

FpML 4.2 Trial Recommendation 2006-09-28

Schema changes compared to FpML 4.2 Trial Recommendation 2006-05-08

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-asset-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 47237 byte(s)

Diff to [previous 736](#)

- Updated URL for FpML license.

Revision [736](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jul 20 10:53:28 2006 UTC* (8 weeks, 1 day ago) by *mgratacos*

File length: 47232 byte(s)

Diff to [previous 734](#)

- Changed name of Percentage type to RestrictedPercentage.

Revision [734](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jul 20 08:54:40 2006 UTC* (8 weeks, 1 day ago) by *mgratacos*

File length: 47222 byte(s)

Diff to [previous 594](#)

- basketPercentage is now of type Percentage instead of xsd:decimal (Percentage is defined in shared subschema).

fpml-cashflow-matching-4-2.xsd

Revision [809](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Aug 28 14:06:59 2006 UTC* (2 weeks, 4 days ago) by *mgratacos*

File length: 32681 byte(s)

Diff to [previous 787](#)

- Added xsd:group's to factor some content model used in different places within the subschema.
- Changed location of matchId within TradeCashflowsProposedMatch to be consistent with other types.

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 33154 byte(s)

Diff to [previous 501](#)

- Updated URL for FpML license.

fpml-cd-4-2.xsd

Revision [845](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Sat Sep 23 20:50:44 2006 UTC* (2 days, 1 hour ago) by *mgratacos*

File length: 81145 byte(s)

Diff to [previous 787](#)

- Amended documentation for initialPayment.

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (5 weeks, 6 days ago) by *mgratacos*

File length: 81043 byte(s)

Diff to [previous 727](#)

- Updated URL for FpML license.

Revision [727](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jul 17 17:07:12 2006 UTC* (8 weeks, 4 days ago) by *mgratacos*

File length: 81038 byte(s)

Diff to [previous 516](#)

Updated documentation of attachment and exhaustion point to reflect the correct values have to be between 0 to 1 and that a schema facet will be introduced in version 4.3.

fpml-doc-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 40346 byte(s)

Diff to [previous 775](#)

- Updated URL for FpML license.

Revision [775](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 8 11:53:35 2006 UTC* (5 weeks, 3 days ago) by *mgratacos*

File length: 40341 byte(s)

Diff to [previous 719](#)

- Removed tradeInformation element since there was not agreement in the Coordination Committee.

Revision [719](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 13 18:37:58 2006 UTC* (2 months ago) by *mgratacos*

File length: 40569 byte(s)

Diff to [previous 512](#)

Added tradeInformation element within PartyTradeInformation to add placeholder containing description of the trade.

fpml-enum-4-2.xsd

Revision [843](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 22 13:58:21 2006 UTC* (3 days, 8 hours ago) by *mgratacos*

File length: 77646 byte(s)

Diff to [previous 834](#)

- Corrected documentation for SharedExtraordinaryEventEnum values.

Revision [834](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 15 16:34:26 2006 UTC* (10 days, 5 hours ago) by *mgratacos*

File length: 76246 byte(s)

Diff to [previous 830](#)

- Added documentation for CalculationAgent treatment method in ShareExtraordinaryEventsEnum.

Revision [830](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 15 10:58:44 2006 UTC* (11 hours, 9 minutes ago) by *mgratacos*

File length: 76136 byte(s)

Diff to [previous 787](#)

- Removed documentation for last four treatment methods in ShareExtraordinaryEventsEnum.

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 76724 byte(s)

Diff to [previous 500](#)

- Updated URL for FpML license.

fpml-4-2-eq-shared.xsd

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 29500 byte(s)

Diff to [previous 592](#)

- Updated URL for FpML license.

fpml-eqd-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 33897 byte(s)

Diff to [previous 578](#)

- Updated URL for FpML license.

fpml-fx-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 44736 byte(s)

Diff to [previous 200](#)

- Updated URL for FpML license.

fpml-ird-4-2.xsd

Revision [811](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 29 13:47:44 2006 UTC* (2 weeks, 3 days ago) by *mgratacos*

File length: 102358 byte(s)

Diff to [previous 786](#)

- Changed cardinality of fra/indexTenor to maxOccurs unbounded as it was in version 1.0/2.0.

Revision [786](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:22:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 102350 byte(s)

Diff to [previous 757](#)

- Added proposal to support the ability of specifying OptionalEarlyTermination and MandatoryEarlyTermination both at the same time.

Revision [757](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jul 28 13:36:12 2006 UTC* (7 weeks ago) by *mgratacos*

File length: 102039 byte(s)

Diff to [previous 459](#)

- rateCalculation element is of type Rate instead of RateCalculation.

fpml-main-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 2134 byte(s)

Diff to [previous 410](#)

- Updated URL for FpML license.

fpml-mktenv-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 36376 byte(s)

Diff to [previous 202](#)

- Updated URL for FpML license.

fpml-msg-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 26633 byte(s)

Diff to [previous 741](#)

- Updated URL for FpML license.

Revision [741](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jul 24 17:29:48 2006 UTC* (7 weeks, 4 days ago) by *mgratacos*

File length: 26628 byte(s)

Diff to [previous 491](#)

The additionalData element, included in the MessageRejected message may report the original FpML message. This content may include new lines, which are not valid with a normalizedString type. AdditionalData should be of type string as it was in FpML 4.0. This has been corrected.

fpml-posttrade-4-2.xsd

Revision [832](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 15 11:32:57 2006 UTC* (10 hours, 42 minutes ago) by *mgratacos*

File length: 49541 byte(s)

Diff to [previous 787](#)

- Added status element within NovationStatusNotification type.
- reason element within NovationConsentRefused uses Reason type now instead of xsd:string.

