

FpML 4.4 Working Draft 2007-11-16

Schema changes compared to FpML 4.4 Working Draft 2007-09-10

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-allocation-4-4.xsd

None.

fpml-asset-4-4.xsd

Revision [2587](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 14:03:13 2007 UTC* (8 days, 6 hours ago) by *iyermakova*

File length: 60539 byte(s)

Diff to [previous 2527](#)

- Improved documentation

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 59937 byte(s)

Diff to [previous 2350](#)

Removed German annotation from fpml schema - per Architecture WG and
Coordination Committee agreement (for details see -

<http://www.fpml.org/issues/view.php?id=517>)

fpml-bond-option-4-4.xsd

None.

fpml-cd-4-4.xsd

None.

fpml-confirmation-4-4.xsd

None.

fpml-contract-notification-4-4.xsd

Revision [2712](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 14 10:33:49 2007 UTC* (5 days, 8 hours ago) by *mgratacos*

File length: 6491 byte(s)

Diff to [previous 2350](#)

Updated annotation of ContractFullTermination

<http://www.fpml.org/issues/view.php?id=508>

fpml-correlation-swaps-4-4.xsd

Revision [2683](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 9 14:58:26 2007 UTC* (4 hours, 34 minutes ago) by *iyermakova*

File length: 4247 byte(s)

Copied from: [trunk/src/schema/fpml-correlation-swap.xsd](#) revision 2681

Diff to [previous 2584](#)

Renamed to fpml-correlation-swaps.xsd (swap - swaps) for consistency reason.

Filename: trunk/src/schema/fpml-correlation-swap.xsd

Revision [2584](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Added *Wed Oct 31 13:59:11 2007 UTC* (9 days, 5 hours ago) by *iyermakova*

File length: 4247 byte(s)

Added fpml-correlation-swap.xsd to hold correlation swap only

fpml-credit-event-notification-4-4.xsd

None.

fpml-dividend-swaps-4-4.xsd

Revision [2684](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 9 15:00:01 2007 UTC* (4 hours, 34 minutes ago) by *iyermakova*

File length: 6852 byte(s)

Copied from: [trunk/src/schema/fpml-dividend-swap.xsd](#) revision 2681

Diff to [previous 2583](#)

Renamed to fpml-dividend-swaps.xsd (swap - swaps) for consistency reason.

Filename: trunk/src/schema/fpml-dividend-swap.xsd

Revision [2583](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Added *Wed Oct 31 13:58:30 2007 UTC* (9 days, 5 hours ago) by *iyermakova*

File length: 6852 byte(s)

Added fpml-dividend-swap.xsd to hold dividend swap only.

fpml-doc-4-4.xsd

Revision [2674](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 8 20:30:34 2007 UTC* (20 minutes, 29 seconds ago) by *iyermakova*

File length: 73603 byte(s)

Diff to [previous 2512](#)

Updated Build Number to "2"

Revision [2512](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 9 21:52:48 2007 UTC* (4 weeks, 1 day ago) by *mgratacos*

File length: 73603 byte(s)

Diff to [previous 2350](#)

Added trade execution time proposal.

fpml-enum-4-4.xsd

Revision [2586](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 14:01:45 2007 UTC* (8 days, 6 hours ago) by *iyermakova*

File length: 83294 byte(s)

Diff to [previous 2527](#)

- Added "RealisedVarianceMethodEnum" - specifies whether which price must satisfy the boundary condition.
- Within "DividendDateReferenceEnum", added values "SharePayment", "CashSettlementPaymentDate", "FloatingAmountPaymentDate".

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 81572 byte(s)

Diff to [previous 2350](#)

Removed German annotation from fpml schema - per Architecture WG and Coordination Committee agreement (for details see - <http://www.fpml.org/issues/view.php?id=517>)

fpml-4-4-eq-shared.xsd

Revision [2654](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 6 18:54:11 2007 UTC* (2 days, 1 hour ago) by *iyermakova*

File length: 84989 byte(s)

Diff to [previous 2592](#)

Added "DeprecatedVariance" to ensure backwards document compatibility with FpML-4-2-TR-2

Revision [2592](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 15:21:24 2007 UTC* (8 days, 5 hours ago) by *iyermakova*

File length: 83084 byte(s)

Diff to [previous 2527](#)

As part of the eqdwg remodeling work:

