FpML 4.4 Recommendation 2008-08-20

Schema changes compared to FpML 4.4 Trial Recommendation 2008-07-30

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-4-4.xsd

```
None.
```

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fpml-asset-4-4.xsd

```
None
```

---

fpml-bond-option-4-4.xsd

```
None.
```

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fpml-cd-4-4.xsd

Revision **4416** - (view) (download) - [select for diffs]
Modified *Mon Aug 11 14:11:06 2008 UTC* (2 hours, 38 minutes ago) by *iyermakova*
File length: 86923 byte(s)
Diff to previous 4182

```
Added further support for European LCDS:
1. Within "Obligations" structure, added three optional "Empty"
elements "cashSettlementOnly", "deliveryOfCommitments" and
"Continuity". The elements would hold values "Applicable" and "Not
Applicable".
2. Within "Obligations" structure, amended the annotation for the
"designatedPriority" element to accommodate ELCDS (on the European
confirmation, this field is called 'Ranking'). "Applies to Loan CDS, to
indicate what lien level is appropriate for a deliverable obligation.
Applies to European Loan CDS, to indicate the Ranking of the
obligation.  Example: a 2nd lien Loan CDS would imply that the
deliverable obligations are 1st or 2nd lien loans."
```

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fpml-confirmation-4-4.xsd

```
None.
```

---

fpml-contract-notification-4-4.xsd

```
None.
```

fpml-correlation-swaps-4-4.xsd

None.

---

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

None.

---

fpml-dividend-swaps-4-4.xsd

Revision **4780** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:39:04 2008 UTC* (7 days, 18 hours ago) by *iyermakova*
File length: 6479 byte(s)
Diff to previous 4197
```
Added ref. to the model group "EquityUnderlyerProvisions.model" to
include the following provisions: multipleExchangeIndexAnnexFallback,
localJurisdiction, relevantJurisdiction,  to be used in
DividendSwapTransactionSupplement.
```

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fpml-doc-4-4.xsd

Revision **5642** - (view) (download) - [select for diffs]
Modified *Tue Feb 17 18:14:31 2009 UTC* (84 minutes, 6 seconds ago) by *iyermakova*
File length: 73605 byte(s)
Diff to previous 5640

```
Increased build number to 12, to correct incompatible changes in found
FpML 4.4 REC (build 11).

Description: Syndicated Loan: Within On-going Fee Notice, amended fee
accrual period structure by making accrual amount a mandatory element.

Rational for Non-Backward Compatible change: The accrual amount itself
should not be optional. An accrual period which does not state an
accrual amount is clearly incomplete.
```

Revision **4751** - (view) (download) - [select for diffs]
Modified *Fri Sep 12 19:56:13 2008 UTC* (11 days, 18 hours ago) by *iyermakova*
File length: 73605 byte(s)
Diff to previous 4432
```
Updated Actual Build Number to "11" for fpml-4-4-11-REC (errata
changes)
```

Revision **4432** - (view) (download) - [select for diffs]
Modified *Mon Aug 11 16:46:10 2008 UTC* (13 minutes, 18 seconds ago) by *iyermakova*
File length: 73605 byte(s)
Diff to previous 4361

```
Updated Actual Build Number to "10" for fpml-4-4-10-rec-1
```

fpml-enum-4-4.xsd

```
None.
```

fpml-4-4-eq-shared.xsd

Revision **4779** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:37:25 2008 UTC* (7 days, 18 hours ago) by *iyermakova*
File length: 88782 byte(s)
Diff to previous 4200

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

fpml-eqd-4-4.xsd

```
None.
```

fpml-fx-4-4.xsd

```
None.
```

fpml-ird-4-4.xsd

```
None.
```

fpml-loan-4-4.xsd

Revision **5643** - (view) (download) - [select for diffs]
Modified *Tue Feb 17 18:18:17 2009 UTC* (82 minutes, 2 seconds ago) by *iyermakova*
File length: 44059 byte(s)
Diff to previous 5640

```
- Within On-going Fee Notice, amended fee accrual period structure by
making accrual amount a mandatory element.

Rational for Non-Backward Compatible change: The accrual amount itself
should not be optional. An accrual period which does not state an
accrual amount is clearly incomplete.
```

