

## FpML 4.6 Last Call Working Draft 2009-06-29

### Schema changes compared to FpML 4.6 Working Draft 2009-04-27

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 [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (7 hours, 55 minutes ago) by *mgratacos*

File length: 72860 byte(s)

Diff to [previous 6082](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6082](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jun 22 17:14:41 2009 UTC* (8 days, 1 hour ago) by *iyermakova*

File length: 72717 byte(s)

Diff to [previous 5972](#)

- Added support for a single Commodity underlyer, which may be used in the same way as all other FpML underlyers.
- equity-options/examples/eqd-ex26-mixed-asset-basket.xml - an example of an Option where the underlyer is a multi asset basket

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Revision [5972](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu May 7 15:27:50 2009 UTC* (7 weeks, 5 days ago) by *iyermakova*

File length: 72463 byte(s)

Diff to [previous 5899](#)

Removed floating comments

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#### **fpml-bond-option-4-6.xsd**

None .

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#### **fpml-cd-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (7 hours, 56 minutes ago) by *mgratacos*

File length: 88960 byte(s)

Diff to [previous 6059](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6059](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 2 20:25:03 2009 UTC* (3 weeks, 6 days ago) by *iyermakova*

File length: 88473 byte(s)

Diff to [previous 5954](#)

1. Within InindexReferenceInformation complex type, removed (recently added) an optional element "indexFactor" OfType "RestrictedPercentage"

2. Within "ProtectionTerms" complex type, removed (recently added) an optional "factoredCalculationAmount" OfType "Money"

Rational: The Coordination Committee was against the addition of indexFactor and factoredCalculationAmount inside the creditDefaultSwap product representation in FpML 4.6. The reasons for the position against the proposal were:

- These parameters are not known at the time of confirmation of the transaction
  - They are linked to a specific event, credit event in this case, which is a separate business process from the confirmation
  - There is no notion of as of which date the changes in notional come to effect
- 

## **fpml-com-4-6.xsd**

Revision [6131](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jun 29 15:27:38 2009 UTC* (27 hours, 4 minutes ago) by *iyermakova*

File length: 135692 byte(s)

Diff to [previous 6097](#)

- Within "CommodityPipeline", "CommodityProductGrade", "CommodityDeliveryPoint" types, scheme attributes are now optional. These changes were discussed in the 5th June working group meeting.

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Revision [6097](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jun 26 19:14:08 2009 UTC* (3 days, 23 hours ago) by *iyermakova*

File length: 135768 byte(s)

Diff to [previous 6096](#)

1. Within existing "CommodityNotionalQuantity.model" type
  - a. added a choice between existing "notionalQuantitySchedule" and a choice between existing "notionalQuantity" and new element "settlementPeriodsNotionalQuantity" Of type "CommoditySettlementPeriodsNotionalQuantity" - For an electricity transaction, the Notional Quantity for a one or more groups of Settlement Periods to which the Notional Quantity is based. If the schedule differs for different groups of Settlement Periods, this element should be repeated.
2. Within existing "CommodityNotionalQuantitySchedule" type
  - a. added a choice between existing element "notionalStep" and "settlementPeriodsNotionalQuantitySchedule" Of Type

"CommoditySettlementPeriodsNotionalQuantitySchedule" - For an electricity transaction, the Notional Quantity schedule for a one or more groups of Settlement Periods to which the Notional Quantity is based. If the schedule differs for different groups of Settlement Periods, this element should be repeated.

