

## FpML 4.2 Trial Recommendation 2006-12-15

### Schema changes compared to FpML 4.2 Trial Recommendation 2006-09-28

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 [997](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 10 17:33:49 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 42027 byte(s)

Diff to [previous 995](#)

- Changed content model of ExchangeTraded type to have only the ExchangeIdentifier.model, removing the multiplier element.
- The multiplier element has been moved back to ExchangeTradedContract and Future.
- Now the following types are an extension of ExchangeTraded: Bond, EquityAsset, and Index.

Note that ExchangeTradedContract and Future were already an extension of ExchangeTraded.

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Revision [995](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 10 11:16:48 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 42005 byte(s)

Diff to [previous 986](#)

- Changed multiplicity of relatedExchangeId and optionsExchangeId to both unbounded.
- Now, index and bond reference the ExchangeIdentifier.model as well.

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Revision [986](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 9 21:51:26 2006 UTC* (4 weeks, 4 days ago) by *mgratacos*

File length: 43551 byte(s)

Diff to [previous 884](#)

- Created new ExchangeIdentifier.model group.
- ExchangeTradedContract and Future are now based on a new common type called ExchangeTraded.

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 47585 byte(s)

Diff to [previous 867](#)

- Added version attribute to xsd:schema which contains Subversion's revision number.
-

Revision [867](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Thu Oct 5 23:15:40 2006 UTC* (2 months ago) by *mgratacos*  
File length: 47564 byte(s)  
Diff to [previous 864](#)  
Replaced Reference type by specific types references.

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Revision [864](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Wed Oct 4 11:05:48 2006 UTC* (2 months, 1 week ago) by *mgratacos*  
File length: 47249 byte(s)  
Diff to [previous 862](#)  
- Removed xsd:restriction from Cash underlying asset.  
-- Created a new generic Asset type.  
-- UnderlyingAsset extends now Asset  
-- Cash extends now Asset instead of UnderlyingAsset.  
-- underlyingAsset element is of type Asset instead of type UnderlyingAsset.  
Note: change is backward compatible and does not affect extensions to existing types.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*  
File length: 47284 byte(s)  
Diff to [previous 787](#)  
- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

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## **fpml-cashflow-matching-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*  
File length: 34038 byte(s)  
Diff to [previous 868](#)  
-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [868](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Fri Oct 6 00:27:12 2006 UTC* (2 months ago) by *mgratacos*  
File length: 34017 byte(s)  
Diff to [previous 862](#)  
Replaced Reference type by specific types references.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]  
Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*  
File length: 32728 byte(s)  
Diff to [previous 809](#)  
- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

## **fpml-cd-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 81945 byte(s)

Diff to [previous 870](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [870](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 6 13:33:31 2006 UTC* (2 months ago) by *mgratacos*

File length: 81924 byte(s)

Diff to [previous 862](#)

- Replaced Reference type by specific types references.  
- Moved id attribute from CashSettlementTerms to SettlementTerms (parent type) since now both CashSettlementTerms and PhysicalSettlementTers can use it.

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Revision [862](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 81192 byte(s)

Diff to [previous 845](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

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## **fpml-doc-4-2.xsd**

Revision [1290](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 6 12:23:45 2007 UTC* (47 hours, 11 minutes ago) by *mgratacos*

File length: 69426 byte(s)

Diff to [previous 1132](#)

Removed revisedTrade element in Amendment type.  
Updated build number.

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Revision [1072](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 11 13:33:41 2006 UTC* (9 hours, 7 minutes ago) by *mgratacos*

File length: 69667 byte(s)

Diff to [previous 1059](#)

Updated build number to 2.

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Revision [1059](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 1 12:45:49 2006 UTC* (10 days, 9 hours ago) by *mgratacos*

File length: 69667 byte(s)

Diff to [previous 1058](#)

- changed oldTransaction, newTransaction,...to oldContract, newContract as originally proposed by Andrew Parry.  
- changed novationTradeDate to novationContractDate as originally proposed by Andrew Parry.

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Revision [1058](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 30 20:29:52 2006 UTC* (11 days, 2 hours ago) by *mgratacos*

File length: 70107 byte(s)

Diff to [previous 1056](#)

-Amended ContractNovationDetails.model to incorporate Andrew Parry's proposal. Not all changes were incorporated into the model.