- Improved documentation.
- Added "CalculatedAmount" type for the elements used in both "Variance" and "Correlation", as a part of refactoring.
- Added "CalculationFromObservation" type for the elements used in both "Variance" and "Correlation", as a part of refactoring work.
- Within "Correlation" and "Variance" types, added base class "CalculationFromObservation".
- Within "BoundedVariance" type, the following elements' data types were changed:

```
<xsd:element name="upperBarrier" type="NonNegativeDecimal" minOccurs="0">  
<xsd:element name="lowerBarrier" type="NonNegativeDecimal" minOccurs="0">
```
- "DirectionalLeg" type moved here from "fpml-shared.xsd". "DirectionalLeg" extends base class "Leg" with "effectiveDate" and "terminationDate" elements type of "AdjustableOrRelativeDate" and an attribute "id" of type "xsd:ID".
- Added abstract classes "DirectionalLegUnderlyer" that extends "DirectionalLeg" base class with "underlyer" and "fxFeature" as per Return Swap Leg approach.
- Added abstract classes "DirectionalLegUnderlyerValuation" that extends "DirectionalLegUnderlyer" with the valuation of the underlyer.
- Added support for dividend adjustment of the contract:
"DividendAdjustment" - a container for Dividend Adjustment Periods,
"DividendPeriod"- abstract base class of all time bounded dividend period types,
"DividendPeriodDividend" that extends dividend period with an expected dividend for each period.
- Within "EquityStrike" type, added an element:

```
<xsd:element name="strikeDeterminationDate" type="AdjustableOrRelativeDate" minOccurs="0">
```

 - Specifies the date on which the strike is determined, where this is not the effective date of a forward starting option.
- Within "InterestLegResetDates" type, added the following optional elements:

```
<xsd:element name="initialFixingDate" type="RelativeDateOffset" minOccurs="0">
```

 - the date expressed as an offset to another date defined elsewhere in the document.

```
<xsd:element name="fixingDates" type="AdjustableDatesOrRelativeDateOffset" minOccurs="0">
```

 - Specifies the fixing date relative to the reset date in terms of a business days offset, or by providing a series of adjustable dates.

- Deprecated "variance" and remodeled "correlation" elements from "LegAmount's" choice group. The deprecated "variance" element will be removed in the next FpML major version. Return Swap model should not be used for Variance and Swaps.
- Added an abstract base class "NettedSwapBase" for all swap types which have a single netted leg, such as Variance Swaps, and Correlation Swaps.
- Within "OptionFeatures" type, added element "dividendAdjustment" as part of the support for dividend adjustment of the contract.
- "ReturnSwapBase" has been made an abstract class.
- "ReturnSwapLeg" type extends now base class "Leg" with an additional "PayerReceiver.model" element.
- Within "ReturnSwapLegUnderlyer" type, the elements "effectiveDate" and "terminationDate" have been made mandatory.
- "Variance" extends base class "CalculationFromObservation" as part of refactoring work.
- As part of the eqdwg remodeling work, the following types and elements were deprecated and will be removed in the next FpML major version. The Rationale for deprecation: Return Swap model should not be used for Variance Swaps, use the Variance Swap Product.
 "VarianceAmount" type has been DEPRECATED and renamed to "DeprecatedVarianceAmount".
 "VarianceLeg" type is DEPRECATED and renamed to "DeprecatedVarianceLeg". The base class for "DeprecatedVarianceLeg" type changed from "ReturnSwapLegUnderlyer" to "ReturnSwapLeg". An element "underlyer" of type "Underlyer" was added within "DeprecatedVarianceLeg" type.
 Global element "varianceLeg" has been DEPRECATED.
- Global element "correlationLeg", "CorrelationLeg" type, and "correlation" element within "LegAmount's" choice group have been remodeled.

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 66891 byte(s)

Diff to [previous 2488](#)

Removed German annotation from fpml schema - per Architecture WG and Coordination Committee agreement (for details see - <http://www.fpml.org/issues/view.php?id=517>)

Revision [2488](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 28 09:40:42 2007 UTC* (5 weeks, 6 days ago) by *mgratacos*

File length: 71515 byte(s)

Diff to [previous 2387](#)

Updated ReturnSwapLeg complex type: making it an extension of DirectionalLeg instead of Leg; adding deprecation documentation to paymentFrequency element and legIdentifier attribute.
Updated documentation of elements within the Variance complex type.

