FpML 5.1 Last Call Working Draft 2010-12-15

Schema changes compared to FpML 5.1 Working Draft 2010-11-15

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

Revision **7613** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:17:49 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 2477 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-asset-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 77958 byte(s)
Diff to previous 7504
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-bond-option-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 5219 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-business-events-5-1.xsd

Revision **7627** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 27125 byte(s)
Diff to previous 7614

```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 26186 byte(s)
Diff to previous 7547
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-cd-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 91071 byte(s)
Diff to previous 7442
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-collateral-processes-5-1.xsd

Revision **7648** - (view) (download) - [select for diffs]
Modified *Wed Dec 15 12:53:06 2010 UTC* (26 hours, 41 minutes ago) by *llynhiavu*
File length: 61517 byte(s)
Diff to previous 7647
```
misc cleanup: streamlined scheme names and attributes, typo fixes and
reordering of types in alphabetical order.
```

Revision **7647** - (view) (download) - [select for diffs]
Modified *Tue Dec 14 19:17:15 2010 UTC* (44 hours, 17 minutes ago) by *llynhiavu*
File length: 61801 byte(s)
Diff to previous 7614
```
misc refactoring/cleanup
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 62800 byte(s)
Diff to previous 7552
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-com-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 147860 byte(s)
Diff to previous 7323
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-confirmation-processes-5-1.xsd

Revision **7638** - (view) (download) - [select for diffs]
Modified *Tue Dec 14 14:17:29 2010 UTC* (2 days, 1 hour ago) by *llynhiavu*
File length: 17470 byte(s)
Diff to previous 7627
```
- removed -code from ClearingStatusScheme URI
- reordered RequestExecution/Retracted in alphabetical order
```

Revision **7627** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 17634 byte(s)
Diff to previous 7614
```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 17779 byte(s)
Diff to previous 7560
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-correlation-swaps-5-1.xsd

Revision **7614** - ([view]) ([download]) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 3139 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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

Revision **7614** - ([view]) ([download]) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 9448 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-dividend-swaps-5-1.xsd

Revision **7614** - ([view]) ([download]) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 6147 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-doc-5-1.xsd

Revision **7637** - ([view]) ([download]) - [select for diffs]
Modified *Tue Dec 14 14:14:49 2010 UTC* (2 days, 1 hour ago) by *llynhiavu*
File length: 46142 byte(s)
Diff to previous 7627
```
removed -code from OriginatingEventScheme URI
```

Revision **7627** - ([view]) ([download]) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 46147 byte(s)
Diff to previous 7614
```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
```

```
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 45925 byte(s)
Diff to previous 7553
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-enum-5-1.xsd

Revision **7636** - (view) (download) - [select for diffs]
Modified *Tue Dec 14 14:12:18 2010 UTC* (2 days, 1 hour ago) by *llynhiavu*
File length: 124327 byte(s)
Diff to previous 7627
```
added collateral enumerations (moved out from collateral xsd)
- InterestCalculationTypeEnum
- InterestMethodEnum
```

Revision **7627** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 123600 byte(s)
Diff to previous 7614
```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 125231 byte(s)
Diff to previous 7579
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-4-3-eq-shared.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 92970 byte(s)
Diff to previous 7440
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-eqd-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 25340 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-fx-5-1.xsd

Revision **7623** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 16:20:37 2010 UTC* (2 days, 23 hours ago) by *iyermakova*
File length: 56828 byte(s)
Diff to previous 7615
```
As part of FX Refactoring Work:
- Added new type FxAverageRateObservation that instantiates dates and
averageRateWeightingFactor with a collection rate - Added new
FxRateObservation.model that combines reusable rateObservation of type
FxAverageRateObservation and rateObservationQuoteBasis of type
StrikeQuoteBasisEnum.
- Within FxAsianFeature, FxRateObservation.model is
produced either as an independent representation of a series of
observation dates, or to supplement the parametric observationSchedule
with a collection of observed rates.
```

Revision **7615** - (view) (download) - [select for diffs]
Modified *Mon Dec 6 13:49:26 2010 UTC* (10 days, 1 hour ago) by *iyermakova*
File length: 55664 byte(s)
Diff to previous 7614
```
As part of FX Product Refactoring work,
Within FXBarrierFeature complex type, Moved
elements observationStartDate and observationEndDate in side an
optional xsd:sequence. Made observationStartDate required and
observationEndDate optional. This eliminates the second if statement in
the rule fx-14.
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*

