

FpML 4.5 Working Draft 2008-10-10

Schema changes compared to FpML 4.5 Working Draft 2008-08-29

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-4-5.xsd

None

fpml-asset-4-5.xsd

Revision [4935](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 6 08:55:10 2008 UTC* (29 hours, 58 minutes ago) by *mgratacos*

File length: 73338 byte(s)

Diff to [previous 4926](#)

Added default attribute to commodity business calendar scheme.

Revision [4926](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 3 17:04:35 2008 UTC* (3 days, 21 hours ago) by *mgratacos*

File length: 73266 byte(s)

Diff to [previous 4830](#)

Created `CommodityBusinessCalendar` type, `CommodityBusinessCalendarTime` type, and `TimeZone` type.

`startTime` and `endTime` within `SettlementPeriod` are now of type `CommodityBusinessCalendarTime`.

Revision [4830](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 23 07:44:25 2008 UTC* (2 weeks ago) by *mgratacos*

File length: 71254 byte(s)

Diff to [previous 4645](#)

Replaced `CommodityUnit` by `QuantityUnit` complex type.

fpml-bond-option-4-5.xsd

None.

fpml-cd-4-5.xsd

Revision [4864](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 14:46:55 2008 UTC* (12 days ago) by *iyermakova*

File length: 86950 byte(s)
Diff to [previous 4615](#)
Removed "white" spaces

fpml-com-4-5.xsd

Revision [5016](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Thu Oct 9 19:13:13 2008 UTC* (19 hours, 5 minutes ago) by *mgratacos*
File length: 51759 byte(s)
Diff to [previous 4998](#)
Removed rounding element within CommodityExercise.

Revision [4998](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Wed Oct 8 07:15:05 2008 UTC* (2 days, 7 hours ago) by *mgratacos*
File length: 51997 byte(s)
Diff to [previous 4936](#)
Added rounding element within CommodityExercise.

Revision [4936](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Mon Oct 6 09:17:08 2008 UTC* (29 hours, 39 minutes ago) by *mgratacos*
File length: 51759 byte(s)
Diff to [previous 4925](#)
Made the business calendar element optional.

Revision [4925](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Fri Oct 3 16:49:52 2008 UTC* (3 days, 22 hours ago) by *mgratacos*
File length: 51745 byte(s)
Diff to [previous 4831](#)
Updated annotation of PricingDays.model
Replaced dayAdjustments by businessCalendar
Changed name of frequencyType attribute to commodityFrequencyType

Revision [4831](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Tue Sep 23 07:56:04 2008 UTC* (2 weeks ago) by *mgratacos*
File length: 51823 byte(s)
Diff to [previous 4824](#)
Removed Unit.model, moved QuantityUnit to fpml-asset, elements using CommodityUnit type now use QuantityUnit.

Revision [4824](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Mon Sep 22 11:01:17 2008 UTC* (2 weeks, 1 day ago) by *mgratacos*
File length: 52698 byte(s)
Diff to [previous 4821](#)
Added id attribute within fixed and floating legs. The two legs extend now the abstract Leg complex type.

Revision [4821](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Fri Sep 19 14:01:04 2008 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 52330 byte(s)

Diff to [previous 4740](#)

- Added a CommodityQuantityFrequency type which includes a quantityFrequencyScheme attribute that references by default the commodity-quantity-frequency coding scheme.
- Updated the quantityFrequency element within the CommodityNotional type to be of type CommodityQuantityFrequency.

Revision [4740](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 12 10:13:57 2008 UTC* (3 weeks, 4 days ago) by *mgratacos*

File length: 51689 byte(s)

Diff to [previous 4662](#)

Committed changes to FX and Balance of Period as agreed by the WG and submitted by PE.

fpml-confirmation-4-5.xsd

None.

fpml-contract-notification-4-5.xsd

None.

fpml-correlation-swaps-4-5.xsd

None.

fpml-credit-event-notification-4-5.xsd

None.

fpml-dividend-swaps-4-5.xsd

Revision [4788](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 16 20:04:50 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 6507 byte(s)

Diff to [previous 4289](#)

Added ref. to the model group "EquityUnderlyerProvisions.model" to include the following provisions: multipleExchangeIndexAnnexFallback, localJurisdiction, relevantJurisdiction, to be used in DividendSwapTransactionSupplement.