3. Added "CommoditySettlementPeriodsNotionalQuantity" type
4. Added "CommoditySettlementPeriodsNotionalQuantitySchedule" type
5. Within existing "CommodityOption" type, some elements were refactored to form the same structure
  - a. extends "Product" instead of OptionBase
  - b. Added ref to "BuyerSeller.model"
  - c. Added element "optionType" OfType "PutCallEnum"

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Revision [6096](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jun 26 16:49:57 2009 UTC* (4 days, 1 hour ago) by *iyermakova*

File length: 132357 byte(s)

Diff to [previous 6092](#)

Corrected attributes names:

- within CoalQualityAdjustments type, renamed attribute's name "coalQualityAdjustmentsScheme" to "commodityCoalQualityAdjustmentsScheme".
- within CoalProductType" type renamed attribute's name from "commodityCoalProductTypeScheme" to "commodityCoalProductTypeScheme".
- within "CoalProductSource" type, renamed scheme attribute's name from "coalProductSource" to "commodityCoalProductSource",
- Within "CoalTransportationEquipment" type, added missing scheme attribute. <xsd:attribute name="commodityCoalTransportationEquipmentScheme" type="xsd:anyURI" default="<http://www.fpml.org/coding-scheme/commodity-coal-transportation-equipment>" />

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Revision [6092](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jun 25 13:56:16 2009 UTC* (5 days, 4 hours ago) by *iyermakova*

File length: 132258 byte(s)

Diff to [previous 5940](#)

Added Support for Coal - Physically Settled Commodities:

1. Within type CommoditySwap's choice of legs, added coalPhysicalLeg OfType "CoalPhysicalLeg" for Physically settled coal leg.
2. Added "CoalPhysicalLeg" type for - Physically settled leg of a physically settled coal transaction.
3. Added "CoalProduct" - A type defining the characteristics of the coal being traded in a physically settled gas transaction.
4. Added "CoalDelivery" - The physical delivery conditions for coal.
5. Within existing "CommodityPhysicalQuantity"
  - a. removed "CommodityCalculationPeriodsPointer.model" and
  - b. added "CommodityDeliveryPeriodsPointer.model"
6. Added "CoalDeliveryPoint" - A scheme identifying the types of the Delivery Point for a physically settled coal trade.
  - a. Added "Schema" base class

7. Added "CommodityUSCoalDelivery.model" - A scheme identifying the types of coal for a physically settled coal trade.
8. Added CoalQualityAdjustments type - A scheme identifying the quality adjustment formulae for a physically settled coal trade.
9. Added "CoalStandardQuality" type - The quality attributes of the coal to be delivered.
10. Added "CommodityCoalComposition.model" - Items defining the chemical composition of the coal product
11. Added "CommodityCoalProperties.model" - Items defining the physical attributes of the coal product.
12. Added "CommodityCoalReducingAtmosphere.model" - Items defining the attributes of the coal product determined by ash fusion tests.
13. Added "CoalProductType" type - A scheme identifying the types of coal for a physically settled coal trade.
14. Added "CoalProductSpecifications" - The different options for specifying the quality attributes of the coal to be delivered.
15. Added "CoalStandardQualitySchedule" type - The quality attributes of the coal to be delivered, specified on a periodic basis.
16. Added "CoalTransportationEquipment" type - A scheme identifying the methods by which coal may be transported."
17. Added "NonPeriodicFixedPriceLeg" - The details of a fixed payment. Can be used for a forward transaction or as the base for a more complex fixed leg component such as the fixed leg of a swap.
18. Within "existing SettlementPeriodsSchedule"
  - a. removed "CommodityCalculationPeriodsPointer.model" and
  - b. added "CommodityDeliveryPeriodsPointer.model"
19. Within existing "SettlementPeriods", changed documentation of an element "endTime"
20. Added "CommoditySettlementPeriodsPriceSchedule"
21. Within existing "CommodityFixedPriceSchedule"
  - a. Removed a sequence of "settlementPeriodsPriceStep" and "settlementPeriodsReference" elements
  - b. Added an " settlementPeriodsPriceSchedule" ofType "CommoditySettlementPeriodsPriceSchedule" that includes the above elements
22. Within existing OilPhysicalLeg type
  - a. changed documentation for the type
  - b. changed documentation for "deliveryPeriods" element
  - c. renamed element "product" to "oil"
  - d. renamed element "delivery" to "deliveryConditions"
23. Within existing "GasPhysicalLeg" type
  - a. changed documentation for the type
  - b. changed documentation for "deliveryPeriods" element
  - c. renamed element "product" to "gas"
  - d. renamed element "delivery" to "deliveryConditions"
24. Within existing "ElectricityPhysicalLeg" type
  - a. changed documentation for the type
  - b. Added "deliveryPeriods" element
  - c. renamed element "product" to " electricity"
  - d. renamed element "delivery" to "deliveryConditions" and made the element required.
25. Within existing "CommodityDeliveryPoints.model" changed the type of "deliveryPoint" element from "CommodityDeliveryPoint" to "GasDeliveryPoint"
26. Within existing CommodityPaymentDates.model,
  - a. Grouping choice of an existing element "paymentDate" with a new element "masterAgreementPaymentDates"