Revision [2387](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 24 19:10:07 2007 UTC* (2 months, 2 weeks ago) by *iyermakova*

File length: 69570 byte(s)

Diff to [previous 2374](#)

EQDWG/VWG meeting 2007-08-24

Agreed to remove EquitySchedule since it is an orphan.

The rule should be on the AveragingSchedule.

- issue - <http://www.fpml.com/issues/view.php?id=468>

fpml-eqd-4-4.xsd

Revision [2589](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 14:53:58 2007 UTC* (8 days, 5 hours ago) by *iyermakova*

File length: 23927 byte(s)

Diff to [previous 2527](#)

As part of the eqdwg remodeling work:

- "EquityDerivativeBase" type, defining the common features of equity derivatives, made as an abstract type.

- "EquityDerivativeLongFormBase" type, defining the common features of equity derivatives, made as an abstract class.

- "EquityDerivativeShortFormBase" type, defining short form equity option basic features, made as an abstract class. In addition the following elements' types were changed:
<xsd:element name="spotPrice" type="NonNegativeDecimal" minOccurs="0"/>
<xsd:element name="numberOfOptions" type="PositiveDecimal"/>.

- Within "EquityMultipleExercise", the following elements' types were changed:

<xsd:element name="integralMultipleExercise" type="PositiveDecimal" minOccurs="0">
<xsd:element name="minimumNumberOfOptions" type="PositiveDecimal">
<xsd:element name="maximumNumberOfOptions" type="PositiveDecimal">.

- Within "EquityOption" type, the following elements' types were changed:

<xsd:element name="numberOfOptions" type="PositiveDecimal"/>
<xsd:element name="spotPrice" type="NonNegativeDecimal"/>
<xsd:element name="optionEntitlement" type="PositiveDecimal"/>.

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 23874 byte(s)

Diff to [previous 2486](#)

Removed German annotation from fpml schema - per Architecture WG and Coordination Committee agreement (for details see - <http://www.fpml.org/issues/view.php?id=517>)

Revision [2486](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Sep 28 09:35:28 2007 UTC* (5 weeks, 6 days ago) by *mgratacos*

File length: 29870 byte(s)

Diff to [previous 2406](#)

Updated documentation for localJurisdiction element.

Revision [2406](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Sep 3 09:59:08 2007 UTC* (2 months ago) by *mgratacos*

File length: 29869 byte(s)

Diff to [previous 2393](#)

Updated annotation of minimumNumberOfOptions and maximumNumberOfOptions <http://www.fpml.org/issues/view.php?id=456>

Revision [2393](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Sat Aug 25 17:07:14 2007 UTC* (2 months, 2 weeks ago) by *mgratacos*

File length: 29727 byte(s)

Diff to [previous 2383](#)

The annotation of the EquityBermudaExercise has been updated to indicate that the use of Bermuda is adopted for consistency with ISDA Definitions <http://www.fpml.org/issues/view.php?id=442>

Revision [2383](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Aug 24 16:53:20 2007 UTC* (2 months, 2 weeks ago) by *iyermakova*

File length: 29648 byte(s)

Diff to [previous 2350](#)

equityOption/equityExercise/equityAmericanExercise/equityMultipleExercise/
minimumNumberOfOptions and
maximumNumberOfOptions are now type of "RestrictedNumberOfOptions",
restricting the Number of Options to a decimal number that greater than
"0". See issue - <http://www.fpml.com/issues/view.php?id=455>

fpml-fx-4-4.xsd

Revision [2695](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 9 19:29:53 2007 UTC* (10 days ago) by *mgratacos*

File length: 45682 byte(s)

Diff to [previous 2350](#)

Updated annotation of FxEuropeanTrigger/triggerCondition
<http://www.fpml.org/issues/view.php?id=519>

fpml-ird-4-4.xsd

None.

fpml-main-4-4.xsd

Revision [2686](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 9 15:18:43 2007 UTC* (4 hours, 16 minutes ago) by *iyermakova*

File length: 3862 byte(s)

Diff to [previous 2585](#)

Renamed to fpml-dividend-swaps.xsd, fpml-correlation-swaps.xsd, fpml-variance-swaps.xsd (swap - swaps) for consistency reason.

