FpML 4.4 Trial Recommendation 2008-06-27

Schema changes compared to FpML 4.4 Trial Recommendation 2008-06-09

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.

---

fpml-bond-option-4-4.xsd

None.

---

fpml-cd-4-4.xsd

Revision **4155** - (view) (download) - [select for diffs]
Modified *Wed Jul 2 13:22:07 2008 UTC* (96 minutes, 28 seconds ago) by *iyermakova*
File length: 85700 byte(s)
Diff to previous 4070

```
Within FixedRecovery.model, added a state statement to the
recoveryFactor annotation:"The currency will be derived from the
Floating Rate Payer Calculation Amount."
```

Revision **4070** - (view) (download) - [select for diffs]
Modified *Wed Jun 25 12:55:45 2008 UTC* (30 hours, 9 minutes ago) by *iyermakova*
File length: 85622 byte(s)
Diff to previous 4049

```
1. Created a new 'FixedRecovery.model' group that will provide a choice
between a fixed settlement amount and a recovery factor
```

Revision **4049** - (view) (download) - [select for diffs]
Modified *Tue Jun 24 14:59:10 2008 UTC* (2 days, 4 hours ago) by *iyermakova*
File length: 85557 byte(s)
Diff to previous 4009

```
- Add a new element recovery Factor as a choice within Cash Settlement
Terms, which uses the type Restricted Percentage, since recovery is
always between 0% and 100% inclusive
```

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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 **4095** - (view) (download) - [select for diffs]
Modified *Thu Jun 26 16:48:26 2008 UTC* (2 hours, 17 minutes ago) by *iyermakova*
File length: 6342 byte(s)
Diff to previous 4009
```
Japan Index Div Swap:
1. Within DividendLeg, the element 'excludeSpecialDividends' was
renamed to 'specialDividends' in order that the element name is
compatible with the equivalent term in the transaction supplement.
(Note that the previous term was 'Exclude special dividends and
memorial dividends', which has now been replaced with 'Special
Dividends'.
2. Within DividendLeg, added a new optional element 'materialDividend'
IS-A xsd:boolean to correspond to the transaction supplement field
'Material Non-cash Dividend'.
3. Within DividendLeg, removed "nonCashDividend" element
```

---

fpml-doc-4-4.xsd

Revision **4047** - (view) (download) - [select for diffs]
Modified *Mon Jun 23 20:12:47 2008 UTC* (2 days, 22 hours ago) by *llynhiavu*
File length: 73603 byte(s)
Diff to previous 4009
```
updated to build 8 (for TR-2)
```

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fpml-enum-4-4.xsd

Revision **4091** - (view) (download) - [select for diffs]
Modified *Thu Jun 26 15:52:54 2008 UTC* (3 hours, 15 minutes ago) by *iyermakova*
File length: 94292 byte(s)
Diff to previous 4009
```
- Within "IndexEventConsequenceEnum" added additional value
"RelatedExchange" -  to support the consequences of index Evens
associated with Related Exchange Adjustment for EUR Var Dispersion.
```

fpml-4-4-eq-shared.xsd

Revision **4089** - (view) (download) - [select for diffs]
Modified *Thu Jun 26 15:49:45 2008 UTC* (3 hours, 18 minutes ago) by *iyermakova*
File length: 87015 byte(s)
Diff to previous 4009
```
As part of the Dispersion Variance Swap work
1. Within "DirectionalLeg" Added an optional version aware leg
identifier "legIdentifier" of type "LegIdentifier"  to support
identification for each of the leg.
2. Added new Version aware identification of a leg type "LegIdentifier"
that includes an Identity of this leg element  "legId" of type "LegId"
type and "VersionHistory.model" group.
3. Added new leg identity type "LegId" that extends "Token60" type with
a required attribute "legIdScheme"
```

fpml-eqd-4-4.xsd

```
None.
```

fpml-fx-4-4.xsd

```
None.
```

fpml-ird-4-4.xsd

None.

fpml-loan-4-4.xsd

```
None.
```

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

`None.`

---

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 **4090** - (view) (download) - [select for diffs]
Modified *Thu Jun 26 15:51:48 2008 UTC* (3 hours, 17 minutes ago) by *iyermakova*
File length: 174986 byte(s)
Diff to previous 4057

```
Added a new simple type "Token60", a type defining a token of length
between 1 and 60 characters inclusive.
```

Revision **4057** - (view) (download) - [select for diffs]
Modified *Tue Jun 24 17:36:23 2008 UTC* (2 days, 1 hour ago) by *iyermakova*
File length: 174638 byte(s)
Diff to previous 4009

```
1. Updated default URI of "credit-matrix-transaction-type" " to "3-1".
Added support for:
- USMunicipalFullFaithAndCredit" - Matrix Transaction Type of U.S.
MUNICIPAL FULL FAITH AND CREDIT.
- USMunicipalGeneralFund - Matrix Transaction Type of U.S. MUNICIPAL
GENERAL FUND.
- USMunicipalRevenue - Matrix Transaction Type of U.S. MUNICIPAL
REVENUE.
```

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fpml-trade-notification-4-4.xsd

```
None
```

---

fpml-tradeexec-4-4.xsd

```
None
```

Fpml-valuation-4-4.xsd

```
None.
```

Fpml-variance-swaps-4-4.xsd

Revision **4088** - (view) (download) - [select for diffs]

Modified *Thu Jun 26 15:46:12 2008 UTC* (3 hours, 25 minutes ago) by *iyermakova*

File length: 3856 byte(s)

Diff to previous 4009

```
1. Within "VarianceSwap" structure, the maximum allowable number of
variance legs has been increased to unbounded, to allow the long form
Variance Dispersion to be supported.
2. Added new global element, "varianceSwapTransactionSupplement" of
VarianceSwapTransactionSupplement" type, a substitutionGroup of
"product" - Specifies the structure of a variance swap transaction
supplement. The structure does not allow for long form content such as
extraordinary events.
3. Added a new type VarianceSwapTransactionSupplement that extends
"Product" type with unbounded "varianceLeg" of Type "VarianceLeg"
```

---

xmldsig-core-schema.xsd

```
None.
```