Revision **4474** - (view) (download) - [select for diffs]
Modified *Wed Aug 13 14:17:04 2008 UTC* (6 minutes, 10 seconds ago) by *iyermakova*
File length: 44073 byte(s)
Diff to previous 4449

```
Placed the FacilitySummary type in the correct place within the other
types to follow the alphabetical order.
```

Revision **4449** - (view) (download) - [select for diffs]
Modified *Tue Aug 12 10:06:08 2008 UTC* (3 hours, 22 minutes ago) by *mgratacos*
File length: 44075 byte(s)
Diff to previous 4417

```
Placed the LoanContractSummary type in the correct place within the
other types to follow the alphabetical order.
```

Revision **4417** - (view) (download) - [select for diffs]
Modified *Mon Aug 11 14:12:43 2008 UTC* (2 hours, 48 minutes ago) by *iyermakova*
File length: 44075 byte(s)
Diff to previous 4347

```
- Renamed LoanContractIdentifier type to LoanContractSummary type to be
consistent with the deal and facility structures.
- Subsequently, within LoanContract, LoanContractNotice,
LoanContractPosition, LoanContractRepayment, OneOffFeeNotice types,
renamed element loanContractIdentifier to loanContractSummary.
```

---

fpml-main-4-4.xsd

```
None.
```

---

fpml-matching-status-4-4.xsd

```
None.
```

---

fpml-mktenv-4-4.xsd

```
None.
```

---

fpml-msg-4-4.xsd

None.

---

fpml-option-shared-4-4.xsd

None.

---

fpml-posttrade-confirmation-4-4.xsd

None.

---

fpml-posttrade-execution-4-4.xsd

None.

---

fpml-posttrade-negotiation-4-4.xsd

None.

---

fpml-posttrade-4-4.xsd

None.

---

fpml-pretrade-4-4.xsd

None.

---

fpml-reconciliation-4-4.xsd

None.

---

fpml-reporting-4-4.xsd

```
None.
```

---

fpml-return-swaps-4-4.xsd

Revision **4782** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:41:16 2008 UTC* (7 days, 18 hours ago) by *iyermakova*
File length: 11741 byte(s)
Diff to previous 4182

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

---

fpml-riskdef-4-4.xsd

Revision **4855** - (view) (download) - [select for diffs]
Modified *Thu Sep 25 13:41:37 2008 UTC* (5 hours, 42 minutes ago) by *iyermakova*
File length: 39625 byte(s)
Diff to previous 4768

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

Revision **4768** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:06:39 2008 UTC* (7 days, 19 hours ago) by *iyermakova*
File length: 39516 byte(s)
Diff to previous 4182

```
- 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)

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fpml-shared-4-4.xsd

Revision **4433** - (view) (download) - [select for diffs]
Modified *Mon Aug 11 16:54:48 2008 UTC* (11 minutes, 1 second ago) by *iyermakova*
File length: 174986 byte(s)
Diff to previous 4248

```
1. Updated default URI of "cmaster-confirmation-type" to "5-8".  Added
support for:
- "ISDA2008EquityOptionJapan" -  "The Equity Option Annex to the ISDA
2008 Japanese Master Equity Derivatives Confirmation Agreement
applies."
```

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fpml-trade-notification-4-4.xsd

```
None.
```

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fpml-tradeexec-4-4.xsd

```
None.
```

Fpml-valuation-4-4.xsd

Revision **4769** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:12:59 2008 UTC* (7 days, 19 hours ago) by *iyermakova*
File length: 19101 byte(s)
Diff to previous 4009
```
- 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-4-4.xsd

Revision **4781** - (view) (download) - [select for diffs]
Modified *Tue Sep 16 19:39:43 2008 UTC* (7 days, 18 hours ago) by *iyermakova*
File length: 3927 byte(s)
Diff to previous 4188
```
- Added ref. to the model group "EquityUnderlyerProvisions.model" to
include the following provisions: multipleExchangeIndexAnnexFallback,
localJurisdiction, relevantJurisdiction,  to be used in
VarianceSwapTransactionSupplement type.
```

---

xmldsig-core-schema.xsd

```
None.
```