Revision [2585](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 14:00:04 2007 UTC* (8 days, 6 hours ago) by *iyermakova*

File length: 3859 byte(s)

Diff to [previous 2348](#)

Added "include" for "fpml-correlation-swap.xsd", "fpml-dividend-swap.xsd" and "fpml-variance-swap.xsd"

fpml-matching-status-4-4.xsd

None.

fpml-mktenv-4-4.xsd

None.

fpml-msg-4-4.xsd

None.

fpml-option-shared-4-4.xsd

Revision [2590](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 15:04:09 2007 UTC* (8 days, 5 hours ago) by *iyermakova*

File length: 39853 byte(s)

Diff to [previous 2527](#)

As part of the eqdwg remodeling work:

- Improved documentation.

- Within type "Asian" - "AveragingSchedule" the following elements' types were changed:


```
<xsd:element name="frequency" type="PositiveDecimal"> (could be twice daily)
<xsd:element name="weekNumber" type="xsd:positiveInteger">.
```

- Added "ClassifiedPayment" type to support the classification of a simple payment.

- Within "FeaturePayment" type, the following element's types was changed:

```
<xsd:element name="amount" type="NonNegativeDecimal">
```

- Added "OptionNumericStrike" type for defining the strike price for an option as a numeric value without currency.

- "OptionStrike" type extends now "OptionNumericStrike" base class.

- Within "OptionDenomination.model" group, the following elements' types were changed:

```
<xsd:element name="optionEntitlement" type="PositiveDecimal">
```

```
<xsd:element name="numberOfOptions" type="PositiveDecimal"
minOccurs="0">
```

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 38981 byte(s)

Diff to [previous 2484](#)

Removed German annotation from fpml schema - per Architecture WG and Coordination Committee agreement (for details see -

<http://www.fpml.org/issues/view.php?id=517>)

Revision [2484](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 28 09:32:22 2007 UTC* (5 weeks, 6 days ago) by *mgratacos*

File length: 43588 byte(s)

Diff to [previous 2350](#)

Updated documentation for Quanto complex type and Quanto\fxRate element.

fpml-posttrade-confirmation-4-4.xsd

None.

fpml-posttrade-execution-4-4.xsd

None.

fpml-posttrade-negotiation-4-4.xsd

None.

fpml-posttrade-4-4.xsd

None.

fpml-pretrade-4-4.xsd

None.

fpml-reconciliation-4-4.xsd

Revision [2709](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 14 09:09:18 2007 UTC* (5 days, 10 hours ago) by *mgratacos*

File length: 47971 byte(s)

Diff to [previous 2350](#)

Added annotation for PositionsMatchResults complex type

<http://www.fpml.org/issues/view.php?id=505>

fpml-reporting-4-4.xsd

None.

fpml-return-swaps-4-4.xsd

Revision [2591](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 15:06:14 2007 UTC* (9 days, 4 hours ago) by *iyermakova*

File length: 12561 byte(s)

Diff to [previous 2527](#)

As part of the eqdwg remodeling work:

```
- "DividendLeg", "DividendPeriodPayment",  
  "DividendSwapTransactionSupplement", "FixedPaymentAmount",  
  "FixedPaymentLeg" types and global element  
  "dividendSwapTransactionSupplement" were remodeled into fpml-dividend-  
  swap subschema}
```

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Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 4 days ago) by *iyermakova*

File length: 18344 byte(s)

Diff to [previous 2482](#)

Removed German annotation from fpml schema - per Architecture WG and
Coordination Committee agreement (for details see -

<http://www.fpml.org/issues/view.php?id=517>)

Revision [2482](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 28 09:30:13 2007 UTC* (6 weeks ago) by *mgratacos*

File length: 18447 byte(s)

Diff to [previous 2350](#)

Updated documentation for localJurisdiction element.

fpml-riskdef-4-4.xsd

None.

fpml-shared-4-4.xsd

Revision [2797](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 29 11:41:01 2007 UTC* (4 hours, 13 minutes ago) by *mgratacos*

File length: 165757 byte(s)

Diff to [previous 2794](#)

Added annotation for ContractualTermsSupplement complex type

<http://www.fpml.org/issues/view.php?id=289>

Revision [2794](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 29 11:35:08 2007 UTC* (4 hours, 18 minutes ago) by *mgratacos*

File length: 165545 byte(s)

Diff to [previous 2793](#)

