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1 Global Elements

1.1 event

1.1.1 Description:

An abstract global element used as a basis for substition of event types

1.1.2 Contents:

Element event is defined by the complex type Event

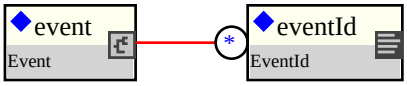
1.1.3 Used by:

- Complex type: DataDocument

1.1.4 Substituted by:

- Element: creditEventNotice

1.1.5 Figure:



1.1.6 Schema Fragment:

```
<xsd:element name="event" type="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract global element used as a basis for substition of
      event types
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

1.2 strategy

1.2.1 Description:

A strategy product.

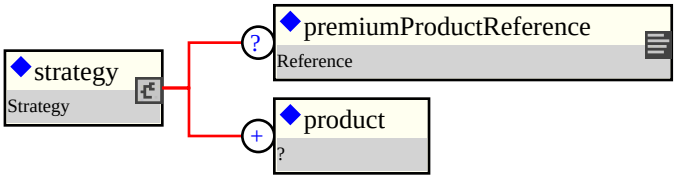
1.2.2 Contents:

Element strategy is defined by the complex type Strategy

1.2.3 Used by:

1.2.4 Substituted by:

1.2.5 Figure:



1.2.6 Schema Fragment:

```
<xsd:element name="strategy" type="Strategy" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A strategy product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2 Global Complex Types

2.1 Account

2.1.1 Description:

A generic account that represents any party's account at another party. Parties may be identified by the account at another party.

2.1.2 Contents:

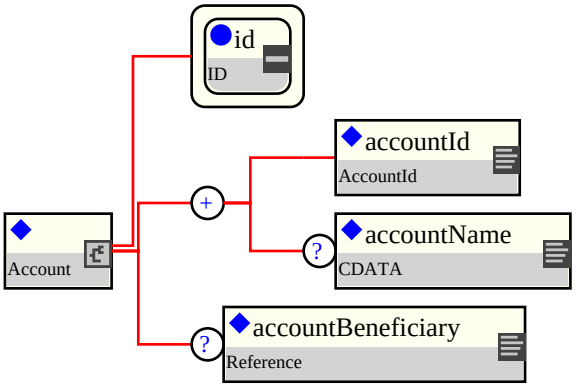
accountBeneficiary (zero or one occurrence; of the type Reference) A reference to the party beneficiary of the account.

2.1.3 Used by:

- Complex type: Party

2.1.4 Derived Types:

2.1.5 Figure:



2.1.6 Schema Fragment:

```
<xsd:complexType name="Account">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic account that represents any party's account at another
      party. Parties may be identified by the account at another party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:sequence maxOccurs="unbounded">
      <xsd:element name="accountId" type="AccountId">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An account identifier. For example an Account number.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="accountName" type="xsd:normalizedString" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name by which the account is known.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:element name="accountBeneficiary" type="Reference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party beneficiary of the account.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The unique identifier for the account within the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```

2.2 AccountId

2.2.1 Description:

The data type used for party identifiers.

2.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

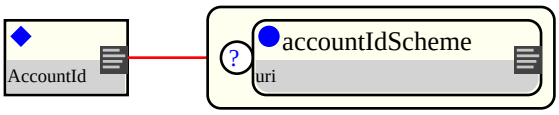
•

2.2.3 Used by:

- Complex type: Account

2.2.4 Derived Types:

2.2.5 Figure:



2.2.6 Schema Fragment:

```
<xsd:complexType name="AccountId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="accountIdScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The identifier scheme used with this accountId. A unique
            URI to determine the authoritative issuer of these
            identifiers.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.3 Allocation

2.3.1 Description:

2.3.2 Contents:

allocationTradeId (exactly one occurrence; of the type PartyTradeIdentifier) Unique ID for the allocation.

Either

accountReference (exactly one occurrence; of the type Reference) Reference to the subaccount definition in the Party list.

Or

partyReference (exactly one occurrence; of the type Reference) Reference to the party definition.

Either

allocatedFraction (exactly one occurrence; of the type xsd:decimal) The fractional allocation (0.45 = 45%) of the notional and "block" fees to this particular client subaccount.

