

FpML 4.5 Working Draft 2008-11-26

Schema changes compared to FpML 4.5 Working Draft 2008-10-10

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-4-5.xsd

None

fpml-asset-4-5.xsd

Revision [5148](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 21 11:06:36 2008 UTC* (3 days, 9 hours ago) by *mgratacos*

File length: 73846 byte(s)

Diff to [previous 4935](#)

Implemented Commodity Delivery Dates proposal.

fpml-bond-option-4-5.xsd

None.

fpml-cd-4-5.xsd

None.

fpml-com-4-5.xsd

Revision [5149](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Nov 21 11:55:53 2008 UTC* (3 days, 8 hours ago) by *mgratacos*

File length: 54884 byte(s)

Diff to [previous 5060](#)

Implemented Commodity Freight proposal.

Revision [5060](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 4 11:27:50 2008 UTC* (2 weeks, 6 days ago) by *mgratacos*

File length: 52110 byte(s)

Diff to [previous 5026](#)

Applied FX and spreadSchedule changes as agreed by the Commodities Working Group.

Revision [5026](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Oct 13 13:36:44 2008 UTC* (6 weeks ago) by *mgratacos*

File length: 52087 byte(s)

Diff to [previous 5016](#)

Added id attribute within settlementCurrency elements, CommodityFixedPriceSchedule, CommodityFx, CommodityNotional, CommodityNotionalSchedule, CommodityPricingDates, CommodityRelativePaymentDates, and FixedPrice.

fpml-confirmation-4-5.xsd

None.

fpml-contract-notification-4-5.xsd

None.

fpml-correlation-swaps-4-5.xsd

None.

fpml-credit-event-notification-4-5.xsd

None.

fpml-dividend-swaps-4-5.xsd

Revision [5140](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 19 21:08:50 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 6014 byte(s)

Diff to [previous 5138](#)

Removed the optionality from the <group ref="DeclaredCashAndCashEquivalentDividendPercentage" ...> since both elements in the group are already optional.

Revision [5138](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 19 20:43:15 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 6028 byte(s)

Diff to [previous 4788](#)

Within DividendLeg structure, replaced two optional elements declaredCashDividendPercentage and declaredCashEquivalentDividendPercentage with a reference to their group model, called DeclaredCashAndCashEquivalentDividendPercentage

fpml-doc-4-5.xsd

Revision [5151](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Mon Nov 24 16:16:44 2008 UTC* (3 hours, 58 minutes ago) by *iyermakova*

File length: 73596 byte(s)

Diff to [previous 4870](#)

Updated to build 3 (for LCWD-1)

fpml-enum-4-5.xsd

Revision [5149](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Nov 21 11:55:53 2008 UTC* (3 days, 8 hours ago) by *mgratacos*

File length: 107122 byte(s)

Diff to [previous 4820](#)

Implemented Commodity Freight proposal.

fpml-4-5-eq-shared.xsd

Revision [5141](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 19 21:09:12 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 98123 byte(s)

Diff to [previous 5137](#)

Removed the optionality from the <group ref="DeclaredCashAndCashEquivalentDividendPercentage" ...> since both elements in the group are already optional.

Revision [5137](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 19 20:39:43 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 98148 byte(s)

Diff to [previous 5061](#)

Created a group model called - DeclaredCashAndCashEquivalentDividendPercentage that includes a sequence of two optional elements declaredCashDividendPercentage and declaredCashEquivalentDividendPercentage to be used in the Dividend Swap Transaction Supplement and Equity Swap Transaction Supplement

Revision [5061](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Nov 4 13:35:45 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 89850 byte(s)

Diff to [previous 4946](#)

Within "ReturnSwapNotional's" choice

1. To deprecated the element "amountRelativeTo" of type "AmountReference" and remove it in 5-0. Instead use the "relativeNotionalAmount" or "ReturnSwapNotionalAmountReference".
2. Created new element "relativeNotionalAmount" of type "ReturnSwapNotionalAmountReference" that would point to

"NotionalAmount" structure to reference return swap notional amount elsewhere on the document.

3. Create new element "relativeDeterminationMethod" of type "DeterminationMethodReference" that would point to "DeterminationMethod" structure to reference return swap notional determination method elsewhere in the document.

4. Made an element notionalAmount of type NotionalAmount Rational: The HREFs reference "determinationMethod" or "notionalAmount" rather than their parent. This approach used schema structure to preclude any circularity (there is no need to created Business Validation Rules).

(for details see - <http://www.fpml.org/issues/view.php?id=860>)

fpml-eqd-4-5.xsd

None.

fpml-fx-4-5.xsd

None.

fpml-ird-4-5.xsd

None.

fpml-loan-4-5.xsd

Revision [5241](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Fri Dec 5 20:26:03 2008 UTC* (37 seconds ago) by *iyermakova*

File length: 75381 byte(s)

Diff to [previous 5230](#)

- Removed Floating Comments

Revision [5230](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Thu Dec 4 21:13:33 2008 UTC* (22 hours, 28 minutes ago) by *iyermakova*

File length: 75418 byte(s)

Diff to [previous 5199](#)

- Added missing party elements to LcAmendmentNotice, LcBalanceNotice, LcIssuanceNotice, LcTerminationNotice, LcPositionHistoryReport, PricingChangeNotice

- Removed party element from LetterOfCredit structure.

