FpML 4.6 Recommendation 2009-09-10

Schema changes compared to FpML 4.6 Trial Recommendation 2009-08-10

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-4-6.xsd

```
None.
```

fpml-asset-4-6.xsd

```
None.
```

fpml-bond-option-4-6.xsd

```
None.
```

fpml-cd-4-6.xsd

```
None.
```

fpml-com-4-6.xsd

Revision **6334** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:19:48 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 136875 byte(s)
Diff to previous 6303
```
- corrected a choice group within a choice group within
CommodityPricingDates complex type and
CommodityNotionalQuantity.model
```

fpml-confirmation-4-6.xsd

```
None.
```

fpml-contract-notification-4-6.xsd

```
None.
```

fpml-correlation-swaps-4-6.xsd

None.

---

fpml-credit-event-notification-4-6.xsd

None.

---

fpml-dividend-swaps-4-6.xsd

Revision **6403** - (view) (download) - [select for diffs]
Modified *Fri Sep 11 16:13:26 2009 UTC* (2 days, 23 hours ago) by *iyermakova*
File length: 6153 byte(s)
Diff to previous 6303
```
- Renamed a reference to the
DeclaredCashAndCashEquivalentDividendPercentage group model to
DeclaredCashAndCashEquivalentDividendPercentage.model as per FpML
naming convention
```

---

fpml-doc-4-6.xsd

Revision **6347** - (view) (download) - [select for diffs]
Modified *Wed Aug 26 17:44:33 2009 UTC* (11 minutes, 59 seconds ago) by *iyermakova*
File length: 73821 byte(s)
Diff to previous 6303
```
- Updated to build 6 (for 4-6-6-REC-1)
```

---

fpml-enum-4-6.xsd

Revision **6333** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:18:53 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 116066 byte(s)
Diff to previous 6303
```
Corrected the annotation for OptionTypeEnum.
```

---

fpml-eq-shared-4-6.xsd

Revision **6403** - (view) (download) - [select for diffs]
Modified *Fri Sep 11 16:13:26 2009 UTC* (2 days, 23 hours ago) by *iyermakova*
File length: 100889 byte(s)
Diff to previous 6338

```
- Renamed a reference to the
DeclaredCashAndCashEquivalentDividendPercentage group model to
DeclaredCashAndCashEquivalentDividendPercentage.model as per FpML
naming convention
```

Revision **6338** - (view) (download) - [select for diffs]
Modified *Thu Aug 20 15:59:30 2009 UTC* (6 days, 1 hour ago) by *iyermakova*
File length: 100877 byte(s)
Diff to previous 6303

```
- Within EquityValuation complex type, corrected the type of the
"numberOfValuationDates" elemnt to be "xsd:nonNegativeInteger" instead
of NonNegativeDecimal". Rational: Eqd WG agrees that decimal type is
inappropriate for the numberOfValuationDates
```

---

fpml-eqd-4-6.xsd

Revision **6332** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:17:52 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 25219 byte(s)
Diff to previous 6303

```
- Added an annotation for "strike" element within
EquityDerivativeShortFormBase
```

---

fpml-fx-4-6.xsd

Revision **6330** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:14:28 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 45914 byte(s)
Diff to previous 6303

```
- Added annotations to "expiryTime" element within ExpiryDateTime
```

---

fpml-ird-4-6.xsd

```
None.
```

---

fpml-loan-4-6.xsd

```
None.
```

---

fpml-main-4-6.xsd

```
None.
```

---

fpml-matching-status-4-6.xsd

```
None.
```

---

fpml-mktenv-4-6.xsd

```
None.
```

---

fpml-msg-4-6.xsd

```
None.
```

---

fpml-option-shared-4-6.xsd

Revision **6346** - (view) (download) - [select for diffs]
Modified *Wed Aug 26 17:41:47 2009 UTC* (18 minutes, 8 seconds ago) by *iyermakova*
File length: 44090 byte(s)
Diff to previous 6331

```
1 As per  Aug-07-2009 Eqd WG agreement to remove in FpML 4-6
Recommendation the elements that were added in FpML 4-6 WD-2 and
DEPRECATED in the FpML 4-6 Trial Recommendation:
1. 1. Within AveragingPeriod, removed "averagingWeight" element of type
AverageWeightList"
1.2. Removed type AverageWeightList"
Rational for Deprecating: Use "averagingObservations" element which
supports explicit linkage between weight and observation, for both
listed dates, and schedule generated dates.
```

Revision **6331** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:16:57 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 45627 byte(s)
Diff to previous 6303

```
- Improved annotations
```

---

fpml-posttrade-execution-4-6.xsd

```
None.
```

---

fpml-posttrade-negotiation-4-6.xsd

```
None.
```

fpml-posttrade-4-6.xsd

```
None.
```

fpml-pretrade-4-6.xsd

```
None.
```

fpml-reconciliation-4-6.xsd

```
None.
```

fpml-reporting-4-6.xsd

```
None.
```

fpml-return-swaps-4-6.xsd

```
None.
```

fpml-riskdef-4-6.xsd

```
None.
```

fpml-shared-4-6.xsd

Revision **6329** - (view) (download) - [select for diffs]
Modified *Thu Aug 13 20:13:23 2009 UTC* (12 days, 21 hours ago) by *iyermakova*
File length: 175207 byte(s)
Diff to previous 6303
```
- Re-ordered types
```

fpml-trade-notification-4-6.xsd

```
None.
```

fpml-tradeexec-4-6.xsd

None.

---

fpml-valuation-4-6.xsd

None.

---

fpml-variance-swaps-4-6.xsd

None.

---

xmldsig-core-schema.xsd

None.