FpML 4.2 Last Call Working Draft 2006-03-15

Schema changes compared to FpML 4.2 Working Draft 2005-02-15

Information extracted from Subversion.

- **All subschema files have been sorted using xsl script to keep consistency. In addition to this, the following changes have been made:**

fpml-asset-4-2.xsd

Revision **517** - (view) (download) - [select for diffs]
Modified *Fri Mar 3 19:31:38 2006 UTC* (7 days, 3 hours ago) by *mgratacos*
File length: 47158 byte(s)
Diff to previous 257

```
-Added BasketId and BasketName types from fpml-cd-4-2.xsd
-Added xsd:choice between basketId and basketName from
BasketReferenceInformation to a new group called BasketIdentifier.model
-Basket type references this new BasketIdentifier.model
-Added basketCurrency element.
```

fpml-cashflow-matching-4-2.xsd
None.

fpml-cd-4-2.xsd

Revision **516** - (view) (download) - [select for diffs]
Modified *Fri Mar 3 19:01:54 2006 UTC* (7 days, 4 hours ago) by *mgratacos*
File length: 80706 byte(s)
Diff to previous 512

```
-Moved BasketId and BasketName types to fpml-asset-4-2.xsd
-Moved xsd:choice between basketId and basketName within
BasketReferenceInformation to a new group called BasketIdentifier.model
and moved the group to fpml-asset-4-2.xsd.
-BasketReferenceInformation type references now this new
BasketIdentifier.model
```

Revision **512** - (view) (download) - [select for diffs]
Modified *Wed Mar 1 20:13:30 2006 UTC* (9 days, 3 hours ago) by *mgratacos*
File length: 81792 byte(s)
Diff to previous 417

```
PayerReceiver.model was not being used but could be:

<xsd:complexType name="InitialPayment"> //fpml-cd-4-2.xsd
<xsd:complexType name="IndependentAmount">     //fpml-doc-4-2.xsd
<xsd:complexType name="PrePayment">    //fpml-eqd-4-2.xsd
<xsd:complexType name="QuotablePayment">       //fpml-pretrade-4-2.xsd

This types now use PayerReceiver.model
```

fpml-doc-4-2.xsd

Revision **512** - (view) (download) - [select for diffs]
Modified *Wed Mar 1 20:13:30 2006 UTC* (9 days, 3 hours ago) by *mgratacos*
File length: 40341 byte(s)
Diff to previous 446
```
PayerReceiver.model was not being used but could be:

<xsd:complexType name="InitialPayment"> //fpml-cd-4-2.xsd
<xsd:complexType name="IndependentAmount">      //fpml-doc-4-2.xsd
<xsd:complexType name="PrePayment">     //fpml-eqd-4-2.xsd
<xsd:complexType name="QuotablePayment">        //fpml-pretrade-4-2.xsd

This types now use PayerReceiver.model
```

fpml-enum-4-2.xsd
None.

fpml-4-2-eq-shared.xsd
None.

fpml-eqd-4-2.xsd

Revision **512** - (view) (download) - [select for diffs]
Modified *Wed Mar 1 20:13:30 2006 UTC* (9 days, 3 hours ago) by *mgratacos*
File length: 34078 byte(s)
Diff to previous 241
```
PayerReceiver.model was not being used but could be:

<xsd:complexType name="InitialPayment"> //fpml-cd-4-2.xsd
<xsd:complexType name="IndependentAmount">      //fpml-doc-4-2.xsd
<xsd:complexType name="PrePayment">     //fpml-eqd-4-2.xsd
<xsd:complexType name="QuotablePayment">        //fpml-pretrade-4-2.xsd

This types now use PayerReceiver.model
```
fpml-eqs-4-2.xsd
The fpml-eqs-4-2.xsd file has been renamed **fpml-return-swaps-4-2.xsd**. See below for list of changes to fpml-return-swaps subschema.

fpml-fx-4-2.xsd
None.

fpml-ird-4-2.xsd
None.

fpml-main-4-2.xsd
None.

fpml-mktenv-4-2.xsd
None.

fpml-msg-4-2.xsd
None.

fpml-posttrade-4-2.xsd
None.

fpml-pretrade-4-2.xsd

Revision **512** - (view) (download) - [select for diffs]
Modified *Wed Mar 1 20:13:30 2006 UTC* (9 days, 3 hours ago) by *mgratacos*
File length: 5056 byte(s)
Diff to previous 205
```
PayerReceiver.model was not being used but could be:

<xsd:complexType name="InitialPayment"> //fpml-cd-4-2.xsd
<xsd:complexType name="IndependentAmount">      //fpml-doc-4-2.xsd
<xsd:complexType name="PrePayment">     //fpml-eqd-4-2.xsd
<xsd:complexType name="QuotablePayment">        //fpml-pretrade-4-2.xsd

This types now use PayerReceiver.model
```

fpml-reporting-4-2.xsd
None.

fpml-return-swaps-4-2.xsd
None.

fpml-riskdef-4-2.xsd
None.

fpml-shared-4-2.xsd

Revision **523** - (view) (download) - [select for diffs]
Modified *Wed Mar 8 19:18:13 2006 UTC* (2 days, 4 hours ago) by *mgratacos*
File length: 130492 byte(s)
Diff to previous 514
```
Updated contractualSupplementScheme URI version number since we added
values to the scheme.
```

Revision **514** - (view) (download) - [select for diffs]
Modified *Wed Mar 1 20:46:38 2006 UTC* (9 days, 2 hours ago) by *mgratacos*
File length: 130492 byte(s)
Diff to previous 488

```
Changed version number of business center scheme URI to 4-0
```

fpml-tradeexec-4-2.xsd
None.

fpml-valuation-4-2.xsd

Revision **525** - (view) (download) - [select for diffs]
Modified *Wed Mar 8 20:59:11 2006 UTC* (2 days, 2 hours ago) by *mgratacos*
File length: 19292 byte(s)
Diff to previous 487

```
Removed PositionConstituent.model since it was not used within the
schema. The model was probably part of a draft but its use was replaced
by TradeOrTradeReference.model
```

fpml-valuation-base-4-2.xsd

Revision **536** - (view) (download) - [select for diffs]
Modified *Wed Mar 15 12:34:49 2006 UTC* (20 minutes, 59 seconds ago) by *mgratacos*
File length: 8868 byte(s)
Diff to previous 474

```
Updated default URI of the assetMeasureScheme attribute. The version of
the asset measure scheme to 5-0 since the scheme had a typo in one of
the entries. One of the coding scheme values was 'SparpeRatio'. It
should be 'SharpeRatio'.
```