

FpML 4.4 Last Call Working Draft 2008-04-04

Schema changes compared to FpML 4.4 Working Draft 2007-12-24

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.

fpml-asset-4-4.xsd

Revision [3246](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 15 14:52:07 2008 UTC* (5 weeks, 2 days ago) by *iyermakova*

File length: 63827 byte(s)

Diff to [previous 3173](#)

1. "Asset" added annotation to describe this type as "Abstract base class for all underlying assets."
2. Within "IdentifiedAsset" type: added annotation to describe element "instrumentId" as "Identification of the underlying asset, using public and/or private identifiers".
3. Within "UnderlyingAsset" type: added annotation to describe elements:
 - "exchangeId" as "Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions." and
 - "clearanceSystem" as "Identification of the clearance system associated with the transaction exchange."
4. ExchangeTraded: added annotation to describe this type as "An abstract base class for all exchange traded financial products."
5. "ExchangeTraded" is then extended to create "ExchangeTradedCalculatedPrice", a base class for all exchange traded financial products with a price which is calculated from exchange traded constituents.
6. "ExchangeTradedCalculatedPrice" is used for the implementation of "ExchangeTradedFund" and "Index".
7. "ExchangeTradedFund": added annotation to describe this type as "An exchange traded fund whose price depends on exchange traded constituents"
8. "Index": added annotation to describe this type as "A published index whose price depends on exchange traded constituents".
9. "EquityAsset": added annotation to describe this type as "An exchange traded equity asset"
10. "ExchangeTradedContract": added annotation to describe this type as "An exchange traded derivative contract."
11. "Future": added annotation to describe this type as "An exchange future contract".

Revision [3173](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Jan 29 09:32:01 2008 UTC* (7 weeks, 6 days ago) by *mgratacos*

File length: 61218 byte(s)

Diff to [previous 2587](#)

Added support for nested baskets.

fpml-bond-option-4-4.xsd

None.

fpml-cd-4-4.xsd

None.

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 [3130](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 17 13:42:46 2008 UTC* (2 months ago) by *iyermakova*

File length: 7387 byte(s)

Diff to [previous 2684](#)

To support Short Form Dividend Swap for Japanese Underlyers (as agreed on 11 Jan 2008 Eqd WG meeting)

1) Within DividendLeg type, made optional the following elements:

```
<xsd:element name="declaredCashDividendPercentage"
type="NonNegativeDecimal" minOccurs="0"/>
```

```
<xsd:element name="declaredCashEquivalentDividendPercentage"
type="NonNegativeDecimal" minOccurs="0">
```

2) Within DividendLeg type, added a new (optional) element "excludeSpecialDividends"

```
<xsd:element name="excludeSpecialDividends" type="xsd:boolean"
minOccurs="0">
  <xsd:annotation>
    <xsd:documentation>Exclude Special Dividends and Memorial
Dividends</xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3) Within DividendPeriod type, added optional element "valuationDate"

```
<xsd:element name="valuationDate" type="AdjustableOrRelativeDate"
minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">Dividend period amount
valuation date.</xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

fpml-doc-4-4.xsd

Revision [3507](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Mon Mar 24 13:42:52 2008 UTC* (4 minutes, 41 seconds ago) by *iyermakova*
File length: 73906 byte(s)
Diff to [previous 3098](#)
Updated Build Number to "5"

fpml-enum-4-4.xsd

Revision [3583](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Tue Apr 1 20:41:18 2008 UTC* (2 days, 21 hours ago) by *mgratacos*
File length: 91199 byte(s)
Diff to [previous 3552](#)
Added ValuationDate value within PayRelativeToEnum as part of the Brazilian IR Swaps proposal.

Revision [3552](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Wed Mar 26 17:08:46 2008 UTC* (35 minutes, 1 second ago) by *iyermakova*
File length: 90947 byte(s)
Diff to [previous 3377](#)
- Removed extra angel bracket from "LoanRepaymentConfirmEnum" annotation.
- Removed quotes ("T") from PeriodEnum annotation.

Revision [3377](#) - ([view](#)) ([download](#)) - ([select for diffs](#))
Modified *Tue Mar 4 13:47:20 2008 UTC* (2 weeks, 5 days ago) by *mgratacos*
File length: 90949 byte(s)
Diff to [previous 3196](#)

Added documentation to the 'T' value of PeriodEnum
<http://www.fpml.org/issues/view.php?id=610>

Revision [3196](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 7 15:48:14 2008 UTC* (6 weeks, 3 days ago) by *mgratacos*

File length: 90621 byte(s)

Diff to [previous 2971](#)

Added "TBILL" value to WeeklyRollConventionEnum.

fpml-4-4-eq-shared.xsd

Revision [3592](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Apr 4 14:51:14 2008 UTC* (3 hours, 8 minutes ago) by *iyermakova*

File length: 85500 byte(s)

Diff to [previous 2654](#)

Added back "fxFeature" and "expiringLevel" elements that were removed by mistake from "DeprecatedVariance" complex type breaking backward-compatibility with 4-2-4-REC-1. (for details see issue - <http://www.fpml.org/issues/view.php?id=659>)

fpml-eqd-4-4.xsd

None.

fpml-fx-4-4.xsd

None.

fpml-ird-4-4.xsd

Revision [3606](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Apr 7 14:28:45 2008 UTC* (29 hours, 11 minutes ago) by *mgratacos*

File length: 109856 byte(s)

Diff to [previous 3586](#)

Added changes based on latest version of SwapsWire's proposal to support Brazilian IR Swaps.

