

FpML 4.2 Working Draft 2005-10-12

Schema changes compared to FpML 4.2 Working Draft 2005-05-04

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 1.13

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

Commit info 2005-09-20 21:40:56+0000 (2 weeks, 6 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.12 +14 -12 lines

Diff to [previous 1.12](#)

Commit message - Corrected mistake in DividendPayout type: dividendPayment element should be outside the xsd:choice.

Revision 1.12

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

Commit info 2005-09-20 21:17:31+0000 (2 weeks, 6 days ago) by marcgratacos

Changes since 1.11 +60 -1 lines

Diff to [previous 1.11](#)

Added DSWG extensions to SingleUnderlyer, BasketConstituent, Price, Commission, and DividendPayout.

- SingleUnderlyer: added couponPayments element which holds any pending coupon payments that may be required for bonds.

Commit message - BasketConstituent: added couponPayments element which holds any pending coupon payments that may be required for bonds.

- Price: added the cleanNetPrice element to support reporting clean prices for bonds and the optional quotationCharacteristics element, which allows information about how the quotations were obtained to be added.

- Commission: added the commissionPerTrade element can be

calculated as the average commission on the underlying assets times the current number of securities outstanding. It does not represent the historical commission paid to achieve the current position.

- DividendPayout: added zero or more dividendPayment elements, of type PendingPayments. This element describes pending dividend payments.

Revision [1.11](#)

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

Commit info 2005-08-24 23:01:19+0000 (6 weeks, 5 days ago) by marcgratacos
Changes since 1.10 +1 -0 lines
Diff to [previous 1.10](#)
Commit message Added optional id attribute to the BasketConstituent type.

Revision [1.10](#)

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

Commit info 2005-08-08 16:06:24+0000 (2 months ago) by hpegeron
Changes since 1.9 +16 -16 lines
Diff to [previous 1.9](#)
Commit message To maintain consistency and accommodate various XML tool GUI's, the xml:lang of "en" (English) has been placed before other available alternative languages.
This change effectively makes English the default language for schema descriptions.

Revision [1.9](#)

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

Commit info 2005-07-26 21:31:59+0000 (2 months, 2 weeks ago) by marcgratacos
Changes since 1.8 +2 -8 lines
Diff to [previous 1.8](#)
Commit message Removed data types synonyms for Reference:
- Removed SpreadScheduleReference.
- UnderlyingAsset/definition element uses Reference type

instead of ProductReference.
- BasketConstituent/underlyerSpread uses Reference type
instead of SpreadScheduleReference.

Revision [1.8](#)

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

Commit info 2005-07-14 15:27:08+0000 (2 months, 4 weeks ago) by marcgratacos
Changes since 1.7 +6 -0 lines
Diff to [previous 1.7](#)
Commit message Added basketDivisor element and id attribute to Basket type.

Revision [1.7](#)

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

Commit info 2005-06-03 16:24:32+0000 (4 months, 1 week ago) by marcgratacos
Changes since 1.6 +2 -33 lines
Diff to [previous 1.6](#)
Commit message ConvertibleBond extends now Bond to add underlyingEquity.
Changed multiplicity of relatedExchangeId in Bond type to maxOccurs unbounded to keep ConvertibleBond backwardly compatible with previous version.

fpml-cd-4-2.xsd

Revision [1.8](#)

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

Commit info 2005-07-26 21:39:31+0000 (2 months, 2 weeks ago) by marcgratacos
CVS Tags [HEAD](#)
Changes since 1.7 +8 -8 lines
Diff to [previous 1.7](#)
Commit message - sellerPartyReference element uses type Reference instead of PartyReference.
- buyerPartyReference element uses type Reference instead of PartyReference.
- payerPartyReference element uses type Reference instead of PartyReference.

