FpML 4.9 Working Draft 2010-10-14

Schema changes compared to FpML 4.9 Working Draft 2010-07-30

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-4-9.xsd

None.

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fpml-asset-4-9.xsd

Revision **7410** - (view) (download) - [select for diffs]
Modified *Mon Aug 30 20:29:28 2010 UTC* (6 weeks, 1 day ago) by *iyermakova*
File length: 73451 byte(s)
Diff to previous 7398

```
Within ExchangeIdentifier.model, renamed new element
'specifiedExchange' to 'specifiedExchangeId' to be in sync with other
elements' names in the group
```

Revision **7398** - (view) (download) - [select for diffs]
Modified *Fri Aug 27 12:59:58 2010 UTC* (6 weeks, 5 days ago) by *iyermakova*
File length: 73449 byte(s)
Diff to previous 7265

```
To support FAIR VALUE SHARE SWAP, within ExchangeIdentifier.model added
a new element 'specifiedExchange' ofType 'ExchangeId' - 'A short form
unique identifier for a specified exchange. If the element is not
present then the exchange shall be default terms as defined in the MCA;
unless otherwise specified in the Transaction Supplement.'
```

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fpml-bond-option-4-9.xsd

```
None.
```

---

fpml-cd-4-9.xsd

Revision **7458** - (view) (download) - [select for diffs]
Modified *Wed Oct 13 19:01:53 2010 UTC* (88 seconds ago) by *iyermakova*
File length: 90518 byte(s)
Diff to previous 7441

```
Updated annotations for marketFixedRate element (removed references to
Index as this element use to be only relevant to indices before the
advent of SNAC and similar single name standardization efforts.)
```

Revision **7441** - (view) (download) - [select for diffs]
Modified *Fri Sep 24 16:46:39 2010 UTC* (2 weeks, 5 days ago) by *iyermakova*
File length: 90584 byte(s)
Diff to previous 7265

```
To support the "Fixed Settlement" provision for the new CDS Matrix
Recovery Lock Matrix Confirmation:
1. within CashSettlementTerms complex type, added a new optional
element "fixedSettlement" of type "xsd:boolean", used for Recovery Lock
to indicate whether fixed settlement is Applicable or Not Applicable.
```

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fpml-com-4-9.xsd

Revision **7321** - (view) (download) - [select for diffs]
Modified *Tue Jul 27 08:15:56 2010 UTC* (2 months, 2 weeks ago) by *mgratacos*
File length: 147831 byte(s)
Diff to previous 7265

```
Fixed issue http://www.fpml.org/issues/view.php?id=1011
```

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fpml-confirmation-4-9.xsd

```
None.
```

---

fpml-contract-notification-4-9.xsd

```
None.
```

---

fpml-correlation-swaps-4-9.xsd

```
None.
```

---

fpml-credit-event-notification-4-9.xsd

```
None.
```

---

fpml-dividend-swaps-4-9.xsd

```
None.
```

---

fpml-doc-4-9.xsd

Revision **7453** - (view) (download) - [select for diffs]
Modified *Wed Oct 13 17:07:59 2010 UTC* (8 minutes, 46 seconds ago) by *iyermakova*
File length: 74650 byte(s)
Diff to previous 7335

```
build has been changed to "2" for 4-9-2-WD-1
```

---

fpml-enum-4-9.xsd

Revision **7400** - (view) (download) - [select for diffs]
Modified *Fri Aug 27 14:49:47 2010 UTC* (6 weeks, 5 days ago) by *iyermakova*
File length: 125345 byte(s)
Diff to previous 7265

```
To support FAIR VALUE SHARE SWAP, within 'DividendDateReferenceEnum'
added a new value 'ExDividendPaymentDate' - 'If "Dividend Payment
Date(s)" is specified in the Transaction Supplement as "Ex-dividend
Payment Date", then the Dividend Payment Date in respect of a Dividend
Amount shall be the number of Currency Business Days as provided in the
Transaction Supplement following the day on which the Shares commence
trading ‘ex’ on the Exchange.'
```