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Revision [1056](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 30 20:10:28 2006 UTC* (11 days, 2 hours ago) by *mgratacos*

File length: 70645 byte(s)

Diff to [previous 1030](#)

- Added Andrew Parry's proposal for notification processes between asset managers and custodians.  
- Removed Andrew Jacob's proposal for the same processes.

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Revision [1030](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 23 14:04:43 2006 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 42643 byte(s)

Diff to [previous 1014](#)

- Updated party documentation to: "An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc."

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Revision [1014](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 15 00:55:50 2006 UTC* (3 weeks, 5 days ago) by *mgratacos*

File length: 42915 byte(s)

Diff to [previous 889](#)

Updated annotation of party.

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Revision [889](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 11 16:41:15 2006 UTC* (2 months ago) by *ajacobs*

File length: 42622 byte(s)

Diff to [previous 887](#)

Added versioned trade identifier support.

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Revision [887](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 23:59:05 2006 UTC* (2 months ago) by *mgratacos*

File length: 41475 byte(s)

Diff to [previous 886](#)

Updated description of build number.

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Revision [886](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 14:00:02 2006 UTC* (2 months ago) by *mgratacos*

File length: 41346 byte(s)

Diff to [previous 885](#)

- Annotated the following attributes: version, expectedBuild, and actualBuild.

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Revision [885](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 13:41:15 2006 UTC* (2 months ago) by *ajacobs*

File length: 40636 byte(s)

Diff to [previous 884](#)

Added expected and actual build number attributes.

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 40484 byte(s)

Diff to [previous 871](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [871](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 6 13:41:26 2006 UTC* (2 months ago) by *mgratacos*

File length: 40463 byte(s)

Diff to [previous 862](#)

Replaced Reference type by specific types references.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 40393 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **fpml-enum-4-2.xsd**

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 77714 byte(s)

Diff to [previous 862](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 77693 byte(s)

Diff to [previous 843](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **fpml-4-2-eq-shared.xsd**

Revision [1027](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 22 15:00:20 2006 UTC* (2 weeks, 5 days ago) by *mgratacos*

File length: 75157 byte(s)

Diff to [previous 1024](#)

- Removed maxOccurs="unbounded" from fxSpotRateSource since it was not included in the branch schema.

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Revision [1024](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 21 21:21:04 2006 UTC* (2 weeks, 6 days ago) by *mgratacos*

File length: 75179 byte(s)

Diff to [previous 917](#)

- Updated FxFeature type adding a new crossCurrency element within the choice structure (to support AEJ Master) and adding annotations for composite and quanto elements.

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Revision [917](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 27 21:49:52 2006 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 73714 byte(s)

Diff to [previous 884](#)

moved here from fpml-eqd-4-2.xsd

"EquityPremium"

"EquityStrike"

- moved here from fpml-return-swaps-4-2.xsd

"AdditionalPaymentAmount"

"Compounding"

"CompoundingRate">

"InterestCalculation"

"InterestCalculationReference">

"InterestLeg"

"InterestLegCalculationPeriodDates"

"InterestLegCalculationPeriodDatesReference"

"InterestLegResetDates"

"LegAmount"

"PrincipalExchangeAmount"

"PrincipalExchangeDescriptions"

"PrincipalExchangeFeatures"

"Return"

"ReturnLeg"

"ReturnLegValuation"

"ReturnLegValuationPrice"

"ReturnSwap"

"ReturnSwapAdditionalPayment"

"ReturnSwapAmount"

"ReturnSwapBase"

"ReturnSwapEarlyTermination"

"ReturnSwapLeg"

"ReturnSwapNotional"

"ReturnSwapPaymentDates"

"StartingDate"

"StubCalculationPeriod"

"Variance"

"VarianceAmount"

"VarianceLeg"

"interestLeg"  
"returnLeg"  
"returnSwapLeg"  
"returnSwap"  
"varianceLeg"

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Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 29578 byte(s)

Diff to [previous 873](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [873](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 6 13:47:31 2006 UTC* (2 months ago) by *mgratacos*

File length: 29557 byte(s)

Diff to [previous 862](#)

Replaced Reference type by specific types references.

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Revision [862](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 29547 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

---

## **fpml-eqd-4-2.xsd**

Revision [1023](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 21 21:17:47 2006 UTC* (2 weeks, 6 days ago) by *mgratacos*

File length: 30404 byte(s)

Diff to [previous 915](#)

-Added localJurisdiction, optionEntitlement, and multiplier within EquityOptionTransactionSupplement to support AEJ Master proposal.

