FpML 4.8 Working Draft 2010-04-16

Schema changes compared to FpML 4.7 Recommendation 2010-03-19

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-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 3381 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-asset-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 73020 byte(s)
Diff to previous 6828
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-bond-option-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 5316 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-cd-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 89235 byte(s)
Diff to previous 6578
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-com-4-8.xsd

Revision **7123** - (view) (download) - [select for diffs]
Modified *Mon Apr 19 15:47:18 2010 UTC* (3 hours, 10 minutes ago) by *iyermakova*
File length: 148466 byte(s)
Diff to previous 7115
- Within CommodityForward, made element valyeDate optional as per
proposed changes.
- removed floating comments

Revision **7115** - (view) (download) - [select for diffs]
Modified *Tue Apr 13 20:28:31 2010 UTC* (18 hours, 48 minutes ago) by *iyermakova*
File length: 149295 byte(s)
Diff to previous 6991
Added support for Physically-settled options:
1.   Within CommodityOption Complex Type:
-       Replaced exiting elements (commodity, CommodityAsian.model,
CommodityNotionalQuantity.model, exercise, CommodityStrikePrice.model)
with a reference to CommodityFinancialOption.model group
-       Added new reference to CommodityPhysicalOptiona.model group as
a choice to CommodityFinancialOption.model
2.   Added a new CommodityFinancialOption.model group of specific to
financially-settled commodity options items:
-       commodity, CommodityAsian.model,
CommodityNotionalQuantity.model, exercise, CommodityStrikePrice.model
3.   Added a new CommodityPhysicalOptiona.model group of specific to
physically-settled commodity options items:
-       Choice of commoditySwap and commodityForward
-       physicalExercise of type CommodityPhysicalExercise
4.   Added new CommodityPhysicalExercise complex type that contains
-       A choice of americanExercise of type
CommodityPhysicalAmericanExercise and
-       europianExercise of type CommodityPhysicalEuropianExercise
-       automaticExercise of type Boolean
-       writtenConfirmation of type Boolean
5.   Added a new complex type CommodityPhysicalAmericanExercise, that
extends Exercise complex type with parameters for defining the
expiration date(s) and time(s) for an American style option.
-       Choice of sequences:
o   commencementDates of type AdjustableOrRelativeDates and
expirationDates of type AdjustableOrRelativeDates
o   relativeCommencementDates of type
CommodityRelativeExpirationDates and relativeExpirationDates of type
CommodityRelativeExpirationDates
-       latestExerciseTime of type PrevailingTime
-       expirationTime of type PrevailingTime
6.   Added a new complex type CommodityPhysicalEuropianExercise that
extends Exercise complex type with the parameters for defining the
expiration date(s) and time(s) for a European style option. It
includes:
-       Choice between:

o   expirationDate of type AdjustableOrRelativeDate
o   expirationDates of type AdjustableRelativeOrPeriodicDates2
o   relativeExpirationDates of type CommodityRelativeExpirationDates
-       expirationTime of type PrevailingTime
7.   Added a new complex type CommodityRelativeExpirationDates –
defines the Expiration Dates of the trade relative to the Calculation
Periods. It contains:
-       expireRelativeToEvent of type CommodityExpireRelativeToEvent
-       expirationDateOffset of type DateOffset
-       ref. to BusinessCentersOrReference.model group
8.   Added a new scheme based complex type
CommodityExpireRelativeToEvent – that identifies the physical event
relative to which option expiration occurs.
9.   Within the existing CommodityForward complex type,
-       an element valueDate is optional now.
10.   Within the existing NonPeriodicFixedPriceLeg complex type, added
-       New optional element totalPrice of type NonNegativeMoney –
defines the total amount of the fixed payment for all units of the
underlying commodity.
11.   Within the existing CommodityCalculationPeriods.model, to the
choice is added
-       a new required element calculationDates of type AdjustableDates
– that defines the Calculation Period dates for this leg of the trade
where the Calculation Periods are all one day long, typically a
physically-settled emissions or metals trade. Only dates explicitly
included determine the Calculation Periods and there is a Calculation
Period for each date specified.
12.   Within the existing CommodityCalculationPeriodsPointer.model
group, to the choice is added a new element.
-       calculationPeriodsDatesReference of type
CalculationPeriodsDatesReference - a pointer style reference to single-
day-duration Calculation Periods defined on another leg.

