

## FpML 4.2 Working Draft 2006-02-15

### Schema changes compared to FpML 4.2 Working Draft 2005-10-12

Information extracted from Subversion.

- 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**

None.

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

This is a new subschema file to support cash flow matching. It was not present in the second working draft.

Revision [501](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Feb 18 01:52:08 2006 UTC* (3 days, 17 hours ago) by *mgratacos*

File length: 33149 byte(s)

Diff to [previous 473](#)

Updated TradeCashflowsMatchResult message. The message has a container to differentiate asserted from alleged cash flows.

Revision [473](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 10 23:04:11 2006 UTC* (3 days, 21 hours ago) by *mgratacos*

File length: 31522 byte(s)

Diff to [previous 463](#)

- Added difference element of complex type TradeDifference within TradeCashflowsProposedMatch to show matching differences on cash flows asserted.

- Added `<xsd:include schemaLocation="fpml-tradeexec-4-2.xsd"/>` to make use of existing TradeDifference complex type.

- Updated content model of TradeCashflowsProposedMatch message by adding a choice between tradeCashflowsId and the tradeCashflows.model group.

- Updated content model of CancelTradeCashflows message by adding a choice between tradeCashflowsId and the tradeCashflows.model group.

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Revision [463](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 10 01:58:24 2006 UTC* (4 days, 18 hours ago) by *mgratacos*

File length: 31496 byte(s)

Diff to [previous 418](#)

Moved CashflowType to shared subschema since it is used by valuation-base subschema as well.

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Revision [418](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 27 22:20:45 2006 UTC* (2 weeks, 3 days ago) by *marcgratacos*

File length: 31978 byte(s)

Diff to [previous 411](#)

Added default URI to tradeCashflowsStatusScheme attribute.

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Revision [411](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jan 26 22:55:56 2006 UTC* (2 weeks, 4 days ago) by *marcgratacos*

File length: 31889 byte(s)

Diff to [previous 409](#)

Updated documentation saying payments/cashflows instead of NET payments/cashflows.

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Revision [409](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Added *Thu Jan 26 22:34:42 2006 UTC* (2 weeks, 4 days ago) by *marcgratacos*

File length: 31942 byte(s)

Initial commit of this subschema to support the cash flow matching process and messaging defined by the FpML Business Process Working Group.

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

Revision [417](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jan 27 21:07:12 2006 UTC* (2 weeks, 3 days ago) by *marcgratacos*

File length: 82286 byte(s)

Diff to [previous 407](#)

Made constituentWeight optional as agreed by the Credit Derivatives Working Group.

Added documentation to constituentWeight element.

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Revision [407](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Jan 25 17:16:00 2006 UTC* (2 weeks, 6 days ago) by *marcgratacos*

File length: 82033 byte(s)

Diff to [previous 406](#)

Updated choice structure (nthToDefault, mthToDefault, tranche) within BasketReferenceInformation:

- made xsd:choice optional
  - made nthToDefault required
- 

Revision [406](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Jan 25 03:59:26 2006 UTC* (2 weeks, 6 days ago) by *marcgratacos*

File length: 82047 byte(s)

Diff to [previous 405](#)

Added incurredRecoveryApplicable element within Tranche.

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Revision [405](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Jan 23 01:11:00 2006 UTC* (3 weeks, 1 day ago) by *marcgratacos*

File length: 81316 byte(s)

Diff to [previous 398](#)

Added documentation to entity type element and type.

Added default url to EntityType type.

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Revision [398](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jan 10 23:40:11 2006 UTC* (4 weeks, 6 days ago) by *marcgratacos*

File length: 80835 byte(s)

Diff to [previous 392](#)

Added amendments to tranche and basket proposals:

- Increased the cardinality of protectionTerms and settlementTerms elements.
- Added id attributes to ProtectionTerms and SettlementTerms types.
- Added protectionTermsReference and settlementTermsReference within ReferencePoolItem.
- Added choice between tranche and nthToDefault/mthToDefault within BasketReferenceInformation.

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Revision [392](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Dec 21 18:28:42 2005 UTC* (7 weeks, 6 days ago) by *marcgratacos*

File length: 80008 byte(s)

Diff to [previous 377](#)

Added amendments to tranche proposal:

- Added an optional settledEntityMatrix element (used to specify the Relevant Settled Entity Matrix when there are settled entities at the time of the trade) to indexReferenceInformation.

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Revision [377](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 11 23:00:28 2005 UTC* (3 months ago) by *marcgratacos*

File length: 78671 byte(s)

Diff to [previous 195](#)

Added CD Basket proposal:

- Added Basket Reference Information.
- Added Reference Pool.
- Amended Reference Pool Item.
- Amended General Terms.

Added CDS Tranche proposal:

- Added Tranche.
- Amended Basket Reference Information.
- Amended Index Reference Information.

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

Revision [446](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Feb 8 20:54:11 2006 UTC* (6 days ago) by *mgratacos*

File length: 40835 byte(s)

Diff to [previous 378](#)

Modified tradeSide cardinality from unbounded to 2.  
Updated documentation of tradeSide.

