

## FpML 4.7 Working Draft 2009-09-23

### Schema changes compared to FpML 4.6 Recommendation 2009-09-10

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-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 3381 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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#### **fpml-asset-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 72993 byte(s)

Diff to [previous 6382](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6382](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Aug 31 13:58:41 2009 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 73015 byte(s)

Diff to [previous 6379](#)

Renamed "Price.model" to "EquityPrice.model", since the "Price.model" name was already in use

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Revision [6379](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 19:41:32 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 72997 byte(s)

Diff to [previous 6304](#)

To support EU Share Swap (Initial Price Election) -

- Converted the content model in the "Price" complex type, in the choice option 3, to model group "Price.model" (optional element "grossPrice", required element "netPrice", optional element "accruedInterestPrice", optional "fxConversion")

- Made an optional reference to the model group "Price.model" in the choice's option 1 of the "Price" complex type to support initial price election plus numeric values.

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 72860 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-bond-option-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 5316 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-cd-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 88866 byte(s)

Diff to [previous 6384](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6384](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 1 16:19:50 2009 UTC* (3 weeks, 1 day ago) by *mgratacos*

File length: 88872 byte(s)

Diff to [previous 6304](#)

Corrected annotation of initialPoints.

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 88960 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-com-4-7.xsd**

Revision [6429](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 21 16:56:21 2009 UTC* (2 days, 2 hours ago) by *mgratacos*

File length: 137208 byte(s)

Diff to [previous 6399](#)

Added totalPrice within the CommodityFixedPrice.model group as agreed by the Commodities Working Group in the 2009-09-18 meeting.

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Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 136872 byte(s)

Diff to [previous 6322](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6322](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:01:26 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 136875 byte(s)

Diff to [previous 6304](#)

- corrected a choice group within a choice group within CommodityPricingDates complex type and CommodityNotionalQuantity.model

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 136967 byte(s)

Diff to [previous 6259](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-confirmation-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 12655 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-contract-notification-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 23891 byte(s)

Diff to [previous 6185](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-correlation-swaps-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 3153 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-credit-event-notification-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 9002 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-dividend-swaps-4-7.xsd**

Revision [6402](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 16:11:34 2009 UTC* (12 days, 3 hours ago) by *iyermakova*

File length: 6153 byte(s)

Diff to [previous 6304](#)

- Renamed a reference to the

DeclaredCashAndCashEquivalentDividendPercentage group model to  
DeclaredCashAndCashEquivalentDividendPercentage.model as per FpML  
naming convention

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 6147 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-doc-4-7.xsd**

Revision [6374](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 15:19:41 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 74576 byte(s)

Diff to [previous 6362](#)

Withing, "Trade" complex type, for the elements determiningParty and  
hedgingParty:

- corrected annotations
  - removed floating comments
-

Revision [6362](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 27 20:00:42 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 75242 byte(s)

Diff to [previous 6323](#)

1. To support Pan-Asia Share Swap and European Share Swap, within "Trade" structure, added:
  - "determiningParty" ofType "PartyReference" as an optional element, with maximum occurrences 2.
  - "hedgingParty" ofType "PartyReference" as an optional element, with maximum occurrences 2.

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Revision [6323](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:02:34 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 73858 byte(s)

Diff to [previous 6304](#)

- Updated to build 1 (for 4-7-1-WD-1)

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 73858 byte(s)

Diff to [previous 6286](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-enum-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 122760 byte(s)

Diff to [previous 6380](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6380](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 20:34:36 2009 UTC* (3 weeks, 4 days ago) by *iyermakova*

File length: 122358 byte(s)

Diff to [previous 6377](#)

To support EU Share Swap, Added "FeeElectionEnum" - Defines the fee type.

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Revision [6377](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 18:17:21 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 120216 byte(s)

Diff to [previous 6361](#)

To support EU Share Swap:

1. Added "NonCashDividendTreatmentEnum" with the following values:

- "PotentialAdjustmentEvent" - "The treatment of any non-cash dividend shall be determined in accordance with the Potential Adjustment Event provisions."
  - "CashEquivalent" - "Any non-cash dividend shall be treated as a Declared Cash Equivalent Dividend."
2. Added "DividendCompositionEnum" with the following values:
- "EquityAmountReceiverElection" - "The Equity Amount Receiver determines the composition of dividends (subject to conditions)."
  - "CalculationAgentElection" - "The Calculation Agent determines the composition of dividends (subject to conditions)."

