

## FpML 4.4 Trial Recommendation 2008-06-09

### Schema changes compared to FpML 4.4 Last Call Working Draft 2008-04-04

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.

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

None.

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

None.

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

None.

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

None.

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

Revision [3954](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jun 5 19:30:28 2008 UTC* (19 hours, 24 minutes ago) by *llynhiavu*

File length: 3130 byte(s)

Diff to [previous 2683](#)

removed the following components:  
varianceSwapOption (VarianceSwapOption)  
dividendSwapTransactionSupplementOption  
(DividendSwapTransactionSupplementOption)  
correlationSwapOption (CorrelationSwapOption)

(in anticipation to Karel confirmation / see Marc e-mail: "Second order derivatives - Citadel" 6/5/2008)

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

None.

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

Revision [3954](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Jun 5 19:30:28 2008 UTC* (19 hours, 25 minutes ago) by *llynhiavu*

File length: 6386 byte(s)

Diff to [previous 3867](#)

removed the following components:  
varianceSwapOption (VarianceSwapOption)  
dividendSwapTransactionSupplementOption  
(DividendSwapTransactionSupplementOption)  
correlationSwapOption (CorrelationSwapOption)

(in anticipation to Karel confirmation / see Marc e-mail: "Second order derivatives - Citadel" 6/5/2008)

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Revision [3867](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon May 19 21:06:25 2008 UTC* (2 weeks, 3 days ago) by *iyermakova*

File length: 7656 byte(s)

Diff to [previous 3130](#)

- Add optional element nonCashDividend IS-A xsd:boolean as the last child of type DividendLeg

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

Revision [3969](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Jun 6 15:42:32 2008 UTC* (7 minutes, 45 seconds ago) by *mgratacos*

File length: 73603 byte(s)

Diff to [previous 3922](#)

Undone deprecation of id attribute within TradeId.

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Revision [3922](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri May 30 19:59:22 2008 UTC* (6 days, 19 hours ago) by *llynhiavu*

File length: 73906 byte(s)

Diff to [previous 3507](#)

Updated Build Number to "6"

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

Revision [3909](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed May 28 16:36:13 2008 UTC* (8 days, 22 hours ago) by *iyermakova*

File length: 94062 byte(s)

Diff to [previous 3907](#)

- Added back to OneOffFeeTypeEnum, values for "BreakageFee" and "AssignmentFee"

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Revision [3907](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed May 28 15:50:22 2008 UTC* (8 days, 23 hours ago) by *iyermakova*

File length: 93560 byte(s)

Diff to [previous 3583](#)

- Added "ConditionsPrecedentEnum" - Defines whether conditions precedent have been met in a given syndicated loan deal.  
- Updated "OneOffFeeTypeEnum" - (AmendmentFee, WaiverFee, UpfrontFee, FacilityExtensionFee, FundingFee)

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

Revision [3963](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jun 6 13:40:00 2008 UTC* (81 minutes, 45 seconds ago) by *mgratacos*

File length: 85950 byte(s)

Diff to [previous 3901](#)

Added Compounding proposal from DTCC in order to support a compounding spread that is different from the normal spread.

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Revision [3901](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 15:42:07 2008 UTC* (9 days, 23 hours ago) by *iyermakova*

File length: 85523 byte(s)

Diff to [previous 3864](#)

Replace the current type 'AdjustableOrRelativeDates' of the <interestLegPaymentDates> element with the new type 'AdjustableRelativeOrPeriodicDates2'. Rational: the need to have the interest leg driving the schedule of dates

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Revision [3864](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 16 20:10:21 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 85514 byte(s)

Diff to [previous 3592](#)

Made element "notionalReset" IS-A xsd:boolean optional on type "ReturnLegValuation" - as per Eqd WG agreement on May 02, 2008

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

None.

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

None.

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

None.

