

FpML 4.2 Working Draft 2005-05-04

Schema changes compared to FpML 4.1 Trial Recommendation 2004-12-10

Information extracted from CVS.

- 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 [1.6](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.5 +10 -10 lines

Diff to [previous 1.5](#)

Commit message <xsd:documentation>

Revision [1.5](#)

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Commit info 2005-05-02 17:10:36+0000 (3 days, 5 hours ago) by marcgratacos

Changes since 1.4 +12 -9 lines

Diff to [previous 1.4](#)

Commit message

- Made FutureId type global. It was defined locally.
- Changed scheme URIs for internal schemes using format "/coding-scheme/" instead of "/spec/year/"

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-29 22:39:32+0000 (5 days, 23 hours ago) by marcgratacos

Changes since 1.3 +5 -0 lines

Diff to [previous 1.3](#)

Commit message - Added an optional seniority element (of type CreditSeniority) to the Bond type.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-03-22 15:18:40+0000 (6 weeks, 2 days ago) by marcgratacos

Changes since 1.2 +5 -0 lines

Diff to [previous 1.2](#)

Commit message Changed the simple CDS to allow it to reference a credit entity, rather than including it:
- Changed the CreditEntity.model group to allow a choice between a referenceEntity and a creditEntityReference, which is of type Reference.

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-03-09 20:53:18+0000 (8 weeks, 1 day ago) by marcgratacos

Changes since 1.1 +11 -0 lines

Diff to [previous 1.1](#)

Commit message Added underlyingSpread element (of type SpreadScheduleReference) to BasketConstituent type. This is in order to define a separate spread schedule, on the interest leg, for each basket constituent, on the equity leg, of an Equity Swap.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

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Commit message initial set up of version 4.2

[fpml-cd-4-2.xsd](#)

Revision [1.7](#)

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Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.6 +3 -3 lines

Diff to [previous 1.6](#)

Commit message - Changed scheme URIs for internal schemes using format
"/coding-scheme/" instead of "/spec/year/"

Revision [1.6](#)

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Commit info 2005-04-29 22:10:20+0000 (6 days ago) by marcgratacos

Changes since 1.5 +1 -1 lines

Diff to [previous 1.5](#)

Commit message -Removed default URI for additionalTermScheme since the only
value for that scheme, 60daysBusinessCap, is now an element.

Revision [1.5](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-29 22:03:38+0000 (6 days ago) by marcgratacos

Changes since 1.4 +6 -1 lines

Diff to [previous 1.4](#)

Commit message -Added an element to represent the 60 Business Day Cap on
Settlement.
-The physicalSettlementTerms\deliverableObligations element
has been made optional since this would not be required for a
Transaction Supplement confirmation but would be needed for
long form.

Revision [1.4](#)

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Commit info 2005-04-29 14:23:45+0000 (6 days, 8 hours ago) by marcgratacos

**Changes
since 1.3** +1 -200 lines

Diff to [previous 1.3](#)

**Commit
message** -Removed initial Credit Basket proposal since there isn't
agreement yet in the working group.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-02 19:34:39+0000 (3 months ago) by marcgratacos

Changes since 1.2 +195 -1 lines

Diff to [previous 1.2](#)

Commit message Incorporated initial Credit Basket Proposal.

Revision [1.2](#)

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Commit info 2005-01-26 22:50:43+0000 (3 months, 1 week ago) by marcgratacos

**Changes
since 1.1** +0 -50 lines

Diff to [previous 1.1](#)

**Commit
message** Removed independentAmount structure from cd subschema. It
was deprecated in version 4.1 Trial Recommendation.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

[fpml-doc-4-2.xsd](#)

Revision [1.12](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-04 14:28:10+0000 (32 hours, 6 minutes ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.11 +1 -1 lines

Diff to [previous 1.11](#)

Commit message - Made allocation/collateral element optional.

Revision [1.11](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 21:47:26+0000 (3 days ago) by marcgratacos

Changes since 1.10 +1 -1 lines

Diff to [previous 1.10](#)

Commit message -The element allocation/allocationTradeId should be of type PartyTradeIdentifier instead of TradeIdentifier. This has been corrected.