- receiverPartyReference element uses type Reference instead of PartyReference.
- primaryObligorReference element uses type Reference instead of LegalEntityReference.
- guarantorReference element uses type Reference instead of LegalEntityReference.

fpml-doc-4-2.xsd

Revision 1.19

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

Commit info 2005-09-16 18:41:52+0000 (3 weeks, 3 days ago) by marcgratacos
CVS Tags [HEAD](#)
Changes since 1.18 +14 -0 lines
Diff to [previous 1.18](#)
Commit message TradeOrTradeReference.model has been moved from fpml-posttrade.xsd to fpml-doc.xsd.

Revision 1.18

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

Commit info 2005-07-27 16:06:06+0000 (2 months, 2 weeks ago) by marcgratacos
Changes since 1.17 +1 -11 lines
Diff to [previous 1.17](#)
Commit message IdentifiedDate and TradeDate were data type synonyms.
 - TradeDate has been removed.
 - tradeDate elements of type TradeDate have been changed to type IdentifiedDate.

Revision 1.17

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

Commit info 2005-07-26 21:48:07+0000 (2 months, 2 weeks ago) by marcgratacos
Changes since 1.16 +16 -30 lines
Diff to [previous 1.16](#)
Commit message Removed data types synonyms for Reference:
 - Removed type AccountReference.
 - accountBeneficiary element uses Reference type instead of

PartyReference.
- accountReference element uses Reference type instead of AccountReference.
- partyReference element uses Reference type instead of PartyReference.
- party element uses Reference type instead of PartyReference.
- account element uses Reference type instead of AccountReference.
- notionalAmountReference element uses Reference type instead of NotionalAmountReference.
- premiumProductReference uses Reference type instead of ProductReference.
- brokerPartyReference uses Reference type instead of PartyReference.

Revision [1.16](#)

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

Commit info	2005-06-08 15:57:50+0000 (4 months ago) by marcgratacos
Changes since 1.15	+2 -2 lines
Diff to	previous 1.15
Commit message	Replaced masterConfirmation by masterConfirmationDate since this is the only piece that may vary in the allocation level.

Revision [1.15](#)

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

Commit info	2005-05-25 22:13:37+0000 (4 months, 2 weeks ago) by marcgratacos
Changes since 1.14	+1 -1 lines
Diff to	previous 1.14
Commit message	- Made Event base type abstract.

Revision [1.14](#)

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

Commit info	2005-05-20 21:03:15+0000 (4 months, 3 weeks ago) by marcgratacos
Changes	+5 -0 lines

since 1.13

Diff to [previous 1.13](#)

Added masterConfirmation element within the Allocation type.

Commit message This is needed since the dates of the Master Confirmation or Master Confirmation Annex for the individual accounts may very likely vary.

Revision [1.13](#)

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

Commit info 2005-05-12 15:28:15+0000 (4 months, 4 weeks ago) by marcgratacos

Changes since 1.12 +0 -5 lines

Diff to [previous 1.12](#)

Commit message -Removed tradeSide from DataDocument type. The tradeSide element is contained within the trade element. It shouldn't be contained within DataDocument as agreed by the Messaging Working Group.

fpml-enum-4-2.xsd

Revision [1.8](#)

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

Commit info 2005-08-19 13:23:22+0000 (7 weeks, 4 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.7 +5 -0 lines

Diff to [previous 1.7](#)

Commit message Added a new value to the DividendAmountTypeEnum. The new value is "AsSpecifiedInMasterConfirmation".

Revision [1.7](#)

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

Commit info 2005-08-08 18:58:26+0000 (2 months ago) by hpegeron

Changes since 1.6 +4 -4 lines

Diff to [previous 1.6](#)

To maintain consistency and accommodate various XML tool GUI's, the xml:lang of "en" (English) has been placed before other available alternative languages.

Commit message

This change effectively makes English the default language for schema descriptions.

Revision [1.6](#)

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

Commit info 2005-06-07 14:11:17+0000 (4 months ago) by marcgratacos

Changes since 1.5 +1434 -1414 lines

Diff to [previous 1.5](#)

Commit message - Added values to DividendDateReferenceEnum as proposed by Andrew Parry (JPMorgan Chase).

fpml-4-2-eq-shared.xsd

Revision [1.7](#)

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

Commit info 2005-10-03 16:38:46+0000 (8 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.6 +18 -1 lines

Diff to [previous 1.6](#)

Commit message - Updated Pass Through proposal. passThrough element contains now one or multiple passThroughItems. Each passThroughItem has a payer/receiverPartyReference, an underlyerReference, and a passThroughPercentage.