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Revision [378](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 14 20:15:53 2005 UTC* (3 months ago) by *marcgratacos*

File length: 40841 byte(s)

Diff to [previous 252](#)

- ValidationRuleId has been removed since it was a synonym of Validation.

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

Revision [500](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Feb 17 17:59:43 2006 UTC* (4 days, 1 hour ago) by *mgratacos*

File length: 76719 byte(s)

Diff to [previous 237](#)

Added two additional codes for roll convention enumeration. The new codes IMMAUD and IMMNZD have been added.

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

None.

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

None.

### **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**

None.

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

Revision [459](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Feb 9 19:36:39 2006 UTC* (5 days, 2 hours ago) by *mgratacos*

File length: 102058 byte(s)

Diff to [previous 401](#)

formula element should use Formula type not Math type for consistency.

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Revision [401](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jan 19 16:47:50 2006 UTC* (3 weeks, 5 days ago) by *marcgratacos*

File length: 102055 byte(s)

Diff to [previous 342](#)

- Removed xsd:include to fpml-return-swaps subschema solving issue of circular reference.

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

Revision [410](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jan 26 22:37:52 2006 UTC* (2 weeks, 4 days ago) by *marcgratacos*

File length: 2129 byte(s)

Diff to [previous 292](#)

Added xsd:include to cashflow-matching subschema.

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

None.

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

Revision [491](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 14 23:28:33 2006 UTC* (16 minutes, 13 seconds ago) by *mgratacos*

File length: 26638 byte(s)

Diff to [previous 490](#)

The elements `sendTo`, `copyTo`, and `sentBy` all had a type of `PartyId`. This didn't make sense. The argument for not constraining them with a rule to a `Party` was that they may not be a `Party`, yet the type said they were of `PartyId`.

The AWG decided to change the type to `MessageAddress` in order to clarify usage. The `MessageAddress` has a `partyIdScheme` attribute for keeping the change backward compatible.

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Revision [490](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 14 23:03:56 2006 UTC* (40 minutes, 50 seconds ago) by *mgratacos*

File length: 25925 byte(s)

Diff to [previous 397](#)

- Created new `ReasonCode` complex type. This type defines a scheme containing error codes.
- The `reasonCode` element uses this new `ReasonCode` complex type instead of `xsd:token`.

Revision [397](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jan 10 17:09:57 2006 UTC* (5 weeks ago) by *marcgratacos*

File length: 25484 byte(s)

Diff to [previous 379](#)

Added `partyMessageInformation` element within `NotificationMessageHeader`, `RequestMessageHeader`, and `ResponseMessageHeader`. Since `partyMessageInformation` was only defined in the abstract `MessageHeader` type, the element was never accessible.

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Revision [379](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 14 20:18:01 2005 UTC* (3 months ago) by *marcgratacos*

File length: 24524 byte(s)

Diff to [previous 203](#)

- Element `validationRuleId` uses now `Validation` type instead of having the type defined locally.
- Element `location` uses now new `ProblemLocation` type instead of having the type defined locally.

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

Revision [394](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 22 04:18:31 2005 UTC* (7 weeks, 5 days ago) by *marcgratacos*

File length: 54299 byte(s)

Diff to [previous 374](#)

Added generic A2A Notification messages for terminations and novations: TerminationCreated, TerminationAmended, TerminationCancelled, NovationCreated, NovationAmended, and NovationCancelled.

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Revision [374](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 11 15:41:29 2005 UTC* (3 months ago) by *marcgratacos*

File length: 51249 byte(s)

Diff to [previous 373](#)

- Deprecated the existing contractualSupplement element. The element has been kept in the schema file for backward compatibility reasons but it will be removed in the next major version.
- Created a new element called contractualTermsSupplement of type ContractualTermsSupplement (new) which contains two elements, "type" (of type ContractualSupplement) and "publicationDate".
- Introduced an xsd:choice between contractualSupplement (Deprecated) and contractualTermsSupplement.

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Revision [373](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 9 21:50:22 2005 UTC* (3 months ago) by *marcgratacos*

File length: 50740 byte(s)

Diff to [previous 252](#)

Added xsd:choice within TradeCancelled message to support:

1. only quote the trade id to be cancelled
2. fully quote all the original trade details of trade to be cancelled

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

None.

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

Revision [386](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 16 18:02:42 2005 UTC* (2 months, 4 weeks ago) by *marcgratacos*

File length: 7219 byte(s)

Diff to [previous 340](#)

Removed market and valuationScenario elements from PositionReport message as agreed by Pricing and Risk Working Group.

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

Revision [462](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 10 00:45:08 2006 UTC* (4 days, 21 hours ago) by *mgratacos*

File length: 49608 byte(s)

Diff to [previous 461](#)

Added multipleExchangeIndexAnnexFallback within EquitySwapTransactionSupplement complex type to support European Master Confirmation as proposed by SwapsWire.

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Revision [461](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 10 00:15:42 2006 UTC* (4 days, 22 hours ago) by *mgratacos*

File length: 49210 byte(s)

Diff to [previous 458](#)

Added allDividends element to VarianceAmount complex type to support European Master Confirmation.