---

fpml-eq-shared-4-9.xsd

Revision **7439** - (view) (download) - [select for diffs]
Modified *Fri Sep 24 15:20:19 2010 UTC* (2 weeks, 5 days ago) by *iyermakova*
File length: 104571 byte(s)
Diff to previous 7401

```
To support of Fair Value Swap:
The annotation (see below) were added to “ExchangeIdentifier.model”.
The annotation would explain the usage of the new field(s) which were
added in support of FVS.

This is the definition for specifiedExchange:
"In order for a contract to be considered a ‘Designated Contract’, the
Related Exchange that the contract is traded on must also be a
Specified Exchange (i.e. the Related Exchange specified for the
underlier contract must be either Eurex, Euronext, MEFF, or IDEM or an
exchange specified in the Transaction Supplement, in order for the
contract to qualify as a Designated Contract).  If the Related Exchange
is not one of the Specified Exchanges, then no Designated Contract is
deemed to exist."
```

Revision **7401** - (view) (download) - [select for diffs]
Modified *Fri Aug 27 18:28:38 2010 UTC* (6 weeks, 4 days ago) by *iyermakova*
File length: 103948 byte(s)
Diff to previous 7265

```
To support FAIR VALUE SHARE SWAP, added reference to the model group
'ExchangeIdentifier.model' within ExtraordinaryEvents complex type.
```

---

fpml-eqd-4-9.xsd

```
None.
```

---

fpml-fx-4-9.xsd

Revision **7265** - (view) (download) - [select for diffs]
Modified *Wed Jun 30 15:36:57 2010 UTC* (4 weeks, 2 days ago) by *mgratacos*
File length: 45912 byte(s)
Diff to previous 6991

```
Updated namespace for version 4.9
```

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fpml-ird-4-9.xsd

Revision **7403** - (view) (download) - [select for diffs]
Modified *Fri Aug 27 20:11:03 2010 UTC* (6 weeks, 4 days ago) by *iyermakova*
File length: 113555 byte(s)
Diff to previous 7265

```
To support new Supplement 23 to the 2006 ISDA Definitions, which
describes a new method for calculating the cash settlement amount for
cross-currency swaps in the event of early termination,
1. Within 'CashSettlement' complex type, added a new element
'crossCurrencyMethod' of type 'CrossCurrencyMethod' to the existing
choice group. 2. Added a new complex type 'CrossCurrencyMethod' (which
is similar to the existing CashPriceMethod, but differs in providing
for a maximum of two 'cashSettlementCurrency' elements representing the
currency, or pair of discrete currencies, in which settlement is
expected to occur.
```

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fpml-loan-4-9.xsd

```
None.
```

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fpml-main-4-9.xsd

None.

fpml-matching-status-4-9.xsd

None.

fpml-mktenv-4-9.xsd

None.

fpml-msg-4-9.xsd

None.

fpml-option-shared-4-9.xsd

None.

fpml-posttrade-confirmation-4-9.xsd

None.

fpml-posttrade-execution-4-9.xsd

None.

fpml-posttrade-negotiation-4-9.xsd

None.

fpml-posttrade-4-9.xsd

None.

fpml-pretrade-4-9.xsd

None.

---

fpml-reconciliation-4-9.xsd

None.

---

fpml-reporting-4-9.xsd

None.

---

fpml-return-swaps-4-9.xsd

None.

---

fpml-riskdef-4-9.xsd

None.

---

fpml-shared-4-9.xsd

None.

---

fpml-trade-notification-4-9.xsd

None.

---

fpml-tradeexec-4-9.xsd

None.

---

fpml-valuation-4-9.xsd

None.

---

fpml-variance-swaps-4-9.xsd

None.

---

xmldsig-core-schema.xsd

None.