fpml-doc-4-5.xsd

Revision [4870](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 15:17:38 2008 UTC* (11 days, 23 hours ago) by *iyermakova*

File length: 73596 byte(s)

Diff to [previous 4843](#)

- Removed "white" spaces

Revision [4843](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 12:52:58 2008 UTC* (12 days, 2 hours ago) by *iyermakova*

File length: 73620 byte(s)

Diff to [previous 4615](#)

updated to build 2 (for WD-2)

fpml-enum-4-5.xsd

Revision [4820](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 19 13:59:14 2008 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 106168 byte(s)

Diff to [previous 4520](#)

Added the value "Spot" in the DeliveryDatesEnum type.

fpml-4-5-eq-shared.xsd

Revision [4946](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 6 19:13:15 2008 UTC* (19 hours, 47 minutes ago) by *iyermakova*

File length: 88948 byte(s)

Diff to [previous 4873](#)

- Removed InterestCalculationReference type to replace with "FloatingRateCalculationReference" (a references to a floating rate interest calculation)

- Within CompoundingRate type, replaced "interestLegRate" element's type "interestCalculationReference" with "FloatingRateCalculationReference"

Rational: to correct a bug in the definition reference.

Revision [4873](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 15:50:53 2008 UTC* (11 days, 23 hours ago) by *iyermakova*

File length: 88902 byte(s)

Diff to [previous 4844](#)

- Removed "white" spaces, added missing "." at the end of documentations

Revision [4844](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:02:35 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 88926 byte(s)

Diff to [previous 4784](#)

Removed "white" spaces

Revision [4784](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 16 20:03:03 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 88950 byte(s)

Diff to [previous 4318](#)

- Model group "EquityUnderlyerProvisions.model" was created to include the following provisions: multipleExchangeIndexAnnexFallback, localJurisdiction, relevantJurisdiction, to be used in DividendSwapTransactionSupplement, EquitySwapTransactionSupplement, VarianceSwapTransactionSupplement types.

fpml-eqd-4-5.xsd

Revision [4927](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Oct 3 17:16:57 2008 UTC* (3 days, 21 hours ago) by *iyermakova*

File length: 24281 byte(s)

Diff to [previous 4289](#)

- Within "EquityDerivativeShortFormBase" type, "numberOfOptions" element's data type was changed from "PositiveDecimal" to "NonNegativeDecimal" to allow the number of options to be set to "0" for the full termination (As per EqdWG 10-03-2008 agreement)

fpml-fx-4-5.xsd

Revision [4845](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:04:18 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 45739 byte(s)

Diff to [previous 4615](#)

Removed "white" spaces

fpml-ird-4-5.xsd

Revision [4876](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 16:32:24 2008 UTC* (11 days, 22 hours ago) by *iyermakova*

File length: 110440 byte(s)

Diff to [previous 4846](#)

- Removed "white" spaces

Revision [4846](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:07:02 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 110470 byte(s)

Diff to [previous 4635](#)

Removed "white" spaces

fpml-loan-4-5.xsd

None.

fpml-main-4-5.xsd

None.

fpml-matching-status-4-5.xsd

None.

fpml-mktenv-4-5.xsd

Revision [4847](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:09:36 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 22267 byte(s)

Diff to [previous 4615](#)

Removed "white" spaces

fpml-msg-4-5.xsd

Revision [4848](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:10:51 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 25357 byte(s)

Diff to [previous 4693](#)

Removed "white" spaces

fpml-option-shared-4-5.xsd

Revision [4883](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 17:46:18 2008 UTC* (11 days, 21 hours ago) by *iyermakova*

File length: 39695 byte(s)

Diff to [previous 4615](#)

- Added missing "." at the end of documentation

fpml-posttrade-confirmation-4-5.xsd

None .

fpml-posttrade-execution-4-5.xsd

None.

fpml-posttrade-negotiation-4-5.xsd

None.

fpml-posttrade-4-5.xsd

Revision [4889](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 17:55:42 2008 UTC* (11 days, 21 hours ago) by *iyermakova*

File length: 17912 byte(s)

Diff to [previous 4289](#)