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Revision [915](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 27 18:27:59 2006 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 29323 byte(s)

Diff to [previous 884](#)

1) <xsd:complexType name="EquityPremium"> - moved to fpml-eq-shared-4.2  
2) <xsd:complexType name="EquityStrike"> - moved to fpml-eq-shared-4.2

---

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 33970 byte(s)

Diff to [previous 872](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [872](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 6 13:42:42 2006 UTC* (2 months ago) by *mgratacos*

File length: 33949 byte(s)

Diff to [previous 862](#)

Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 33944 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **fpml-fx-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 44819 byte(s)

Diff to [previous 874](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [874](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 6 13:50:42 2006 UTC* (2 months ago) by *mgratacos*

File length: 44798 byte(s)

Diff to [previous 862](#)

Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 44783 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **fpml-ird-4-2.xsd**

Revision [1049](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 29 15:33:02 2006 UTC* (12 days, 7 hours ago) by *mgratacos*

File length: 98347 byte(s)

Diff to [previous 1021](#)

-Updated version of default scheme uri for settlementRateOptionScheme to 2-0.

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Revision [1021](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 17 01:07:41 2006 UTC* (3 weeks, 3 days ago) by *mgratacos*

File length: 98347 byte(s)

Diff to [previous 1016](#)

The annotation "This was created to support use of the InterestRateStream within the Equity Derivative sphere, and this element is not expected to be produced in the representation of Interest Rate products." has been removed from the initialStub and finalStub element since it was placed there by mistake.

---

Revision [1016](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 15 21:28:51 2006 UTC* (3 weeks, 5 days ago) by *mgratacos*

File length: 98736 byte(s)

Diff to [previous 1011](#)

The annotation of swapstream.stubCalculationPeriodAmount.[initial]/[final]Stub has been amended to clarify its usage. Each element contains now the additional piece:

This was created to support use of the InterestRateStream within the Equity Derivative sphere, and this element is not expected to be produced in the representation of Interest Rate products.

---

Revision [1011](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 14 00:53:21 2006 UTC* (3 weeks, 6 days ago) by *mgratacos*

File length: 98347 byte(s)

Diff to [previous 1010](#)

-earlyTerminationProvision has been removed from Swaption since IRDWG agreed to use the existing earlyTerminationProvision within Swap.

---

Revision [1010](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 14 00:27:49 2006 UTC* (3 weeks, 6 days ago) by *mgratacos*

File length: 98690 byte(s)

Diff to [previous 1009](#)

-Updated documentation for Swaption/earlyTerminationProvision.  
-Updated documentation for bondReference element, BondReference type, and conditionPrecedentBond element.

---

Revision [1009](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 13 23:01:54 2006 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 98737 byte(s)

Diff to [previous 1002](#)

"earlyTerminationProvision" moved in front of "swap"

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Revision [1002](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 13 21:58:43 2006 UTC* (4 weeks ago) by *mgratacos*

File length: 98737 byte(s)

Diff to [previous 1001](#)

Changed default version of settlement rate option scheme to 1-1.

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Revision [1001](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 13 21:55:01 2006 UTC* (4 weeks ago) by *iyermakova*

File length: 98737 byte(s)

Diff to [previous 916](#)

1. Made swaption/exerciseProcedure optional
2. Made cashSettlement/cashSettlementValuationTime optional
3. Made cashSettlement/cashSettlementValuationDate optional
4. Made the cashSettlement choice group of cash settlement methods optional
5. Made swaption/calculationAgent optional

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Revision [916](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 27 18:29:10 2006 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 97978 byte(s)

Diff to [previous 906](#)

<xsd:complexType name="Stub"> moved to fpml-shared-4-2.xsd

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Revision [906](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 25 15:35:38 2006 UTC* (6 weeks, 5 days ago) by *mgratacos*

File length: 101347 byte(s)

Diff to [previous 903](#)

CashSettlementBanks, SettlementRateSource, and MainPublication types have been moved from fpml-ird to fpml-shared.

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Revision [903](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 24 13:52:37 2006 UTC* (6 weeks, 6 days ago) by *mgratacos*

File length: 103732 byte(s)

Diff to [previous 884](#)

-Created SimplePricingStructureReference. href attribute uses this new type instead of xsd:IDREF directly.