Or

allocatedNotional (exactly one occurrence; of the type Money) The notional allocation (amount and currency) to this particular client account.

collateral (zero or one occurrence; of the type Collateral) The sum that must be posted upfront to collateralize against counterparty credit risk.

creditChargeAmount (zero or one occurrence; of the type Money) Special credit fee assessed to certain institutions.

approvals (zero or one occurrence; of the type Approvals) A container for approval states in the workflow.

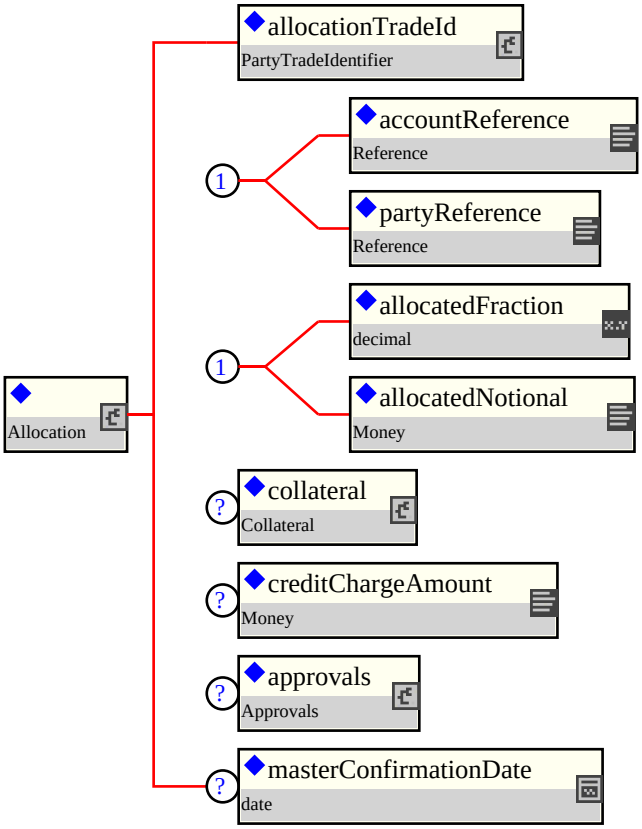
masterConfirmationDate (zero or one occurrence; of the type xsd:date) The date of the confirmation executed between the parties and intended to govern the allocated trade between those parties.

2.3.3 Used by:

- Complex type: Allocations

2.3.4 Derived Types:

2.3.5 Figure:



2.3.6 Schema Fragment:

```
<xsd:complexType name="Allocation">
  <xsd:sequence>
    <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unique ID for the allocation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="accountReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference to the subaccount definition in the Party list.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partyReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference to the party definition.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="allocatedFraction" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fractional allocation (0.45 = 45%) of the notional and
            "block" fees to this particular client subaccount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="allocatedNotional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional allocation (amount and currency) to this
```

```
            particular client account.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The sum that must be posted upfront to collateralize against
          counterparty credit risk.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditChargeAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Special credit fee assessed to certain institutions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approvals" type="Approvals" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container for approval states in the workflow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties and
          intended to govern the allocated trade between those parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.4 Allocations

2.4.1 Description:

2.4.2 Contents:

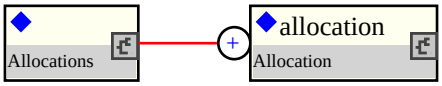
allocation (one or more occurrences; of the type Allocation)

2.4.3 Used by:

- Complex type: RequestAllocation
- Complex type: Trade

2.4.4 Derived Types:

2.4.5 Figure:



2.4.6 Schema Fragment:

```
<xsd:complexType name="Allocations">
  <xsd:sequence>
    <xsd:element name="allocation" type="Allocation" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.5 AllocationTradeIdentifier

2.5.1 Description:

This type is used to identify that a trade id is referring to a bock trade.

2.5.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PartyTradeIdentifier)

