeader, deleted OriginatingEvent type, deleted originatingEventScheme as agreed by the BPWG Feb 4, 2011. Also reverted the PositionStatusInfo.model to use the original PositionOriginEnum (prior to refactoring).

The originating event element/type/scheme will be reintroduced in FpML 5.2 when the BPWG reaches an agreement on the location of the originatingEvent element.

---

### **fpml-enum-5-1.xsd**

Revision [7753](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Feb 9 15:39:44 2011 UTC* (2 weeks, 6 days ago) by *llynhiavu*

File length: 125958 byte(s)

Diff to [previous 7636](#)

Deleted originatingEvent from the tradeHeader, deleted OriginatingEvent type, deleted originatingEventScheme as agreed by the BPWG Feb 4, 2011. Also reverted the PositionStatusInfo.model to use the original PositionOriginEnum (prior to refactoring).

The originating event element/type/scheme will be reintroduced in FpML 5.2 when the BPWG reaches an agreement on the location of the originatingEvent element.

---

### **fpml-5-1-eq-shared.xsd**

None.

---

### **fpml-eqd-5-1.xsd**

None.

---

### **fpml-fx-5-1.xsd**

Revision [7802](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Feb 26 00:01:37 2011 UTC* (3 days, 19 hours ago) by *iyermakova*

File length: 49679 byte(s)

Diff to [previous 7775](#)

1. Within FxOption complex type, renamed element nonDeliverableSettlement to cashSettlement. Rationale: FX options can be cash-settled without being non-deliverable.
2. Renamed NonDeliverableSettlement complex type back to FxCashSettlement.

---

Revision [7775](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 14 21:13:06 2011 UTC* (2 weeks ago) by *iyermakova*

File length: 49357 byte(s)

Diff to [previous 7623](#)

1. Corrected annotation for business day calendar as per issue

<http://www.fpml.org/issues/view.php?id=1020>

1.1. FxAvarageRateOption" "->"fixingTime"-"The time at which the spot currency exchange rate will be observed. It is specified as a time in a business day calendar location, e.g. 11:00am London time."

2. Removed all floating comments
- 

### **fpml-generic-5-1.xsd**

None.

---

### **fpml-ird-5-1.xsd**

None.

---

### **fpml-main-5-1.xsd**

None.

---

### **fpml-mktenv-5-1.xsd**

None.

---

### **fpml-msg-5-1.xsd**

None.

---

### **fpml-option-shared-5-1.xsd**

None.

---

### **fpml-pretrade-processes-5-1.xsd**

None.

---

### **fpml-reconciliation-5-1.xsd**

None.

---

### **fpml-reporting-5-1.xsd**

Revision [7753](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Feb 9 15:39:44 2011 UTC* (2 weeks, 6 days ago) by *llynhiavu*

File length: 32816 byte(s)

Diff to [previous 7627](#)

Deleted originatingEvent from the tradeHeader, deleted OriginatingEvent type, deleted originatingEventScheme as agreed by the BPWG Feb 4, 2011. Also reverted the PositionStatusInfo.model to use the original PositionOriginEnum (prior to refactoring).

The originating event element/type/scheme will be reintroduced in FpML 5.2 when the BPWG reaches an agreement on the location of the originatingEvent element.

---

### **fpml-return-swaps-5-1.xsd**

None.

---

### **fpml-riskdef-5-1.xsd**

Revision [7740](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 19 15:29:14 2011 UTC* (5 weeks, 6 days ago) by *mgratacos*

File length: 40145 byte(s)

Diff to [previous 7614](#)

The element partialDerivativeReference within WeightedPartialDerivative is now of type PricingParameterDerivativeReference instead of PricingStructureReference <http://www.fpml.org/issues/view.php?id=1008>

---

### **fpml-shared-5-1.xsd**

Revision [7803](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Feb 26 02:08:05 2011 UTC* (3 days, 17 hours ago) by *iyermakova*

File length: 206174 byte(s)

Diff to [previous 7773](#)

The following changes has been agreed by the FX Working Group and the Coordination Committee - see issue

<http://www.fpml.org/issues/view.php?id=1039>

1. Within FxCashSettlement complex type made "fixing" element optional, permitting an omission in cases where detailed fixing information is not available at the time of message creation. The Rationale: the Confirmation View that is used for confirmations is also used now for clearings (pre-confirmation) hence the potential missing fixing information. In case of the confirmation, the "fixing" component must be present.

2. Within FxFixing complex type, made element "fixingDate" optional permitting an omission in cases where it is not possible to identify a single, discrete fixing date at trade inception. It was also noted that, in the case of American options, it would be a range of fixing dates a feature this not supported by the current model.

---

Revision [7773](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 14 20:59:24 2011 UTC* (2 weeks ago) by *iyermakova*

File length: 205615 byte(s)

Diff to [previous 7627](#)

1. Updated annotations for "business day calendar" -

(<http://www.fpml.org/issues/view.php?id=1020>)

1.1. "BusinessCenters"- "A type for defining business day calendar used in determining whether a day is a business day or not. A list of business day calendar locations may be ordered in the document alphabetically based on business day calendar location code. An FpML document containing an unordered business day calendar location list is still regarded as a conformant document."

2. "BusinessCenter"- "A code identifying a business day calendar location. A business day calendar location is drawn from the list identified by the business day calendar location scheme."

1.3. "BusinessCentersOrReference.model" ->"businessCentersReference" - "A pointer style reference to a set of business day calendar defined elsewhere in the document. This set is used to determine whether a particular day is a business day or not."

1.4. "BusinessCentersReference"- "pointer style reference to a set of business day calendar defined elsewhere in the document."

1.5. "BusinessCenterTime"- "A type for defining a time with respect to a business day calendar location. For example, 11:00am London time."

1.6. "FxSpotRateSource"->"fixingTime"- "The time at which the spot currency exchange rate will be observed. It is specified as a time in a business day calendar location, e.g. 11:00am London time."

2. Removed floating comments

---

**fpml-valuation-5-1.xsd**

None .

---

**fpml-variance-swaps-5-1.xsd**

None .

---

**xmldsig-core-schema.xsd**

None .

---