FpML 5.7 Recommendation (build#6) 2014-08-26

Schema changes compared to FpML 5.7 Recommendation (build# 5) 2014-07-08

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

```
None.
```

fpml-bond-option.xsd

```
None.
```

fpml-business-events.xsd

Revision **11371** - (view) (download) - [select for diffs]
Modified *Wed Aug 20 11:21:54 2014 UTC* (57 seconds ago) by *llynhiavu*
File length: 97296 byte(s)
Diff to previous 11359
```
Enhancement to the optionExercise structure to support straddles. This
provides the ability for someone exercising a straddle to specify
whether they want to exercise the pay side or the receiver side. (BPWG
proposal agreed by the Standards Committee 2014-08-11 for
implementation as erratum in 5.6 REC (republication) and 5.7 REC
(republication).

Implementation: In the OptionExercise type, an optional exerciseSide
element has been added. The exerciseSide element refers to a new
exerciseSideEnum enumeration with values Call, Put, Payer and Receiver.
```

fpml-cd.xsd

```
None.
```

fpml-clearing-processes.xsd

```
None.
```

fpml-collateral-processes.xsd

```
None.
```

fpml-com.xsd

```
None.
```

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 **11361** - (view) (download) - [select for diffs]
Modified *Tue Aug 19 17:37:53 2014 UTC* (25 minutes, 50 seconds ago) by *iyermakova*
File length: 123841 byte(s)
Diff to previous 11359
```
Increased the build number to 6 for FpML-5-7-6-REC-2 publication
```

fpml-enum.xsd

Revision **11374** - (view) (download) - [select for diffs]
Modified *Wed Aug 20 19:21:09 2014 UTC* (11 minutes, 11 seconds ago) by *llynhiavu*
File length: 217487 byte(s)
Diff to previous 11371
```
Correction to the new ExerciseSideEnum to extend the PutCallEnum
```

Revision **11371** - (view) (download) - [select for diffs]
Modified *Wed Aug 20 11:21:54 2014 UTC* (74 seconds ago) by *llynhiavu*
File length: 216680 byte(s)
Diff to previous 11359

Enhancement to the optionExercise structure to support straddles. This provides the ability for someone exercising a straddle to specify whether they want to exercise the pay side or the receiver side. (BPWG proposal agreed by the Standards Committee 2014-08-11 for implementation as erratum in 5.6 REC (republication) and 5.7 REC (republication).

Implementation: In the OptionExercise type, an optional exerciseSide element has been added. The exerciseSide element refers to a new exerciseSideEnum enumeration with values Call, Put, Payer and Receiver.

---

fpml-eq-shared.xsd

None.

---

fpml-eqd.xsd

None.

---

fpml-fx.xsd

None.

---

fpml-generic.xsd

None.

---

fpml-ird.xsd

None.

---

fpml-legal.xsd

None.

---

fpml-main.xsd

None.

---

fpml-mktenv.xsd

None.

---

fpml-msg.xsd

None.

fpml-option-shared.xsd

None.

fpml-pretrade-processes.xsd

None.

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
None.

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.
```