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Revision [458](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 9 19:35:43 2006 UTC* (5 days, 2 hours ago) by *mgratacos*

File length: 48677 byte(s)

Diff to [previous 453](#)

Moved Formula and FormulaComponent types to shared subschema.

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Revision [453](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 9 03:10:32 2006 UTC* (5 days, 19 hours ago) by *mgratacos*

File length: 50816 byte(s)

Diff to [previous 402](#)

- Added new optional "compounding" element as a child of the interestCalculation element.
  - Added new Compounding type that defines compoundingMethod and compoundingRate.
  - Added new CompoundingRate.
- 

Revision [402](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 19 16:49:03 2006 UTC* (3 weeks, 5 days ago) by *marcgratacos*

File length: 48696 byte(s)

Diff to [previous 388](#)

- Moved Math type to fpml-shared-4-2 since it is used by fpml-ird subschema as well.
- 

Revision [388](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 28 17:41:39 2005 UTC* (2 months, 2 weeks ago) by *marcgratacos*

File length: 48872 byte(s)

Diff to [previous 300](#)

- Added optional vegaNotionalAmount element within the Variance complex type as approved by the Equity Derivatives Working Group 2005/11/18.

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

None.

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

Revision [488](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 14 20:14:35 2006 UTC* (2 hours, 3 minutes ago) by *mgratacos*

File length: 130492 byte(s)

Diff to [previous 486](#)

- Provided default URI for productTypeScheme.
- Corrected default URI for floatingRateIndex since this is now represented in FpML as internal coding scheme and values are provided.

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Revision [486](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Feb 14 19:54:55 2006 UTC* (2 hours, 23 minutes ago) by *mgratacos*

File length: 130412 byte(s)

Diff to [previous 464](#)

Updated scheme uri version for businessCenterScheme and masterConfirmationTypeScheme.

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Revision [464](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Feb 10 02:01:36 2006 UTC* (4 days, 20 hours ago) by *mgratacos*

File length: 130412 byte(s)

Diff to [previous 457](#)

- Added CashflowType complex type from cashflow-matching subschema.

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Revision [457](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Feb 9 19:34:37 2006 UTC* (5 days, 2 hours ago) by *mgratacos*

File length: 129927 byte(s)

Diff to [previous 451](#)

Moved Formula and FormulaComponent types from return-swaps subschema.

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Revision [451](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Feb 9 02:04:47 2006 UTC* (5 days, 20 hours ago) by *mgratacos*

File length: 127788 byte(s)

Diff to [previous 403](#)

- Created a new type called SpreadSchedule, which extends the existing Schedule type, and adds an optional 'type' element.
- Created a new type called SpreadScheduleType, which defines the scheme. The 'type' element would use this new type.
- FloatingRate/spreadSchedule element uses this new type SpreadSchedule instead of the existing Schedule type.

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Revision [403](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jan 19 16:50:19 2006 UTC* (3 weeks, 5 days ago) by *marcgratacos*

File length: 128387 byte(s)

Diff to [previous 374](#)

Added Math type to this file since it is used by both the return-swaps and ird subschemas.

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Revision [374](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 11 15:41:29 2005 UTC* (3 months ago) by *marcgratacos*

File length: 128073 byte(s)

Diff to [previous 246](#)

- Deprecated the existing contractualSupplement element. The element has been kept in the schema file for backward compatibility reasons but it will be removed in the next major version.



- Created a new element called contractualTermsSupplement of type ContractualTermsSupplement (new) which contains two elements, `type` (of type ContractualSupplement) and `publicationDate`.
- Introduced an `xsd:choice` between contractualSupplement (Deprecated) and contractualTermsSupplement.

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

No changes.

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

Revision [487](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 14 19:57:57 2006 UTC* (2 hours, 21 minutes ago) by *mgratacos*

File length: 19731 byte(s)

Diff to [previous 253](#)

Removed URI for valuationSetDetailScheme since this scheme was removed by Pricing and Risk Working Group.

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

Revision [474](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Feb 11 00:53:46 2006 UTC* (3 days, 21 hours ago) by *mgratacos*

File length: 8868 byte(s)

Diff to [previous 465](#)

- Changed name of cashflowType element back to cashFlowType to keep backward compatibility with version 4.1.

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Revision [465](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 10 02:03:50 2006 UTC* (4 days, 20 hours ago) by *mgratacos*

File length: 8868 byte(s)

Diff to [previous 412](#)

- Removed CashFlowType complex type since it was not consistent with the existing naming.

- Changed cashFlowType element to cashflowType to be consistent with other existing elements in the ird subschema.

- cashflowType element uses CashflowType defined within shared subschema.

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Revision [412](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 26 23:21:30 2006 UTC* (2 weeks, 4 days ago) by *marcgratacos*

File length: 9325 byte(s)

Diff to [previous 238](#)

Updated scheme version of AssetMeasureType. With the two additional values added by the Business Process Working Group, the scheme version is 4-0.