Revision [1.10](#)

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Commit info 2005-05-02 19:59:11+0000 (3 days, 2 hours ago) by hpegeron

Changes since 1.9 +2 -2 lines

Diff to [previous 1.9](#)

Commit message <xsd:documentation> language english

Revision [1.9](#)

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Commit info 2005-05-02 19:48:40+0000 (3 days, 2 hours ago) by marcgratacos

Changes since 1.8 +23 -23 lines

Diff to [previous 1.8](#)
Commit message - Added xml:lang="en" attribute to existing xsd:documentation elements.

Revision [1.8](#)

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Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

Changes since 1.7 +1 -1 lines

Diff to [previous 1.7](#)

Commit message - Changed scheme URIs for internal schemes using format "/coding-scheme/" instead of "/spec/year/"

Revision [1.7](#)

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Commit info 2005-04-29 14:30:17+0000 (6 days, 8 hours ago) by marcgratacos

Changes since 1.6 +102 -14 lines

Diff to [previous 1.6](#)

Commit message - Updated BlockTradeIdentifier type adding optional blockTradeId element in order to support N-level allocations.
- Added "short-form" allocation proposal within the trade element. New optional allocations element supports "short-form" representation of allocations.

Revision [1.6](#)

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Commit info 2005-03-31 20:04:20+0000 (5 weeks ago) by marcgratacos

Changes since 1.5 +32 -0 lines

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Commit Introduced Allocations Linking Mechanism proposal.
Incorporated Created two new types BlockTradeIdentifier and

message AllocationTradeIdentifier. These types are derived types (extension) of PartyTradeIdentifier. BlockTradeIdentifier contains one or multiple allocationTradeId elements. AllocationTradeIdentifier contains one blockTradeId element.

Revision [1.5](#)

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Commit info 2005-02-18 16:28:00+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.4 +76 -45 lines

Diff to [previous 1.4](#)

Commit message Added Trade Side and Accounts proposal from Matthew Rawlings.
- Included tradeSide (definition of roles) within trade structure.
- Included account support within party structure.

Revision [1.4](#)

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Commit info 2005-02-02 19:33:44+0000 (3 months ago) by marcgratacos

Changes since 1.3 +16 -2 lines

Diff to [previous 1.3](#)

Commit message Updated Principal/Agent proposal:
- Added scheme attribute to AccountName type.
- Added idref attribute to AccountAtParty type.

Revision [1.3](#)

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Commit info 2005-01-14 22:06:04+0000 (3 months, 2 weeks ago) by marcgratacos

Changes since 1.2 +3 -4 lines

Diff to [previous 1.2](#)

Commit message Removed queryPortfolio element inside QueryPortfolio type. This element was unnecessary and it was violating the Unique Particle Attribution Constraint. This is a non-normative rule but some tools were complaining about the type structure.

Revision [1.2](#)

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Commit info 2005-01-11 17:26:18+0000 (3 months, 3 weeks ago) by marcgratacos

Changes since 1.1 +114 -11 lines

Diff to [previous 1.1](#)

Commit message

Added Principal/Agent Relationship and Accounts proposals:
- Added tradeSide element (and TradeSide type) in the DataDocument type.
- Added account structure inside Party.

Revision [1.1](#)

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Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-enum-4-2.xsd

Revision [1.5](#)

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Commit info 2005-04-28 21:54:28+0000 (7 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.4 +5 -0 lines

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Commit message

Added the value "AsSpecifiedInMasterConfirmation" in the TimeTypeEnum enumeration. This is to model trades documented under the European interdealer equity option master confirmation.

Revision [1.4](#)

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Commit info 2005-04-26 21:56:42+0000 (9 days ago) by marcgratacos

Changes since 1.3 +1 -1 lines

Diff to [previous 1.3](#)

Commit message The fpml-enum-4-1.xsd had no declaration of elementFormDefault, attributeFormDefault. This was inconsistent with the rest of the schema. Attributes elementFormDefault="qualified" attributeFormDefault="unqualified" have been added to the schema root element in the fpml-enum-4-1.xsd file.

