

## FpML 4.5 Recommendation 2009-02-25

### Schema changes compared to FpML 4.5 Trial Recommendation 2009-01-05

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**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 13 minutes ago) by *iyermakova*

File length: 3381 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

#### **fpml-asset-4-5.xsd**

Revision [5660](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 20 18:00:43 2009 UTC* (42 minutes, 8 seconds ago) by *mgratacos*

File length: 73544 byte(s)

Diff to [previous 5577](#)

Removed settlementPeriod from the Commodity underlyer as agreed by the CommWG 2009-02-20.

---

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 14 minutes ago) by *iyermakova*

File length: 73846 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

#### **fpml-bond-option-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 14 minutes ago) by *iyermakova*

File length: 5316 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

#### **fpml-cd-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 14 minutes ago) by *iyermakova*

File length: 87005 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-com-4-5.xsd**

Revision [5661](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 20 18:01:52 2009 UTC* (32 minutes, 1 second ago) by *mgratacos*

File length: 54907 byte(s)

Diff to [previous 5625](#)

Added id attribute within CommodityCalculationPeriodsSchedule.

---

Revision [5625](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Feb 13 18:00:05 2009 UTC* (4 days, 3 hours ago) by *mgratacos*

File length: 54863 byte(s)

Diff to [previous 5577](#)

CommodityCalculationPeriodsSchedule uses now the Interval.model group instead of extending the Interval complex type.

<http://www.fpml.org/issues/view.php?id=909>

---

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 15 minutes ago) by *iyermakova*

File length: 54945 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-confirmation-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 15 minutes ago) by *iyermakova*

File length: 12655 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-contract-notification-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 16 minutes ago) by *iyermakova*

File length: 11015 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-correlation-swaps-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 16 minutes ago) by *iyermakova*

File length: 3153 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

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

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 16 minutes ago) by *iyermakova*

File length: 9002 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-dividend-swaps-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 16 minutes ago) by *iyermakova*

File length: 6014 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-doc-4-5.xsd**

Revision [5578](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 18:13:46 2009 UTC* (45 hours, 59 minutes ago) by *iyermakova*

File length: 73596 byte(s)

Diff to [previous 5456](#)

- Updated to build 6 (for FpML-4-5-6-REC-1).

- Updated Copyright (c) 2002-2009.

---

### **fpml-enum-4-5.xsd**

Revision [5673](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Feb 23 15:22:05 2009 UTC* (13 minutes, 12 seconds ago) by *iyermakova*

File length: 107330 byte(s)

Diff to [previous 5577](#)

- Removed "H" (for "Hour") value from a "PeriodEnum" list. Rational:  
Need further discussion on how to model support for "Power" in  
"Commodity Calculation Periods Schedule" model.

---

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (12 days, 21 hours ago) by *iyermakova*

File length: 107524 byte(s)

Diff to [previous 5465](#)

Updated Copyright (c) 2002-2009.

---

Revision [5465](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Jan 13 15:10:06 2009 UTC* (5 weeks, 6 days ago) by *iyermakova*

File length: 107524 byte(s)

Diff to [previous 5454](#)

- Within OnGoingFeeTypeEnum enumeration, added a new value.  
"LetterOfCreditFee" - An on-going fee charged for the issuance of a letter of credit to a named beneficiary, on behalf of the borrower against a facility. The fee calculation is based on the percentage of the notional value of the letter of credit.

---

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 [5577](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 24 minutes ago) by *iyermakova*

File length: 98123 byte(s)

Diff to [previous 5453](#)

Updated Copyright (c) 2002-2009.

---

## **fpml-eqd-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 26 minutes ago) by *iyermakova*

File length: 24281 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

## **fpml-fx-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 26 minutes ago) by *iyermakova*

File length: 45739 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

## **fpml-ird-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 26 minutes ago) by *iyermakova*

File length: 110475 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

## **fpml-loan-4-5.xsd**

Revision [5601](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Feb 11 17:20:28 2009 UTC* (23 hours, 2 minutes ago) by *iyermakova*

File length: 67834 byte(s)

Diff to [previous 5579](#)

Renamed the name of the group model from  
InterestPaymentAndInterestAccrualSchedule.model to  
InterestPaymentDetails.model.