27. Added "CommodityNonPeriodicPaymentDates.model" - The different options for specifying the Payment Date.
  28. Added "CommodityDeliveryPeriodsPointer.model" - to enable users to reference a Delivery Periods schedule in the form of a series of actual dates in a deliveryPeriods container or in the form of a parameterised schedule in a deliveryPeriodsSchedule container.
  29. Renamed "Incoterms" to "CommodityDeliveryRisk"- Identifies how the parties to the trade apportion responsibility for the delivery of the commodity product according to the Incoterms 2000 standard.
  30. Within existing "NonPeriodicFixedPriceLeg", replaced "CommodityFixedPrice.model" with "fixedPrice" ofType "FixedPrice".
  31. Within existing "ElectricityDelivery", replaced "deliveryPoint" element's type "CommodityDeliveryPoint" with "ElectricityDeliveryPoint" type
  32. Added "ElectricityDeliveryPoint" type - A scheme identifying the types of the Delivery Point for a physically settled electricity trade."
  33. Within "ElectricityDeliveryPeriods" made the only element "settlementPeriods" in the "<xsd:sequence" optional instead of <xsd:sequence minOccurs="0"> (it is the same thing)
- 

## **fpml-confirmation-4-6.xsd**

None .

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## **fpml-contract-notification-4-6.xsd**

Revision [6185](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jul 14 17:52:45 2009 UTC* (48 minutes, 43 seconds ago) by *iyermakova*

File length: 23891 byte(s)

Diff to [previous 6146](#)

Added support for Contract Amended/Contract Amended Cancelled and Contract Changed/Contract Changed Cancelled notifications.

1. ContractAmended complex type used to notify that a Contract has been Amended.
  2. ContractAmendedCancelled complex type used to notify that amendment has been cancelled.
  3. ContractAmendment complex type - holds the details of the amendment
  4. ContractChanged complex type used to notify that a Contract has been subject to non-negotiated changes resulting from a market event.
  5. ContractChangedCancelled complex type used cancel Contract Changes resulting from a market event
  6. IndexChange complex type - used to define index factor information when credit events occur on index constituents.
  7. ChangeEvent - the abstract base class for all types which define the changes resulting from a market event.
  8. Global element changeEvent - The head of the substitution group for all elements which define the changes resulting from a market event.
  9. Global element indexChange - contains index factor information when credit events occur on index constituents
-

Revision [6146](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:29:52 2009 UTC* (8 hours, 3 minutes ago) by *mgratacos*

File length: 13809 byte(s)

Diff to [previous 5468](#)

Implemented Payment Breakdown proposal.

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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### **fpml-correlation-swaps-4-6.xsd**

None.

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### **fpml-credit-event-notification-4-6.xsd**

None.