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 137623 byte(s)
Diff to previous 6874
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-confirmation-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 12655 byte(s)
Diff to previous 6304
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-contract-notification-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 23888 byte(s)
Diff to previous 6510
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-correlation-swaps-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 3153 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-credit-event-notification-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 9002 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-dividend-swaps-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 6153 byte(s)
Diff to previous 6402
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-doc-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 74613 byte(s)
Diff to previous 6950
```
- Converted to FpML-4-8
```

```
- Updated Copyrights to 2010
- Updated to build 1 (for 4-8-1-WD-1)
```

fpml-enum-4-8.xsd

Revision **7129** - (view) (download) - [select for diffs]
Modified *Mon Apr 19 18:35:45 2010 UTC* (23 minutes, 29 seconds ago) by *iyermakova*
File length: 124763 byte(s)
Diff to previous 7010

```
Added support for PAIIS:
1. Within "DividendDateReferenceEnum" list added a new value:
- "DividendValuationDate" - In respect of each Dividend Period, number
of days offset from the relevant Dividend Valuation Date.
2. Added new "FPVFinalPriceElectionFallbackEnum" list, which specifies
the fallback provisions in respect to the applicable Futures Price
Valuation, with two values:
- "FPVClose"
- "FPVHedgeExecution"
```

Revision **7010** - (view) (download) - [select for diffs]
Modified *Mon Feb 22 20:01:40 2010 UTC* (7 weeks, 1 day ago) by *iyermakova*
File length: 123514 byte(s)
Diff to previous 6991

```
Sync with FpML-4-7-7-REC-2
- To fully support the 2009 European Index Swap (Client) MCA, two
additional values for Interpolation Period – "final" and "any Period"
have been added within "InterpolationPeriodEnum" simple type.
```

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 123074 byte(s)
Diff to previous 6930

```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-eq-shared-4-8.xsd

Revision **7132** - (view) (download) - [select for diffs]
Modified *Mon Apr 19 19:17:53 2010 UTC* (2 minutes, 5 seconds ago) by *iyermakova*
File length: 103883 byte(s)
Diff to previous 7128

```
Within EquityValuation complex type, corrected a name of a new element
"fPVFinalPriceElectionFallback" to begin with a "lowCamelCase"
```

Revision **7128** - (view) (download) - [select for diffs]
Modified *Mon Apr 19 18:29:25 2010 UTC* (29 minutes, 3 seconds ago) by *iyermakova*

File length: 103883 byte(s)

Diff to previous 6991

```
Added support for PAIIS:
1. Within EquityValuation complex type, added the following new
optional elements -
1.1."dividendValuationDates" of type
"AdjustableRelativeOrPeriodicDates" - Specifies the dividend valuation
dates of the swap.
1.2. FPVFinalPriceElectionFallback" of type
"FPVFinalPriceElectionFallbackEnum" - Specifies the fallback provisions
for Hedging Party in the determination of the Final Price.
2. Within "DividendConditions" complex type, added an optional element
"specialDividends" of type "xsd:boolean" - Specifies the method
according to which special dividends are determined.
```

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 103021 byte(s)
Diff to previous 6951

```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-eqd-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 24410 byte(s)
Diff to previous 6952

```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-fx-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 45912 byte(s)
Diff to previous 6399

```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-ird-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*

File length: 111403 byte(s)
Diff to previous 6590
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-loan-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 68422 byte(s)
Diff to previous 6399
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-main-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 3947 byte(s)
Diff to previous 6304
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-matching-status-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 7504 byte(s)
Diff to previous 6304
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-mktenv-4-8.xsd

None.

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fpml-msg-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 25357 byte(s)
Diff to previous 6304
- Converted to FpML-4-8

```
- Updated Copyrights to 2010
```

fpml-option-shared-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 44435 byte(s)
Diff to previous 6579
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-posttrade-confirmation-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 5959 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-posttrade-execution-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 1118 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-posttrade-negotiation-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 6827 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

fpml-posttrade-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 17912 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-pretrade-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 6459 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-reconciliation-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 49087 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-reporting-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 9532 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-return-swaps-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 11863 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-riskdef-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 39671 byte(s)
Diff to previous 6399
- Converted to FpML-4-8
- Updated Copyrights to 2010

---

fpml-shared-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 184572 byte(s)
Diff to previous 6942
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-trade-notification-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 6843 byte(s)
Diff to previous 6304
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-tradeexec-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 6383 byte(s)
Diff to previous 6304
- Converted to FpML-4-8
- Updated Copyrights to 2010

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fpml-valuation-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*

File length: 19113 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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fpml-variance-swaps-4-8.xsd

Revision **6991** - (view) (download) - [select for diffs]
Modified *Tue Feb 16 18:08:08 2010 UTC* (8 weeks ago) by *iyermakova*
File length: 7043 byte(s)
Diff to previous 6304
```
- Converted to FpML-4-8
- Updated Copyrights to 2010
```

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xmldsig-core-schema.xsd

```
None.
```