---

Revision [5579](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 19:10:35 2009 UTC* (45 hours, 12 minutes ago) by *iyermakova*

File length: 67898 byte(s)

Diff to [previous 5449](#)

As per the Standards Committee - 02-09-2009, the following changes are agreed:

1. Backwardly IncompatibleChanges with FpML-4-4

- Within Fee Accrual Period (On-going Fee Notice ), accrualAmount element was made required.

Rational: The accrual amount itself should not be optional. An accrual period which does not state an accrual amount is clearly incomplete.

1. Other changes Changes

- Within On-Going Fee Notice, a choice between required elements loanContractSummary and "lcSummary was made optional, instead of a required choice of the same optional elements.

Rational: Defines the design more accurately.

- Within One-Off Fee Notice, a choice between required elements loanContractSummary and "lcSummary was made optional, instead of a required choice of the same optional elements.

Rational: Defines the design more accurately.

- Created a group model `InterestPaymentAndInterestAccrualSchedule.model` to group two required elements `interestPayment` and `interestAccrualSchedulethat` to represent the interest payment.  
Rational: When an interest payment is made, both the `interestPayment` and `interestAccrualSchedule` should both be populated.
  - Within Maturing Loan Contract (Rollover Notice), added optional ref.-element to the group model `InterestPaymentAndInterestAccrualSchedule.model`, instead of two separate optional elements `interestPayment` and `interestAccrualSchedulethat`.  
Rational: To group the interest payment related elements.
  - Within Interest Payment Notice, added a required ref.-element to the group model `InterestPaymentAndInterestAccrualSchedule.model`, instead of two separate required elements `interestPayment` and `interestAccrualSchedulethat`.  
Rational: To group the interest payment related elements.
  - Within Margin Rate Change structure (Price Change Notice), added a choice of `borrowingOptionType` and `loanContractSummary` instead of having them as two separate optional elements.  
Rational: Every re-pricing would refer to either one of them. A choice provides clearer schema validation.
  - Within Price Change Notice, the element `pricingChangeReason` was made optional.  
Rational: There are scenarios where the reason may not be clear.
  - Updated Copyright (c) 2002-2009.
- 

### **fpml-main-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 27 minutes ago) by *iyermakova*  
File length: 3947 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-matching-status-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 27 minutes ago) by *iyermakova*  
File length: 7504 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-mktenv-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 28 minutes ago) by *iyermakova*

File length: 22267 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-msg-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 28 minutes ago) by *iyermakova*

File length: 25357 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-option-shared-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 28 minutes ago) by *iyermakova*

File length: 39695 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-posttrade-confirmation-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 28 minutes ago) by *iyermakova*

File length: 5959 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-posttrade-execution-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 29 minutes ago) by *iyermakova*

File length: 1118 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-posttrade-negotiation-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 29 minutes ago) by *iyermakova*

File length: 6827 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-posttrade-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 29 minutes ago) by *iyermakova*

File length: 17912 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-pretrade-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 30 minutes ago) by *iyermakova*

File length: 6324 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-reconciliation-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 30 minutes ago) by *iyermakova*

File length: 48001 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-reporting-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 30 minutes ago) by *iyermakova*

File length: 9532 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

### **fpml-return-swaps-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 30 minutes ago) by *iyermakova*  
File length: 11751 byte(s)  
Diff to [previous 5452](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-riskdef-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 31 minutes ago) by *iyermakova*  
File length: 39675 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-shared-4-5.xsd**

Revision [5624](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Fri Feb 13 17:58:24 2009 UTC* (4 days, 3 hours ago) by *mgratacos*  
File length: 169989 byte(s)  
Diff to [previous 5577](#)  
Created a model group for Interval.

---

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 31 minutes ago) by *iyermakova*  
File length: 169901 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-trade-notification-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 31 minutes ago) by *iyermakova*  
File length: 6843 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-tradeexec-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))  
Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 32 minutes ago) by *iyermakova*  
File length: 6383 byte(s)  
Diff to [previous 5449](#)  
Updated Copyright (c) 2002-2009.

---

### **fpml-valuation-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 32 minutes ago) by *iyermakova*

File length: 19113 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

## **Fpml-variance-swaps-4-5.xsd**

Revision [5577](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Feb 10 17:56:24 2009 UTC* (46 hours, 32 minutes ago) by *iyermakova*

File length: 3953 byte(s)

Diff to [previous 5449](#)

Updated Copyright (c) 2002-2009.

---

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

None.