

FpML 4.9 Recommendation 2011-02-17

Schema changes compared to FpML 4.9 Trial Recommendation 2010-12-22

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-4-9.xsd

None.

fpml-asset-4-9.xsd

None.

fpml-bond-option-4-9.xsd

None.

fpml-cd-4-9.xsd

Revision [7766](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 11 10:11:56 2011 UTC* (6 days, 4 hours ago) by *mgratacos*

File length: 90246 byte(s)

Diff to [previous 7764](#)

Annotation of `scheduledTerminationDate` element has been updated

<http://www.fpml.org/issues/view.php?id=1040>

Revision [7764](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 10 18:08:23 2011 UTC* (6 days, 21 hours ago) by *mgratacos*

File length: 90295 byte(s)

Diff to [previous 7458](#)

Removed `ScheduledTerminationDate` type since it was an orphan

<http://www.fpml.org/issues/view.php?id=1038>

fpml-com-4-9.xsd

None.

fpml-confirmation-4-9.xsd

None.

fpml-contract-notification-4-9.xsd

None.

fpml-correlation-swaps-4-9.xsd

None.

fpml-credit-event-notification-4-9.xsd

None.

fpml-dividend-swaps-4-9.xsd

None.

fpml-doc-4-9.xsd

Revision [7783](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 17 15:07:28 2011 UTC* (3 minutes, 19 seconds ago) by *iyermakova*

File length: 74702 byte(s)

Diff to [previous 7665](#)

Updated build to 5 for FpML-4-9-5-REC-1

fpml-enum-4-9.xsd

None.

fpml-eq-shared-4-9.xsd

None.

fpml-eqd-4-9.xsd

None.

fpml-fx-4-9.xsd

Revision [7774](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 14 21:12:26 2011 UTC* (2 days, 18 hours ago) by *iyermakova*

File length: 45918 byte(s)

Diff to [previous 7265](#)

Corrected annotation for business day calendar as per issue

<http://www.fpml.org/issues/view.php?id=1020>

1. FxAvarageRateOption" "->"fixingTime"--"The time at which the spot currency exchange rate will be observed. It is specified as a time in a business day calendar location, e.g. 11:00am London time."

fpml-ird-4-9.xsd

None.

fpml-loan-4-9.xsd

None.

fpml-main-4-9.xsd

None.

fpml-matching-status-4-9.xsd

None.

fpml-mktenv-4-9.xsd

None.

fpml-msg-4-9.xsd

None.

fpml-option-shared-4-9.xsd

None .

fpml-posttrade-confirmation-4-9.xsd

None .

fpml-posttrade-execution-4-9.xsd

None .

fpml-posttrade-negotiation-4-9.xsd

None .

fpml-posttrade-4-9.xsd

None .

fpml-pretrade-4-9.xsd

None .

fpml-reconciliation-4-9.xsd

None .

fpml-reporting-4-9.xsd

None .

fpml-return-swaps-4-9.xsd

None .

fpml-riskdef-4-9.xsd

Revision [7739](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 19 15:12:10 2011 UTC* (4 weeks, 1 day ago) by *mgratacos*

File length: 39681 byte(s)

Diff to [previous 7265](#)

The element `partialDerivativeReference` within `WeightedPartialDerivative` is now of type `PricingParameterDerivativeReference` instead of `PricingStructureReference` <http://www.fpml.org/issues/view.php?id=1008>

fpml-shared-4-9.xsd

Revision [7772](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 14 20:57:46 2011 UTC* (2 days, 18 hours ago) by *iyermakova*

File length: 185048 byte(s)

Diff to [previous 7268](#)

Updated annotations for "business day calendar" - (<http://www.fpml.org/issues/view.php?id=1020>)

1. "BusinessCenters"- "A type for defining business day calendar used in determining whether a day is a business day or not. A list of business day calendar locations may be ordered in the document alphabetically based on business day calendar location code. An FpML document containing an unordered business day calendar location list is still regarded as a conformant document."
 2. "BusinessCenter"- "A code identifying a business day calendar location. A business day calendar location is drawn from the list identified by the business day calendar location scheme."
 3. "BusinessCentersOrReference.model" ->"businessCentersReference" - "A pointer style reference to a set of business day calendar defined elsewhere in the document. This set is used to determine whether a particular day is a business day or not."
 4. "BusinessCentersReference"- "pointer style reference to a set of business day calendar defined elsewhere in the document."
 5. "BusinessCenterTime"- "A type for defining a time with respect to a business day calendar location. For example, 11:00am London time."
 6. "FxSpotRateSource"->"fixingTime"- "The time at which the spot currency exchange rate will be observed. It is specified as a time in a business day calendar location, e.g. 11:00am London time."
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fpml-trade-notification-4-9.xsd

None.

fpml-tradeexec-4-9.xsd

None .

fpml-valuation-4-9.xsd

None .

fpml-variance-swaps-4-9.xsd

None .

xmldsig-core-schema.xsd

None .