FpML 5.2 Recommendation 2012-02-17

Schema changes compared to FpML 5.2 Recommendation 2011-11-22

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

None.

fpml-cd.xsd

None.

fpml-collateral-processes.xsd

None.

fpml-com.xsd

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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

Revision **8798** - (view) (download) - [select for diffs]
Modified *Fri Feb 10 17:59:40 2012 UTC* (53 minutes, 20 seconds ago) by *iyermakova*
File length: 56741 byte(s)
Diff to previous 8779
```
Updated for publication of 5-2-6-REC-2
```

Revision **8779** - (view) (download) - [select for diffs]
Modified *Tue Feb 7 22:37:19 2012 UTC* (2 days, 20 hours ago) by *iyermakova*
File length: 56741 byte(s)
Diff to previous 8734
```
As Per the Standards Committee approval on January 26 2012, the
following changes were implemented:
1. Added the ability to specify more than one Notional on a single
Allocation:
- Within 'Allocation' complex type, the cardinality of the element
'allocatedNotional' has been changed to 1..2.
```

Rationale: Needed for proper representation of certain multi-leg or
multi-notional products.
2.Added the ability to specify a relevant party, such as Clearing
Broker, at the Allocation level:
- Within, AllocationContent.model group added a new optional element
'relatedParty' of RelatedParty type.
Rationale: to allow for the ability to specify any relevant parties at
the allocation level. This requires for any clearing flows in which
the determination of certain entities, such as Clearing Broker, are
handled outside of the CCP and are submitted directly by the client.

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fpml-enum.xsd

Revision **8812** - (view) (download) - [select for diffs]
Modified *Mon Feb 13 19:03:08 2012 UTC* (5 minutes, 22 seconds ago) by *iyermakova*
File length: 124755 byte(s)
Diff to previous 8734
As per the Standards Committee approval on February 13, the following
Incompatible changes compared to FpML 5.2 Recommendation (Build 5) in
Reporting View have been made:
- Within FxTenorPeriodEnum, renamed 'Day after tomorrow' to
'TomorrowNext' and 'Day after spot' to 'SpotNext'. Rationale: corrected
the values to bring them in line with both AWG and FX market
conventions.

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fpml-eq-shared.xsd

None.

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fpml-eqd.xsd

None.

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fpml-fx.xsd

Revision **8811** - (view) (download) - [select for diffs]
Modified *Mon Feb 13 19:02:03 2012 UTC* (5 minutes, 53 seconds ago) by *iyermakova*
File length: 55622 byte(s)
Diff to previous 8734
As per the Standards Committee approval on February 13, the following
Incompatible changes compared to FpML 5.2 Recommendation (Build 5) in
Reporting View have been made:

- Within within FxCoreDetails.model (fxSingleLeg and fxSwap), replaced an existing optional element tenorPeriod of type TenorPeriod with a new FxTenor.model (choice of tenorName and tenorPeriod) of similar business content. Rationale: the proposed structure would make the representation of the tenor period consistent across all FX products implemented in FpML 5.3.
- Replaced TenorPeriod complex type with FxTenor.model (choice of tenorName and tenorPeriod)

fpml-generic.xsd

None.

fpml-ird.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.

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fpml-reporting.xsd

None.

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fpml-return-swaps.xsd

None.

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fpml-riskdef.xsd

None.

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fpml-shared.xsd

None.

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fpml-standard.xsd

None.

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fpml-valuation.xsd

None.

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fpml-variance-swaps.xsd

None.

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xmldsig-core-schema.xsd

None.