- Removed "white" spaces

fpml-pretrade-4-5.xsd

Revision [4891](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 17:58:05 2008 UTC* (11 days, 21 hours ago) by *iyermakova*

File length: 6324 byte(s)

Diff to [previous 4289](#)

Removed "white" spaces

fpml-reconciliation-4-5.xsd

Revision [4849](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:15:46 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 48001 byte(s)

Diff to [previous 4615](#)

Removed "white spaces"

fpml-reporting-4-5.xsd

None.

fpml-return-swaps-4-5.xsd

Revision [4790](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 16 20:05:54 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 11780 byte(s)

Diff to [previous 4289](#)

Replaced the following provisions: `multipleExchangeIndexAnnexFallback`, `localJurisdiction`, `relevantJurisdiction` with the ref. to their model group to be used in `EquitySwapTransactionSupplement` type.

fpml-riskdef-4-5.xsd

Revision [4859](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 14:01:04 2008 UTC* (12 days, 1 hour ago) by *iyermakova*

File length: 39675 byte(s)

Diff to [previous 4850](#)

- `SensitivitySetDefinitionReference` corrected to extend "Reference" type (no changes in terms of content) for consistency reasons.

Revision [4850](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 13:18:35 2008 UTC* (12 days, 2 hours ago) by *iyermakova*

File length: 39566 byte(s)

Diff to [previous 4772](#)

Removed "white" spaces

Revision [4772](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 16 19:14:44 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 39584 byte(s)

Diff to [previous 4615](#)

- Added "`SensitivitySetDefinitionReference`" type (a references to to a sensitivity set definition.) to replace "`SensitivitySetReference`" type
Rational: to correct a bug in the definition reference (see issue - <http://www.fpml.org/issues/view.php?id=809>)

fpml-shared-4-5.xsd

Revision [4960](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 7 14:50:41 2008 UTC* (35 minutes, 38 seconds ago) by *iyermakova*

File length: 175519 byte(s)

Diff to [previous 4895](#)

- Added a new type "`MasterAgreementVersion`" that has a scheme attribute "`masterAgreementVersionScheme`" to specify the version of the master agreement.
- Within `MasterAgreement` type, added a second optional "`masterAgreementVersion`" value of type "`MasterAgreementVersion`" to specify the version of the generic master agreement type.

Revision [4895](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 25 18:16:53 2008 UTC* (11 days, 21 hours ago) by *iyermakova*

File length: 174948 byte(s)
Diff to [previous 4858](#)
- Removed "white" spaces

Revision [4858](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]
Modified *Thu Sep 25 13:58:13 2008 UTC* (12 days, 1 hour ago) by *iyermakova*
File length: 174962 byte(s)
Diff to [previous 4615](#)
Removed "white" spaces

fpml-trade-notification-4-5.xsd

None.

fpml-tradeexec-4-5.xsd

None.

fpml-valuation-4-5.xsd

Revision [4857](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]
Modified *Thu Sep 25 13:57:10 2008 UTC* (12 days, 1 hour ago) by *iyermakova*
File length: 19113 byte(s)
Diff to [previous 4770](#)
Removed "white" spaces

Revision [4770](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]
Modified *Tue Sep 16 19:13:28 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*
File length: 19119 byte(s)
Diff to [previous 4615](#)
- Removed SensitivitySetReference type to replace with
"SensitivitySetDefinitionReference" (a references to to a sensitivity
set definition.)
- Within "SensitivitySet" type, replaced "definitionReference" element
type "SensitivitySetReference" (A reference to a sensitivity set
definition.) with "SensitivitySetDefinitionReference"
Rational: to correct a bug in the definition reference (see issue -
<http://www.fpml.org/issues/view.php?id=809>)

Fpml-variance-swaps-4-5.xsd

Revision [4786](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]
Modified *Tue Sep 16 20:03:57 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*
File length: 3953 byte(s)
Diff to [previous 4289](#)
- Added ref. to the model group "EquityUnderlyerProvisions.model" to
include the following provisions: multipleExchangeIndexAnnexFallback,

localJurisdiction, relevantJurisdiction, to be used in
VarianceSwapTransactionSupplement type.

xmlsig-core-schema.xsd

None.