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 103422 byte(s)

Diff to [previous 875](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [875](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 11:03:35 2006 UTC* (2 months ago) by *mgratacos*

File length: 103401 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 102405 byte(s)

Diff to [previous 811](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

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

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 2202 byte(s)

Diff to [previous 862](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 2181 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

## **fpml-mktenv-4-2.xsd**

Revision [905](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 24 17:38:24 2006 UTC* (6 weeks, 6 days ago) by *mgratacos*

File length: 36820 byte(s)

Diff to [previous 884](#)

-Removed href attribute from TimeDimension type.

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 36868 byte(s)

Diff to [previous 881](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 13:27:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 36847 byte(s)

Diff to [previous 876](#)

-Replaced Reference type by specific types references.

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Revision [876](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 11:49:24 2006 UTC* (2 months ago) by *mgratacos*

File length: 36841 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

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Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 36423 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

## **fpml-msg-4-2.xsd**

Revision [1091](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Dec 12 19:54:43 2006 UTC* (4 hours, 20 minutes ago) by *mgratacos*

File length: 18744 byte(s)

Diff to [previous 1054](#)

Removed fpml prefix from Response Message.

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Revision [1054](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 30 19:46:39 2006 UTC* (11 days, 3 hours ago) by *mgratacos*

File length: 18749 byte(s)

Diff to [previous 1030](#)

- Added abstract ContractReferenceMessage type.

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Revision [1030](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 23 14:04:43 2006 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 18169 byte(s)

Diff to [previous 974](#)

- Updated party documentation to: "An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc."

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Revision [974](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Nov 6 18:33:16 2006 UTC* (5 weeks ago) by *ajacobs*

File length: 18124 byte(s)

Diff to [previous 884](#)

Types and changes for latest CUG specification.

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Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 17989 byte(s)

Diff to [previous 877](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

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Revision [877](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 11:51:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 17968 byte(s)

Diff to [previous 863](#)

-Replaced Reference type by specific types references.

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Revision [863](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 4 10:35:55 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 17963 byte(s)

Diff to [previous 862](#)

- Removed xsd:restriction from message header. Replaced it by use of xsd:group and composite of types.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 26680 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

---

## **fpml-posttrade-4-2.xsd**

Revision [1092](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Dec 12 20:00:25 2006 UTC* (4 hours, 15 minutes ago) by *mgratacos*

File length: 44887 byte(s)

Diff to [previous 1057](#)

Removed A2A messages NovationCreated, NovationAmended, NovationCancelled, TerminationCreated, TerminationAmended, TerminationCancelled.

---

Revision [1057](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 30 20:14:13 2006 UTC* (11 days, 3 hours ago) by *mgratacos*

File length: 48376 byte(s)

Diff to [previous 1032](#)

- Added Andrew Parry's proposal for notification processes between asset managers and custodians.  
- Removed Andrew Jacob's proposal for the same processes.

---

Revision [1032](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 23 14:12:16 2006 UTC* (2 weeks, 4 days ago) by *ajacobs*

File length: 54252 byte(s)

Diff to [previous 976](#)

Removed <XXX>NotificationCancelled messages.

---

Revision [976](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 7 18:49:44 2006 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 55718 byte(s)

Diff to [previous 975](#)

extra set of <xsd:sequence> was removed from "NovationResponseMessage" Type.

---

Revision [975](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Nov 6 18:36:28 2006 UTC* (5 weeks ago) by *mgratacos*

File length: 55760 byte(s)

Diff to [previous 974](#)

TradeNovationNotification had the party element defined as string. This was an error. It is now defined as a Party type.

---

Revision [974](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Mon Nov 6 18:33:16 2006 UTC* (5 weeks ago) by *ajacobs*  
File length: 55765 byte(s)  
Diff to [previous 884](#)  
Types and changes for latest CUG specification.

---

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*  
File length: 50281 byte(s)  
Diff to [previous 878](#)  
-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [878](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Mon Oct 9 11:53:13 2006 UTC* (2 months ago) by *mgratacos*  
File length: 50260 byte(s)  
Diff to [previous 866](#)  
-Replaced Reference type by specific types references.

---

Revision [866](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Thu Oct 5 12:17:21 2006 UTC* (2 months ago) by *mgratacos*  
File length: 50230 byte(s)  
Diff to [previous 862](#)  
-Added annotation for firstPeriodStartDate/@href attribute.

