

## FpML 4.7 Working Draft 2009-10-26

### Schema changes compared to FpML 4.7 Working Draft 2009-09-23

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-4-7.xsd**

None .

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#### **fpml-asset-4-7.xsd**

Revision [6576](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 17:29:50 2009 UTC* (2 hours, 29 minutes ago) by *iyermakova*

File length: 73003 byte(s)

Diff to [previous 6399](#)

- Within UnderlyingAsset complex type, the type of "currency" element was replaced from "Currency" to "IdentifiedCurrency"  
Rational: the dividend payment currency could be the underlier's currency, therefore, the target "currency" element needs to support the id attribute.

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#### **fpml-bond-option-4-7.xsd**

None .

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#### **fpml-cd-4-7.xsd**

Revision [6578](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 19:46:48 2009 UTC* (12 minutes, 50 seconds ago) by *iyermakova*

File length: 89235 byte(s)

Diff to [previous 6399](#)

Added support for implied writedown applicability for CDS on CDO.  
- Within FloatingAmountEvents complex type, added an option Empty element "impliedWritedown" to indicate support for floating rate payment (pay-as-you-go) event due to implied writedown.

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#### **fpml-com-4-7.xsd**

Revision [6588](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 27 11:55:50 2009 UTC* (6 hours, 17 minutes ago) by *mgratacos*

File length: 137373 byte(s)

Diff to [previous 6526](#)

Added content to the annotation of CommodityCalculationPeriodsSchedule.  
The annotation includes now how the period is defined in case of a period of T (Term).

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Revision [6526](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Oct 14 19:59:15 2009 UTC* (2 days ago) by *iyermakova*

File length: 137221 byte(s)

Diff to [previous 6429](#)

- Within CoalProductSource, corrected attribute name from commodityCoalProductSource to commodityCoalProductSourceScheme - <http://www.fpml.org/issues/view.php?id=988>
  - Within CoalQualityAdjustments, corrected attribute name from commodityCoalProductTypeScheme to commodityCoalQualityAdjustmentsScheme - <http://www.fpml.org/issues/view.php?id=989>
- 

### **fpml-confirmation-4-7.xsd**

None.

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### **fpml-contract-notification-4-7.xsd**

Revision [6510](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Oct 8 15:09:35 2009 UTC* (8 days, 5 hours ago) by *mgratacos*

File length: 23888 byte(s)

Diff to [previous 6304](#)

Corrected declaration of changeEvent element  
<http://www.fpml.org/issues/view.php?id=987>

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### **fpml-correlation-swaps-4-7.xsd**

None.

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### **fpml-credit-event-notification-4-7.xsd**

None.

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### **fpml-dividend-swaps-4-7.xsd**

None.

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### **fpml-doc-4-7.xsd**

Revision [6582](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 20:01:29 2009 UTC* (12 seconds ago) by *iyermakova*

File length: 74576 byte(s)

Diff to [previous 6374](#)

- Updated to build 2 (for 4-7-2-WD-2)

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### **fpml-enum-4-7.xsd**

Revision [6508](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 7 17:21:02 2009 UTC* (9 days, 2 hours ago) by *iyermakova*

File length: 122759 byte(s)

Diff to [previous 6399](#)

Within "DividendDateReferenceEnum", removed presiding space in the value "CashSettlePaymentDateIssuerPayment"

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### **fpml-eq-shared-4-7.xsd**

None.

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### **fpml-eqd-4-7.xsd**

None.

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### **fpml-fx-4-7.xsd**

None.

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### **fpml-ird-4-7.xsd**

Revision [6590](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 27 12:07:21 2009 UTC* (6 hours, 6 minutes ago) by *mgratacos*

File length: 111403 byte(s)

Diff to [previous 6507](#)

Added content to the annotation of PaymentFrequency. The annotation includes now how the period is defined in case of a period of T (Term).

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Revision [6507](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 6 13:33:11 2009 UTC* (10 days, 6 hours ago) by *iyermakova*

File length: 111212 byte(s)

Diff to [previous 6427](#)

IRDWD proposal is to restrict in the `notionalStepSchedule`, to make the initial- and step-Values non-negative:

1. `fpml-ird-`:

Within "Notional" structure, replaced the element

"`notionalStepSchedule's`" type "`AmountSchedule`" with

"`NonNegativeAmountSchedule`" to restrict the amount to non negative value.

2. `fpml-shared-`:

2.1 Added new Complex types:

- "`NonNegativeAmountSchedule`" extending "`NonNegativeSchedule`" with an element "`currency`" of type "`Currency`"

- "`NonNegativeSchedule`" with an element "`initialValue`" of type

"`NonNegativeDecimal`" and "`step`" of "`NonNegativeStep`"

- "`NonNegativeStep`" extending base class "`StepBase`" with an element "`stepValue`" of type "`NonNegativeDecimal`"

- "`StepBase`" with an element "`stepDate`" of type "`xsd:date`" and an attribute "`id`" of type "`xsd:ID`"

2.2. Within an existing complex type "`Step`", replaced an element

"`stepDate`" of type "`xsd:date`" and an attribute "`id`" of type "`xsd:ID`" with base class "`StepBase`".