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### **fpml-dividend-swaps-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (7 hours, 58 minutes ago) by *mgratacos*

File length: 6147 byte(s)

Diff to [previous 5468](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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### **fpml-doc-4-6.xsd**

Revision [6179](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 9 20:25:50 2009 UTC* (4 days, 22 hours ago) by *iyermakova*

File length: 73821 byte(s)

Diff to [previous 6178](#)

Corrected typos in the annotations from "calculation " to "calculation"

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Revision [6178](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 9 20:21:04 2009 UTC* (4 days, 22 hours ago) by *iyermakova*

File length: 73820 byte(s)

Diff to [previous 6147](#)

Within CalculationAgent.model made annotations for calculationAgent and calculationAgentParty elements process-neutral.

<http://www.fpml.org/issues/view.php?id=970>

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Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (7 hours, 59 minutes ago) by *mgratacos*

File length: 73818 byte(s)

Diff to [previous 6139](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6139](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jun 29 20:48:14 2009 UTC* (21 hours, 46 minutes ago) by *iyermakova*

File length: 73633 byte(s)

Diff to [previous 5904](#)

- Updated to build 4 (for 4-6-4-LCWD-1)

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## **fpml-enum-4-6.xsd**

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Revision [6183](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jul 14 11:58:22 2009 UTC* (6 hours, 49 minutes ago) by *mgratacos*

File length: 117166 byte(s)

Diff to [previous 6150](#)

Added the SpreadExclusive compounding method in the CompoundingMethodEnum.

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Revision [6150](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 16:40:25 2009 UTC* (113 minutes, 48 seconds ago) by *iyermakova*

File length: 116934 byte(s)

Diff to [previous 6095](#)

- Within - Within PutCallOption added an attribute to the documentation element

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Revision [6095](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jun 26 16:45:55 2009 UTC* (4 days, 1 hour ago) by *iyermakova*

File length: 116891 byte(s)

Diff to [previous 6086](#)

- The original "OptionTypeEnum" enumeration list was broke down into "PutCallEnum" enumeration list (Specifies whether the option is a call or a put) which is used by Commodity product and the union of PutCallEnum enumeration list and the rest of the values in the "OptionTypeEnum" enumeration list

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Revision [6086](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 23 14:41:04 2009 UTC* (7 days, 3 hours ago) by *iyermakova*

File length: 116501 byte(s)

Diff to [previous 5975](#)

1. Removed Support for US Index Swap

1.1 Removed TypeOfIndexSwapEnum

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Revision [5975](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu May 7 17:01:53 2009 UTC* (7 weeks, 5 days ago) by *iyermakova*

File length: 117242 byte(s)

Diff to [previous 5940](#)

Some of the new commodity types were re-ordered.

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## **fpml-4-6-eq-shared.xsd**

Revision [6180](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jul 13 14:59:48 2009 UTC* (27 hours, 51 minutes ago) by *iyermakova*

File length: 100435 byte(s)

Diff to [previous 6161](#)

To support disruption event within on ISDA defined transaction supplements ( short form ).

Within AdditionalDisruptionEvents complex type,

1. added optional elements OfType "RestrictedPercentage":

- "maximumStockLoanRate" - "specifies the maximum stock loan rate for Loss of Stock Borrow."

- "initialStockLoanRate" - "specifies the initial stock loan rate for Increased Cost of Stock Borrow."

2. made all existing elements optional.

Rational: As per Eqd WG on May-08-2009 - "Extraordinary Events were first introduced by ISDA for use within long form transaction definitions. We are likely to have ongoing demand for disruption event support within on ISDA defined transaction supplements ( short form ).

This introduces complexity and diversity to transaction supplement models, and will lead to a situation of having to support a large number of optional fields, and requiring extensive business rules to correctly process the transaction, where rule selection is driven by the legal documentation referenced in the transaction, such as "US Share Swap MAY use initialStockLoanRate" and "US Index Swap MAY NOT use initialStockLoanRate"

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Revision [6161](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 19:04:50 2009 UTC* (13 days, 23 hours ago) by *mgratacos*

File length: 99777 byte(s)

Diff to [previous 6147](#)

Made EquityPremium an extension of PaymentBase.