---

Revision [862](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*  
File length: 49588 byte(s)  
Diff to [previous 832](#)  
- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

---

## **fpml-pretrade-4-2.xsd**

Revision [898](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Fri Oct 20 17:50:27 2006 UTC* (7 weeks, 3 days ago) by *mgratacos*  
File length: 4971 byte(s)  
Diff to [previous 884](#)  
-QuotableProduct uses now Product.model group.

---

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*  
File length: 5129 byte(s)  
Diff to [previous 862](#)  
-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 5108 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

## **fpml-reporting-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 7287 byte(s)

Diff to [previous 862](#)

-Added version attribute to xsd:schema which contains Subversion's  
revision number.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 7266 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

## **fpml-return-swaps-4-2.xsd**

Revision [918](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 27 21:57:00 2006 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 11129 byte(s)

Diff to [previous 884](#)

- moved to fpml-eq-shared-4.2  
"AdditionalPaymentAmount"  
"Compounding"  
"CompoundingRate">  
"InterestCalculation"  
"InterestCalculationReference">  
"InterestLeg"  
"InterestLegCalculationPeriodDates"  
"InterestLegCalculationPeriodDatesReference"  
"InterestLegResetDates"  
"LegAmount"  
"PrincipalExchangeAmount"  
"PrincipalExchangeDescriptions"  
"PrincipalExchangeFeatures"  
"Return"  
"ReturnLeg"  
"ReturnLegValuation"  
"ReturnLegValuationPrice"  
"ReturnSwap"  
"ReturnSwapAdditionalPayment"  
"ReturnSwapAmount"  
"ReturnSwapBase"

"ReturnSwapEarlyTermination"  
"ReturnSwapLeg"  
"ReturnSwapNotional"  
"ReturnSwapPaymentDates"  
"StartingDate"  
"StubCalculationPeriod"  
"Variance"  
"VarianceAmount"  
"VarianceLeg"  
"interestLeg"  
"returnLeg"  
"returnSwapLeg"  
"returnSwap"  
"varianceLeg"

---

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 50450 byte(s)

Diff to [previous 879](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [879](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 12:04:30 2006 UTC* (2 months ago) by *mgratacos*

File length: 50429 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 49678 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

---

## **fpml-riskdef-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 17949 byte(s)

Diff to [previous 881](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 13:27:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 17928 byte(s)

Diff to [previous 880](#)

-Replaced Reference type by specific types references.

---

Revision [880](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 12:46:39 2006 UTC* (2 months ago) by *mgratacos*

File length: 18215 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 17097 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

---

### **fpml-shared-4-2.xsd**

Revision [1051](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 29 15:49:25 2006 UTC* (12 days, 7 hours ago) by *mgratacos*

File length: 143467 byte(s)

Diff to [previous 1050](#)

-Updated version of default scheme uri for masterConfirmationTypeScheme to 5-1.

---

Revision [1050](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 29 15:38:21 2006 UTC* (12 days, 7 hours ago) by *mgratacos*

File length: 143467 byte(s)

Diff to [previous 1031](#)

-Updated version of default scheme uri for contractualSupplementScheme to 6-1.

---

Revision [1031](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 23 14:05:55 2006 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 143467 byte(s)

Diff to [previous 1020](#)

-Updated annotation of ExerciseNotice.partyReference and ExerciseNotice.exerciseNoticePartyReference elements.

---

Revision [1020](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 17 01:06:43 2006 UTC* (3 weeks, 3 days ago) by *mgratacos*

File length: 143633 byte(s)

Diff to [previous 966](#)

The annotation of stubStartDate and stubEndDate has been amended adding the following piece: This was created to support use of the InterestRateStream within the Equity Derivative sphere, and this element is not expected to be produced in the representation of Interest Rate products.

---

Revision [966](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 2 11:37:24 2006 UTC* (5 weeks, 4 days ago) by *mgratacos*

File length: 143247 byte(s)

Diff to [previous 919](#)

Added documentation for creditSeniorityScheme.

---

Revision [919](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 27 22:01:51 2006 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 142961 byte(s)

Diff to [previous 906](#)

<xsd:complexType name="Stub"> - moved here from fpml-ird-4-2.xsd

---

Revision [906](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 25 15:35:38 2006 UTC* (6 weeks, 5 days ago) by *mgratacos*

File length: 139592 byte(s)

Diff to [previous 901](#)

CashSettlementBanks, SettlementRateSource, and MainPublication types have been moved from fpml-ird to fpml-shared.

---

Revision [901](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 23 13:40:21 2006 UTC* (7 weeks ago) by *mgratacos*

File length: 137207 byte(s)

Diff to [previous 897](#)

Updated documentation of formula component.