Revision [5199](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 26 19:16:28 2008 UTC* (10 hours, 44 minutes ago) by *mgratacos*

File length: 73676 byte(s)

Diff to [previous 5198](#)

Added default URI for position change type scheme.

Revision [5198](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 26 19:12:09 2008 UTC* (10 hours, 48 minutes ago) by *mgratacos*

File length: 73626 byte(s)

Diff to [previous 5197](#)

Removed LcSummaries complex type.

Revision [5197](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 26 18:24:32 2008 UTC* (11 hours, 36 minutes ago) by *mgratacos*

File length: 73953 byte(s)

Diff to [previous 5186](#)

Removed unnecessary containers.

Revision [5186](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Nov 26 15:24:22 2008 UTC* (14 hours, 36 minutes ago) by *iyermakova*

File length: 74134 byte(s)

Diff to [previous 4640](#)

I. Amended Letter of Credit balance notice, Letter of Credit termination notice, Letter of Credit issuance notice, and Rollover notice:

- Within "FacilityCommitmentPosition" made an element "priorAmount" ofType "ParticipationAmount" optional.

- Within "InterestRatePeriod" structure added optional element "projectedInterestAmount" OfType "ParticipationAmount" - Projected amount of interest that will be paid by the Agent bank at the end of the interest period.

- Within "LcBalanceNotice" structure:

- added documentation to elements "effectiveDate", (made optional) "priorAmount",

- Added new element "lcSummary" OfType "LcSummary" - A basic set of fields to identify an LC.

- Added new elements "balanceChangeAmount" OfType "ParticipationAmount"-The amount that the L/C has shifted by.

- Added new element "lcDrawFlag" ofType "xsd:boolean" - Set to false flag for a normal increase or decrease in the LC amount.

- Removed element "lcIdentifier" ofType "LcIdentifier" and "issuingBankPartyReference" OfType "PartyReference"

- Replaced LcIdentifier structure with a new "LcSummary" - A basic set of fields to identify an LC. It includes unbounded number of "identifier" OfType "ContractIdentifier"

- Added new complex type "LcSummaries" - The set LC summaries associated with a particular facility.

- Within "LcEvergreenOption" complex type, added documentation
- Within "LetterOfCredit" complex type,
 - Added documentation
 - Add choice between existing elements "beneficiaryPartyReference" and a new element "beneficiaryPartyName" - a plain string value.
- Within LetterOfCredit structure, added a choice between the existing element "amount" OfType "Money" (the documentation changed to - The global borrowing amount associated with the loan contract. The currency may or may not be the same as the facility currency) and new element "participationAmount" OfType "ParticipationAmount" - The borrowing amount associated with the loan contract, global and lender share. The currency may or may not be the same as the facility currency.
- Within LoanContractSummary structure, added an optional choice between the existing "originalAmount" OfType "Money" and a new element "participationAmount" OfType "ParticipationAmount" - Loan contract amount, global and lender share in loan currency.
- Within OneOffFeeNotice structure, added a choice between the existing optional element "loanContractSummary" OfType "LoanContractSummary" and a new optional element "lcSummary" OfType="LcSummary" - A basic set of fields used to uniquely identify a letter of credit.
- Within OnGoingFeeNotice structure,
 - Added a choice between an optional element "loanContractSummary" OfType "LoanContractSummary" (- A basic set of fields used to uniquely identify the loan contract) and an optional element "lcSummary" OfType "LcSummary" (-A basic set of fields used to uniquely identify a letter of credit.)
 - Removed an optional element "lcIdentifier"
- Within "LoanContractPosition" structure, an element "priorAmount" OfType "ParticipationAmount" is made optional
- Within ParticipationAmount complex Type, added documentation.
- Within RolloverNotice complexType, added documentation.
- Within FacilityNoticeDetails.model structure
 - Added a new optional element "eventId" OfType "EventId" - The identifier that defines the business event which requires the creation of a notice.
 - Added documentation
- Within "LcPosition" structure
 - "lcIdentifier" is replaced with "lcSummary"
 - Made existing element "priorAmount" OfType "ParticipationAmount" - optional
- Replaced LcCancellationNotice with "LcTerminationNotice" - Letter of Credit termination notice. L/C's can either expire or be cancelled; both of these scenarios would be captured by this notice.

II. Added Support for Letter of Credit amendment notice.

- Added a new notice structure for "LcAmendmentNotice" - Letter of Credit amendment notice with the base class "FacilityNotice"

III Added support for a notice used to notify changes in the pricing of a given facility:

- Added new notification structure "PricingChangeNotice" (with the base class FacilityNotice) - A notice used to notify changes in the pricing of a given facility.