2.3 Added new orphan Complex types for future use:

- "`PositiveAmountSchedule`" extending "`PositiveSchedule`" with an element "`currency`" of type "`Currency`"

- "`PositiveSchedule`" with an element "`initialValue`" of type

"`PositiveDecimal`" and "`step`" of "`PositiveStep`"

- "`PositiveStep`" extending base class "`StepBase`" with an element "`stepValue`" of type "`PositiveDecimal`"

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## **fpml-loan-4-7.xsd**

None.

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## **fpml-main-4-7.xsd**

None.

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## **fpml-matching-status-4-7.xsd**

None.

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## **fpml-mktenv-4-7.xsd**

None.

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## **fpml-msg-4-7.xsd**

None.

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## **fpml-option-shared-4-7.xsd**

Revision [6579](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 26 19:48:56 2009 UTC* (13 minutes, 31 seconds ago) by *iyermakova*

File length: 44435 byte(s)

Diff to [previous 6326](#)

Added support for implied writedown applicability for CDS on CDO.

- Within CreditEvent complex type, added an option Empty element "impliedWritedown" to indicate support for implied writedown credit event.

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## **fpml-posttrade-confirmation-4-7.xsd**

None.

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## **fpml-posttrade-execution-4-7.xsd**

None.

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## **fpml-posttrade-negotiation-4-7.xsd**

None.

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## **fpml-posttrade-4-7.xsd**

None.

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## **fpml-pretrade-4-7.xsd**

None.

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## **fpml-reconciliation-4-7.xsd**

None .

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## **fpml-reporting-4-7.xsd**

None .

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## **fpml-return-swaps-4-7.xsd**

None .

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## **fpml-riskdef-4-7.xsd**

None .

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## **fpml-shared-4-7.xsd**

Revision [6586](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 27 11:35:21 2009 UTC* (6 hours, 39 minutes ago) by *mgratacos*

File length: 183554 byte(s)

Diff to [previous 6547](#)

Added content to the annotations of CalculationPeriodsFrequency and ResetFrequency. The annotations include now how the period is defined in case of a period of T (Term).

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Revision [6547](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 19 19:12:34 2009 UTC* (7 days ago) by *iyermakova*

File length: 183160 byte(s)

Diff to [previous 6527](#)

Sync with FpML 4.6REC

1. Made the type and attribute more generic by renaming

- the type "TZLocation" to "TimezoneLocation"

- the attribute "tzLocationScheme" to "timezoneLocationScheme"

2. Within "PrevailingTime" complex type, "location" element's type has changed from "TZLocation" to "TimezoneLocation"

<http://www.fpml.org/issues/view.php?id=991>

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Revision [6527](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Oct 14 20:02:43 2009 UTC* (2 days ago) by *iyermakova*

File length: 183142 byte(s)

Diff to [previous 6507](#)

Determination method scheme URL was corrected -

<http://www.fpml.org/issues/view.php?id=992>

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Revision [6507](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Oct 6 13:33:11 2009 UTC* (10 days, 6 hours ago) by *iyermakova*

File length: 183134 byte(s)

Diff to [previous 6457](#)

IRDWD proposal is to restrict in the `notionalStepSchedule`, to make the initial- and step-Values non-negative:

1. `fpml-ird-`:

Within "Notional" structure, replaced the element

"`notionalStepSchedule's`" type "`AmountSchedule`" with

"`NonNegativeAmountSchedule`" to restrict the amount to non negative value.

2. `fpml-shared-`:

2.1 Added new Complex types:

- "`NonNegativeAmountSchedule`" extending "`NonNegativeSchedule`" with an element "`currency`" of type "`Currency`"

- "`NonNegativeSchedule`" with an element "`initialValue`" of type

"`NonNegativeDecimal`" and "`step`" of "`NonNegativeStep`"

- "`NonNegativeStep`" extending base class "`StepBase`" with an element "`stepValue`" of type "`NonNegativeDecimal`"

- "`StepBase`" with an element "`stepDate`" of type "`xsd:date`" and an attribute "`id`" of type "`xsd:ID`"

2.2. Within an existing complex type "`Step`", replaced an element "`stepDate`" of type "`xsd:date`" and an attribute "`id`" of type "`xsd:ID`" with base class "`StepBase`".

2.3 Added new orphan Complex types for future use:

- "`PositiveAmountSchedule`" extending "`PositiveSchedule`" with an element "`currency`" of type "`Currency`"

- "`PositiveSchedule`" with an element "`initialValue`" of type "`PositiveDecimal`" and "`step`" of "`PositiveStep`"

- "`PositiveStep`" extending base class "`StepBase`" with an element "`stepValue`" of type "`PositiveDecimal`"

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## **fpml-trade-notification-4-7.xsd**

None.

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## **fpml-tradeexec-4-7.xsd**

None.

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## **fpml-valuation-4-7.xsd**

None.

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## **fpml-variance-swaps-4-7.xsd**

None .

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## **xmldsig-core-schema.xsd**

None .