---

Revision [897](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Oct 20 17:48:34 2006 UTC* (7 weeks, 3 days ago) by *mgratacos*

File length: 136936 byte(s)

Diff to [previous 893](#)

-Fixed mistake on content model of Routing type. Now correspondentInformation has its own type CorrespondentInformation which extends Routing. The same applies to beneficiary, which is now of type Beneficiary.

-ProductId and ProductType are now part of a group.

---

Revision [893](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 16 11:12:13 2006 UTC* (8 weeks ago) by *mgratacos*

File length: 136530 byte(s)

Diff to [previous 883](#)

Added choice between correspondentPartyReference and beneficiaryPartyReference elements within Routing type.

---

Revision [883](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 19:05:31 2006 UTC* (2 months ago) by *mgratacos*

File length: 135798 byte(s)

Diff to [previous 882](#)

-Added version attribute to xsd:schema and stick revision number.

---

Revision [882](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 16:48:11 2006 UTC* (2 months ago) by *mgratacos*

File length: 134979 byte(s)

Diff to [previous 881](#)

-Added the depository to the settlement instructions as a reference to a Party.

---

Revision [881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 13:27:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 134728 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 129856 byte(s)

Diff to [previous 861](#)

- Added to the FpML xsd:schema the attribute of `xmlns:fpml="http://www.fpml.org/2005/FpML-4-2"`.

---

Revision [861](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 13:53:21 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 129809 byte(s)

Diff to [previous 836](#)

- IntermediaryInformation type extends now Routing type.

---

## **fpml-tradeexec-4-2.xsd**

Revision [1083](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Dec 12 13:05:16 2006 UTC* (11 hours, 12 minutes ago) by *mgratacos*

File length: 28740 byte(s)

Diff to [previous 1070](#)

Moved error response messages for TradeAlreadyAffirmed, TradeAlreadyConfirmed,...back to the specifications.

---

Revision [1070](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Dec 11 13:00:22 2006 UTC* (10 hours, 36 minutes ago) by *mgratacos*

File length: 26146 byte(s)

Diff to [previous 1055](#)

Removed trade notification messages and exception messages part of Andrew Jacobs' proposal. Not approved to be included as part of the specification. Contract messages have been approved instead.

---

Revision [1055](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Nov 30 19:47:51 2006 UTC* (11 days, 3 hours ago) by *mgratacos*

File length: 34382 byte(s)

Diff to [previous 1030](#)

-Moved BestFitTrade and TradeDifference to fpml-doc-4-2.xsd file.

---

Revision [1030](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 23 14:04:43 2006 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 37736 byte(s)

Diff to [previous 1015](#)

- Updated party documentation to: "An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc."

---

Revision [1015](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 15 01:04:22 2006 UTC* (3 weeks, 5 days ago) by *mgratacos*

File length: 38102 byte(s)

Diff to [previous 974](#)

Updated annotation of party.

---

Revision [974](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 6 18:33:16 2006 UTC* (5 weeks ago) by *ajacobs*

File length: 30386 byte(s)

Diff to [previous 884](#)

Types and changes for latest CUG specification.

---

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 24791 byte(s)

Diff to [previous 862](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [862](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 24770 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of `xmlns:fpml="http://www.fpml.org/2005/FpML-4-2"`.

---

## **fpml-valuation-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 22156 byte(s)

Diff to [previous 881](#)

-Added version attribute to xsd:schema which contains Subversion's revision number.

---

Revision [881](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 9 13:27:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 22135 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 21418 byte(s)

Diff to [previous 787](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **fpml-valuation-base-4-2.xsd**

Revision [884](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 10 00:01:15 2006 UTC* (2 months ago) by *mgratacos*

File length: 10161 byte(s)

Diff to [previous 881](#)

-Added version attribute to xsd:schema which contains Subversion's  
revision number.

---

Revision [881](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Oct 9 13:27:28 2006 UTC* (2 months ago) by *mgratacos*

File length: 10140 byte(s)

Diff to [previous 862](#)

-Replaced Reference type by specific types references.

---

Revision [862](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Oct 3 14:29:30 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 9467 byte(s)

Diff to [previous 820](#)

- Added to the FpML xsd:schema the attribute of  
xmlns:fpml="<http://www.fpml.org/2005/FpML-4-2>".

### **xmldsig-core-schema.xsd**

None.