Revision [1.6](#)

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

Commit info 2005-09-22 18:22:19+0000 (2 weeks, 4 days ago) by marcgratacos

Changes since 1.5 +18 -0 lines

Diff to [previous 1.5](#)

Commit - Added pass through feature, child of equityFeatures

message (OptionFeatures type).

Revision [1.5](#)

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

Commit info 2005-08-19 20:44:38+0000 (7 weeks, 3 days ago) by marcgratacos

Changes since 1.4 +43 -26 lines

Diff to [previous 1.4](#)

Commit message
- Added new MakeWholeProvisions type.
- Renamed EquityFeatures to OptionFeatures to clarify usage of the type.

Revision [1.4](#)

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

Commit info 2005-08-08 18:58:26+0000 (2 months ago) by hpegeron

Changes since 1.3 +106 -106 lines

Diff to [previous 1.3](#)

Commit message
To maintain consistency and accommodate various XML tool GUI's, the xml:lang of "en" (English) has been placed before other available alternative languages.

This change effectively makes English the default language for schema descriptions.

Revision [1.3](#)

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

Commit info 2005-07-27 14:03:37+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.2 +5 -1 lines

Diff to [previous 1.2](#)

Commit message
- determiningPartyReference element uses type Reference instead of PartyReference.

fpml-eqd-4-2.xsd

Revision [1.8](#)

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

Commit info 2005-08-19 20:47:10+0000 (7 weeks, 3 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.7 +7 -3 lines

Diff to [previous 1.7](#)

Commit message

- Added makeWholeProvisions as an optional child of EquityOption.
- Amended equityFeatures element to use renamed type, updated documentation.

Revision [1.7](#)

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

Commit info 2005-08-08 16:01:14+0000 (2 months ago) by hpegeron

Changes since 1.6 +94 -94 lines

Diff to [previous 1.6](#)

Commit message

To maintain consistency and accommodate various XML tool GUI's, the xml:lang of "en" (English) has been placed before other available alternative languages.

This change effectively makes English the default language for schema descriptions.

Revision [1.6](#)

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

Commit info 2005-08-04 19:58:47+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.5 +15 -3 lines

Diff to [previous 1.5](#)

Commit message

Added documentation for the following elements:
exchangeLookAlike, exchangeTradedContractNearest,
multipleExchangeIndexAnnexFallback.

Revision [1.5](#)

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

Commit info 2005-07-26 21:56:01+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.4 +3 -3 lines

Diff to [previous 1.4](#)

- settlementMethodElectingPartyReference element uses type Reference instead of PartyReference.

Commit message

- payerPartyReference element uses type Reference instead of PartyReference.
- receiverPartyReference element uses type Reference instead of PartyReference.

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

Revision [1.4](#)

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

Commit info 2005-07-27 14:07:10+0000 (2 months, 2 weeks ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.3 +4 -4 lines

Diff to [previous 1.3](#)

- confirmationSenderPartyReference element uses type Reference instead of PartyReference.

Commit message

- initialPayerReference uses type Reference instead of PartyReference.
- initialReceiverReference uses type Reference instead of PartyReference.

fpml-ird-4-2.xsd

Revision [1.18](#)

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

Commit info 2005-10-07 14:11:47+0000 (4 days, 2 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.17 +1 -1 lines

Diff to [previous 1.17](#)

Commit message Updated scheme URI for mainPublicationScheme.

Revision [1.17](#)

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

Commit info 2005-10-06 15:20:47+0000 (5 days, 1 hour ago) by marcgratacos
Changes since 1.16 +1 -1 lines
Diff to [previous 1.16](#)
Commit message - irdFormula has been renamed to formula.