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Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours ago) by *mgratacos*

File length: 99602 byte(s)

Diff to [previous 6090](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6090](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 23 16:24:07 2009 UTC* (7 days, 2 hours ago) by *iyermakova*

File length: 99457 byte(s)

Diff to [previous 6085](#)

1. Added support for Asian Averaging with observation weights.

1.1 Added "Feature.model" within ReturnLeg type.

1.2 Removed element fxFeature within ReturnLeg type, fxFeature already exists within "Feature.model"



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Revision [6085](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 23 14:39:38 2009 UTC* (7 days, 3 hours ago) by *iyermakova*

File length: 99651 byte(s)

Diff to [previous 6044](#)

1. Removed Support for US Index Swap
  - 1.1 Removed element <typeOfIndexSwap> OfType TypeOfIndexSwapEnum within ReturnLeg type
  - 1.3 Restored required cardinality within AdditionalDisruptionEvents type
2. Removed support for Asian Averaging Dates, Averaging Weight
  - 2.1 Removed element "averagingDates" within ReturnLeg type

---

Revision [6044](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon May 18 16:51:51 2009 UTC* (6 weeks, 1 day ago) by *iyermakova*

File length: 100801 byte(s)

Diff to [previous 5840](#)

To support disruption event within on ISDA defined transaction supplements ( short form ).  
Within AdditionalDisruptionEvents complex type,  
1. added optional elements OfType "RestrictedPercentage":  
- "maximumStockLoanRate" - "specifies the maximum stock loan rate for Loss of Stock Borrow."  
- "initialStockLoanRate" - "specifies the initial stock loan rate for Increased Cost of Stock Borrow."  
2. made all existing elements optional.  
Rational: As per Eqd WG on May-08-2009 - "Extraordinary Events were first introduced by ISDA for use within long form transaction definitions. We are likely to have ongoing demand for disruption event support within on ISDA defined transaction supplements ( short form ). This introduces complexity and diversity to transaction supplement models, and will lead to a situation of having to support a large number of optional fields, and requiring extensive business rules to correctly process the transaction, where rule selection is driven by the legal documentation referenced in the transaction, such as "US Share Swap MAY use initialStockLoanRate" and "US Index Swap MAY NOT use initialStockLoanRate"

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## **fpml-eqd-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 1 minute ago) by *mgratacos*

File length: 25000 byte(s)

Diff to [previous 6042](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6042](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon May 18 16:13:17 2009 UTC* (6 weeks, 1 day ago) by *iyermakova*

File length: 24879 byte(s)

Diff to [previous 5798](#)

Within EquityDerivativeShortFormBase complex type, populated documentation for <spotPrice>, <numberOfOptions>, and <equityPremium> from <spotPrice>, <numberOfOptions>, and <equityPremium> documented in long form usage on type EquityOption.

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### **fpml-fx-4-6.xsd**

None.

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### **fpml-ird-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 2 minutes ago) by *mgratacos*

File length: 110620 byte(s)

Diff to [previous 5468](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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### **fpml-loan-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 3 minutes ago) by *mgratacos*

File length: 68426 byte(s)

Diff to [previous 5602](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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### **fpml-main-4-6.xsd**

None.

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### **fpml-matching-status-4-6.xsd**

None.

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### **fpml-mktenv-4-6.xsd**

None.

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## **fpml-msg-4-6.xsd**

None.

---

## **fpml-option-shared-4-6.xsd**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 4 minutes ago) by *mgratacos*

File length: 42664 byte(s)

Diff to [previous 6091](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6091](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 23 16:32:02 2009 UTC* (7 days, 2 hours ago) by *iyermakova*

File length: 42495 byte(s)

Diff to [previous 6088](#)

1. Added support for Asian Averaging with observation weights.
    - 1.1 Added an optional choice group within AveragingPeriod type, it provides a choice between existing ( unweighted ) element "averagingDateTimes" and new ( with observation weights ) element "averagingObservations" OfType "AveragingObservationList"
    - 1.2 Added "AveragingObservationList" type - An un ordered list of single weighted averaging observations.
    - 1.3 Added "AveragingObservation" type - A single weighted averaging observation.
- 