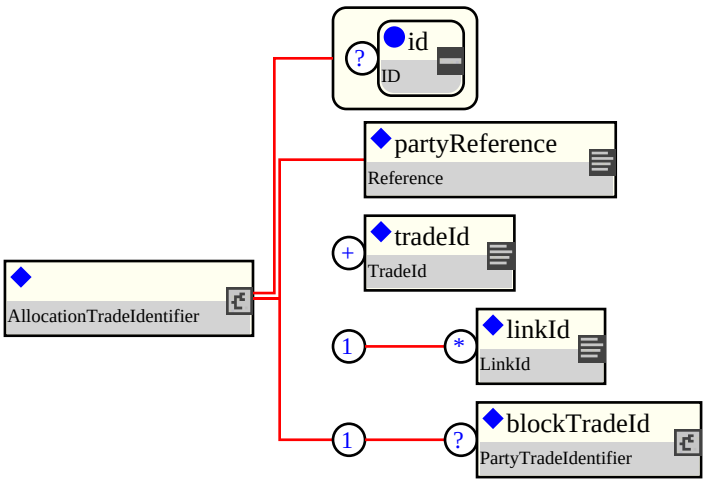
- A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

blockTradeId (zero or one occurrence; of the type PartyTradeIdentifier) The trade id of the block trade. This is used by each one of the allocated trades to reference the block trade.

2.5.3 Used by:

2.5.4 Derived Types:

2.5.5 Figure:



2.5.6 Schema Fragment:

```
<xsd:complexType name="AllocationTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      bock trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
      <xsd:sequence>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the block trade. This is used by each one
              of the allocated trades to reference the block trade.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.6 Approval

2.6.1 Description:

A specific approval state in the workflow.

2.6.2 Contents:

type (exactly one occurrence; of the type xsd:normalizedString) The type of approval (e.g. "Credit").

status (exactly one occurrence; of the type xsd:normalizedString) The current state of approval (.e.g preapproved, pending approval, etc.)

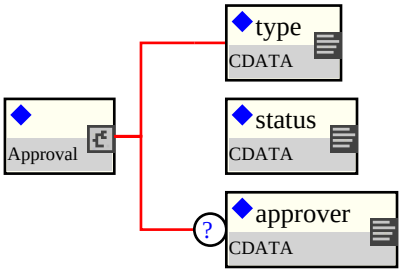
approver (zero or one occurrence; of the type xsd:normalizedString) The full name or identifiying ID of the relevant approver.

2.6.3 Used by:

- Complex type: Approvals

2.6.4 Derived Types:

2.6.5 Figure:



2.6.6 Schema Fragment:

```
<xsd:complexType name="Approval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specific approval state in the workflow.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of approval (e.g. "Credit").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="status" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The current state of approval (.e.g preapproved, pending
          approval, etc.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approver" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The full name or identifiying ID of the relevant approver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
```

```
</xsd:complexType>
```

2.7 Approvals

2.7.1 Description:

2.7.2 Contents:

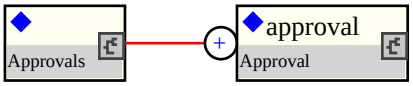
approval (one or more occurrences; of the type Approval)

2.7.3 Used by:

- Complex type: Allocation

2.7.4 Derived Types:

2.7.5 Figure:



2.7.6 Schema Fragment:

```
<xsd:complexType name="Approvals">
  <xsd:sequence>
    <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

2.8 BlockTradeIdentifier

2.8.1 Description:

This type is used to identify that a trade id is referring to a bock trade.

2.8.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PartyTradeIdentifier)

- A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

allocationTradeId (zero or more occurrences; of the type PartyTradeIdentifier) The trade id of the allocated trade. This is used by the block trade to reference the allocated trade.

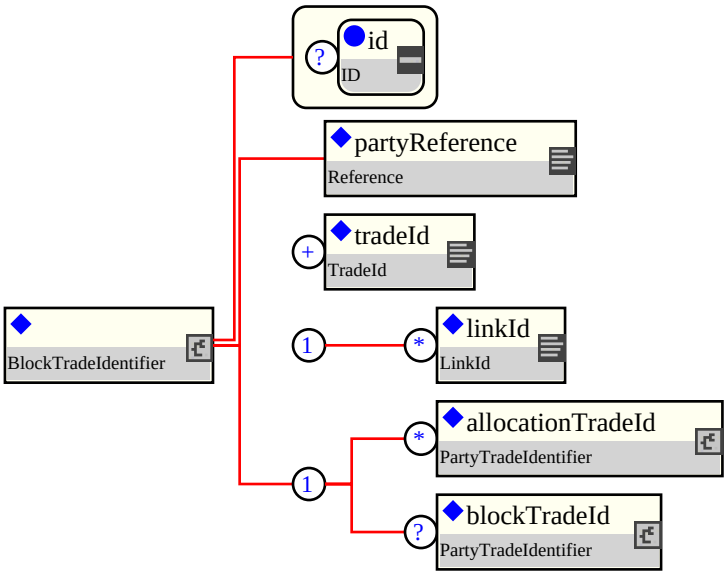
blockTradeId (zero or one occurrence; of the type PartyTradeIdentifier) The trade id of the parent trade for N-level allocations. This element is only used to model N-level allocations in which the trade acts as block and allocated trade at the same time.This basically means the ability to allocate a block trade to multiple allocation trades, and then allocate these in turn to other allocation trades (and so on if desired).

