

FpML 4.6 Trial Recommendation 2009-08-10

Schema changes compared to FpML 4.6 Last Call Working Draft 2009-06-29

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:

fpml-allocation-4-6.xsd

None.

fpml-asset-4-6.xsd

None.

fpml-bond-option-4-6.xsd

None.

fpml-cd-4-6.xsd

None.

fpml-com-4-6.xsd

Revision [6259](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jul 24 12:49:06 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 136967 byte(s)

Diff to [previous 6165](#)

As per feedback from the coordination Committee, the following changes has been made:

- option element within AbsoluteTolerance renamed to optionOwnerPartyReference.
- renamed electingParty to electingPartyReference within electricityPhysicalLeg/deliveryConditions for consistency.
- dayOfWeek element within PricingDays.model updated to be of type DayOfWeekEnum.
- supplyStartTime and supplyEndTime elements within the gas physical leg changed to be of type PrevaillaingTime rather than BusinessCenterTime.
- Optional totalPhysicalQuantity element added to electricity physical leg.

- applicable element added to systemFirm and unitFirm within the electricity physical leg to prevent empty elements (in line with the rest of the schema) and system element changed to be optional.

Revision [6165](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 2 14:13:01 2009 UTC* (5 weeks, 4 days ago) by *iyermakova*

File length: 135536 byte(s)

Diff to [previous 6131](#)

1. Refactored the way the commodity physical quantity is referenced
 - 1.1. Created an An abstract base class for physical quantity types CommodityPhysicalQuantityBase that holds an "id" attribute.
 - 1.2. CommodityPhysicalQuantityBase is extended by ElectricityPhysicalQuantity, CoalPhysicalQuantity or ElectricityPhysicalQuantity.
 - 1.3. Replaced the existig "quantityReference" or "quantityScheduleReference" group model with quantityReference element which will reference CommodityPhysicalQuantityBase.
 - 1.4. Remove the existig "quantityReference" or "quantityScheduleReference" group model.
 2. Within CommodityPricingDates, the "lag" element was move up a level to enable it to be used with settlementPeriods or settlementPeriodsSchedule.
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fpml-confirmation-4-6.xsd

None.

fpml-contract-notification-4-6.xsd

None.

fpml-correlation-swaps-4-6.xsd

None.

fpml-credit-event-notification-4-6.xsd

None.

fpml-dividend-swaps-4-6.xsd

None.

fpml-doc-4-6.xsd

Revision [6286](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Aug 10 15:55:00 2009 UTC* (54 minutes, 32 seconds ago) by *iyermakova*

File length: 73821 byte(s)

Diff to [previous 6179](#)

- Updated to build 5 (for 4-6-5-TR-1)

fpml-enum-4-6.xsd

Revision [6261](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jul 24 13:09:22 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 116081 byte(s)

Diff to [previous 6183](#)

- Within Settlement PeriodDurationEnum added a new value "2Hours" for "two-hourly duration applies"

- Made existing WeeklyRollConventionEnum a union of DayOfTheWeekEnum (without "TBILL" value) and "TBILL" value.

fpml-4-6-eq-shared.xsd

Revision [6279](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 5 20:42:59 2009 UTC* (4 days, 20 hours ago) by *iyermakova*

File length: 100873 byte(s)

Diff to [previous 6180](#)

Within ReturnLeg type, reverted to previous content model:

1. Removed "Feature.model", instead

- Added back the element fxFeature OfType FXFeature

- Added element averagingDate OfType AveragingPeriod

fpml-eqd-4-6.xsd

None.

fpml-fx-4-6.xsd

None.

fpml-ird-4-6.xsd

None.

fpml-loan-4-6.xsd

None.

fpml-main-4-6.xsd

None.

fpml-matching-status-4-6.xsd

None.

fpml-mktenv-4-6.xsd

None.

fpml-msg-4-6.xsd

None.

fpml-option-shared-4-6.xsd

Revision [6285](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Aug 10 15:52:50 2009 UTC* (59 minutes, 19 seconds ago) by *iyermakova*

File length: 44908 byte(s)

Diff to [previous 6280](#)

1. Added temporary support for DTCC Proposal on an unordered list of Averaging weights.
 - Within AveragingPeriod component, added avetagingWeight element OfType AverageWeightList as DEPRECATED element and type and both will be removed in the FpML 4-6 Recommendation.
- Resone: To allow more time to phase-out this structure that was added in 4-6-WD-2. Instead, averagingObservations element OfType AveragingObservationList should be used to represent Weights tied to a specific Averaging Date or Averaging Schedule.
-

Revision [6280](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Aug 5 20:57:06 2009 UTC* (4 days, 19 hours ago) by *iyermakova*

File length: 43316 byte(s)

Diff to [previous 6147](#)

1. AveragingPeriod type was remodeled
 - 1.1. Clarified documentation for "schedule" element

1.2. AveragingObservation was replaced with WeightedAveragingObservation complex type to add a choice group to support observation number.

1.3. Within AveragingObservationList complex type made an element averagingObservation OfType WeightedAveragingObservation.

fpml-posttrade-execution-4-6.xsd

None.

fpml-posttrade-negotiation-4-6.xsd

None.

fpml-posttrade-4-6.xsd

None.

fpml-pretrade-4-6.xsd

None.

fpml-reconciliation-4-6.xsd

None.

fpml-reporting-4-6.xsd

None.

fpml-return-swaps-4-6.xsd

None.

fpml-riskdef-4-6.xsd

None.

fpml-shared-4-6.xsd

Revision [6260](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jul 24 13:03:25 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 175207 byte(s)

Diff to [previous 6179](#)

1. Added Commodity Changes:

- Removed OffsetBusinessCenter complex time.
- Instead added OffsetPrevailingTime complex type to be used with startTime and endTime elements within the settlement period.
- Added PrevailingTime complex type to be used with supplyStartTime and supplyEndTime elements within the gas physical leg.
- Added TZLocation to be used in PrevailingTime rather than BusinessCenter

option element within AbsoluteTolerance renamed to optionOwnerPartyReference.

- renamed electingParty to electingPartyReference within electricityPhysicalLeg/deliveryConditions for consistency.
 - dayOfWeek element within PricingDays.model updated to be of type DayOfWeekEnum.
 - supplyStartTime and supplyEndTime elements within the gas physical leg changed to be of type PrevailingTime rather than BusinessCenterTime.
 - Optional totalPhysicalQuantity element added to electricity physical leg.
 - applicable element added to systemFirm and unitFirm within the electricity physical leg to prevent empty elements (in line with the rest of the schema) and system element changed to be optional.
2. Within AveragingDailyTradingVolumeLimit complex type, removed "minOccurs=1" from elements limitationPercentage and limitationPeriod
- by default "minOccurs=1".

fpml-trade-notification-4-6.xsd

None.

fpml-tradeexec-4-6.xsd

None.

fpml-valuation-4-6.xsd

None.

fpml-variance-swaps-4-6.xsd

None.

xmlsig-core-schema.xsd

None.