

FpML 4.7 Working Draft 2009-10-26

Schema changes compared to FpML 4.7 Working Draft 2009-09-23

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-4-7.xsd

None.

fpml-asset-4-7.xsd

Revision [6576](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 17:29:50 2009 UTC* (2 hours, 29 minutes ago) by *iyermakova*

File length: 73003 byte(s)

Diff to [previous 6399](#)

- Within UnderlyingAsset complex type, the type of "currency" element was replaced from "Currency" to "IdentifiedCurrency"
Rational: the dividend payment currency could be the underlier's currency, therefore, the target "currency" element needs to support the id attribute.

fpml-bond-option-4-7.xsd

None.

fpml-cd-4-7.xsd

Revision [6578](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 19:46:48 2009 UTC* (12 minutes, 50 seconds ago) by *iyermakova*

File length: 89235 byte(s)

Diff to [previous 6399](#)

Added support for implied writedown applicability for CDS on CDO.
- Within FloatingAmountEvents complex type, added an option Empty element "impliedWritedown" to indicate support for floating rate payment (pay-as-you-go) event due to implied writedown.

fpml-com-4-7.xsd

Revision [6588](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 27 11:55:50 2009 UTC* (6 hours, 17 minutes ago) by *mgratacos*

File length: 137373 byte(s)

Diff to [previous 6526](#)

Added content to the annotation of CommodityCalculationPeriodsSchedule.
The annotation includes now how the period is defined in case of a period of T (Term).

Revision [6526](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 14 19:59:15 2009 UTC* (2 days ago) by *iyermakova*

File length: 137221 byte(s)

Diff to [previous 6429](#)

- Within CoalProductSource, corrected attribute name from commodityCoalProductSource to commodityCoalProductSourceScheme - <http://www.fpml.org/issues/view.php?id=988>
- Within CoalQualityAdjustments, corrected attribute name from commodityCoalProductTypeScheme to commodityCoalQualityAdjustmentsScheme - <http://www.fpml.org/issues/view.php?id=989>

fpml-confirmation-4-7.xsd

None.

fpml-contract-notification-4-7.xsd

Revision [6510](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Oct 8 15:09:35 2009 UTC* (8 days, 5 hours ago) by *mgratacos*

File length: 23888 byte(s)

Diff to [previous 6304](#)

Corrected declaration of changeEvent element
<http://www.fpml.org/issues/view.php?id=987>

fpml-correlation-swaps-4-7.xsd

None.

fpml-credit-event-notification-4-7.xsd

None.

fpml-dividend-swaps-4-7.xsd

None.

fpml-doc-4-7.xsd

Revision [6582](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 26 20:01:29 2009 UTC* (12 seconds ago) by *iyermakova*

File length: 74576 byte(s)

Diff to [previous 6374](#)

- Updated to build 2 (for 4-7-2-WD-2)

fpml-enum-4-7.xsd

Revision [6508](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 7 17:21:02 2009 UTC* (9 days, 2 hours ago) by *iyermakova*

File length: 122759 byte(s)

Diff to [previous 6399](#)

Within "DividendDateReferenceEnum", removed presiding space in the value "CashSettlePaymentDateIssuerPayment"

fpml-eq-shared-4-7.xsd

None.

fpml-eqd-4-7.xsd

None.

fpml-fx-4-7.xsd

None.

fpml-ird-4-7.xsd

Revision [6590](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 27 12:07:21 2009 UTC* (6 hours, 6 minutes ago) by *mgratacos*

File length: 111403 byte(s)

Diff to [previous 6507](#)

Added content to the annotation of PaymentFrequency. The annotation includes now how the period is defined in case of a period of T (Term).

Revision [6507](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 6 13:33:11 2009 UTC* (10 days, 6 hours ago) by *iyermakova*

File length: 111212 byte(s)

Diff to [previous 6427](#)

IRDWD proposal is to restrict in the `notionalStepSchedule`, to make the `initial-` and `step-Values` non-negative:

1. `fpml-ird-`:

Within "Notional" structure, replaced the element `"notionalStepSchedule's"` type `"AmountSchedule"` with `"NonNegativeAmountSchedule"` to restrict the amount to non negative value.

2. `fpml-shared-`:

2.1 Added new Complex types:

- `"NonNegativeAmountSchedule"` extending `"NonNegativeSchedule"` with an element `"currency"` of type `"Currency"`

- `"NonNegativeSchedule"` with an element `"initialValue"` of type `"NonNegativeDecimal"` and `"step"` of `"NonNegativeStep"`

- `"NonNegativeStep"` extending base class `"StepBase"` with an element `"stepValue"` of type `"NonNegativeDecimal"`

- `"StepBase"` with an element `"stepDate"` of type `"xsd:date"` and an attribute `"id"` of type `"xsd:ID"`

2.2. Within an existing complex type `"Step"`, replaced an element `"stepDate"` of type `"xsd:date"` and an attribute `"id"` of type `"xsd:ID"` with base class `"StepBase"`.

