

FpML 4.4 Working Draft 2007-12-24

Schema changes compared to FpML 4.4 Working Draft 2007-11-16

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

None .

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 [2989](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 24 12:28:37 2007 UTC* (4 hours, 49 minutes ago) by *mgratacos*

File length: 11020 byte(s)

Diff to [previous 2956](#)

Updated annotations for contract notification event cancellations.

Revision [2956](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 20 12:17:11 2007 UTC* (4 days, 5 hours ago) by *mgratacos*

File length: 11025 byte(s)

Diff to [previous 2712](#)

Added contract events cancellation messages.

fpml-correlation-swaps-4-4.xsd

None.

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

None.

fpml-dividend-swaps-4-4.xsd

None.

fpml-doc-4-4.xsd

Revision [3019](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 24 17:30:49 2007 UTC* (11 minutes, 5 seconds ago) by *iyermakova*

File length: 73603 byte(s)

Diff to [previous 2674](#)

Updated Build Number to "3"

fpml-enum-4-4.xsd

Revision [2971](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 20 22:32:00 2007 UTC* (3 days, 18 hours ago) by *mgratacos*

File length: 90282 byte(s)

Diff to [previous 2586](#)

Added enumerations for loan schema.

fpml-4-4-eq-shared.xsd

None.

fpml-eqd-4-4.xsd

Revision [2864](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 6 20:28:44 2007 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 24269 byte(s)

Diff to [previous 2589](#)

Within "EquityDerivativeLongFormBase" type, the element "equityFeatures" is deprecated. This content is accessible in the complex type "EquityDerivativeBase" through the model group Feature.model

fpml-fx-4-4.xsd

None.

fpml-ird-4-4.xsd

Revision [3007](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 24 16:04:49 2007 UTC* (101 minutes, 57 seconds ago) by *mgratacos*

File length: 106944 byte(s)

Diff to [previous 2904](#)

Changed include statement. The file now references fpml-asset since the InterpolationMethod complex type was moved there.

Revision [2904](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Dec 11 18:46:37 2007 UTC* (12 days, 23 hours ago) by *iyermakova*

File length: 106945 byte(s)

Diff to [previous 2806](#)

Corrected typo in "paymentFrequency" element's annotation

Revision [2806](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 3 11:20:29 2007 UTC* (3 weeks ago) by *mgratacos*

File length: 106943 byte(s)

Diff to [previous 2350](#)

Changed the content model of StubCalculationPeriodAmount to enforce the presence of at-least-one-of initialStub|finalStub. Rationale: at present both elements are optional, so StubCalculationPeriodAmount can be produced with no stub content, contrary to the documented intended usage, while remaining schema-valid. This change aligns the content model with the analagous StubCalculationPeriod in eq-shared.

<http://www.fpml.org/issues/view.php?id=518>

fpml-loan-4-4.xsd

Revision [2972](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Added *Thu Dec 20 22:32:51 2007 UTC* (3 days, 19 hours ago) by *mgratacos*

File length: 33420 byte(s)

Added new schema for loan components.

fpml-main-4-4.xsd

Revision [2973](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Dec 20 22:35:00 2007 UTC* (3 days, 19 hours ago) by *mgratacos*

File length: 3910 byte(s)

Diff to [previous 2686](#)

Added include for loan file.

fpml-matching-status-4-4.xsd

None.

fpml-mktenv-4-4.xsd

Revision [3002](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 24 15:45:58 2007 UTC* (2 hours, 2 minutes ago) by *mgratacos*

File length: 22242 byte(s)

Diff to [previous 2350](#)

Moved InterpolationMethod complex type from fpml-mktenv.xsd to fpml-shared.xsd.

fpml-msg-4-4.xsd

None.

fpml-option-shared-4-4.xsd

None.

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

None.

fpml-reporting-4-4.xsd

None.

fpml-return-swaps-4-4.xsd

None.

fpml-riskdef-4-4.xsd

None.

fpml-shared-4-4.xsd

Revision [3002](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 24 15:45:58 2007 UTC* (2 hours, 5 minutes ago) by *mgratacos*

File length: 166764 byte(s)

Diff to [previous 2942](#)

Moved InterpolationMethod complex type from fpml-mktenv.xsd to fpml-shared.xsd.

Revision [2942](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Dec 19 15:00:30 2007 UTC* (5 days, 2 hours ago) by *mgratacos*

File length: 166279 byte(s)

Diff to [previous 2941](#)

Updated default URI of brokerConfirmationTypeScheme to 4-0.

Updated default URI of contractualSupplementScheme to 6-4.

Revision [2941](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Dec 19 14:57:35 2007 UTC* (5 days, 2 hours ago) by *mgratacos*

File length: 166279 byte(s)

Diff to [previous 2905](#)

Updated default URI of matrixTermScheme to 3-0.

Revision [2905](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Dec 11 18:57:47 2007 UTC* (12 days, 22 hours ago) by *iyermakova*

File length: 166279 byte(s)

Diff to [previous 2807](#)

Updated annotation for contractualDefinitions element

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

Removed extra "." at the end of the annotation for EntityId complex

Revision [2807](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 3 11:22:35 2007 UTC* (3 weeks ago) by *mgratacos*

File length: 166300 byte(s)

Diff to [previous 2805](#)

Changed the cardinality of StubValue/floatingRate, from 1..* to 1..2.

Rationale: the stub can be produced with a single rate/tenor, applicable for the broken period, or with two rate/tenors, interpreted as bounds for calculation of an interpolated rate. More than two instances of StubValue/floatingRate are inconsistent with the existing annotation, not meaningful in business terms, and should not be permitted by the schema. <http://www.fpml.org/issues/view.php?id=518>

Revision [2805](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 30 18:06:42 2007 UTC* (3 weeks, 2 days ago) by *mgratacos*

File length: 166308 byte(s)

Diff to [previous 2803](#)

Added annotation for BrokerConfirmationType complex type. Updated annotation for BrokerConfirmation complex type

<http://www.fpml.org/issues/view.php?id=465>

Revision [2803](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 30 09:36:35 2007 UTC* (3 weeks, 3 days ago) by *mgratacos*

File length: 166121 byte(s)

Diff to [previous 2802](#)

Added annotation for EntityId complex

<http://www.fpml.org/issues/view.php?id=293>

Revision [2802](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Nov 29 22:46:05 2007 UTC* (3 weeks, 3 days ago) by *mgratacos*

File length: 165973 byte(s)

Diff to [previous 2797](#)

Added annotation for EntityName complex type and updated entityName annotation <http://www.fpml.org/issues/view.php?id=294>

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

Modified *Thu Nov 29 11:41:01 2007 UTC* (3 weeks, 4 days 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* (3 weeks, 4 days 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* (3 weeks, 4 days 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>

fpml-trade-notification-4-4.xsd

None.

fpml-tradeexec-4-4.xsd

None.

fpml-valuation-4-4.xsd

None.

Fpml-variance-4-4.xsd

None.

xmlsig-core-schema.xsd

None.