

FpML 4.5 Trial Recommendation 2009-01-05

Schema changes compared to FpML 4.5 Last Call Working Draft 2008-11-26

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

None

fpml-bond-option-4-5.xsd

None.

fpml-cd-4-5.xsd

Revision [5329](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 15 13:55:43 2008 UTC* (11 days, 2 hours ago) by *iyermakova*

File length: 87005 byte(s)

Diff to [previous 4864](#)

- Within FeeLeg, added optional id attribute.

fpml-com-4-5.xsd

Revision [5369](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 19 18:55:54 2008 UTC* (6 days, 21 hours ago) by *iyermakova*

File length: 54945 byte(s)

Diff to [previous 5319](#)

- Re-ordered types (MarketingDisruptionEvent was placed in alphabetical order)

Revision [5319](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 12 11:29:39 2008 UTC* (2 weeks ago) by *mgratacos*

File length: 54945 byte(s)

Diff to [previous 5245](#)

Added correction to commodityFxTypeScheme, making in optional and giving it the default URI.

Revision [5245](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Dec 8 17:16:36 2008 UTC* (2 weeks, 3 days ago) by *mgratacos*

File length: 54898 byte(s)

Diff to [previous 5149](#)

Made totalNotionalQuantity element optional as agreed by the
Commodities WG.

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

None.

fpml-doc-4-5.xsd

Revision [5456](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 18:11:29 2009 UTC* (63 minutes, 46 seconds ago) by *iyermakova*

File length: 73596 byte(s)

Diff to [previous 5449](#)

- Updated to build 5 (for FpML-4-5-5-TR-1). The rational: Equity
European Index Swap Proposal was moved from 4-5 version to 4-6.

Revision [5392](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 26 16:28:53 2008 UTC* (3 minutes, 20 seconds ago) by *iyermakova*

File length: 73596 byte(s)

Diff to [previous 5151](#)

- Updated to build 4 (for TR-1)

fpml-enum-4-5.xsd

Revision [5454](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 16:22:14 2009 UTC* (2 hours, 53 minutes ago) by *iyermakova*

File length: 107122 byte(s)

Diff to [previous 5449](#)

Removed "TypeOfIndexSwapEnum". The support Equity Swaps on European Index underlyers will be moved to FpML-4-6.

Revision [5393](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 26 19:22:22 2008 UTC* (13 minutes, 6 seconds ago) by *iyermakova*

File length: 107863 byte(s)

Diff to [previous 5149](#)

- Added new enumeration "TypeOfIndexSwapEnum" to support Equity Swaps on European Index underlyers. It defines the flowing values for type of index swap:

"Accrual" - Accrual index swap type.

"FairValue" - Fair Value index swap type.

fpml-4-5-eq-shared.xsd

Revision [5453](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 16:16:08 2009 UTC* (3 hours ago) by *iyermakova*

File length: 98123 byte(s)

Diff to [previous 5449](#)

Removed the support of Equity Swaps on European Index underlyers. It will be moved to FpML-4-5

1. Within "ReturnLeg" structure, removed element

"typeOfIndexSwap".

2. Within "InterestCalculation", removed element "linearInterpolation".

Revision [5395](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 26 19:34:24 2008 UTC* (95 seconds ago) by *iyermakova*

File length: 98289 byte(s)

Diff to [previous 5141](#)

- In support of Equity Swaps on European Index underlyers,

1. Within "ReturnLeg" structure, added optional elements:

"typeOfIndexSwap" OfType "TypeOfIndexSwapEnum" that would hold "Accrual" and "FairValue" values

2. Within "InterestCalculation", added optional element

"linearInterpolation" OfType "xsd:boolean"

fpml-eqd-4-5.xsd

None.

fpml-fx-4-5.xsd

None.

fpml-ird-4-5.xsd

Revision [5385](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Dec 23 20:45:11 2008 UTC* (2 days, 19 hours ago) by *iyermakova*

File length: 110475 byte(s)

Diff to [previous 5034](#)

- Bug Fix. Within "RelevantUnderlyingDateReference" complex type, extended "Reference" base type with an attribute "href" OfType "xsd:IDREF" to be used as a reference to a relevant underlying date.

fpml-loan-4-5.xsd

Revision [5410](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Dec 30 18:57:13 2008 UTC* (22 hours, 24 minutes ago) by *iyermakova*

File length: 66980 byte(s)

Diff to [previous 5354](#)

The following structures were removed from the schema:

- "CommitmentAmount"
- "LenderPositionChange"
- "LenderPositionHistory"
- "LenderPositionHistoryReport"
- "PositionChangeType"
- "UtilizedAmount"

Rational: Lender Position History Report was moved to the next FpML version (4-6).

Revision [5354](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Dec 17 14:19:21 2008 UTC* (9 days, 2 hours ago) by *iyermakova*

File length: 75610 byte(s)

Diff to [previous 5241](#)

Added a "Report Date" to the Lender Position History Report, as agreed on Loan WG Dec-16-2008 meeting.

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

Revision [5452](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 15:59:48 2009 UTC* (3 hours, 17 minutes ago) by *iyermakova*

File length: 11751 byte(s)

Diff to [previous 5449](#)

Removed support Equity Swaps on European Index underlyers. The proposal will be moved to FpML-4-6.

- within EquitySwapTransactionSupplement Removed optional elements:

"optionalEarlyTermination"

"breakFundingRecovery"

Revision [5394](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Dec 26 19:28:00 2008 UTC* (8 minutes, 43 seconds ago) by *iyermakova*

File length: 11919 byte(s)

Diff to [previous 4790](#)

- To support Equity Swaps on European Index underlyers, within Equity Swap Transaction Supplement Added optional elements:

"optionalEarlyTermination" OfType "xsd:boolean"

"breakFundingRecovery" OfType "xsd:boolean"

fpml-riskdef-4-5.xsd

None.

fpml-shared-4-5.xsd

None

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.