Added annotation for ContractualSupplement complex type

<http://www.fpml.org/issues/view.php?id=288>

Revision [2793](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 29 11:29:58 2007 UTC* (4 hours, 24 minutes ago) by *mgratacos*

File length: 165358 byte(s)

Diff to [previous 2719](#)

Added annotation for ContractualDefinitions complex type

<http://www.fpml.org/issues/view.php?id=287>

Revision [2719](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 16 16:16:26 2007 UTC* (3 days, 3 hours ago) by *iyermakova*

File length: 165169 byte(s)

Diff to [previous 2588](#)

Master Confirmation Type Scheme

- added support for "2006DividendSwapEuropean" - A European Interdealer

Master Confirmation Agreement not defined by ISDA

- added support for - "2006DividendSwapEuropeanInterdealer" - A

European Interdealer Master Confirmation Agreement not defined by ISDA

- Added a new value 'ISDA2007EquityFinanceSwapEuropean' - to support the 'Equity Finance Share Swap' annex to the 2007 European Master Equity Derivatives Confirmation Agreement recently officially published by ISDA - per 09/28/2007 EqdWG agreement.

- Added the missing 'The' at the start of the 'ISDA2007EquityEuropean' value's description.

Revision [2588](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 31 14:49:59 2007 UTC* (9 days, 4 hours ago) by *iyermakova*

File length: 165169 byte(s)

Diff to [previous 2527](#)

As part of the eqdwg remodeling work:

-Added "CorrelationValue" simple type that defines a number specified as a decimal between -1 and 1 inclusive.

- Renamed "RestrictedNumberOfOptions" to "PositiveDecimal" simple type to define a number specified as positive decimal greater than 0 exclusive.

- Renamed "RestrictedNumberOfOptions" to "NonNegativeDecimal" simple type to define a number specified as non negative decimal greater than 0 inclusive.

- Added "AdjustableDatesOrRelativeDateOffset" type - a type for defining a series of dates, either as a list of adjustable dates, or as a repeating sequence from a base date.

- "DirectionalLeg" type was moved from fpml-shared to fpml-eq-shared.

- Withing "DividendPaymentDate" type added optional `<xsd:element name="paymentDateOffset" type="Offset" minOccurs="0">`

- Removed "UnrestrictedPercentage" type.

Revision [2527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 22 14:52:41 2007 UTC* (2 weeks, 4 days ago) by *iyermakova*

File length: 164562 byte(s)

Diff to [previous 2477](#)

Removed German annotation from fpml schema - per Architecture WG and Coordination Committee agreement (for details see - <http://www.fpml.org/issues/view.php?id=517>)

Revision [2477](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 25 21:17:22 2007 UTC* (6 weeks, 2 days ago) by *mgratacos*

File length: 165746 byte(s)

Diff to [previous 2412](#)

Updated annotation of rateSourcePageHeading element
<http://www.fpml.org/issues/view.php?id=493>

Revision [2412](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 4 10:23:27 2007 UTC* (2 months ago) by *mgratacos*

File length: 165124 byte(s)

Diff to [previous 2382](#)

Updated version number of contractual definitions scheme
<http://www.fpml.org/issues/view.php?id=431>

Revision [2382](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 24 16:47:26 2007 UTC* (2 months, 2 weeks ago) by *iyermakova*

File length: 165124 byte(s)

Diff to [previous 2374](#)

A new simple type "RestrictedNumberOfOptions", restricting the decimal number to greater than "0", was created. to fix issue -

<http://www.fpml.com/issues/view.php?id=455>

fpml-trade-notification-4-4.xsd

None.

fpml-tradeexec-4-4.xsd

None.

fpml-valuation-4-4.xsd

None.

Fpml-variance-4-4.xsd

Revision [2682](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 9 14:57:28 2007 UTC* (4 hours, 33 minutes ago) by *iyermakova*

File length: 4056 byte(s)

Copied from: [trunk/src/schema/fpml-variance-swap.xsd](#) revision 2681

Diff to [previous 2582](#)

Renamed to fpml-variance-swaps.xsd (swap - swaps) for consistency reason.

Filename: trunk/src/schema/fpml-variance-swap.xsd

Revision [2582](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Added *Wed Oct 31 13:57:11 2007 UTC* (9 days, 5 hours ago) by *iyermakova*

File length: 4056 byte(s)

Added fpml-variance-swap.xsd to hold variance swap only

xmldsig-core-schema.xsd

- None.