2.8.3 Used by:

- Complex type: RequestAllocation

2.8.4 Derived Types:

2.8.5 Figure:



2.8.6 Schema Fragment:

```
<xsd:complexType name="BlockTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      bock trade.
```

```
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
      <xsd:sequence>
        <xsd:element name="allocationTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOccu
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the allocated trade. This is used by the
              block trade to reference the allocated trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the parent trade for N-level allocations.
              This element is only used to model N-level allocations in
              which the trade acts as block and allocated trade at the
              same time.This basically means the ability to allocate a
              block trade to multiple allocation trades, and then
              allocate these in turn to other allocation trades (and so
              on if desired).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.9 Collateral

2.9.1 Description:

A type for defining the obligations of the counterparty subject to credit support requirements

2.9.2 Contents:

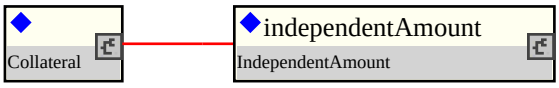
independentAmount (exactly one occurrence; of the type IndependentAmount) Independent Amount is an amount that usually less creditworthy counterparties are asked to provide. It can either be a fixed amount or a percentage of the Transaction's value. The Independent Amount can be: (i) transferred before any trading between the parties occurs (as a deposit at a third party's account or with the counterparty) or (ii) callable after trading has occurred (typically because a downgrade has occurred). In situation (i), the Independent Amount is not included in the calculation of Exposure, but in situation (ii), it is included in the calculation of Exposure. Thus, for situation (ii), the Independent Amount may be transferred along with any collateral call. Independent Amount is a defined term in the ISDA Credit Support Annex. ("with respect to a party, the amount specified as such for that party in Paragraph 13; if no amount is specified, zero")

2.9.3 Used by:

- Complex type: Allocation
- Complex type: Trade

2.9.4 Derived Types:

2.9.5 Figure:



2.9.6 Schema Fragment:

```
<xsd:complexType name="Collateral">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the obligations of the counterparty subject
      to credit support requirements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="independentAmount" type="IndependentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Independent Amount is an amount that usually less
          creditworthy counterparties are asked to provide. It can
          either be a fixed amount or a percentage of the Transaction's
          value. The Independent Amount can be: (i) transferred before
          any trading between the parties occurs (as a deposit at a
          third party's account or with the counterparty) or (ii)
          callable after trading has occurred (typically because a
          downgrade has occurred). In situation (i), the Independent
          Amount is not included in the calculation of Exposure, but in
          situation (ii), it is included in the calculation of
          Exposure. Thus, for situation (ii), the Independent Amount
          may be transferred along with any collateral call.
          Independent Amount is a defined term in the ISDA Credit
          Support Annex. ("with respect to a party, the amount
          specified as such for that party in Paragraph 13; if no
          amount is specified, zero")
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.10 DataDocument

2.10.1 Description:

A type defining a content model that is backwards compatible with older FpML releases and which can be used to contain sets of data without expressing any processing intention.

2.10.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Document)

- The abstract base type from which all FpML compliant messages and documents must be derived.

validation (zero or more occurrences; of the type Validation)

party (zero or more occurrences; of the type Party) The parties obligated to make payments from time to time during the term of the trade. This will include, at a minimum, the principal parties involved in the swap or forward rate agreement. Other parties paying or receiving fees, commissions etc. must also be specified if referenced in other party payments.