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Revision [6361](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 27 19:54:47 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 118377 byte(s)

Diff to [previous 6324](#)

1. To support Pan-Asia Share Swap, amended -  
"DividendDateReferenceEnum" enumeration, which is used in a type for dividend payment date reference "dividendDateReference", with the following values:
  - "CashSettlePaymentDateExDiv" - "If "Dividend Payment Date(s)" is specified in the Transaction Supplement as "Cash Settlement Payment Date - Ex Dividend", then the Dividend Payment Date in respect of a Dividend Amount shall be the Cash Settlement Payment Date relating to the end of the Dividend Period during which the Shares commenced trading "ex" the relevant dividend on the Exchange."
  - "CashSettlePaymentDateIssuerPayment" - If "Dividend Payment Date(s)" is specified in the Transaction Supplement as "Cash Settlement Payment Date - Issuer Payment", then the Dividend Payment Date in respect of a Dividend Amount shall be the Cash Settlement Payment Date relating to the end of the Dividend Period during which the issuer pays the relevant dividend to a holder of record provided that in the case where the Equity Amount Payer is the party specified to be the sole Hedging Party and the Hedging Party has not received the Dividend Amount by such date, then the date falling a number of Currency Business Days as specified in the Cash Settlement Payment Date after actual receipt by the Hedging Party of the Received Ex Amount or Paid Ex Amount (as applicable).
2. To support Europe Share Swap, added an InterpolationPeriodEnum with element values:
  - "Initial"
  - "InitialAndFinal"

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Revision [6324](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:03:51 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 116066 byte(s)

Diff to [previous 6304](#)

Corrected annotation for OptionTypeEnum.

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 116081 byte(s)

Diff to [previous 6261](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-eq-shared-4-7.xsd**

Revision [6461](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 23 20:44:58 2009 UTC* (21 seconds ago) by *iyermakova*

File length: 102177 byte(s)

Diff to [previous 6456](#)

Reordered group models in alphabetical order

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Revision [6456](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 23 18:06:36 2009 UTC* (101 minutes, 41 seconds ago) by *iyermakova*

File length: 102177 byte(s)

Diff to [previous 6445](#)

- To sync with 5.0. renamed "ReturnSwapCurrency.model" to "CurrencyAndDeterminationMethod.model". EQD WG agreed to keep this name since it already existed in FpML-5-0.

---

Revision [6445](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 22 18:03:22 2009 UTC* (25 hours, 44 minutes ago) by *iyermakova*

File length: 102141 byte(s)

Diff to [previous 6428](#)

Updated annotation for deprecated element paymentCurrency within DividendConditions complex type, to reference a new ReturnSwapCurrency.model

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Revision [6428](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 21 14:16:59 2009 UTC* (2 days, 5 hours ago) by *iyermakova*

File length: 102113 byte(s)

Diff to [previous 6424](#)

Refactored

- a new optional element "strikeDate" of type "AdjustableOrRelativeDate" is added within "ReturnSwapLegUnderlyer" on the same level as "effectiveDate" and "terminationDate".  
(moved from earlier location within initialPrice/valuationRules/strikeDate)

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Revision [6424](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Sep 17 18:17:46 2009 UTC* (6 days, 1 hour ago) by *iyermakova*

File length: 102366 byte(s)

Diff to [previous 6401](#)

1. Created "ReturnSwapCurrency.model" group model containing a choice of return swap amount currency definition methods.
2. Within "DividendConditions" and "LegAmount" complex types Replaced a choice of return swap amount currency definition methods with ref to "ReturnSwapCurrency.model" for better re-usability

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Revision [6401](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 16:10:41 2009 UTC* (12 days, 3 hours ago) by *iyermakova*

File length: 103025 byte(s)

Diff to [previous 6399](#)

- Within "DividendConditions" complex type, renamed "nonCashDividendsTreatment" to "nonCashDividendTreatment"
- Renamed a reference to the DeclaredCashAndCashEquivalentDividendPercentage group model to DeclaredCashAndCashEquivalentDividendPercentage.model as per FpML naming convention

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Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 103014 byte(s)

Diff to [previous 6383](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6383](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Aug 31 15:36:21 2009 UTC* (3 weeks, 2 days ago) by *iyermakova*

File length: 103013 byte(s)

Diff to [previous 6381](#)

Corrections:

- "ReturnLegValuationPrice" complex type, replace the "ReturnValuation" type of an existing element "valuationRules" with a new type "ReturnLegEquityValuation".
- Restored a type of an element "rateOfReturn" to "ReturnLegValuation" type. Changed my mistake.

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Revision [6381](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 20:36:59 2009 UTC* (3 weeks, 4 days ago) by *iyermakova*

File length: 103010 byte(s)

Diff to [previous 6378](#)

To support EU Share Swap, added <breakFeeElection> of type FeeElectionEnum under a new sequence in the existing <optionalEarlyTermination> sequence in the MutualOrOptionalEarlyTermination.model, with minimum occurrences 1.

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Revision [6378](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 18:24:18 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 102668 byte(s)

Diff to [previous 6376](#)

Corrected annotations for "ReturnLegEquityValuation" complex Type to be "A type describing the valuation rules of the underlyer."