Revision [3586](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Apr 1 21:38:30 2008 UTC* (2 days, 20 hours ago) by *mgratacos*

File length: 109547 byte(s)

Diff to [previous 3455](#)

Added support for Brazilian IR Swaps.

Revision [3455](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Mar 17 11:49:25 2008 UTC* (7 days, 1 hour ago) by *mgratacos*

File length: 107640 byte(s)

Diff to [previous 3202](#)

Added support for Fallback Bond in inflationRateCalculation

<http://www.fpml.org/issues/view.php?id=432>

Revision [3202](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Feb 7 16:40:07 2008 UTC* (6 weeks, 3 days ago) by *mgratacos*

File length: 107255 byte(s)

Diff to [previous 3007](#)

Added DiscountRate.model and used it within Discounting complex type

<http://www.fpml.org/issues/view.php?id=524>

fpml-loan-4-4.xsd

Revision [3532](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Mar 25 19:05:19 2008 UTC* (22 hours, 39 minutes ago) by *iyermakova*

File length: 32529 byte(s)

Diff to [previous 3221](#)

- Removed "shareLoanContractAmount" from "InterestAccrualPeriod"
 - Removed extra spaces and angle brackets from the annotations.
-

Revision [3221](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 11 16:33:30 2008 UTC* (5 weeks, 6 days ago) by *llynhiavu*

File length: 32757 byte(s)

Diff to [previous 3213](#)

Deleted Period.model group (<xsd:group name="Period.model"> - previously merged from loanPhase2) because the group was already globally defined in fpml-shared.xsd)

Revision [3213](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 8 22:42:19 2008 UTC* (6 weeks, 2 days ago) by *llynhiavu*

File length: 33255 byte(s)

Diff to [previous 3143](#)

Merged changes from /branches/loanPhase2/src/schema/fpml-loan.xsd to /trunk/src/schema/fpml-loan.xsd

EXCEPT Rollover definitions (RolloverNotice, MaturingLoanContracts, MaturingLoanContract, NewLoanContracts)

Revision [3143](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 18 08:43:37 2008 UTC* (2 months ago) by *mgratacos*

File length: 32706 byte(s)

Diff to [previous 3128](#)

Moved Period.model from fpml-loan.xsd to fpml-shared.xsd in order be reused in other constructs.

Revision [3128](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 17 08:31:16 2008 UTC* (2 months ago) by *mgratacos*

File length: 33206 byte(s)

Diff to [previous 2972](#)

The following changes have been applied as agreed by the Loan WG 2008-01-16:

- Rather than embedding the Deal and Facility Identifiers in the Full Loan Contract Object it was agreed to remove these elements and have them represented in the headers of the notices that require these details (Facility Notice).
 - The Facility Identifier contains a currency field and an original commitment amount (which is just a number at the moment). This has been changed to single optional choice. The choice can contain either just a currency field OR a money field (original commitment + ccy).
 - Margin, Interest Rate fields have all been changed to a 'positive decimal' type.
 - MLA has been changed to a percentage type instead of Money.
-

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

Revision [3144](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 18 08:51:11 2008 UTC* (2 months ago) by *mgratacos*

File length: 39661 byte(s)

Diff to [previous 2590](#)

AveragingSchedule reuses now the Period.model group instead of listing the startDate and endDate elements directly.

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

None.

fpml-riskdef-4-4.xsd

None.

fpml-shared-4-4.xsd

Revision [3484](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Mar 19 14:52:53 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 167964 byte(s)

Diff to [previous 3462](#)

Updated default URI of businessCenterScheme to 6-5. Added support for additional business centers:

COBO - Bogota (Colombia, which ISO country code is CO)

PELI - Lima (Peru, which ISO country code is PE)

Revision [3462](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Mar 18 07:44:30 2008 UTC* (6 days, 6 hours ago) by *mgratacos*

File length: 167964 byte(s)

Diff to [previous 3460](#)

Added annotation to Currency complex type

<http://www.fpml.org/issues/view.php?id=291>

Revision [3460](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Mar 17 22:01:32 2008 UTC* (6 days, 15 hours ago) by *mgratacos*

File length: 167620 byte(s)

Diff to [previous 3429](#)

Added annotation to Country complex type

<http://www.fpml.org/issues/view.php?id=290>

Revision [3429](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Mar 12 14:56:02 2008 UTC* (11 days, 22 hours ago) by *iyermakova*

File length: 167263 byte(s)

Diff to [previous 3143](#)

Updated default URI of contractualSupplementsScheme to 6-6. Added support for CDX Untranch Standard Terms Supplements (CDX, CDXEmerging, CDXEmergingMarketsDiversified)

Revision [3143](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 18 08:43:37 2008 UTC* (2 months ago) by *mgratacos*

File length: 167263 byte(s)

Diff to [previous 3124](#)

Moved Period.model from fpml-loan.xsd to fpml-shared.xsd in order be reused in other constructs.

Revision [3124](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 16 15:57:23 2008 UTC* (2 months, 1 week ago) by *iyermakova*

File length: 166765 byte(s)

Diff to [previous 3076](#)

Updated default URI of:

- contractual-supplement-6-5 (new values include "ISDA2007FullLookthroughDepositoryReceiptSupplement" and "ISDA2007PartialLookthroughDepositoryReceiptSupplement")
 - master-confirmation-type-5-6 (new values include "ISDA2004VarianceSwapAmericasInterdealer" and "ISDA2006VarianceSwapJapanese")
-

fpml-trade-notification-4-4.xsd

None.

fpml-tradeexec-4-4.xsd

None.

fpml-valuation-4-4.xsd

None.

Fpml-variance-4-4.xsd

None .

xmldsig-core-schema.xsd

None .