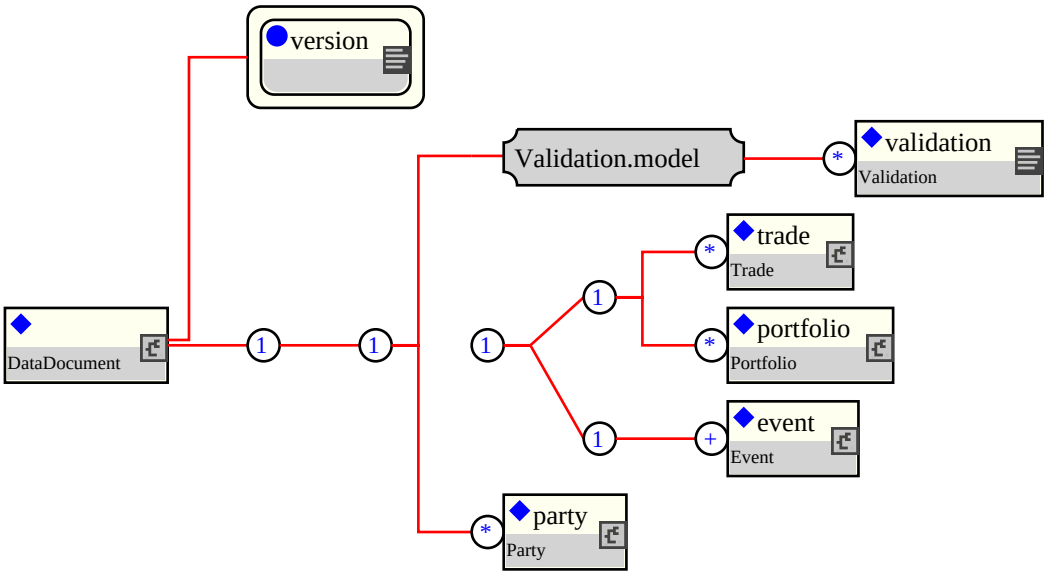
2.10.3 Used by:

- Complex type: ValuationDocument

2.10.4 Derived Types:

- Complex type: ValuationDocument

2.10.5 Figure:



2.10.6 Schema Fragment:

```
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible with
      older FpML releases and which can be used to contain sets of data
      without expressing any processing intention.
    </xsd:documentation>
```

```
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:group ref="Validation.model"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  An arbitary grouping of trade references (and
                  possibly other portfolios).
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref="event" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A business event.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.11 Document

2.11.1 Description:

The abstract base type from which all FpML compliant messages and documents must be derived.

2.11.2 Contents:

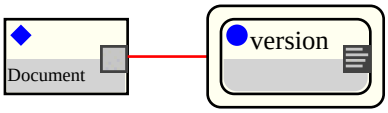
2.11.3 Used by:

- Element: FpML
- Complex type: DataDocument
- Complex type: Message

2.11.4 Derived Types:

- Complex type: DataDocument
- Complex type: Message

2.11.5 Figure:



2.11.6 Schema Fragment:

```
<xsd:complexType name="Document" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all FpML compliant messages and
      documents must be derived.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attributeGroup ref="StandardAttributes.atts"/>
</xsd:complexType>
```

2.12 Event

2.12.1 Description:

A type defining the basic structure of FpML business events; it is refined by its derived types.

2.12.2 Contents:

eventId (zero or more occurrences; of the type EventId)

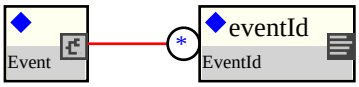
2.12.3 Used by:

- Element: event
- Complex type: Amendment
- Complex type: CreditEventNoticeDocument
- Complex type: Increase
- Complex type: Novation
- Complex type: Termination

2.12.4 Derived Types:

- Complex type: Amendment
- Complex type: CreditEventNoticeDocument
- Complex type: Increase
- Complex type: Novation
- Complex type: Termination

2.12.5 Figure:



2.12.6 Schema Fragment:

```
<xsd:complexType name="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of FpML business events; it
      is refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.13 EventId

2.13.1 Description:

An event reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.

2.13.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

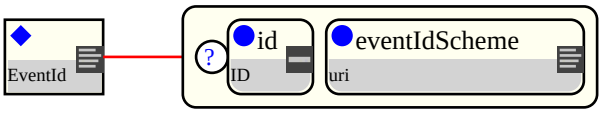
•

2.13.3 Used by:

- Complex type: AllegedNovationAgreement
- Complex type: ConfirmedNovationAgreement
- Complex type: ConsentGrantedNovationAgreement
- Complex type: ConsentRefusedNovationAgreement
- Complex type: ConsentRequestNovationAgreement
- Complex type: Event
- Complex type: MatchedNovationAgreement
- Complex type: NovateTradeNovationAgreement
- Complex type: RequestConfirmationNovationAgreement
- Complex type: StatusNotificationNovationAgreement
- Complex type: TradeNovatedNovationAgreement

