FpML 4.6 Working Draft 2009-03-27

Schema changes compared to FpML 4.6 Working Draft 2009-01-30

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-4-6.xsd

```
None.
```

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fpml-asset-4-6.xsd

Revision **5734** - (view) (download) - [select for diffs]
Modified *Wed Mar 25 13:40:09 2009 UTC* (2 days, 6 hours ago) by *iyermakova*
File length: 71741 byte(s)
Diff to previous 5666

```
Removed unutilized Complex Type "SettlementPeriod" - associated with an
Electricity Transaction.
```

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fpml-bond-option-4-6.xsd

```
None.
```

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fpml-cd-4-6.xsd

Revision **5701** - (view) (download) - [select for diffs]
Modified *Tue Mar 3 21:36:25 2009 UTC* (3 weeks, 2 days ago) by *iyermakova*
File length: 88478 byte(s)
Diff to previous 5468

```
To Add additional support for 100/500 fixed rate Standard North
American Corporate transaction, within FeeLeg complex type, added two
optional elements:
- "initialPoints"- "contains the up-front points expressed as a
percentage of the notional. An initialPoints value of 5% would be
represented as 0.05. The initialPoints element is an alternative to
marketFixedRate in quoting the traded level of a trade. When
initialPoints is used, the traded level is the sum of fixedRate and
initialPoints. The initialPoints is one of the items that are factored
into the initialPayment calculation and is payable by the Buyer to the
Seller. Note that initialPoints and marketFixedRate may both be present
in the same document when both implied values are desired."
- "quotationStyle" - 'indicates the actual quotation style that was
used to quote this trade which may not be apparent when both
```

marketFixedRate and initialPoints are included in the document. When quotationStyle is "PointsUpFront", the initialPoints element should be populated. When quotationStyle is "TradedSpread", the marketFixedRate element should be populated"

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fpml-com-4-6.xsd

Revision **5665** - (view) (download) - [select for diffs]
Modified *Fri Feb 20 19:22:52 2009 UTC* (5 weeks ago) by *mgratacos*
File length: 54907 byte(s)
Diff to previous 5623
`Added id attribute within CommodityCalculationPeriodsSchedule.`

Revision **5623** - (view) (download) - [select for diffs]
Modified *Fri Feb 13 17:29:28 2009 UTC* (6 weeks ago) by *mgratacos*
File length: 54863 byte(s)
Diff to previous 5468
`CommodityCalculationPeriodsSchedule uses now the Interval.model group instead of extending the Interval complex type.`
http://www.fpml.org/issues/view.php?id=909

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fpml-confirmation-4-6.xsd

None.

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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

None.

---

fpml-doc-4-6.xsd

Revision **5741** - (view) (download) - [select for diffs]
Modified *Fri Mar 27 16:48:21 2009 UTC* (3 hours, 6 minutes ago) by *iyermakova*
File length: 73633 byte(s)
Diff to previous 5469

```
- Updated to build 2 (for 4-6-2-WD-2)
```

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fpml-enum-4-6.xsd

Revision **5735** - (view) (download) - [select for diffs]
Modified *Wed Mar 25 13:40:42 2009 UTC* (2 days, 6 hours ago) by *iyermakova*
File length: 108140 byte(s)
Diff to previous 5702

```
Removed unutilized enumeration list "SettlementPeriodDurationEnum " -
Defines the Settlement Period Duration for an Electricity Transaction.
```

Revision **5702** - (view) (download) - [select for diffs]
Modified *Tue Mar 3 21:37:46 2009 UTC* (3 weeks, 2 days ago) by *iyermakova*
File length: 109035 byte(s)
Diff to previous 5672

```
To Add additional support for 100/500 fixed rate Standard North
American Corporate transaction,
Added "QuotationStyleEnum" - 'to indicate the actual quotation style
that was used to quote this trade which may not be apparent when both
marketFixedRate and initialPoints are included in the document. When
quotationStyle is "PointsUpFront", the initialPoints element should be
populated. When quotationStyle is "TradedSpread", the marketFixedRate
element should be populated"
```

Revision **5672** - (view) (download) - [select for diffs]
Modified *Mon Feb 23 15:20:10 2009 UTC* (4 weeks, 4 days ago) by *iyermakova*
File length: 108071 byte(s)
Diff to previous 5468

```
- Removed "H" (for "Hour") value from a "PeriodEnum" list. Rational:
Need further discussion on how to model support for "Power" in
"Commodity Calculation Periods Schedule" model.
```

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fpml-4-6-eq-shared.xsd

Revision **5716** - (view) (download) - [select for diffs]
Modified *Tue Mar 17 19:48:17 2009 UTC* (10 days ago) by *iyermakova*
File length: 100006 byte(s)
Diff to previous 5470

```
- Within complex type "EquityValuation", added an optional element
"numberOfValuationDates". It tells the number of valuation dates
between the valuation start and end date. This value is in addition to
calculating it from “valuationDates” (“periodicDates” or
```

“adjustableDates”) new business rules to make sure they match need to be added.