Revision [1.3](#)

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Commit info 2005-04-15 22:17:16+0000 (2 weeks, 6 days ago) by marcgratacos

Changes since 1.2 +17 -0 lines

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Commit message - Added support for Dividend Period First Period, Second Period in EQS Long Form:
--DividendPeriodEnum type contains FirstPeriod, SecondPeriod values).

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-05 16:27:12+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.1 +1392 -1365 lines

Diff to [previous 1.1](#)

Commit message Introduction of a new enumeration: StubPeriodTypeEnum. It's used by the stubPeriodType element (ird) for the representation of a Relative Swap.

Revision [1.1](#)

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Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-4-2-eq-shared.xsd

Revision [1.2](#)

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Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

CVS Tags [HEAD](#)

**Changes
since 1.1** +1 -1 lines

Diff to [previous 1.1](#)

**Commit
message** - Changed scheme URIs for internal schemes using format
"/coding-scheme/" instead of "/spec/year/"

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-eqd-4-2.xsd

Revision [1.4](#)

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**Commit
info** 2005-02-25 21:39:57+0000 (2 months, 1 week ago) by marcgratacos

CVS Tags [HEAD](#)

**Changes
since 1.3** +1 -0 lines

Diff to [previous 1.3](#)

**Commit
message** Included the element methodOfAdjustment as an optional
element within equityOptionTransactionSupplement to support
interdealer trade confirmation in Europe.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-23 17:05:23+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.2 +0 -2 lines

Diff to [previous 1.2](#)

Commit message The <xsd:include schemaLocation="fpml-asset-4-2.xsd"/> <xsd:include schemaLocation="fpml-shared-4-2.xsd"/> have been removed since they were redundant. The link from eqd to asset is redundant because eq-shared provides this. The link from eqd to shared is redundant because this comes through eq-shared via eq-asset.

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-17 17:08:46+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.1 +2 -2 lines

Diff to [previous 1.1](#)

Made latestExerciseTimeType element optional to be consistent with the corresponding latestExerciseTime element which is optional.

Commit message Since the 2002 ISDA Equity Derivatives Definitions (Section 3.1 (d)) define fallback language if Latest Exercise Time is not specified then by implication both elements should be optional in the Schema.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-eqs-4-2.xsd

Revision [1.6](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-09 15:48:49+0000 (6 minutes, 16 seconds ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.5 +5 -1 lines

Diff to [previous 1.5](#)

Commit message Added documentation in EquitySwapBase/BuyerSeller.model to indicate that group has been made optional and may be removed in the future.

Revision [1.5](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-09 14:45:57+0000 (69 minutes, 8 seconds ago) by marcgratacos

Changes since 1.4 +1 -1 lines

Diff to [previous 1.4](#)

Commit message Made BuyerSeller.model group optional within EquitySwap as agreed by the Equity Derivatives Working Group.

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (6 days, 19 hours ago) by hpegeron

Changes since 1.3 +3 -3 lines

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Commit message <xsd:documentation>

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-15 22:11:08+0000 (3 weeks, 2 days ago) by marcgratacos

Changes since 1.2 +48 -6 lines

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Commit message

- Made paymentCurrency element optional (within LegAmount type) to confirm to Equity Variance Swap Transaction Supplement.
- Added optional unadjustedVarianceCap element (within Variance type) to support European market usage of Equity Variance Swap Transaction Supplement.
- Added optional observationStartDate element (within New EquityVarianceAmount type, which extends EquityAmount) to support European market usage of Equity Variance Swap Transaction Supplement. VarianceLeg/equityAmount is now of type EquityVarianceAmount instead of EquityAmount.
- Added optional cashSettlementPaymentDate element (within New EquityVarianceAmount type, which extends EquityAmount) to support European market usage of Equity Variance Swap. VarianceLeg/equityAmount is now of type EquityVarianceAmount instead of EquityAmount.
- Added mutualEarlyTermination element of xsd:boolean type. mutualEarlyTermination must only appear in the Transaction Supplement. The existing type structure was not supporting this since EquitySwap (long form) was an extension of EquitySwapTransactionSupplement (short form). So the element would end up appearing in both even it was not relevant for the long form. A new type has been created called EquitySwapBase which contains the values common in both types (the ones that were in EquitySwapTransactionSupplement before). EquitySwapTransactionSupplement is an extension of EquitySwapBase adding the mutualEarlyTermination element. EquitySwap extends now EquitySwapBase instead of EquitySwapTransactionSupplement.