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Revision [6376](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 18:15:29 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 102672 byte(s)

Diff to [previous 6375](#)



To support EU Share Swap:

1. Within DividendConditions complex type, added an optional element "nonCashDividendsTreatment" (- "Defines treatment of Non-Cash Dividends.") OfType "NonCashDividendTreatmentEnum"
2. Within "DividendConditions" complex type, added an optional element "dividendComposition" (- "Defines how the composition of Dividends is to be determined.") OfType "DividendCompositionEnum"

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Revision [6375](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 17:37:20 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 102132 byte(s)

Diff to [previous 6373](#)

1. Corrected early added "Strike Date" OfType "AdjustableDateOrRelativeDateSequence" for forward starting swaps.
  - Created a new "ReturnLegEquityValuation" that extends "EquityValuation" structure with an optional element "strikeDate" (the new element strikeDate was moved in ReturnLegEquityValuation from EquityValuation.)
  - Simplified annotations for "strikeDate" - "Strike Date in the context of Equity Swap is the initial price determination date in respect of forward starting swaps"
  - Within an existing "ReturnLeg" complex Type, replace the "ReturnLegValuation" type of an existing element "rateOfReturn" with a new type "ReturnLegEquityValuation".

Rationale for creating a new type: is to avoid overloading Options structure also uses "ReturnLegValuation" complex type for equity options valuation.

2. Within "ReturnLegValuation" complex type, corrected optionality of a new element "strikePrice" by adding "minOccurs=0"

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Revision [6373](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 15:14:16 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 101784 byte(s)

Diff to [previous 6364](#)

1. Within InterestCalculation, created an optional sequence of the existing "interpolationMethod" element, which is now required within the optional sequence and the new element "interpolationPeriod" which is optional.

Rationale: "interpolationPeriod" shall be present only if <interpolationMethod> is present.

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Revision [6364](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Aug 28 13:36:14 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 101883 byte(s)

Diff to [previous 6363](#)

To support EU Share Swap

1. strikePrice - an optional element Within "ReturnLegValuation", added an optional element "strikePrice"
  - The type of the element ("xsd:decimal" or NonNegativeDecimal) needs to be confirmed with Eqd WG.

2. Within EquityValuation structure, added an optional element "strikeDate" OfType "AdjustableDateOrRelativeDateSequence" - "Strike Date in the context of Equity Swap is the initial price determination date in respect of forward starting swaps, and currently no other implication is conceivable for future MCAs."

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Revision [6363](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 27 20:04:33 2009 UTC* (3 weeks, 5 days ago) by *iyermakova*

File length: 101298 byte(s)

Diff to [previous 6337](#)

1. To support European Share Swap, added an optional element "interpolationPeriod" OfType "InterpolationPeriodEnum" within "InterestCalculation" Complex type.

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Revision [6337](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 20 15:55:56 2009 UTC* (4 weeks, 6 days ago) by *iyermakova*

File length: 100877 byte(s)

Diff to [previous 6304](#)

- Within EquityValuation complex type, corrected the type of the "numberOfValuationDates" elemnt to be "xsd:nonNegativeInteger" instead of "NonNegativeDecimal". Rational: Eqd WG agrees that decimal type is inappropriate for the numberOfValuationDates

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 100873 byte(s)

Diff to [previous 6279](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-eqd-4-7.xsd**

Revision [6325](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:07:06 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 25219 byte(s)

Diff to [previous 6304](#)

- Added an annotation for "strike" element within EquityDerivativeShortFormBase

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 25000 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-fx-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 45912 byte(s)

Diff to [previous 6327](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6327](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:09:40 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 45914 byte(s)

Diff to [previous 6304](#)

- Added annotations to "expiryTime" element within EcpiryDateTime

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 45739 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-ird-4-7.xsd**

Revision [6427](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 21 07:44:36 2009 UTC* (2 days, 12 hours ago) by *mgratacos*

File length: 111201 byte(s)

Diff to [previous 6425](#)

Added xml:lang="en" to the futureValueAmount and FutureValueAmount annotations.

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Revision [6425](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 18 18:37:27 2009 UTC* (5 days, 1 hour ago) by *iyermakova*

File length: 111187 byte(s)

Diff to [previous 6399](#)

Add support for future value notional amount for BRL CDI swaps.

- shared.xsd - A new complex type "FutureValueAmount" is defined, which extends Money with the addition of "calculationPeriodNumberOfDays" and "valueDate".

- ird.xsd - The type is instantiated as "futureValueNotional". In order to enforce association with the swap fixed leg, the new element is located in the "fixedRateSchedule" branch of the "rate" choice group within Calculation.