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fpml-eqd-4-6.xsd

Revision **5798** - (view) (download) - [select for diffs]
Modified *Fri Apr 3 16:40:19 2009 UTC* (3 hours, 22 minutes ago) by *iyermakova*
File length: 24290 byte(s)
Diff to previous 5715

```
Within EquityDerivativeShortFormBase complex Type, Removed "indexPrice"
OfType "NonNegativeDecimal" - The price or level of the index. The
Asian spread proposal has not been finalized yet.
```

Revision **5715** - (view) (download) - [select for diffs]
Modified *Tue Mar 17 19:17:51 2009 UTC* (10 days ago) by *iyermakova*
File length: 24531 byte(s)
Diff to previous 5468

```
- Within existing complex type EquityDerivativeShortBase add an
optional element "index Price" - "Index Price can be a spot price at
the time of trading or closing level of the index on the trade date.
Explicit addition of indexPrice element is required to represent the
level/price of the index to support Spread."
- Within complex type EquityMultipleExircise, elements
"minimumNumberOfOptions" and maximumNumberOfOptions OfType
NoneNegativeDecimal now.
- Within complex type EquityOption, an element "numberOfOptions" OfType
NoneNegativeDecimal now.
```

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fpml-fx-4-6.xsd

None.

---

fpml-ird-4-6.xsd

None.

---

fpml-loan-4-6.xsd

Revision **5602** - (view) (download) - [select for diffs]
Modified *Wed Feb 11 17:29:14 2009 UTC* (6 weeks, 2 days ago) by *iyermakova*
File length: 67834 byte(s)
Diff to previous 5468

```
As per the Standards Committee - 02-09-2009, the following changes are
agreed:
1. Backwardly Incompatible Changes with FpML-4-4
```

- Within Fee Accrual Period (On-going Fee Notice), accrualAmount element was made required.
Rational: The accrual amount itself should not be optional. An accrual period which does not state an accrual amount is clearly incomplete.

1. Other changes Changes
- Within On-Going Fee Notice, a choice between required elements loanContractSummary and "lcSummary was made optional, instead of a required choice of the same optional elements.
Rational: Defines the design more accurately.
- Within One-Off Fee Notice, a choice between required elements loanContractSummary and "lcSummary was made optional, instead of a required choice of the same optional elements.
Rational: Defines the design more accurately.

- Created a group model InterestPaymentDetails.model to group two required elements interestPayment and interestAccrualSchedulethat to represent the interest payment.
Rational: When an interest payment is made, both the interestPayment and interestAccrualSchedule should both be populated.
- Within Maturing Loan Contract (Rollover Notice), added optional ref.-element to the group model InterestPaymentDetails.model, instead of two separate optional elements interestPayment and interestAccrualSchedulethat.
Rational: To group the interest payment related elements.
- Within Interest Payment Notice, added a required ref.-element to the group model InterestPaymentDetails.model, instead of two separate required elements interestPayment and interestAccrualSchedulethat.
Rational: To group the interest payment related elements.

- Within Margin Rate Change structure (Price Change Notice), added a choice of borrowingOptionType and loanContractSummary instead of having them as two separate optional elements.
Rational:Every re-pricing would refer to either one of them. A choice provides clearer schema validation.

- Within Price Change Notice, the element pricingChangeReason was made optional.
Rational:There are scenarios where the reason may not be clear.

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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.
```

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fpml-option-shared-4-6.xsd

Revision **5717** - (view) (download) - [select for diffs]
Modified *Tue Mar 17 20:02:00 2009 UTC* (9 days, 23 hours ago) by *iyermakova*
File length: 41048 byte(s)
Diff to previous 5468

```
- Within complex type "AveragingSchedule", added a choice between
existing elements that specify averaging period frequency and
"averagingPeriodFrequency" OfType "CalculationPeriodFrequency" to allow
to specify "rollConvention"
- Within complex type "AveragingPeriod", added an optional element
"averagingWeight" OfType "AveragingWeight" - applicable on each
averaging Dates.
- Added a new complex type "AveragingWeight". It includes an element
"weightPercentage" OfType "NonNegativeDecimal" and an attribute "href".
```

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fpml-posttrade-execution-4-6.xsd

```
None.
```

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fpml-posttrade-negotiation-4-6.xsd

```
None.
```

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fpml-posttrade-4-6.xsd

```
None.
```

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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 **5622** - (view) (download) - [select for diffs]
Modified *Fri Feb 13 17:24:58 2009 UTC* (6 weeks ago) by *mgratacos*
File length: 169989 byte(s)
Diff to previous 5468

```
Created a model group for Interval.
```

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.