

## ***Loan FpML Working Group – XML Examples – Loan Trading Notifications***

In FpML version 5.11, loan trades are sent via a 'loanTradeNotification,' which contains a substitution group for all related trading events.

### Example 1 (loan\_trade\_ex001)

The Buyer purchases a \$10MM facility from the Seller. The purchase is made at a price of 100 on 07/21/18.

Trade Identifier: TN12345 (attribute ID=T1)  
Facility: \$10,000,000.00  
Facility CUSIP: CUSIP0001 (attribute ID=FAC12345)  
Trade Date: 7/21/18  
Buyer: GB1L213246 (attribute ID=BANK12345)  
Seller: US1LFM0001 (attribute ID=BANK67890)  
Issuer: DM3F10000 (attribute ID=ISSUER12345)  
          US1L022337 (attribute ID=BANK13579)  
          US1LA00001 (attribute ID=BANK24680)  
          US1LF00001 (attribute ID=BANK11223)  
Type: Secondary  
WhenIssuedFlag: No  
Trading Association: LSTA  
Form of Purchase: Assignment  
Price: 100  
Transfer Fee Remitted By: Seller, fee split full  
Documentation Type: Par  
Accrual Settlement Type: Settled without accrual  
Delayed Compensation Flag: Yes  
Nonrecurring Fees Benefactor: Buyer  
Collateral Required: No  
Voting Rights: Buyer

The 3 notification messages below all regard the same trade event, T1. Notification details are below.

Sent by: US1L022337  
Sent to: GB1L213246  
In response to: BPLC0000444445555  
Loan Identifier: EID12345  
Party: US1LFM0001

### Example 2 (loan\_trade\_ex002)

This message conveys acknowledgement of the loan notification.

### Example 3 (loan trade ex003)

This message conveys an exception issue with the loan notification, in this case, because the message was corrupted.

### Example 4 (loan trade ex004)

This message conveys a retraction of the loan notification.

### Example 5 (loan trade ex005)

This example details a loan trade confirmation, using the 'loanTradeEventGroup' substitution group event 'loanTradeConfirmation.' The trade is the same as the trade in Example 1 above but does not include cash payable details.

### Example 6 (loan trade ex006)

This message communicates the T1 loan trade from Example 1, with minimal information regarding fees and payment. Omitted elements in this example are: Documentation Type, Accrual Settlement Type, Delayed Compensation Flag, Nonrecurring Fees Benefactor, Collateral Required, Voting Rights. This message is often used by seller or buyer in communicating with the administrative agent.

### Example 7 (loan trade ex007)

This message communicates an active settlement task for the T1 loan trade, that must be completed before the loan is settled. The buyer is responsible for the task completion.

### Example 8 (loan trade ex008)

This message communicates a loan allocation and is sent by the buyer, GB1L213246. \$10MM is allocated from US1LFM0001 to US1LF00001.

### Example 9 (loan trade ex009)

This message acts as a confirmation of the loan allocation from Example 8. The confirmation message is sent as a loanAllocationNotification, using the 'loanAllocationConfirmation' event in the 'loanAllocationEventGroup' substitution group.

### Example 10 (loan trade ex010)

This message conveys a settlement task for the loan allocation A1 for trade T1. The settlement task is active and must be closed prior to the allocation of the loan.

### Example 11 (loan trade ex011)

This message conveys that a loan trade fee is owed for trade T1 in the amount of \$3500.00. The confirmation message is sent as a loanTradeNotification, using the 'loanTradeFeeOwed' event in the 'loanTradeEventGroup' substitution group. The waivedFlag is set to false, and the fee is owed by the buyer per the credit agreement.

### Example 12 (loan trade ex012)

This message conveys that an allocation fee is owed for allocation A1 from trade T1 in the amount of \$3500.00. The confirmation message is sent as a loanAllocationNotification, using the

'loanAllocationFeeOwed' event in the 'loanAllocationEventGroup' substitution group. The waivedFlag is set to false, and the fee is owed by the buyer per the credit agreement.

### Example 13 (loan trade ex013)

This message conveys the information related to a trade settlement date coordination. The allocation (A1) for trade T1 will be available on or after 08/10/2017, with 1 days advance notice required to express the intent to settle the trade.

### Example 14 (loan trade ex014)

This message defines the trade settlement date, using the 'loanAllocationSettlementDateFinalization' event of the 'loanAllocationEventGroup' substitution group within a loanAllocationNotification. The settlement date for trade T1 is 08/10/2017.

### Example 15 (loan trade ex015)

This message conveys from the buyer to the agent that a trade fee is due for loan trade T1. The fee for \$3500 is due on 08/10/2017, which is also the settlement date for the trade.

### Example 16 (loan trade ex016)

This message conveys from the buyer to the agent that a loan allocation fee is due for allocation A1 of trade T1. The fee for \$3500 is due on 08/10/2017, which is also the settlement date for the trade.

### Example 17 (loan trade ex017)

This message conveys the settlement of allocation A1 for trade T1 and is sent from the buyer to the agent. The settlement date for a \$10MM facility, all of which is allocated, is 08/10/2017.

### Example 18 (loan trade ex018)

This message conveys the settlement of allocation A1 for trade T1 and is sent from the buyer to the agent. The settlement date for a \$10MM facility, all of which is allocated, is 08/10/2017. The entire facility is funded, and the unavailable to utilize amount is \$0.00.