File length: 55615 byte(s)

Diff to [previous 7578](#)

```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-generic-5-1.xsd

```
None.
```

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fpml-ird-5-1.xsd

Revision **7542** - ([view](#)) ([download](#)) - [[select for diffs]](#)

Modified *Tue Nov 2 13:12:37 2010 UTC* (9 days, 5 hours ago) by *iyermakova*

File length: 114269 byte(s)

Diff to [previous 7404](#)

```
Sync with trunk/ folder (4.9)
Corrected Typo in annotation of settlementCurrency - (for details see
issue http://www.fpml.org/issues/view.php?id=1024)
```

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fpml-main-5-1.xsd

Revision **7614** - ([view](#)) ([download](#)) - [[select for diffs]](#)

Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*

File length: 4465 byte(s)

Diff to [previous 7496](#)

```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-mktenv-5-1.xsd

Revision **7614** - ([view](#)) ([download](#)) - [[select for diffs]](#)

Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*

File length: 22333 byte(s)

Diff to [previous 7316](#)

```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-msg-5-1.xsd

Revision **7627** - ([view](#)) ([download](#)) - [[select for diffs]](#)

Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*

File length: 24590 byte(s)

Diff to previous 7614

```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 23684 byte(s)

Diff to previous 7316

```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-option-shared-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 45135 byte(s)

Diff to previous 7499

```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-pretrade-processes-5-1.xsd

Revision **7629** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:55:43 2010 UTC* (2 days, 18 hours ago) by *llynhiavu*
File length: 3134 byte(s)

Diff to previous 7614

```
Reverted PlaceOrder and PlaceOrderRetracted to their original 5.0/5.1
WD2 state. (They were temporarily used in a draft implementation of
option exercise/expiry.)
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 3234 byte(s)

Diff to previous 7546

```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-reconciliation-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 53694 byte(s)
Diff to previous 7481
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-reporting-5-1.xsd

Revision **7627** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 32814 byte(s)
Diff to previous 7614
```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 32816 byte(s)
Diff to previous 7479
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-return-swaps-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 1997 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

fpml-riskdef-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 40135 byte(s)
Diff to previous 7443
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-shared-5-1.xsd

Revision **7627** - (view) (download) - [select for diffs]
Modified *Mon Dec 13 20:24:58 2010 UTC* (2 days, 19 hours ago) by *llynhiavu*
File length: 208065 byte(s)
Diff to previous 7614
```
Misc changes part of BPWG implementation of Clearing Status
Notification/De-clear & Option Expiry/Exercise:
- refactoring of OptionExercise (added physicalSettlement)
- RequestClearing is now based on new CorrectableRequestMessageMediated
(up to 2 onBehalfOf)
- added requestExecution / requestExecutionRetracted messages
- added clearingStatusScheme
- added OriginatingEvent in tradeHeader (uses default
originatingEventScheme)
- created a new originatingEventScheme that replaces PositionOriginEnum
enumeration that was used in the positionReport
- fixed view annotation for ExerciseProcedureOption
```

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 207966 byte(s)
Diff to previous 7546
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-valuation-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 16276 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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fpml-variance-swaps-5-1.xsd

Revision **7614** - (view) (download) - [select for diffs]
Modified *Thu Dec 2 16:23:11 2010 UTC* (13 days, 23 hours ago) by *mgratacos*
File length: 7028 byte(s)
Diff to previous 7316
```
Added Revision variable to automatically update the revision number in
the schema.
```

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xmldsig-core-schema.xsd

```
None.
```