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[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-23 17:31:12+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.1 +0 -2 lines

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Commit message

The `<xsd:include schemaLocation="fpml-asset-4-2.xsd"/>`
`<xsd:include schemaLocation="fpml-shared-4-2.xsd"/>` have been removed since they were redundant. The link from eqs to asset is redundant because eq-shared provides this. The link from eqs to shared is redundant because this comes through eq-shared via eq-asset.

Revision [1.1](#)

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Commit info 2004-12-16 17:02:18+0000 (4 months, 3 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-fx-4-2.xsd

Revision [1.3](#)

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Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

CVS Tags [HEAD](#)

**Changes
since 1.2** +1 -1 lines

Diff to [previous 1.2](#)

**Commit
message** - Changed scheme URIs for internal schemes using format
"/coding-scheme/" instead of "/spec/year/"

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

**Commit
info** 2005-02-17 20:47:18+0000 (2 months, 2 weeks ago) by marcgratacos

**Changes
since 1.1** +35 -48 lines

Diff to [previous 1.1](#)

**Commit
message** Fixed inconsistencies between FX/Fx type names. According to
Architecture Spec 2.0 all types should be named Fx instead
of FX with capital X.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-ird-4-2.xsd

Revision [1.8](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-05 21:57:07+0000 (46 minutes, 18 seconds ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.7 +1 -19 lines

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Commit message - Removed swap/additionalTerms element. This element was containing a reference to a bond. Asset swaps are still under discussion in the Asset Swap Task Force.

Revision [1.7](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

Changes since 1.6 +2 -2 lines

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Commit message <xsd:documentation>

Revision [1.6](#)

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Commit info 2005-02-25 20:01:45+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.5 +2 -2 lines

Diff to [previous 1.5](#)

Commit message Changed Swaption type to use calculationAgent element instead of calculationAgentPartyReference. This solves existing inconsistency with other types (MandatoryEarlyTermination and OptionalEarlyTermination).

Revision [1.5](#)

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Commit info 2005-01-05 17:39:19+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.4 +18 -0 lines

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- Addition of optional element additionalTerms of type SwapAdditionalTerms to Swap.
- Addition of new complex type: SwapAdditionalTerms containing a single optional element conditionPrecendentBond of type Bond.

Commit message

- The ird subschema includes the asset subschema now because it uses the Bond type.

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-05 17:01:14+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.3 +1367 -1324 lines

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Parameterized form of Early Termination Dates. Changes to EarlyTerminationProvision:

The following additional choices have been made:

- Include mandatoryEarlyTerminationDateTenor (of type Interval) optionally together with mandatoryEarlyTermination (of type MandatoryEarlyTermination).
- Include optionalEarlyTerminationParameters (of type ExercisePeriod) optionally together with optionalEarlyTermination (of type OptionalEarlyTermination)

Created new complex type ExercisePeriod: this defines the time interval to the start of the exercise period, i.e. the earliest exercise date, and the frequency of subsequent possible exercise dates (if any).

Commit message

Revision [1.3](#)

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Commit info 2005-01-05 16:24:58+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.2 +32 -10 lines

Diff to [previous 1.2](#)

Commit message

Introduction of a Relative Swap to support pricing requests and curve definitions. Changes to CalculationPeriodDates type:

- Changed effectiveDate to be a choice between effectiveDate (of type AdjustableDate) and relativeEffectiveDate (of type RelativeDateOffset)
- Changed terminationDate to be a choice between terminationDate (of type AdjustableDate) and relativeTerminationDate (of type RelativeDateOffset)
- An optional stubPeriodType element has been added to allow the definition of how any irregular period should be handled.

