

FpML 4.2 Trial Recommendation 2006-05-08

Schema changes compared to FpML 4.2 Last Call Working Draft 2005-03-15

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-asset-4-2.xsd

Revision [594](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 12 17:15:23 2006 UTC* (112 minutes, 20 seconds ago) by *mgratacos*

File length: 47167 byte(s)

Diff to [previous 517](#)

- determinationMethod element uses now DeterminationMethod instead of xsd:string.

fpml-cashflow-matching-4-2.xsd

None.

fpml-cd-4-2.xsd

None.

fpml-doc-4-2.xsd

None.

fpml-enum-4-2.xsd

None.

fpml-4-2-eq-shared.xsd

Revision [592](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 12 17:09:28 2006 UTC* (116 minutes, 51 seconds ago) by *mgratacos*

File length: 29495 byte(s)

Diff to [previous 575](#)

- Moved DeterminationMethod type to fpml-shared-4-2.xsd.

Revision [575](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue May 2 18:02:19 2006 UTC* (2 days, 4 hours ago) by *mgratacos*

File length: 29934 byte(s)

Diff to [previous 570](#)

Ordered types alphabetically: Put AdjustableDateOrRelativeDateSequence in the appropriate location within the schema file.

Revision [570](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 26 21:25:44 2006 UTC* (8 days, 1 hour ago) by *mgratacos*

File length: 29934 byte(s)

Diff to [previous 281](#)

Made the following changes as agreed by the Equity Derivatives Working Group:

-Renamed from Equity Valuation Date <xsd:complexType name="AdjustableDateOrRelativeDateSequence">

-Renamed from Equity Averaging Period <xsd:complexType name="AveragingPeriod">

-Used a scheme controlled type <xsd:element name="determinationMethod" type="DeterminationMethod" minOccurs="0">

-Added <xsd:complexType name="DeterminationMethod">

-Equity was an orphan, did not extend Underlying Asset, and has been removed. Note element equity is of type Equity Asset <xsd:complexType name="Equity">

fpml-eqd-4-2.xsd

Revision [578](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed May 3 19:40:55 2006 UTC* (27 hours, 16 minutes ago) by *mgratacos*

File length: 33892 byte(s)

Diff to [previous 572](#)

This element introduced in WD#2 has been moved to the choice group within EquityExercise, which is now called "EquityExerciseValuationSettlement" because it provides support for all of these features, structured in three areas

1. our own equity exercise types
2. choice group supporting option (automatic exercise, make whole for early exercise) or forward features (pre payment)
3. valuation and settlement

// EquityExercise in file fpml-eqd-4-2.xsd

```
<xsd:choice>
  <!-- add sequence for option features -->
  <xsd:sequence>
    <xsd:element name="automaticExercise"
type="xsd:boolean"/>
    <!-- moved here -->
    <xsd:element name="makeWholeProvisions"
type="MakeWholeProvisions" minOccurs="0"/>
  </xsd:sequence>
  <!-- leave existing element for forward feature -->
  <xsd:element name="prePayment" type="PrePayment"/>
</xsd:choice>
```

Revision [572](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 26 22:09:39 2006 UTC* (8 days ago) by *mgratacos*

File length: 34068 byte(s)

Diff to [previous 512](#)

-Moved element introduced in FpML-4-2-WD2

```
<xsd:element name="makeWholeProvisions" type="MakeWholeProvisions"
minOccurs="0">
```

to be just before element "equityValuation" in the type "EquityExercise", so that it is in the same location as all other exercise related types.

fpml-fx-4-2.xsd

None.

fpml-ird-4-2.xsd

None.

fpml-main-4-2.xsd

None.

fpml-mktenv-4-2.xsd

None.

fpml-msg-4-2.xsd

None.

fpml-posttrade-4-2.xsd

None.

fpml-pretrade-4-2.xsd

None.

fpml-reporting-4-2.xsd

Revision [566](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Apr 6 20:58:58 2006 UTC* (4 weeks ago) by *mgratacos*

File length: 7214 byte(s)

Diff to [previous 386](#)

Corrected typo in position element documentation. Where it said "swap positions" it now says "positions".

fpml-return-swaps-4-2.xsd

Revision [571](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Apr 26 21:33:40 2006 UTC* (8 days, 1 hour ago) by *mgratacos*

File length: 49626 byte(s)

Diff to [previous 462](#)

Made the following changes:

```
-determinationMethod uses now DeterminationMethod type instead of
normalizedString <xsd:element name="determinationMethod"
type="DeterminationMethod">
```

fpml-riskdef-4-2.xsd

None.

fpml-shared-4-2.xsd

Revision [593](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 12 17:11:10 2006 UTC* (117 minutes, 10 seconds ago) by *mgratacos*

File length: 130022 byte(s)

Diff to [previous 574](#)

- Added DeterminationMethod type from fpml-eq-shared-4-2.xsd.
- determinationMethod element uses now DeterminationMethod instead of xsd:string.

Revision [574](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue May 2 00:35:43 2006 UTC* (2 days, 22 hours ago) by *mgratacos*

File length: 129574 byte(s)

Diff to [previous 567](#)

-Updated URI version of the businessCenterScheme to 5-0 since new value DEDU (Düsseldorf) has been added to the scheme.

Revision [567](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Apr 21 19:03:50 2006 UTC* (13 days, 3 hours ago) by *mgratacos*

File length: 129574 byte(s)

Diff to [previous 565](#)

A new RoutingExplicitDetails.model group has been created and its being used by RoutingExplicitDetails and RoutingIdsAndExplicitDetails since both types share almost the same content model.

Revision [565](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Apr 5 21:35:36 2006 UTC* (4 weeks, 1 day ago) by *mgratacos*

File length: 130492 byte(s)

Diff to [previous 523](#)

Updated matrixTermScheme version URI since two missing values have been added to the scheme.

fpml-tradeexec-4-2.xsd

None.

fpml-valuation-4-2.xsd

Revision [581](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu May 4 18:49:36 2006 UTC* (4 hours, 12 minutes ago) by *mgratacos*

File length: 21366 byte(s)

Diff to [previous 577](#)

- Replaced PositionConstituent/partyTradeIdentifier element by PositionConstituent/tradeReference of type PartyTradeIdentifiers. For reconciliation purposes, implementation guidelines need to specify a unique tradeId.

Revision [577](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed May 3 18:42:02 2006 UTC* (28 hours, 19 minutes ago) by *mgratacos*

File length: 21371 byte(s)

Diff to [previous 525](#)

- Removed containers scheduledDates and valuations since the architecture specification doesn't recommend its use.
- Made reportingRoles optional since for some portfolio reconciliation messages it's not appropriate.
- Added position identification elements: positionId, version.
- Changed constituent content:
 - Made choice structure optional for extensibility purposes.
 - Added positionVersionReference to reference the information of a submitted position.
 - Changed to a single partyTradeIdentifier block to reduce ambiguity.

fpml-valuation-base-4-2.xsd

Revision [576](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed May 3 18:39:15 2006 UTC* (28 hours, 22 minutes ago) by *mgratacos*

File length: 9084 byte(s)

Diff to [previous 536](#)

- Added an optional element, valuationDate, of type xsd:date, to the quotation characteristics group. This allows the valuation date to be specified individually for each position, rather than having one per report.