

## FpML 4.6 Working Draft 2009-01-30

### 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-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 3381 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

#### **fpml-asset-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 73846 byte(s)

Diff to [previous 5148](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

#### **fpml-bond-option-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 5316 byte(s)

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- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

#### **fpml-cd-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 87005 byte(s)

Diff to [previous 5329](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-com-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 54945 byte(s)

Diff to [previous 5369](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-confirmation-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 12655 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-contract-notification-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 11015 byte(s)

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- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-correlation-swaps-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 3153 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-credit-event-notification-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 9002 byte(s)

Diff to [previous 4615](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

## **fpml-dividend-swaps-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 6014 byte(s)

Diff to [previous 5140](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

## **fpml-doc-4-6.xsd**

Revision [5469](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:42:16 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 73633 byte(s)

Diff to [previous 5392](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
  - Within VersionAttributes.atts, added new value for version of the FpML Schema.
  - Build number was set to "1".
- 

## **fpml-enum-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 108265 byte(s)

Diff to [previous 5463](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

Revision [5463](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Jan 12 18:50:56 2009 UTC* (2 weeks, 1 day ago) by *iyermakova*

File length: 108265 byte(s)

Diff to [previous 5393](#)

- 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.

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## **fpml-4-6-eq-shared.xsd**

Revision [5470](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:51:30 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 99711 byte(s)

Diff to [previous 5446](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- Amended change to EUR Index Swap underlyer:
  - Within InterestCalculation structure, replaced element "linearInterpolation" OfType Boolean with "interpolationMethod" OfType interpolationMethod. It utilizes interpolationMethodScheme scheme values.

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Revision [5446](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 13:41:58 2009 UTC* (2 weeks, 4 days ago) by *iyermakova*

File length: 98648 byte(s)

Diff to [previous 5395](#)

Added documentation:

- Within "InterestCalculation", to the element "linearInterpolation".
- Within "ReturnLeg", to the element "typeOfIndexSwap".

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## **fpml-eqd-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 24281 byte(s)

Diff to [previous 4927](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6

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## **fpml-fx-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 45739 byte(s)

Diff to [previous 4845](#)

- Copyright was updated to 2009

- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-ird-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 110475 byte(s)

Diff to [previous 5385](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-loan-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 66980 byte(s)

Diff to [previous 5410](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-main-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 3947 byte(s)

Diff to [previous 4459](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-matching-status-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 7504 byte(s)

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- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-mktenv-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 22267 byte(s)

Diff to [previous 4847](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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### **fpml-msg-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 25357 byte(s)

Diff to [previous 4848](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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### **fpml-option-shared-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 39695 byte(s)

Diff to [previous 4883](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-posttrade-confirmation-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 5959 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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### **fpml-posttrade-execution-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 1118 byte(s)

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- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

## **fpml-posttrade-negotiation-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 6827 byte(s)

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- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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## **fpml-posttrade-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 17912 byte(s)

Diff to [previous 4889](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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## **fpml-pretrade-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 6324 byte(s)

Diff to [previous 4891](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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## **fpml-reconciliation-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 48001 byte(s)

Diff to [previous 4849](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
- 

### **fpml-reporting-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 9532 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
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### **fpml-return-swaps-4-6.xsd**

Revision [5471](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 15:01:03 2009 UTC* (13 days, 5 hours ago) by *iyermakova*

File length: 11496 byte(s)

Diff to [previous 5447](#)

- Copyright was updated to 2009
  - FpML namespace and version were switched to <http://www.fpml.org/2009/FpML-4-6> and 4-6
  - Amended change to EUR Index Swap underlyer:
    - Within `EquitySwapTransactionSupplement`, replaced optional element "Mutual Early Termination" with an optional `MutualOrOptionalEarlyTermination.model` group model which incorporates a choice between `[MutualEarlyTermination or (OptionalEarlyTermination and optional breakFundingRecovery)]`
- 

Revision [5447](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 9 13:46:23 2009 UTC* (2 weeks, 4 days ago) by *iyermakova*

File length: 12384 byte(s)

Diff to [previous 5394](#)

Added documentation:

- Within "EquitySwapTransactionSupplement", to elements "optionalEarlyTermination" and "breakFundingRecovery".
- 

### **fpml-riskdef-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 39675 byte(s)

Diff to [previous 4859](#)

- Copyright was updated to 2009

- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-shared-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 169901 byte(s)

Diff to [previous 5139](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-trade-notification-4-6.xsd**

Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 6843 byte(s)

Diff to [previous 4289](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-tradeexec-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 6383 byte(s)

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- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **fpml-valuation-4-6.xsd**

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Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 19113 byte(s)

Diff to [previous 4857](#)

- Copyright was updated to 2009
- FpML namespace and version were switched to  
<http://www.fpml.org/2009/FpML-4-6> and 4-6

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### **Fpml-variance-swaps-4-6.xsd**

Revision [5516](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Jan 29 19:59:31 2009 UTC* (17 seconds ago) by *iyermakova*

File length: 7312 byte(s)

Diff to [previous 5493](#)

Within "VarianceOptionTransactionSupplement", added annotations to the following new elements:

- "numberOfOptions" - The number of options comprised in the variance option transaction.
- "equityPremium" - The variance option premium payable by the buyer to the seller.
- "varianceSwapTransactionSupplement" - The variance swap details.

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Revision [5493](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Jan 23 20:15:00 2009 UTC* (4 days ago) by *iyermakova*

File length: 6761 byte(s)

Diff to [previous 5468](#)

1. Added a support for Index Variance Options on European Index underlyers.

- added a global element "varianceOptionTransactionSupplemen" of type VarianceOptionTransactionSupplement.

- added a type "VarianceOptionTransactionSupplement"

which extends the OptionBase class with

the actual swap (Variance Swap Transaction Supplement) and

"numberOfOptions" OfType "NonNegativeDecimal";

"equityPremium" OfType "EquityPremium";

"equityExercise" OfType "EquityExerciseValuationSettlement";

"exchangeLookAlike" OfType "xsd:boolean";

"methodOfAdjustment" OfType "MethodOfAdjustmentEnum";

choice between "optionEntitlement" OfType "PositiveDecimal"

and "multiplier" OfType "PositiveDecimal";

2. Replaced fpml-eqd-shared include subschema file with fpml-eqd to be able to see "EquityExerciseValuationSettlement" structure from fpml-variance-swaps subschema.

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Revision [5468](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Jan 14 14:38:48 2009 UTC* (13 days, 6 hours ago) by *iyermakova*

File length: 3953 byte(s)

Diff to [previous 4786](#)

- Copyright was updated to 2009

- FpML namespace and version were switched to

<http://www.fpml.org/2009/FpML-4-6> and 4-6

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

None .