Revision [1.16](#)

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

Commit info 2005-10-04 19:27:16+0000 (6 days, 21 hours ago) by marcgratacos
Changes since 1.15 +70 -2 lines
Diff to [previous 1.15](#)
Commit message Added Inflation Swaps representation. The following elements have been added:
- Addition of new abstract element rateCalculation which can be replaced with one of two substitution elements, rateCalculation and inflationRateCalculation.
- Addition of the following elements to the type InflationRateCalculation which extends the type RateCalculation:
-- inflationLag
-- indexSource
-- mainPublication
-- interpolationMethod
-- initialIndexLevel
- New irdFomula element on the InterestRateStream ComplexType.

Revision [1.15](#)

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

Commit info 2005-08-26 14:37:46+0000 (6 weeks, 4 days ago) by marcgratacos
Changes since 1.14 +19 -7 lines
Diff to [previous 1.14](#)
Commit message Updated NDS proposal:
- Introduction of a new container named settlementProvision.
- Moved settlementCurrency at the same level as nonDeliverableSettlement in order to support euro trades.

Revision [1.14](#)

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

Commit info 2005-08-23 19:09:12+0000 (6 weeks, 6 days ago) by marcgratacos
Changes since 1.13 +1 -1 lines
Diff to [previous 1.13](#)
Commit message Fixed typos in annotation.

Revision [1.13](#)

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

Commit info 2005-08-01 21:39:51+0000 (2 months, 1 week ago) by marcgratacos
Changes since 1.12 +1 -1 lines
Diff to [previous 1.12](#)
- relativeEffectiveDate uses the new type
Commit message AdjustedRelativeDateOffset instead of RelativeDateOffset. This is to adjust the resulting relative date (i.e. be valid New York and London business day, using MODIFIEDFOLLOWING rule).

Revision [1.12](#)

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

Commit info 2005-07-27 14:11:51+0000 (2 months, 2 weeks ago) by marcgratacos
Changes since 1.11 +7 -7 lines
Diff to [previous 1.11](#)
- paymentDatesReference element uses type Reference instead of DateReference.
- constantNotionalScheduleReference element uses type Reference instead of NotionalReference.
Commit message - calculationPeriodDatesReference element uses type Reference instead of DateReference.
- resetDatesReference element uses type Reference instead of DateReference.

Revision [1.11](#)

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

Commit info 2005-07-13 20:37:37+0000 (2 months, 4 weeks ago) by marcgratacos

Changes since 1.10 +9 -6 lines

Diff to [previous 1.10](#)

Commit message Updated annotations of NDS proposal.

Revision [1.10](#)

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

Commit info 2005-06-24 19:22:37+0000 (3 months, 2 weeks ago) by marcgratacos

Changes since 1.9 +73 -0 lines

Diff to [previous 1.9](#)

Commit message Added proposal to accommodate the non-deliverable settlement provision as part of the IRD product: The InterestRateStream type has a new optional nonDeliverableSettlement structure.

Revision [1.9](#)

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

Commit info 2005-06-10 21:45:48+0000 (4 months ago) by marcgratacos

Changes since 1.8 +1409 -1369 lines

Diff to [previous 1.8](#)

Commit message - Added proposal from Asset Swap Task Force to represent Asset Swaps and Condition Precedent Bond.
-- Added additionalTerms element which contains a bondReference element. This bondReference element supports Asset Swaps and ConditionPrecedent Bond representation.

fpml-main-4-2.xsd

Revision [1.3](#)

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

Commit info 2005-10-04 19:12:48+0000 (6 days, 21 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.2 +1 -1 lines

Diff to [previous 1.2](#)

Commit message The fpml-egs-4-2.xsd has been renamed fpml-return-swaps-4-2.xsd. The fpml-main-4-2.xsd includes fpml-return-swaps instead of fpml-egs.

fpml-mktenv-4-2.xsd

Revision [1.8](#)

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

Commit info 2005-07-27 14:22:43+0000 (2 months, 2 weeks ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.7 +7 -21 lines

Diff to [previous 1.7](#)

Removed data types synonyms for Reference:

- Removed type MarketReference.
- Removed type PricingDataPointCoordinateReference.

