

# FpML 5.7 Recommendation 2014-07-08

## Schema changes compared to FpML 5.7 Trial Recommendation (build# 4) Recommendation 2014-06-06

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

None.

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### fpml-bond-option.xsd

None.

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### fpml-business-events.xsd

Revision [11292](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 13 19:18:08 2014 UTC* (4 days, 21 hours ago) by *llynhiavu*

File length: 97217 byte(s)

Diff to [previous 11287](#)

fixed type name: from packageHeader to PackageHeader

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Revision [11287](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 9 20:32:41 2014 UTC* (8 days, 19 hours ago) by *llynhiavu*

File length: 97217 byte(s)

Diff to [previous 11250](#)

- Enhanced the packageHeader to include the ability to specify the execution venue at the package level. (Within the packageHeader, added an extensible packageInformation to capture additional package information e.g., relatedParty)

- renamed TradePackageHeader type for the packageHeader to PackageHeader.

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### fpml-cd.xsd

None.

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

None.

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

None.

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## **fpml-com.xsd**

Revision [11278](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jun 2 13:55:27 2014 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 323757 byte(s)

Diff to [previous 11262](#)

1. Adjusted new CommodityPerformanceSwap model in transparency view:

1.1. Within 'CommodityInterestLeg' complex type:

- made 'notionalAmount' element required
- removed 'notionalAmountReference' and 'CommodityNotionalAmountReference' complex type. References are not supported for TV

1.2. Within 'CommodityFixedInterestCalculation' complex type made the following elements required:

- 'fixedRate'
- 'dayCountFraction'

1.3. Within 'CommodityPerformanceSwapBase' complex type:

- made 'terminationDate' element required
- made 'commodityPerformanceSwapLeg' element required

1.4. Within 'CommodityReturnCalculation' complex type

- made 'formula' element required

1.5. Within 'CommodityReturnLeg' complex type

- made notionalAmount element required
- removed 'notionalAmountReference' and 'CommodityNotionalAmountReference' complex type. References are not supported for TV

- made 'commodityReturnCalculation' element required

1.6. Within 'CommodityVarianceLeg' complex type

- made 'notionalAmount' element required
- removed 'notionalAmountReference' and 'CommodityNotionalAmountReference' complex type. References are not supported for TV

- made 'varianceStrikePrice' element required

- made 'volatilityStrikePrice' element required

- made 'varianceCalculation' element required

1.7. Within 'CommodityVarianceCalculation' complex type

- made 'annualizationFactor' element required
- made 'nAdjustment' element required

2. Non-backward compatible adjustment of an existing CommodityOption product model in transparency view. Rationale: This is a fix. Strike Price is required information in the transparency view. The change has been approved by the Coordination WG on June 02:

2.1. Within CommodityFinancialOption.model

- made a choice of CommodityStrikePrice and CommodityFloatingStrikePrice.model required

Note: errata page would be updated in the previous versions

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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

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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'

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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 [11316](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 23 10:28:03 2014 UTC* (26 seconds ago) by *llynhiavu*

File length: 123841 byte(s)

Diff to [previous 11314](#)

Legal view: removed orphan type OrderId

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Revision [11314](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 23 10:21:00 2014 UTC* (2 minutes, 14 seconds ago) by *llynhiavu*

File length: 123749 byte(s)

Diff to [previous 11304](#)

Legal view: removed orphan types PackageType and OrderIdentifier

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Revision [11304](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 20 13:43:42 2014 UTC* (2 days, 20 hours ago) by *llynhiavu*

File length: 123565 byte(s)

Diff to [previous 11303](#)

Reapplied earlier changes: Added fields to  
package/packageHeader/packageInformation

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Revision [11304](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 20 13:43:42 2014 UTC* (6 hours, 22 minutes ago) by *llynhiavu*

File length: 123565 byte(s)

Diff to [previous 11303](#)

Reapplied earlier changes: Added fields to  
package/packageHeader/packageInformation

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Revision [11303](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 20 13:39:13 2014 UTC* (6 hours, 27 minutes ago) by *llynhiavu*

File length: 120667 byte(s)

Diff to [previous 11294](#)

reverted to earlier version to correct IDE wrapping

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Revision [11294](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Jun 17 14:59:26 2014 UTC* (25 hours, 30 minutes ago) by *llynhiavu*

File length: 123916 byte(s)

Diff to [previous 11293](#)

Within PartyTradeInformation

Deprecate unit - This element is deprecated in favor of  
relatedBusinessUnit

Deprecate reportingRole - This element is deprecated in favor of the reportingRole within reportingRegime  
trader - updated the annotation in favor of using the relatedPerson structure.