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Commit info 2005-01-05 15:53:45+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.1 +45 -0 lines

Diff to [previous 1.1](#)

Commit message

Added the following elements to support pricing/calculation details in IRS cash flow structure:

- To PaymentCalculationPeriod type: added discountFactor, forecastPaymentAmount and presentValueAmount elements.
- To CalculationPeriod type: added dayCountYearFraction, forecastAmount and forecastRate elements.
- To PrincipalExchange type: added discountFactor and presentValuePrincipalExchangeAmount.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

[fpml-main-4-2.xsd](#)

Revision [1.2](#)

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Commit info 2005-04-18 15:54:45+0000 (2 weeks, 3 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.1 +1 -1 lines

Diff to [previous 1.1](#)

Commit message Renamed pr and pr-shared files to valuation and valuation-base in order to clarify its content. <xsd:include> have been updated accordingly.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-mktenv-4-2.xsd

Revision [1.7](#)

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Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.6 +4 -4 lines

Diff to [previous 1.6](#)

Commit message <xsd:documentation>

Revision [1.6](#)

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Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

Changes since 1.5 +4 -4 lines

Diff to [previous 1.5](#)

Commit message - Changed scheme URIs for internal schemes using format "/coding-scheme/" instead of "/spec/year/"

Revision [1.5](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-29 22:40:40+0000 (6 days ago) by marcgratacos

Changes since 1.4 +0 -10 lines

Diff to [previous 1.4](#)

Commit message - Moved CreditSeniority type to shared file since it's now used by seniority element in Bond type.

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-26 17:17:00+0000 (9 days, 5 hours ago) by marcgratacos

Changes since 1.3 +1 -0 lines

Diff to [previous 1.3](#)

Commit message Added forecastRateIndex element inside the YieldCurveCharacteristics model.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-18 15:54:45+0000 (2 weeks, 3 days ago) by marcgratacos

Changes since 1.2 +1 -1 lines

Diff to [previous 1.2](#)

Commit message Renamed pr and pr-shared files to valuation and valuation-base in order to clarify its content. <xsd:include> have been updated accordingly.

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit 2005-02-17 20:47:46+0000 (2 months, 2 weeks ago) by marcgratacos

info

Changes since 1.1 +8 -8 lines

Diff to [previous 1.1](#)

Commit message Fixed inconsistencies between FX/Fx type names. According to Architecture Spec 2.0 all types should be named Fx instead of FX with capital X.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-msg-4-2.xsd

Revision [1.3](#)

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Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.2 +4 -4 lines

Diff to [previous 1.2](#)

Commit message <xsd:documentation>

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-19 20:06:46+0000 (2 weeks, 2 days ago) by marcgratacos

Changes since 1.1 +2 -2 lines

Diff to [previous 1.1](#)

Commit message ResponseMessage and NotificationMessage have been made abstract since they are used for inheritance, but never directly.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-posttrade-4-2.xsd

Revision [1.8](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron
CVS Tags [HEAD](#)
Changes since 1.7 +27 -27 lines
Diff to [previous 1.7](#)
Commit message <xsd:documentation>

Revision [1.7](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-29 14:20:41+0000 (6 days, 8 hours ago) by marcgratacos
Changes since 1.6 +39 -1 lines
Diff to [previous 1.6](#)
Commit message

- Updated AllocationAmended message incorporating optional information about the original trade.
- Added RequestAllocation message.

Revision [1.6](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-11 19:13:39+0000 (3 weeks, 3 days ago) by marcgratacos
Changes since 1.5 +1 -0 lines
Diff to [previous 1.5](#)

Commit message AllocationCancelled message was missing a "party" element. It has been added to it.

Revision [1.5](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-07 18:44:48+0000 (4 weeks ago) by marcgratacos

Changes since 1.4 +4 -6 lines

Diff to [previous 1.4](#)

Commit message Removed tradeSide structure from allocation messages. The tradeSide structure is contained now within the trade element.