- baseYieldCurve uses Reference type instead of PricingInputReference.

- settlementCurrencyYieldCurve uses Reference type instead of PricingInputReference.

- forecastCurrencyYieldCurve uses Reference type instead of PricingInputReference.

- pricingInputReference uses type Reference instead of PricingInputReference.

- coordinateReference uses type Reference instead of PricingDataPointCoordinateReference.

Commit message

fpml-msg-4-2.xsd

Revision [1.5](#)

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

Commit info 2005-07-27 14:24:48+0000 (2 months, 2 weeks ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.4 +1 -1 lines

Diff to [previous 1.4](#)

Commit message - partyReference element uses type Reference instead of PartyReference.

Revision [1.4](#)

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

Commit info 2005-05-25 18:50:05+0000 (4 months, 2 weeks ago) by marcgratacos

Changes since 1.3 +17 -0 lines

Diff to [previous 1.3](#)

Commit message - Added partyMessageInformation extension point. It is similar to partyTradeInformation.

fpml-posttrade-4-2.xsd

Revision [1.12](#)

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

Commit info 2005-09-16 18:42:15+0000 (3 weeks, 3 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.11 +0 -14 lines

Diff to [previous 1.11](#)

Commit message TradeOrTradeReference.model has been moved from fpml-posttrade.xsd to fpml-doc.xsd.

Revision [1.11](#)

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

Commit info 2005-07-29 14:00:53+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.10 +1 -1 lines

Diff to [previous 1.10](#)

Commit message - In the AllocationAmended message, there was a typo in the element originalTradeIdentifier (orginalTradeIdentifier, "i" was missing). This has been corrected.
- originalTradeIdentifier has been set to maxOccurs unbounded to allow tradeIds from different parties to be specified.

Revision [1.10](#)

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

Commit info 2005-07-27 20:12:33+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.9 +20 -24 lines

Diff to [previous 1.9](#)

Commit message - AffectedTransactions type had two choice constructs that were unnecessary. They have been removed.

Revision [1.9](#)

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

Commit info 2005-07-27 14:48:08+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.8 +6 -6 lines

Diff to [previous 1.8](#)

Commit message

- notifyingPartyReference element uses type Reference instead of PartyReference.
- notifiedPartyReference element uses type Reference instead of PartyReference.
- transferor element uses type Reference instead of PartyReference.
- transferee element uses type Reference instead of PartyReference.
- remainingParty element uses type Reference instead of PartyReference.
- otherRemainingParty element uses type Reference instead of PartyReference.

fpml-pretrade-4-2.xsd

Revision [1.5](#)

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

Commit info 2005-07-27 14:50:46+0000 (2 months, 2 weeks ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.4 +2 -2 lines

Diff to [previous 1.4](#)

Commit message

- payerPartyReference element uses type Reference instead of PartyReference.
- receiverPartyReference element uses type Reference instead of PartyReference.

fpml-reporting-4-2.xsd

Revision [1.4](#)

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

Commit info 2005-10-06 20:25:12+0000 (4 days, 21 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.3 +1 -1 lines

Diff to [previous 1.3](#)

Commit message Corrected typo in documentation.

Revision [1.3](#)

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

Commit info 2005-08-19 19:20:43+0000 (7 weeks, 3 days ago) by marcgratacos

Changes since 1.2 +46 -0 lines

Diff to [previous 1.2](#)

Commit message Added new PositionReport message.

fpml-return-swaps-4-2.xsd

Revision [1.2](#)

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

Commit info 2005-10-04 21:35:23+0000 (6 days, 20 hours ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.1 +21 -21 lines

Diff to [previous 1.1](#)

Commit message - reordered types alphabetically.