Revision [6088](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 23 14:50:35 2009 UTC* (7 days, 3 hours ago) by *iyermakova*

File length: 40759 byte(s)

Diff to [previous 5838](#)

2. Removed support for Asian Averaging Dates, Averaging Weight
    - 2.1 Removed element "averagingWeight" OfType AverageWeightList within AveragingPeriod type
    - 2.2 Removed AverageWeightList type
- 

## **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**

Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 6 minutes ago) by *mgratacos*

File length: 6459 byte(s)

Diff to [previous 5468](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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## **fpml-reconciliation-4-6.xsd**

Revision [6146](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:29:52 2009 UTC* (8 hours, 11 minutes ago) by *mgratacos*

File length: 49087 byte(s)

Diff to [previous 5468](#)

Implemented Payment Breakdown proposal.

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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## **fpml-reporting-4-6.xsd**

None .

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## **fpml-return-swaps-4-6.xsd**

Revision [6181](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jul 13 15:07:35 2009 UTC* (27 hours, 42 minutes ago) by *iyermakova*

File length: 11863 byte(s)

Diff to [previous 6087](#)

To support disruption event within on ISDA defined transaction supplements ( short form ).

- added optional element extraordinaryEvents as last child of type EquitySwapTransactionSupplement.

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## **fpml-riskdef-4-6.xsd**

None .

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## **fpml-shared-4-6.xsd**

Revision [6179](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 9 20:25:50 2009 UTC* (4 days, 22 hours ago) by *iyermakova*

File length: 173722 byte(s)

Diff to [previous 6178](#)

Corrected typos in the annotations from "calculation " to "calculation"

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Revision [6178](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jul 9 20:21:04 2009 UTC* (4 days, 22 hours ago) by *iyermakova*

File length: 173720 byte(s)

Diff to [previous 6173](#)

Within CalculationAgent.model made annotations for calculationAgent and calculationAgentParty elements process-neutral.

<http://www.fpml.org/issues/view.php?id=970>

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Revision [6173](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jul 6 18:12:54 2009 UTC* (14 minutes, 48 seconds ago) by *iyermakova*

File length: 173791 byte(s)

Diff to [previous 6147](#)

Added back "id" attribute within deprecated "PaymentCurrency" type. Was breaking backwards compatibility.

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Revision [6147](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jun 30 10:35:03 2009 UTC* (8 hours, 7 minutes ago) by *mgratacos*

File length: 173747 byte(s)

Diff to [previous 6045](#)

Created a new abstract PaymentBase complex type. All payments are now derived from this new type.

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Revision [6045](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon May 18 17:11:34 2009 UTC* (6 weeks, 1 day ago) by *iyermakova*

File length: 172594 byte(s)

Diff to [previous 5976](#)

To support clear separation between the Master Confirmation Type and Master Confirmation Annex Type.

1. Within "MasterConfirmation" complex type, added an optional element "masterConfirmationAnnexType" ofType "MasterConfirmationAnnexType" - The type of master confirmation annex executed between the parties.

2. Created a new complex type "MasterConfirmationAnnexType" that extends base class "Scheme" with an attribute "masterConfirmationAnnexTypeScheme" ofType "xsd:anyURI" and default values from fpml coding scheme master-confirmation-annex-type"

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Revision [5976](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu May 7 17:56:19 2009 UTC* (7 weeks, 5 days ago) by *iyermakova*

File length: 171967 byte(s)

Diff to [previous 5865](#)

Removed floating comments

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**[fpml-trade-notification-4-6.xsd](#)**

None .

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**fpml-tradeexec-4-6.xsd**

None .

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**fpml-valuation-4-6.xsd**

None .

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**fpml-variance-swaps-4-6.xsd**

None .

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**xmldsig-core-schema.xsd**

None .