<http://www.fpml.org/issues/view.php?id=986>

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Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 110611 byte(s)

Diff to [previous 6304](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 110620 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-loan-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 68422 byte(s)

Diff to [previous 6304](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 68426 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-main-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 3947 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-matching-status-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 7504 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-mktenv-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 22267 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-msg-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 25357 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-option-shared-4-7.xsd**

Revision [6326](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:08:04 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 44083 byte(s)

Diff to [previous 6305](#)

- Improved annotations

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Revision [6305](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:53:22 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 43374 byte(s)

Diff to [previous 6304](#)

1 As per Aug-07-2009 Eqd WG agreement to remove in FpML 4-6

Recommendation the elements that were added in FpML 4-6 WD-2 and

DEPRECATED in the FpML 4-6 Trial Recommendation:

1. 1. Within AveragingPeriod, removed "averagingWeight" element of type AverageWeightList"

1.2. Removed type AverageWeightList"

Rational for Deprecating: Use "averagingObservations" element which supports explicit linkage between weight and observation, for both listed dates, and schedule generated dates.

---

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 44911 byte(s)

Diff to [previous 6285](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-posttrade-confirmation-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 5959 byte(s)

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Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-posttrade-execution-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 1118 byte(s)

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Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-posttrade-negotiation-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 6827 byte(s)

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Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-posttrade-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 17912 byte(s)

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Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-pretrade-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 6459 byte(s)

Diff to [previous 6147](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-reconciliation-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 49087 byte(s)

Diff to [previous 6146](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-reporting-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 9532 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-return-swaps-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 11863 byte(s)

Diff to [previous 6181](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-riskdef-4-7.xsd**

Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 39671 byte(s)

Diff to [previous 6304](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

---

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 39675 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-shared-4-7.xsd**

Revision [6457](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Sep 23 18:14:23 2009 UTC* (105 minutes, 54 seconds ago) by *iyermakova*

File length: 177004 byte(s)

Diff to [previous 6438](#)

- Changed base class of "ResetFrequency" from "Period" to "Frequency".  
The test case ird-ex07-ois-swap.xml shows that "resetFrequency" field might have "period" value "T".

---

Revision [6438](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Tue Sep 22 14:35:16 2009 UTC* (29 hours, 25 minutes ago) by *iyermakova*

File length: 177001 byte(s)

Diff to [previous 6433](#)

- Added <xsd:attribute name="id" type="xsd:ID"/> within "Period" and "Frequency" complex types.

---

Revision [6433](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 21 19:18:33 2009 UTC* (2 days ago) by *iyermakova*

File length: 176913 byte(s)

Diff to [previous 6427](#)

- changed the base class of "FutureValueAmount" from "Money" to "NonNegativeMoney"

---

Revision [6427](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Mon Sep 21 07:44:36 2009 UTC* (2 days, 12 hours ago) by *mgratacos*

File length: 176902 byte(s)

Diff to [previous 6425](#)

Added xml:lang="en" to the futureValueAmount and FutureValueAmount annotations.

---

Revision [6425](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 18 18:37:27 2009 UTC* (5 days, 1 hour ago) by *iyermakova*

File length: 176905 byte(s)

Diff to [previous 6399](#)

Add support for future value notional amount for BRL CDI swaps.

- shared.xsd - A new complex type "FutureValueAmount" is defined, which extends Money with the addition of "calculationPeriodNumberOfDays" and "valueDate".

- ird.xsd - The type is instantiated as "futureValueNotional". In order to enforce association with the swap fixed leg, the new element is located in the "fixedRateSchedule" branch of the "rate" choice group within Calculation.

<http://www.fpml.org/issues/view.php?id=986>



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Revision [6399](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Fri Sep 11 10:24:53 2009 UTC* (12 days, 9 hours ago) by *mgratacos*

File length: 175926 byte(s)

Diff to [previous 6328](#)

Implemented the PeriodEnum proposal as agreed by the Coordination Committee.

---

Revision [6328](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Thu Aug 13 20:10:30 2009 UTC* (5 weeks, 5 days ago) by *iyermakova*

File length: 175202 byte(s)

Diff to [previous 6304](#)

Re-ordered types

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Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 175207 byte(s)

Diff to [previous 6260](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-trade-notification-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 6843 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-tradeexec-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 6383 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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## **fpml-valuation-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - ([select for diffs](#))

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 19113 byte(s)

Diff to [previous 5468](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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### **fpml-variance-swaps-4-7.xsd**

Revision [6304](#) - ([view](#)) ([download](#)) - [[select for diffs](#)]

Modified *Wed Aug 12 15:37:50 2009 UTC* (6 weeks ago) by *iyermakova*

File length: 7043 byte(s)

Diff to [previous 5910](#)

Conversion to FpML-4-7

- Update all schema with <http://www.fpml.org/2009/FpML-4-7> namespace

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

None.