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

Revision [3947](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jun 5 15:58:38 2008 UTC* (23 hours, 5 minutes ago) by *llynhiavu*

File length: 43874 byte(s)

Diff to [previous 3912](#)

updated with annotations and latest changes from \branches\loanPhase1

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Revision [3912](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed May 28 17:03:14 2008 UTC* (8 days, 22 hours ago) by *iyermakova*

File length: 32986 byte(s)

Diff to [previous 3532](#)

1. within LoanContractNotice
    - add optional element "conditionsPrecedentType" of type "ConditionsPrecedentEnum"
    - Made element "drawdownEventType" optional
  2. Added "FxTermsSchedule" structure - to support a schedule that defines a fluctuating FX rate .
  3. Within "InterestRatePeriod", renamed element "mlaCost" to "mandatoryCostReserve"
  4. Within LoanContract structure, replaced element "fxTerms" of type "FxTerms" with  
An element "fxTermsSchedule" of new type "FxTermsSchedule."
- 

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

None.

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

None.

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

None.

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

None.

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

Revision [3660](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Apr 22 14:58:13 2008 UTC* (6 weeks, 3 days ago) by *iyermakova*

File length: 39675 byte(s)

Diff to [previous 3144](#)

As per EQDWG call April 18, 2008: element `settlementType` made optional within `DividendSwap` (for details see issue -

<http://www.fpml.org/issues/view.php?id=659>)

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

None.

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### **fpml-posttrade-execution-4-4.xsd**

None.

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### **fpml-posttrade-negotiation-4-4.xsd**

None.

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### **fpml-posttrade-4-4.xsd**

None.

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### **fpml-pretrade-4-4.xsd**

Revision [3699](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Apr 24 14:52:55 2008 UTC* (6 weeks, 1 day ago) by *mgratacos*

File length: 6322 byte(s)

Diff to [previous 3695](#)

Added new Quote message.

Added deprecated annotations to QuoteAcceptanceConfirmed and RequestQuoteResponse.

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Revision [3695](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Apr 24 10:41:00 2008 UTC* (6 weeks, 1 day ago) by *mgratacos*

File length: 5346 byte(s)

Diff to [previous 2350](#)

Deprecated QuoteAcceptanceConfirmed message as agreed by the BPWG (Trade Execution proposal).

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

None.

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

None.

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

Revision [3869](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 20 19:34:53 2008 UTC* (2 weeks, 2 days ago) by *iyermakova*

File length: 13202 byte(s)

Diff to [previous 3861](#)

- Removed the change at rev 2591 - the "optionality" of "<xsd:element name="equityNotionalReset" type="xsd:boolean">" within "DeprecatedEquityLegValuation" - Eqd WG practice is not to change the deprecated types.

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Revision [3861](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 16 19:49:09 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 13214 byte(s)

Diff to [previous 2591](#)

Added optional element "relevantJurisdiction" IS-A Country on type "EquitySwapTransactionSupplement" - as per Eqd WG agreement on May 02, 2008

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**fpml-riskdef-4-4.xsd**

None.

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

Revision [3900](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue May 27 15:40:21 2008 UTC* (9 days, 23 hours ago) by *iyermakova*

File length: 174638 byte(s)

Diff to [previous 3778](#)

- Within InterestLegCalculationPeriodDates structure, created a new complex type 'AdjustableRelativeOrPeriodicDates2' that adds a new choice child element <periodicDates> but is otherwise identical to the complex type 'AdjustableOrRelativeDates'. This new type is used in the interest Leg. Rational: the need to have the interest leg driving the schedule of dates.

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Revision [3778](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon May 5 13:11:37 2008 UTC* (4 weeks, 4 days ago) by *iyermakova*

File length: 173415 byte(s)

Diff to [previous 3763](#)

1. Added PositiveMoney - This is a new money type which extends the abstract Money base class, where the amount of money is positive (\*)
2. Added PositivePayment - This is a new Payment type where the payment amount is positive, which extends Payment Base, and uses Positive Money (\*)

(\*) - as per Eqd WG May.05.2008 agreement - to add to be used in the new structures.

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Revision [3763](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri May 2 18:55:36 2008 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 172254 byte(s)

Diff to [previous 3752](#)

- Updated default URI of coding-scheme/contractual-supplement to 6-7. (Added support for:"MCDX" - Standard Terms Supplement for Municipal CDX Untranchred Transactions.)

