

# FpML 5.12 Recommendation (build#4) 2021-09-20

## Schema changes compared to FpML 5.12 Trial Recommendation (build#3) 2021-07-15

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:

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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**

None.

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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**

None

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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**

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Revision [14449](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 19 19:49:46 2021 UTC* (11 days, 19 hours ago) by *iyermakova*

File length: 172861 byte(s)

Diff to [previous 14340](#)

Updated the build to 4 for publication 5-12-4-REC-1

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Revision [14502](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 7 16:29:35 2021 UTC* (54 minutes, 7 seconds ago) by *iyermakova*

File length: 289851 byte(s)

Diff to [previous 14350](#)

Removed floating comments

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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-fx-accruals.xsd**

None.

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### **fpml-fx-targets.xsd**

None.

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### **fpml-generic.xsd**

None.

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

Revision [14502](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 7 16:29:35 2021 UTC* (55 minutes, 17 seconds ago) by *iyermakova*

File length: 200385 byte(s)

Diff to [previous 14450](#)

Removed floating comments

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Revision [14450](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 19 19:52:44 2021 UTC* (11 days, 19 hours ago) by *iyermakova*

File length: 200842 byte(s)

Diff to [previous 14364](#)

Within the MidMarketValuationMethod complex type, change the maxOccur for element cashSettlementCurrency to 2 (maxOccurs="2"). Rationale: the expectation per the 2021 Defs language is that in a situation of a cross-currency transaction could have two specified cash settlement currencies. The schema doc annotation already makes reference to the possibility of there being more than one.

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

None.

---

## **fpml-loan.xsd**

Revision [14484](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 3 06:36:52 2021 UTC* (5 minutes, 51 seconds ago) by *mgratacos*

File length: 305316 byte(s)

Diff to [previous 14479](#)

Removed the FloatingRateLoanIndex complex type since it was not used by any element. It was an orphan type.

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Revision [14479](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 2 06:41:50 2021 UTC* (24 hours ago) by *mgratacos*

File length: 305731 byte(s)

Diff to [previous 14457](#)

Removed FloatingRateIndexLoan.model since it was not used by any type. It was an orphan model group.

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Revision [14457](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Aug 23 16:15:19 2021 UTC* (7 days, 23 hours ago) by *mgratacos*

File length: 306393 byte(s)

Diff to [previous 14346](#)

Removed default="<http://www.fpml.org/coding-scheme/loan-covenant-obligation-metric-type>" from metricType element.

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Revision [14346](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jul 6 18:08:21 2021 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 306469 byte(s)

Diff to [previous 14329](#)

Made Period.model optional within the LoanFloatingRateOption complex type.

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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**

None.

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**fpml-public-reporting-product.xsd**

None.

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**fpml-reconciliation.xsd**

None.

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**fpml-recordkeeping-processes.xsd**

None.

---

**reg-reporting-example-extension.xsd**

None.

---

**fpml-reg-reporting-product.xsd**

None.

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**fpml-reg-reporting-shared.xsd**

None.

---

**fpml-repo.xsd**

None.

---

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

None.

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

None.

---

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

None.

---

### **fpml-sec-lending.xsd**

None.

---

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

Revision **14502** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 7 16:29:35 2021 UTC* (56 minutes, 44 seconds ago) by *iyermakova*

File length: 407857 byte(s)

Diff to [previous 14488](#)

Removed floating comments

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Revision **14488** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 3 15:40:03 2021 UTC* (4 days, 1 hour ago) by *iyermakova*

File length: 408485 byte(s)

Diff to [previous 14487](#)

Updated annotation on the second instance of the fallbackRate effectiveDate

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Revision **14435** - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 17 17:59:28 2021 UTC* (13 days, 22 hours ago) by *iyermakova*

File length: 407341 byte(s)

Diff to [previous 14371](#)

- Added the ISDA benchmark scheme URI

(<http://www.fpml.org/coding-scheme/benchmark-rate>) as a default URI value within the "BenchmarkRate" complex type definition within the fpml-shared-4-2.xsd file. This coding scheme is currently used for the elements agreedDiscountRate and cashCollateralInterestRate. The URI was not included in

the previous TR (build 10), because the coding scheme name and values were still under discussion.

- Made the scheme attribute benchmarkRateScheme mandatory within the "BenchmarkRate" complex type, which is consistent with the existence of a default URI.

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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**

None.

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### **fpml-volatility-swaps.xsd**

None.

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

None.

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