- Added complex type "PricingChangeReason" - A scheme which defines the reasons why a facility re-pricing has occurred. Used in PricingChangeNotice

- Added a complex type "OnGoingFeeRateChange" - The amount by which a specific type of facility fee rate has changed within a facility. Used in PricingChangeNotice

- Added a complex type "MarginRateChange" - The amount by which the margin rate has changed within a facility. Used in PricingChangeNotice

- Added complex Type "BorrowingOptionType" - The type of funded product for which the margin is being amended. Used in MarginRateChange

IV. Added support for Reconciliation message between two counterparties:

- Added new notification structure "LenderPositionHistoryReport" - A message that can be used to reconcile facility commitment and utilization level amounts between any two counterparties.

- Added new complex type LenderPositionHistory - Structure that shows the fluctuation in the lenders position for a specific facility commitment. Used in the "LenderPositionHistoryReport"

- Added new complex type CommitmentAmount - A structure that defines the commitment amount against a facility, shows the utilization levels within the total commitment amount (in facility currency). Used in the "LenderPositionChange" and "LenderPositionHistory"

- Added new complex Type LenderPositionChange - A specific change in the position of a lenders facility/loan levels based on a business event occurrence. Used in the LenderPositionHistory

- Added new complex Type "LoanContracts" - The set loan contract associated with a particular facility. Contains unbounded number of "loanContract". Used in "LenderPositionHistory"

- Added new complex type "LoanContractSummaries" - The set loan contract summaries associated with a particular facility. It includes an unbounded number of "loanContractSummary". Used in "LenderPositionHistory"

- Added new complex Type "LetterOfCredits" - The set of Letter Of Credits associated with a particular facility. It could contain an

unbounded number of "letterOfCredit". Used in the LenderPositionHistory.

- Added complex type "UtilizedAmount" - to store the utilization levels within a commitment (as part of the lender reconciliation structure). It defines the total utilization level for a given facility and includes elements "fundedAmount" OfType "ParticipationAmount" (The amount of utilization which is funded.) and "unfundedAmount" OfType "ParticipationAmount" (The amount of utilization which is unfunded.) Used in CommitmentAmount

-Added a new complex type "PositionChangeType" - A scheme which defines the types of business events which can cause a change in position for a given facility. Used in LenderPositionChange

fpml-main-4-5.xsd

None.

fpml-matching-status-4-5.xsd

None.

fpml-mktenv-4-5.xsd

None.

fpml-msg-4-5.xsd

None.

fpml-option-shared-4-5.xsd

None.

fpml-posttrade-confirmation-4-5.xsd

None.

fpml-posttrade-execution-4-5.xsd

None.

fpml-posttrade-negotiation-4-5.xsd

None.

fpml-posttrade-4-5.xsd

None.

fpml-pretrade-4-5.xsd

None.

fpml-reconciliation-4-5.xsd

None.

fpml-reporting-4-5.xsd

None.

fpml-return-swaps-4-5.xsd

None.

fpml-riskdef-4-5.xsd

None.

fpml-shared-4-5.xsd

Revision [5139](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Nov 19 20:49:54 2008 UTC* (4 days, 23 hours ago) by *iyermakova*

File length: 169901 byte(s)

Diff to [previous 5132](#)

- Removed DividendCondition and DividendPaymentDate complex types and moved them to fpml-eqd-shared for better content grouping.

Revision [5132](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Nov 17 21:17:09 2008 UTC* (6 days, 23 hours ago) by *iyermakova*

File length: 177946 byte(s)

Diff to [previous 5062](#)

As per Eqd WG Agreement - 14 Nov 2008. Added support for Equity Swaps on Americas Index underliers.

Within "DividendConditions" added the following elements:

- Number Of Index Units
- Declared Cash Dividend Percentage
- Declared Cash Equivalent Dividend Percentage

Revision [5062](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Nov 4 13:42:24 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 177139 byte(s)

Diff to [previous 5035](#)

II. Within "DeterminationMethod", add attribute "id" to be able to reference the structure.

III. Create new DeterminationMethodReference type - A reference to the return swap notional DeterminationMethod.

IV. Create new "NotionalAmount" type that extends Money type to be able to reference this structure.

V. Create "ReturnSwapNotionalAmountReference" type - a reference type to the return swap NotionalAmount.

The relational: The HREFs reference "determinationMethod" or "notionalAmount" rather than their parent. This approach used schema structure to preclude any circularity (there is no need to created Business Validation Rules). (see - <http://www.fpml.org/issues/view.php?id=860>)

Revision [5035](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Oct 16 07:52:04 2008 UTC* (5 weeks, 4 days ago) by *mgratacos*

File length: 175920 byte(s)

Diff to [previous 4960](#)

Created a new NotionalReference type. ExerciseFee\notionalReference is now of type NotionalReference instead of ScheduleReference.

PartialExercise.model\notionalReference is now of type NotionalReference instead of ScheduleReference.

fpml-trade-notification-4-5.xsd

None.

fpml-tradeexec-4-5.xsd

None.

fpml-valuation-4-5.xsd

None.

Fpml-variance-swaps-4-5.xsd

None.

xmldsig-core-schema.xsd

None.