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Revision [3752](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 30 08:02:15 2008 UTC* (5 weeks, 2 days ago) by *mgratacos*

File length: 172254 byte(s)

Diff to [previous 3703](#)

Updated version number of interpolationMethodScheme  
<http://www.fpml.org/issues/view.php?id=670>

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Revision [3703](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Apr 24 18:37:10 2008 UTC* (6 weeks ago) by *iyermakova*

File length: 172254 byte(s)

Diff to [previous 3693](#)

1. Deprecate the existing creditSupportDocument element.
2. Create a new creditSupportAgreement element of type CreditSupportAgreement to replace the current creditSupportDocument element.
  - 2.1. Adding support for defined list of values for the different types of credit support documents published by ISDA

2.2. Adding support for specifying the agreement date. The agreement date has been identified by the ISDA Collateral Working Group as a matching field for portfolio reconciliation.  
3. Create an optional choice between creditSupportDocument (deprecated) and creditSupportAgreement.

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Revision [3693](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 23 20:07:12 2008 UTC* (6 weeks, 1 day ago) by *iyermakova*

File length: 170327 byte(s)

Diff to [previous 3686](#)

1.1.1. Added MoneyBase - a new Abstract base class for all money types which holds an element "currency" of Currency type and an attribute "id" of type "ID".  
1.1.2. Existing Money type now extends the abstract Money base class, the resulting content model remains exactly as it is today, so that the amount of money can be any decimal value  
1.3. Added NonNegativeMoney - This is a new money type which extends the abstract Money base class, where the amount of money is non negative (\*)  
2.1. Added PaymentBase - a new abstract base class for Payment types, currently those using the newly introduced Money types Non Negative Money and Positive Money. This type includes PayerReceiver.model and paymentDate element of type "AdjustableOrRelativeDate"  
2.2. Added NonNegativePayment - This is a new Payment type where the payment amount is non negative, which extends Payment Base, and uses Non Negative Money (\*)

(\*) - As per Coordination Committee agreement - to add to be used in the new structures.

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Revision [3686](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 23 14:23:10 2008 UTC* (6 weeks, 2 days ago) by *iyermakova*

File length: 168196 byte(s)

Diff to [previous 3645](#)

Updated default URI of master-confirmation-type to 5-7.  
(Added support for:  
- ISDA2008DividendSwapJapan - The ISDA 2008 Japanese Dividend Swap Master Confirmation Agreement  
- ISDA2008EquityAmericas- The ISDA 2008 Americas Master Designated/Exchange-Traded Contract Option Confirmation Agreement)

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Revision [3645](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Apr 22 08:08:33 2008 UTC* (6 weeks, 3 days ago) by *mgratacos*

File length: 168196 byte(s)

Diff to [previous 3484](#)

Deprecated sequence element from DateOffset complex type  
<http://www.fpml.org/issues/view.php?id=325>

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## **fpml-trade-notification-4-4.xsd**

Revision [3681](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Apr 23 09:18:26 2008 UTC* (6 weeks, 2 days ago) by *mgratacos*

File length: 6809 byte(s)

Diff to [previous 2350](#)

Added trade execution messages.

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## **fpml-tradeexec-4-4.xsd**

None.

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## **fpml-valuation-4-4.xsd**

Revision [3958](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jun 6 09:41:50 2008 UTC* (5 hours, 28 minutes ago) by *mgratacos*

File length: 19514 byte(s)

Diff to [previous 3079](#)

Added support for contracts within the position report and portfolio reconciliation messages.

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## **Fpml-variance-4-4.xsd**

None.

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## **Fpml-variance-swaps-4-4.xsd**

Revision [3954](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jun 5 19:30:28 2008 UTC* (19 hours, 48 minutes ago) by *llynhiavu*

File length: 2970 byte(s)

Diff to [previous 2682](#)

removed the following components:  
varianceSwapOption (VarianceSwapOption)  
dividendSwapTransactionSupplementOption  
(DividendSwapTransactionSupplementOption)  
correlationSwapOption (CorrelationSwapOption)

(in anticipation to Karel confirmation / see Marc e-mail: "Second order derivatives - Citadel" 6/5/2008)

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## **xmldsig-core-schema.xsd**

None.