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-23 15:39:39+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.3 +0 -1 lines

Diff to [previous 1.3](#)

Commit message The <xsd:include schemaLocation="fpml-shared-4-1.xsd"/> has been removed since it was not necessary.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-02 20:33:18+0000 (3 months ago) by marcgratacos

Changes since 1.2 +54 -10 lines

Diff to [previous 1.2](#)

Commit message Added generic A2A notification messages for Allocations:
- AllocationCreated
- AllocationAmended
- AllocationCancelled

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-25 15:10:22+0000 (3 months, 1 week ago) by marcgratacos

Changes since 1.1 +5 -5 lines

Diff to [previous 1.1](#)

Commit message Updated documentation for transferor, transferee, remaining party, and other remaining party in order to support 4-way novations.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-pretrade-4-2.xsd

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.3 +2 -2 lines

Diff to [previous 1.3](#)

Commit message <xsd:documentation>

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-26 22:16:35+0000 (9 days ago) by marcgratacos

Changes +2 -2 lines

since 1.2

Diff to [previous 1.2](#)

Commit message The quotableProduct global element and QuotableProduct type have been set to be abstract (as product/Product are) - the element doesn't appear in the instance document and it defines a substitution group.

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-17 20:47:18+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.1 +5 -5 lines

Diff to [previous 1.1](#)

Commit message Fixed inconsistencies between FX/Fx type names. According to Architecture Spec 2.0 all types should be named Fx instead of FX with capital X.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

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Commit message initial set up of version 4.2

fpml-reporting-4-2.xsd

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-18 15:54:45+0000 (2 weeks, 3 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.1 +1 -1 lines

Diff to [previous 1.1](#)

Commit message Renamed pr and pr-shared files to valuation and valuation-base in order to clarify its content. <xsd:include> have been updated accordingly.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-riskdef-4-2.xsd

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron
CVS Tags [HEAD](#)
Changes since 1.3 +2 -2 lines
Diff to [previous 1.3](#)
Commit message <xsd:documentation>

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos
Changes since 1.2 +2 -2 lines
Diff to [previous 1.2](#)
Commit message - Changed scheme URIs for internal schemes using format "/coding-scheme/" instead of "/spec/year/"

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-15 22:57:15+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.1 +36 -38 lines

Diff to [previous 1.1](#)

Commit message Changes to DerivativeFormula type:
- coefficient hadn't a type. Now it has a xsd:decimal type.
- The term element had a type defined locally. It is now defined globally with a new FormulaTerm type.
- The denominatorTerm element had a type defined locally. It is now defined globally with a new DenominatorTerm type.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-shared-4-2.xsd

Revision [1.13](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron
CVS Tags [HEAD](#)
Changes since 1.12 +9 -9 lines
Diff to [previous 1.12](#)
Commit message <xsd:documentation>

Revision [1.12](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos
Changes since 1.11 +17 -17 lines
Diff to [previous 1.11](#)
Commit message - Changed scheme URIs for internal schemes using format "/coding-scheme/" instead of "/spec/year/"

Revision [1.11](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-29 22:41:55+0000 (6 days ago) by marcgratacos

Changes since 1.10 +10 -0 lines

Diff to [previous 1.10](#)

Commit message - Added CreditSeniority type from mktenv file since it's now used by seniority element in Bond type.

Revision [1.10](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-26 17:15:53+0000 (9 days, 5 hours ago) by marcgratacos

Changes since 1.9 +17 -0 lines

Diff to [previous 1.9](#)

Commit message Added new ForecastRateIndex type. It is a sequence of the floatingRateIndex element and the indexTenor element. It will be initially used in the YieldCurveCharacteristics model.

Revision [1.9](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-15 22:16:16+0000 (2 weeks, 6 days ago) by marcgratacos

Changes since 1.8 +68 -59 lines

Diff to [previous 1.8](#)

Commit message - Made following elements optional within DividendConditions type to support European market usage of Equity Swap Transaction Supplement:
--dividendReinvestment
--dividendEntitlement
--excessDividendAmount
--paymentCurrency
- Added support for Dividend Period First Period, Second Period in EQS Long Form:
--Created choice between existing dividendPeriodEffectiveDate,

dividendPeriodEndDate and new dividendPeriod element (new DividendPeriodEnum type contains FirstPeriod, SecondPeriod values).

Revision [1.8](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-03-22 15:22:25+0000 (6 weeks, 2 days ago) by marcgratacos

Changes since 1.7 +0 -2 lines

Diff to [previous 1.7](#)

Commit message Removed id attribute from types extending Schedule type since Schedule now has an id attribute to support basket proposal from Goldman Sachs.