2.3 Added new orphan Complex types for future use:

- `"PositiveAmountSchedule"` extending `"PositiveSchedule"` with an element `"currency"` of type `"Currency"`

- `"PositiveSchedule"` with an element `"initialValue"` of type `"PositiveDecimal"` and `"step"` of `"PositiveStep"`

- `"PositiveStep"` extending base class `"StepBase"` with an element `"stepValue"` of type `"PositiveDecimal"`

fpml-loan-4-7.xsd

None.

fpml-main-4-7.xsd

None.

fpml-matching-status-4-7.xsd

None.

fpml-mktenv-4-7.xsd

None.

fpml-msg-4-7.xsd

None.

fpml-option-shared-4-7.xsd

Revision [6579](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 26 19:48:56 2009 UTC* (13 minutes, 31 seconds ago) by *iyermakova*

File length: 44435 byte(s)

Diff to [previous 6326](#)

Added support for implied writedown applicability for CDS on CDO.

- Within CreditEvent complex type, added an option Empty element "impliedWritedown" to indicate support for implied writedown credit event.

fpml-posttrade-confirmation-4-7.xsd

None.

fpml-posttrade-execution-4-7.xsd

None.

fpml-posttrade-negotiation-4-7.xsd

None.

fpml-posttrade-4-7.xsd

None.

fpml-pretrade-4-7.xsd

None.

fpml-reconciliation-4-7.xsd

None.

fpml-reporting-4-7.xsd

None.

fpml-return-swaps-4-7.xsd

None.

fpml-riskdef-4-7.xsd

None.

fpml-shared-4-7.xsd

Revision [6586](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 27 11:35:21 2009 UTC* (6 hours, 39 minutes ago) by *mgratacos*

File length: 183554 byte(s)

Diff to [previous 6547](#)

Added content to the annotations of CalculationPeriodsFrequency and ResetFrequency. The annotations include now how the period is defined in case of a period of T (Term).

Revision [6547](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 19 19:12:34 2009 UTC* (7 days ago) by *iyermakova*

File length: 183160 byte(s)

Diff to [previous 6527](#)

Sync with FpML 4.6REC

1. Made the type and attribute more generic by renaming

- the type "TZLocation" to "TimezoneLocation"

- the attribute "tzLocationScheme" to "timezoneLocationScheme"

2. Within "PrevailingTime" complex type, "location" element's type has changed from "TZLocation" to "TimezoneLocation"

<http://www.fpml.org/issues/view.php?id=991>

Revision [6527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 14 20:02:43 2009 UTC* (2 days ago) by *iyermakova*

File length: 183142 byte(s)

Diff to [previous 6507](#)

Determination method scheme URL was corrected -

<http://www.fpml.org/issues/view.php?id=992>

Revision [6507](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 6 13:33:11 2009 UTC* (10 days, 6 hours ago) by *iyermakova*

File length: 183134 byte(s)

Diff to [previous 6457](#)

IRDWD proposal is to restrict in the `notionalStepSchedule`, to make the `initial-` and `step-Values` non-negative:

1. `fpml-ird-`:

Within "Notional" structure, replaced the element "notionalStepSchedule's" type "AmountSchedule" with "NonNegativeAmountSchedule" to restrict the amount to non negative value.

2. `fpml-shared-`:

2.1 Added new Complex types:

- "NonNegativeAmountSchedule" extending "NonNegativeSchedule" with an element "currency" of type "Currency"

- "NonNegativeSchedule" with an element "initialValue" of type "NonNegativeDecimal" and "step" of "NonNegativeStep"

- "NonNegativeStep" extending base class "StepBase" with an element "stepValue" of type "NonNegativeDecimal"

- "StepBase" with an element "stepDate" of type "xsd:date" and an attribute "id" of type "xsd:ID"

2.2. Within an existing complex type "Step", replaced an element "stepDate" of type "xsd:date" and an attribute "id" of type "xsd:ID" with base class "StepBase".

2.3 Added new orphan Complex types for future use:

- "PositiveAmountSchedule" extending "PositiveSchedule" with an element "currency" of type "Currency"

- "PositiveSchedule" with an element "initialValue" of type "PositiveDecimal" and "step" of "PositiveStep"

- "PositiveStep" extending base class "StepBase" with an element "stepValue" of type "PositiveDecimal"

fpml-trade-notification-4-7.xsd

None.

fpml-tradeexec-4-7.xsd

None.

fpml-valuation-4-7.xsd

None.

fpml-variance-swaps-4-7.xsd

None .

xmlsig-core-schema.xsd

None .