Revision [1.1](#)

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

Commit info 2005-10-04 19:11:34+0000 (6 days, 23 hours ago) by marcgratacos

Commit message The fpml-eqs-4-2.xsd has been renamed fpml-return-swaps-4-2.xsd. In addition, the following changes have been implemented:

- equityLeg has been deprecated (it will be removed in the next major version) and a new returnLeg element has been created.
- the previous returnLeg (head of substitution group) has

been renamed returnSwapLeg.
- ReturnLeg type has the same structure as EquityLeg but the following elements have been renamed:
-- valuation is now called rateOfReturn
-- equityAmount is now called amount.
-- equityNotionalReset is now called notionalReset.
-- equityPaymentDates is now called paymentDates
-- equityValuation is now called valuationRules
-- equityPaymentDatesInterim is now called paymentDatesInterim
-- equityPaymentDateFinal is now called paymentDateFinal

fpml-riskdef-4-2.xsd

Revision 1.5

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

Commit info 2005-07-27 14:58:39+0000 (2 months, 2 weeks ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.4 +11 -24 lines

Diff to [previous 1.4](#)

Removed data types synonyms for Reference:
- Removed type PartialDerivativeReference.
- Removed type SensitivitySetDefinitionReference.

- partialDerivativeReference uses Reference type instead of PartialDerivativeReference.
- parameterReference uses Reference type instead of PricingInputReference.
- inputDateReference uses Reference type instead of PricingInputReference.
- valuationScenarioReference uses Reference type instead of ValuationScenarioReference.
- pricingInputReference uses Reference type instead of PricingInputReference.
- replacementMarketInput uses Reference type instead of PricingInputReference.

Commit message

fpml-shared-4-2.xsd

Revision 1.19

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

Commit info 2005-08-26 14:03:25+0000 (6 weeks, 4 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.18 +1 -0 lines

Diff to [previous 1.18](#)

Commit message Added optional id attribute to PrincipalExchanges.

Revision [1.18](#)

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

Commit info 2005-08-08 16:09:26+0000 (2 months ago) by hpegeron

Changes since 1.17 +12 -12 lines

Diff to [previous 1.17](#)

To maintain consistency and accommodate various XML tool GUI's, the xml:lang of "en" (English) has been placed before other available alternative languages.

Commit message This change effectively makes English the default language for schema descriptions.

Revision [1.17](#)

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

Commit info 2005-08-01 21:36:35+0000 (2 months, 1 week ago) by marcgratacos

Changes since 1.16 +16 -0 lines

Diff to [previous 1.16](#)

Commit message - Added new type AdjustedRelativeDateOffset as an extension of RelativeDateOffset plus an optional relativeDateAdjustments element.

Revision [1.16](#)

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

Commit info 2005-07-27 15:11:21+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.15 +47 -76 lines

Diff to [previous 1.15](#)

Commit message Removed data types synonyms for Reference:
- Removed type BusinessCentersReference.
- Removed type BusinessDayAdjustmentsReference.
- Removed type BusinessDateReference.
- Removed type BusinessDateRelativeTo.
- Removed type IntradocumentReference.

- Removed type LegalEntityReference.
- Removed type NotionalReference.
- Removed type PartyReference.
- Removed type ProductReference.
- Removed type TradeReference.

- dateAdjustmentsReference uses Reference type instead of BusinessDayAdjustmentsReference.
- calculationAgentPartyReference uses Reference type instead of PartyReference.
- dividendPeriodEndDate uses Reference type instead of DateReference.
- extraOrdinaryDividends uses Reference type instead of PartyReference.
- notionalReference uses Reference type instead of NotionalReference.
- notionalReference uses Reference type instead of NotionalReference.
- partyReference uses Reference type instead of PartyReference.
- exerciseNoticePartyReference uses Reference type instead of PartyReference.
- rateReference uses Reference type instead of IntradocumentReference.
- dateRelativeTo uses Reference type instead of DateRelativeTo.
- businessCentersReference uses Reference type instead of BusinessCentersReference.
- buyerPartyReference uses Reference instead of PartyReference.
- sellerPartyReference uses Reference instead of PartyReference.
- payerPartyReference uses Reference instead of PartyReference.
- receiverPartyReference uses Reference instead of PartyReference.