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 48956 byte(s)

Diff to [previous 729](#)

- Updated URL for FpML license.

Revision [729](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jul 18 11:18:37 2006 UTC* (8 weeks, 3 days ago) by *mgratacos*

File length: 48951 byte(s)

Diff to [previous 728](#)

Updated documentation in NovationNotificationMessage.

Revision [728](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jul 18 11:17:05 2006 UTC* (8 weeks, 3 days ago) by *mgratacos*

File length: 48952 byte(s)

Diff to [previous 394](#)

Implemented major clean-up of the Novations messages based on Andrew Parry's proposal:

- Added three new abstract base classes for all novation messages: NovationNotificationMessage, NovationRequestMessage, NovationResponseMessage.
- All existing messages are now an extension of these new abstract classes.
- Removed all XYNovationAgreement types.

fpml-pretrade-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 5061 byte(s)

Diff to [previous 512](#)

- Updated URL for FpML license.

fpml-reporting-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 7219 byte(s)

Diff to [previous 566](#)

- Updated URL for FpML license.

fpml-return-swaps-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 49631 byte(s)

Diff to [previous 571](#)

- Updated URL for FpML license.

fpml-riskdef-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 17050 byte(s)

Diff to [previous 206](#)

- Updated URL for FpML license.

fpml-shared-4-2.xsd

Revision [836](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Sep 15 16:48:39 2006 UTC* (5 hours, 33 minutes ago) by *mgratacos*

File length: 130843 byte(s)

Diff to [previous 831](#)

- Updated version of master confirmation type scheme to 5-0.

Revision [831](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Sep 15 11:30:17 2006 UTC* (10 hours, 52 minutes ago) by *mgratacos*

File length: 130843 byte(s)

Diff to [previous 789](#)

- Removed quotes from word key in matrixTerm documentation.

Revision [789](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:45:41 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 130849 byte(s)

Diff to [previous 787](#)

- Updated business center scheme version.

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 130849 byte(s)

Diff to [previous 781](#)

- Updated URL for FpML license.

Revision [781](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 9 21:09:26 2006 UTC* (5 weeks, 2 days ago) by *mgratacos*

File length: 130844 byte(s)

Diff to [previous 774](#)

- Updated version number of broker confirmation type scheme.

Revision [774](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Aug 7 17:30:08 2006 UTC* (5 weeks, 4 days ago) by *mgratacos*

File length: 130844 byte(s)

Diff to [previous 763](#)

- Changed multiplicity of productType to unbounded to be consistent with productId and as agreed by the Coordination Committee on 2006-08-07.

Revision [763](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jul 28 16:30:05 2006 UTC* (7 weeks ago) by *mgratacos*

File length: 130807 byte(s)

Diff to [previous 756](#)

- Updated version number of cashflowTypeScheme (2-0).

Revision [756](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jul 28 13:16:14 2006 UTC* (7 weeks ago) by *mgratacos*

File length: 130807 byte(s)

Diff to [previous 736](#)

- Added abstract Rate complex type.
- FloatingRate type is now an extension of Rate.

Revision [736](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 20 10:53:28 2006 UTC* (8 weeks, 1 day ago) by *mgratacos*

File length: 130421 byte(s)

Diff to [previous 735](#)

- Changed name of Percentage type to RestrictedPercentage.

Revision [735](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 20 08:55:39 2006 UTC* (8 weeks, 1 day ago) by *mgratacos*

File length: 130411 byte(s)

Diff to [previous 658](#)

- Created new Percentage type, which has a facet restricting the range of values from 0 to 1.

Revision [658](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Sat Jul 8 12:12:18 2006 UTC* (2 months, 1 week ago) by *mgratacos*

File length: 130023 byte(s)

Diff to [previous 650](#)

A t was missing in the following documentation element:

```
<xsd:documentation xml:lang="en">A type defining a ime specified in  
hh:mm:ss format where the second component must be '00', e.g. 11am  
would be represented as 11:00:00.</xsd:documentation>
```

Additional Information

This has been corrected.

Revision [650](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 30 19:38:53 2006 UTC* (2 months, 2 weeks ago) by *mgratacos*

File length: 130022 byte(s)

Diff to [previous 593](#)

Updated default uri for contractual supplement scheme to 6-0.

fpml-tradeexec-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 24723 byte(s)

Diff to [previous 122](#)

- Updated URL for FpML license.

fpml-valuation-4-2.xsd

Revision [787](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 21371 byte(s)

Diff to [previous 581](#)

- Updated URL for FpML license.

fpml-valuation-base-4-2.xsd

Revision [820](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Sep 14 13:33:54 2006 UTC* (32 hours, 51 minutes ago) by *mgratacos*

File length: 9420 byte(s)

Diff to [previous 787](#)

Added informationSource within QuotationCharacteristics type.

Revision [787](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Aug 15 11:37:31 2006 UTC* (4 weeks, 3 days ago) by *mgratacos*

File length: 9089 byte(s)

Diff to [previous 576](#)

- Updated URL for FpML license.

xmldsig-core-schema.xsd

Revision [4](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Added *Thu Dec 16 17:08:17 2004 UTC* (21 months, 1 week ago) by *marcgratacos*

File length: 9947 byte(s)

initial set up of version 4.2