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Revision [11293](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 16 16:44:33 2014 UTC* (47 hours, 45 minutes ago) by *llynhiavu*

File length: 123626 byte(s)

Diff to [previous 11290](#)

added fields to package/packageHeader/packageInformation

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Revision [11290](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jun 12 14:44:18 2014 UTC* (6 days, 1 hour ago) by *iyermakova*

File length: 120377 byte(s)

Diff to [previous 11287](#)

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

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Revision [11287](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 9 20:32:41 2014 UTC* (8 days, 19 hours ago) by *llynhiavu*

File length: 120377 byte(s)

Diff to [previous 11257](#)

- Enhanced the packageHeader to include the ability to specify the execution venue at the package level. (Within the packageHeader, added an extensible packageInformation to capture additional package information e.g., relatedParty)
- renamed TradePackageHeader type for the packageHeader to PackageHeader.

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## **fpml-enum.xsd**

Revision [11312](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 23 10:12:28 2014 UTC* (9 minutes, 8 seconds ago) by *llynhiavu*

File length: 216028 byte(s)

Diff to [previous 11305](#)

simpleType UpdateTypeEnum - type is exclusive to transparency and reporting but only used in reporting view. Removed from transparency view.

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Revision [11305](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 20 15:36:34 2014 UTC* (2 days, 8 hours ago) by *iyermakova*

File length: 216071 byte(s)

Diff to [previous 11245](#)

Added support for Renewable Energy Certificate Transactions. (The change was agreed on June-20-2014 Comm WG meeting)

- within "EnvironmentalProductTypeEnum" type added a new value "RenewableEnergyCertificate" - "For US Renewable Energy Certificate Transactions: A Renewable Energy Certificate ("REC") represents the environmental, social and other non-power qualities of generation of 1 megawatt-hour (MWh) of electricity from an eligible renewable energy resource."

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

Modified *Fri May 23 15:49:46 2014 UTC* (4 weeks, 2 days ago) by *jbarcelo*

File length: 215628 byte(s)

Diff to [previous 11232](#)

Removed Orphans for Legal View

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

Modified *Fri May 9 16:16:03 2014 UTC* (6 weeks, 2 days 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'

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

None.

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## **fpml-eqd.xsd**

None.

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## **fpml-fx.xsd**

None.

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## **fpml-generic.xsd**

None.

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

None.

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

Revision [11297](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jun 18 15:54:05 2014 UTC* (35 minutes, 52 seconds ago) by *llynhiavu*

File length: 41423 byte(s)

Diff to [previous 11296](#)

removed comment

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Revision [11296](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jun 18 15:51:18 2014 UTC* (38 minutes, 39 seconds ago) by *llynhiavu*

File length: 41521 byte(s)

Diff to [previous 11264](#)

reordered types, made coding schemes mandatory without default for credit rating scale, notation and debt type. adjusted examples accordingly.

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

None.

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

None.

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

None.

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

None.

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

Revision [11301](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jun 19 16:44:22 2014 UTC* (2 minutes, 2 seconds ago) by *llynhiavu*

File length: 17158 byte(s)

Diff to [previous 11246](#)

fix to CreditLimitResponse - added missing PartiesAndAccounts.model  
referenced by onBehalfOf

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

None.

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

None.

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

None.

---

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

None.

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

None.

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

Revision [11313](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jun 23 10:19:45 2014 UTC* (2 minutes, 58 seconds ago) by *llynhiavu*

File length: 299206 byte(s)

Diff to [previous 11245](#)

Legal view: removed orphan type Rate

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

None.

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

None.

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## **fpml-valuation.xsd**

None .

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

None .

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

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

None .

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