Revision [1.15](#)

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

Commit info

2005-05-25 22:12:56+0000 (4 months, 2 weeks ago) by marcgratacos

Changes since 1.14

+1 -1 lines

Diff to

[previous 1.14](#)

Commit message

- Made Product base type abstract.

Revision [1.14](#)

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

Commit info 2005-05-16 22:04:08+0000 (4 months, 3 weeks ago) by marcgratacos

Changes since 1.13 +1 -1 lines

Diff to [previous 1.13](#)

Commit message The default scheme for RoutingId has been changed to <http://www.fpml.org/ext/iso9362> and the routing-id-code scheme has been dropped.

fpml-tradeexec-4-2.xsd

No changes.

fpml-valuation-4-2.xsd

Revision [1.4](#)

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

Commit info 2005-09-16 19:35:41+0000 (3 weeks, 3 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.3 +15 -9 lines

Diff to [previous 1.3](#)

- Added fxRate element to the AssetValuation type.
- Added constituents element as a wrapper in Position around existing constituents
- Removed generic position constituent element/type/substitution group.
- Added party trade identifier to position constituents choice structure.

Commit message

Revision [1.3](#)

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

Commit info 2005-07-27 15:41:57+0000 (2 months, 2 weeks ago) by marcgratacos

Changes since 1.2 +182 -13 lines

Diff to [previous 1.2](#)

Commit message Addition of Position representation. It includes the addition of the following types:

- Position
- ReportingRoles
- Valuations

As consequence of remove type synonyms of Reference, the following changes have been introduced:

- baseValuationScenario uses Reference type instead of ValuationScenarioReference.
- marketReference uses Reference type instead of MarketReference.
- originalInputReference uses Reference type instead of PricingInputReference.
- replacementInputReference uses Reference type instead of PricingInputReference.
- definitionReference uses Reference instead of SensitivitySetDefinitionReference.
- marketReference uses Reference instead of MarketReference.
- valuationScenarioReference uses Reference instead of ValuationScenarioReference.
- baseParty uses Reference instead PartyReference.

fpml-valuation-base-4-2.xsd

Revision [1.7](#)

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

Commit info 2005-08-19 16:30:54+0000 (7 weeks, 4 days ago) by marcgratacos

CVS Tags [HEAD](#)

Changes since 1.6 +1 -1 lines

Diff to [previous 1.6](#)

Commit message Corrected URI of asset measure scheme.

Revision [1.6](#)

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

Commit info 2005-07-27 15:56:03+0000 (2 months, 2 weeks ago) by hpegeron

Changes since 1.5 +1 -1 lines

Diff to [previous 1.5](#)

Issue number:
Obtained from:
Submitted by:
Reviewed by:
CVS: -----

Commit message

CVS: Issue number:
CVS: If this change addresses one or more issues,
CVS: then enter the issue number(s) here.
CVS: Obtained from:
CVS: If this change has been taken from another system,
CVS: then name the system in this line, otherwise delete

it.
CVS: Submitted by:
CVS: If this code has been contributed to the project by
someone else; i.e.,
CVS: they sent us a patch or a set of diffs, then
include their name/email
CVS: address here. If this is your work then delete this
line.
CVS: Reviewed by:
CVS: If we are doing pre-commit code reviews and someone
else has
CVS: reviewed your changes, include their name(s) here.
CVS: If you have not had it reviewed then delete this
line.

Revision [1.5](#)

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

Commit info 2005-07-27 15:14:03+0000 (2 months, 2 weeks ago) by marcgratacos

**Changes
since 1.4** +2 -16 lines

Diff to [previous 1.4](#)

Removed data types synonyms for Reference:

- Removed type PricingInputReference.
- Removed type ValuationScenarioReference.

**Commit
message**

- objectReference uses Reference type instead of PricingInputReference.
- valuationScenarioReference uses Reference type instead of ValuationScenarioReference.