2.13.4 Derived Types:

2.13.5 Figure:



2.13.6 Schema Fragment:

```
<xsd:complexType name="EventId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event reference identifier allocated by a party. FpML does not
      define the domain values associated with this element. Note that
      the domain values for this element are not strictly an enumerated
      list.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="eventIdScheme" use="required" type="xsd:anyURI"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.14 IndependentAmount

2.14.1 Description:

2.14.2 Contents:

payerPartyReference (exactly one occurrence; of the type Reference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type Reference) A reference to the party that receives the payments corresponding to this structure.

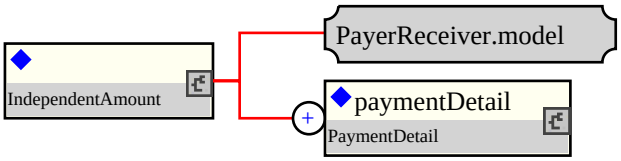
paymentDetail (one or more occurrences; of the type PaymentDetail) A container element allowing a schedule of payments associated with the Independent Amount.

2.14.3 Used by:

- Complex type: Collateral

2.14.4 Derived Types:

2.14.5 Figure:



2.14.6 Schema Fragment:

```
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentDetail" type="PaymentDetail" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container element allowing a schedule of payments
          associated with the Independent Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.15 LinkId

2.15.1 Description:

The data type used for link identifiers.

2.15.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

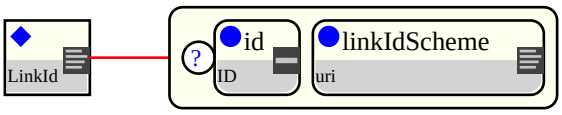
•

2.15.3 Used by:

- Complex type: PartyTradeIdentifier

2.15.4 Derived Types:

2.15.5 Figure:



2.15.6 Schema Fragment:

```
<xsd:complexType name="LinkId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for link identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="linkIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.16 Party

2.16.1 Description:

A type defining party information.

2.16.2 Contents:

partyId (one or more occurrences; of the type PartyId) A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC).

partyName (zero or one occurrence; of the type xsd:normalizedString) The name of the party. A free format string. FpML does not define usage rules for this element.

account (zero or more occurrences; of the type Account) Accounts serviced by this party. These are not accounts where this party is beneficiary, but instead where they are provided and by this party to the beneficiary party.

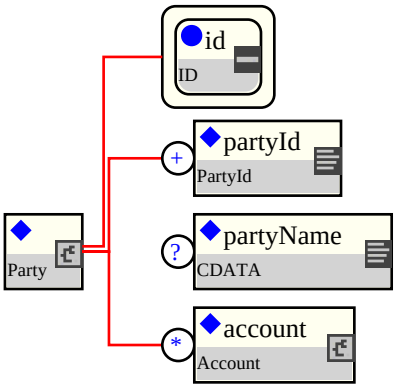
2.16.3 Used by:

- Complex type: AcceptQuote
- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmationCancelled
- Complex type: ConfirmTrade
- Complex type: CreditEventNotification
- Complex type: DataDocument
- Complex type: IncreaseConfirmed
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: NovateTrade
- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused
- Complex type: NovationConsentRequest
- Complex type: NovationCreated
- Complex type: NovationMatched
- Complex type: NovationStatusNotification
- Complex type: PositionReport
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteUpdated
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestNovationConfirmation
- Complex type: RequestQuote
- Complex type: RequestQuoteResponse
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation

- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TerminationConfirmed
- Complex type: TerminationCreated
- Complex type: TradeAffirmation
- Complex type: TradeAffirmed
- Complex type: TradeAlleged
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmended
- Complex type: TradeAmendmentRequest
- Complex type: TradeAmendmentResponse
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeIncreaseRequest
- Complex type: TradeIncreaseResponse
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNotFound
- Complex type: TradeNovated
- Complex type: TradeStatus
- Complex type: TradeTerminationRequest
- Complex type: TradeTerminationResponse
- Complex type: TradeUnmatched
- Complex type: ValuationReport

2.16.4 Derived Types:

2.16.5 Figure:



2.16.6 Schema Fragment:

