FpML 4.6 Working Draft 2009-04-27

Schema changes compared to FpML 4.6 Working Draft 2009-03-27

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 **5899** - (view) (download) - [select for diffs]
Modified *Fri Apr 24 14:46:42 2009 UTC* (3 days ago) by *iyermakova*
File length: 72765 byte(s)
Diff to previous 5734

```
Add two additional optional elements to the "SingleUnderlyer"
component.
- "averageDailyTradingVolume" OfType "AverageDailyTradingVolumeLimit" -
The average amount of individual securities traded in a day or over a
specified amount of time.
- "depositoryReceipt" OfType "xsd:boolean" - A Depository Receipt is a
negotiable certificate issued by a trust company or security
depository. This element is used to represent whether a Depository
Receipt is applicable or not to the underlyer.
```

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fpml-bond-option-4-6.xsd

```
None.
```

---

fpml-cd-4-6.xsd

Revision **5954** - (view) (download) - [select for diffs]
Modified *Tue May 5 15:55:14 2009 UTC* (4 minutes, 46 seconds ago) by *iyermakova*
File length: 89271 byte(s)
Diff to previous 5701

```
To support the accounting of CDS Index contracts following credit
events, the following elements were added:
1. Within InindexReferenceInformation complex type, added an optional
element "indexFactor" OfType "RestrictedPercentage"- "The index version
factor, expressed as a decimal, that multiplied by the original
notional amount yields the notional amount covered by the seller. A
factor of 75% would be represented as 0.75."
```

```
2. Within "ProtectionTerms" complex type, added an optional
"factoredCalculationAmount" OfType  "Money" - "This relates only to CDS
index contracts and represents the factored notional amount, obtained
by multiplying the index factor to the contract notional amount. See
indexFactor description above."
```

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fpml-com-4-6.xsd

Revision **5940** - (view) (download) - [select for diffs]
Modified *Fri May 1 15:34:07 2009 UTC* (4 days ago) by *mgratacos*
File length: 118700 byte(s)
Diff to previous 5911

```
Added RhodiumSponge to the BullionTypeEnum.
Changed BullionDeliveryLocationEnum to a scheme.
```

Revision **5911** - (view) (download) - [select for diffs]
Modified *Mon Apr 27 14:45:43 2009 UTC* (43 minutes, 9 seconds ago) by *mgratacos*
File length: 118184 byte(s)
Diff to previous 5892

```
Added CommodityDayTypeEnum as an xsd:union with DayTypeEnum and used by
the pricingDates structure.
```

Revision **5892** - (view) (download) - [select for diffs]
Modified *Thu Apr 23 14:51:04 2009 UTC* (4 days ago) by *mgratacos*
File length: 118175 byte(s)
Diff to previous 5881

```
Added eCore annotations.
```

Revision **5881** - (view) (download) - [select for diffs]
Modified *Wed Apr 22 13:20:33 2009 UTC* (5 days, 2 hours ago) by *mgratacos*
File length: 116840 byte(s)
Diff to previous 5865

```
Applied changes sent by Owen King based on feedback from the Design
Review Session.
```

Revision **5865** - (view) (download) - [select for diffs]
Modified *Tue Apr 21 10:49:19 2009 UTC* (6 days, 4 hours ago) by *mgratacos*
File length: 108209 byte(s)
Diff to previous 5665

```
Added support for physical commodities.
```

---

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 **5904** - (view) (download) - [select for diffs]
Modified *Fri Apr 24 19:45:18 2009 UTC* (2 days, 19 hours ago) by *iyermakova*
File length: 73633 byte(s)
Diff to previous 5741

```
- Updated to build 3 (for 4-6-3-WD-3)
```

fpml-enum-4-6.xsd

Revision **5940** - (view) (download) - [select for diffs]
Modified *Fri May 1 15:34:07 2009 UTC* (4 days ago) by *mgratacos*
File length: 124299 byte(s)
Diff to previous 5911

```
Added RhodiumSponge to the BullionTypeEnum.
Changed BullionDeliveryLocationEnum to a scheme.
```

Revision **5911** - (view) (download) - [select for diffs]
Modified *Mon Apr 27 14:45:43 2009 UTC* (44 minutes, 11 seconds ago) by *mgratacos*
File length: 125714 byte(s)
Diff to previous 5881

```
Added CommodityDayTypeEnum as an xsd:union with DayTypeEnum and used by
the pricingDates structure.
```