Revision [1.7](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-03-09 20:30:54+0000 (8 weeks, 1 day ago) by marcgratacos

Changes since 1.6 +2 -1 lines

Diff to [previous 1.6](#)

Commit message Changed cardinality of FloatingRate type to maxOccurs unbounded in order to support a separate spread schedule, on the interest leg, for each basket constituent, on the equity leg, of an Equity Swap.

Revision [1.6](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-02-17 20:47:18+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.5 +3 -3 lines

Diff to [previous 1.5](#)

Commit message Fixed inconsistencies between FX/Fx type names. According to Architecture Spec 2.0 all types should be named Fx instead

of FX with capital X.

Revision [1.5](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-21 22:10:36+0000 (3 months, 1 week ago) by marcgratacos

Changes since 1.4 +1 -1 lines

Diff to [previous 1.4](#)

Commit message Updated URI of contractualSupplementScheme. Added value to the scheme to support ISDA Matrix.

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-12 22:16:33+0000 (3 months, 3 weeks ago) by marcgratacos

Changes since 1.3 +3 -3 lines

Diff to [previous 1.3](#)

Commit message Updated documentation for matrix elements.

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-11 17:49:03+0000 (3 months, 3 weeks ago) by marcgratacos

Changes since 1.2 +2075 -2038 lines

Diff to [previous 1.2](#)

Commit message

```
Added contractual matrix proposal:
- addition of the element contractualMatrix inside the
Documentation type.
- within contractualMatrix are the following elements:
-- matrixType. A mandatory element to identify the form of
applicable matrix. The list of valid values will be controlled
through a Scheme identified through a default URI.
-- publicationDate. An optional element of type date to
specify the publication date of the applicable version of the
matrix.
-- matrixTerm. An optional element which defines any
```

applicable "key" into the relevant matrix. For example, the Transaction Type would be the single term required for the Credit Derivatives Physical Settlement Matrix. Each term would have its own Scheme to control the list of possible values.

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-01-05 15:47:55+0000 (3 months, 4 weeks ago) by marcgratacos

Changes since 1.1 +25 -0 lines

Diff to [previous 1.1](#)

Commit message Added the following elements to support pricing/calculation details in IRS cash flow structure:
- To RateObservation type: added forecastRate and treatedForecastRate elements.
- To Payment type: added discountFactor and presentValueAmount elements.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos

Commit message initial set up of version 4.2

fpml-tradeexec-4-2.xsd

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.1 +14 -14 lines

Diff to [previous 1.1](#)

Commit message <xsd:documentation>

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2004-12-16 17:02:18+0000 (4 months, 2 weeks ago) by marcgratacos
Commit message initial set up of version 4.2

fpml-valuation-4-2.xsd

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.1 +1 -1 lines

Diff to [previous 1.1](#)

Commit message - Changed scheme URIs for internal schemes using format
"/coding-scheme/" instead of "/spec/year/"

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-18 15:53:54+0000 (2 weeks, 3 days ago) by marcgratacos

Commit message Renamed pr and pr-shared files to valuation and valuation-
base in order to clarify its content.

fpml-valuation-base-4-2.xsd

Revision [1.4](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 20:13:47+0000 (3 days, 2 hours ago) by hpegeron

CVS Tags [HEAD](#)

Changes since 1.3 +2 -2 lines

Diff to [previous 1.3](#)

Commit message <xsd:documentation>

Revision [1.3](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-05-02 17:11:07+0000 (3 days, 5 hours ago) by marcgratacos

**Changes
since 1.2** +4 -4 lines

Diff to [previous 1.2](#)

**Commit
message** - Changed scheme URIs for internal schemes using format
"/coding-scheme/" instead of "/spec/year/"

Revision [1.2](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-26 21:58:55+0000 (9 days ago) by marcgratacos

**Changes
since 1.1** +2 -2 lines

Diff to [previous 1.1](#)

**Commit
message** The xsd:group QuoteLocation didn't have the .model suffix
at the end. This has been corrected.

Revision [1.1](#)

[view file](#) | [annotate](#) | [select for diffs](#)

Commit info 2005-04-18 15:53:54+0000 (2 weeks, 3 days ago) by marcgratacos

**Commit
message** Renamed pr and pr-shared files to valuation and valuation-
base in order to clarify its content.