Revision **5881** - (view) (download) - [select for diffs]
Modified *Wed Apr 22 13:20:33 2009 UTC* (5 days, 2 hours ago) by *mgratacos*
File length: 124848 byte(s)
Diff to previous 5865

```
Applied changes sent by Owen King based on feedback from the Design
Review Session.
```

Revision **5865** - (view) (download) - [select for diffs]
Modified *Tue Apr 21 10:49:19 2009 UTC* (6 days, 4 hours ago) by *mgratacos*
File length: 117266 byte(s)
Diff to previous 5836

```
Added support for physical commodities.
```

Revision **5836** - (view) (download) - [select for diffs]
Modified *Tue Apr 7 18:56:35 2009 UTC* (2 weeks, 5 days ago) by *iyermakova*
File length: 110622 byte(s)
Diff to previous 5735

```
To support Knock-In/Knock-Out features in a traditional option, added
the following enumerations:
- "TriggerTypeEnum" - The specification of whether an option would
trigger or expire depending upon whether the spot rate is above or
below the barrier rate. Values - "EqualOrLess", "EqualOrGreater",
"Equal", "Less", "Greater".
-"TriggerTimeTypeEnum" - The time of day which would be considered for
valuing the knock event. Values - "Closing", "Anytime".
```

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fpml-4-6-eq-shared.xsd

Revision **5840** - (view) (download) - [select for diffs]
Modified *Thu Apr 9 20:30:56 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*
File length: 100141 byte(s)
Diff to previous 5716

```
- To support US Share Swap products, within ReturnLeg, added optional
"element averagingDates" OfType "AveragingPeriod"  - averaging Dates
used in the swap.
```

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fpml-eqd-4-6.xsd

```
None
```

---

fpml-fx-4-6.xsd

```
None.
```

---

fpml-ird-4-6.xsd

```
None.
```

---

fpml-loan-4-6.xsd

one.

---

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.

---

fpml-option-shared-4-6.xsd

Revision **5838** - (view) (download) - [select for diffs]
Modified *Thu Apr 9 20:17:25 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*
File length: 41618 byte(s)
Diff to previous 5835

```
- Removed new "currency" element from "Trigger" complex type. Rational:
the Eqd group has not agreed on this element.
- To Support US Share Swap products' averaging dates, made an existing
element "marketDisruption" as an optional, as per The Eqd WG and the
Coordination Committee agreement.
```

Revision **5835** - (view) (download) - [select for diffs]
Modified *Tue Apr 7 18:50:21 2009 UTC* (2 weeks, 5 days ago) by *iyermakova*
File length: 41839 byte(s)
Diff to previous 5717

```
To support Knock-In/Knock-Out features in a traditional option, added
optional elements:
- "triggerType" OfType "TriggerTypeEnum" - The Triggering condition.
Allowable values in "triggerType" - "EqualOrLess", "EqualOrGreater",
"Equal", "Less", "Greater".
- "currency" OfType ""Currency"" - The currency in which an amount is
denominated.
```

- "triggerTimeType" OfType "TriggerTimeTypeEnum" - The valuation time type of knock condition. Allowable values in triggerTimeType" - "Closing", "Anytime".

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fpml-posttrade-execution-4-6.xsd

None.

---

fpml-posttrade-negotiation-4-6.xsd

None.

---

fpml-posttrade-4-6.xsd

None.

---

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 **5865** - (view) (download) - [select for diffs]
Modified *Tue Apr 21 10:49:19 2009 UTC* (6 days, 4 hours ago) by *mgratacos*
File length: 172003 byte(s)
Diff to previous 5839

```
Added support for physical commodities.
```

Revision **5839** - (view) (download) - [select for diffs]
Modified *Thu Apr 9 20:26:30 2009 UTC* (2 weeks, 3 days ago) by *iyermakova*
File length: 170925 byte(s)
Diff to previous 5622

```
To support US Share Swap products:
- added new complex type "AverageDailyTradingVolumeLimit" - to indicate
the limitation percentage and limitation period.
- Added Default schema value "http://www.fpml.org/determination-method"
to "DeterminationMethod".
```

---

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

Revision **5910** - (view) (download) - [select for diffs]
Modified *Mon Apr 27 10:49:03 2009 UTC* (4 hours, 44 minutes ago) by *mgratacos*
File length: 7043 byte(s)
Diff to previous 5903

```
Removed numberOfOptions element from the
varianceOptionTransactionSupplement product.
```

---

xmldsig-core-schema.xsd

```
None.
```