```
<xsd:complexType name="Party">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining party information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyId" type="PartyId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A party identifier, e.g. a S.W.I.F.T. bank identifier code
          (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyName" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the party. A free format string. FpML does not
          define usage rules for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="Account" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accounts serviced by this party. These are not accounts where
          this party is beneficiary, but instead where they are
          provided and by this party to the beneficiary party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The id uniquely identifying the Party within the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
```

2.17 PartyId

2.17.1 Description:

The data type used for party identifiers.

2.17.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

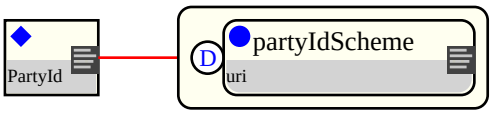
•

2.17.3 Used by:

- Complex type: Party

2.17.4 Derived Types:

2.17.5 Figure:



2.17.6 Schema Fragment:

```
<xsd:complexType name="PartyId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/is
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.18 PartyPortfolioName

2.18.1 Description:

A type to represent a portfolio name for a particular party.

2.18.2 Contents:

partyReference (exactly one occurrence; of the type Reference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.

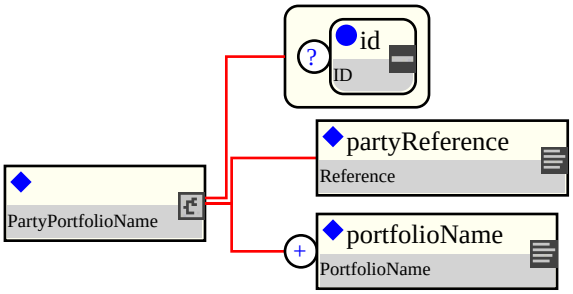
portfolioName (one or more occurrences; of the type PortfolioName)

2.18.3 Used by:

- Complex type: Portfolio

2.18.4 Derived Types:

2.18.5 Figure:



2.18.6 Schema Fragment:

```
<xsd:complexType name="PartyPortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to represent a portfolio name for a particular party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="portfolioName" type="PortfolioName" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.19 PartyRole

2.19.1 Description:

A generic party role type. This can be extended to provide specialization of roles.

2.19.2 Contents:

Either

party (exactly one occurrence; of the type Reference) A reference to the party fulfilling this role.

Or

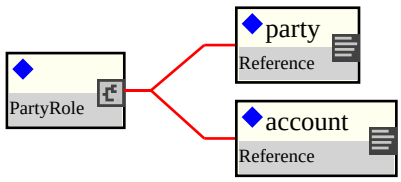
account (exactly one occurrence; of the type Reference) A reference to the account fulfilling this role.

2.19.3 Used by:

- Complex type: TradeSide

2.19.4 Derived Types:

2.19.5 Figure:



2.19.6 Schema Fragment:

```
<xsd:complexType name="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic party role type. This can be extended to provide
      specialization of roles.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The party fulfilling this role can be identified either
        directly, or indirectly via the account used to fulfil this
        role.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="party" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the account fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
```

2.20 PartyTradeIdentifier

2.20.1 Description:

A type defining one or more trade identifiers allocated to the trade by a party. A link identifier allows the trade to be associated with other related trades, e.g. trades forming part of a larger structured transaction. It is expected that for external communication of trade there will be only one tradeId sent in the document per party.

2.20.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type TradeIdentifier)

- A type defining a trade identifier issued by the indicated party.

linkId (zero or more occurrences; of the type LinkId) A link identifier allowing the trade to be associated with other related trades, e.g. the linkId may contain a tradeId for an associated trade or several related trades may be given the same linkId. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.

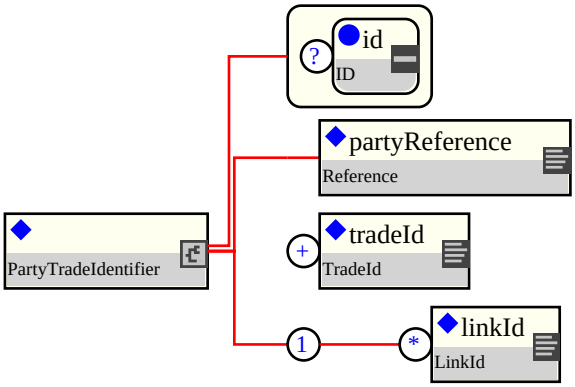
2.20.3 Used by:

- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier
- Complex type: Allocation
- Complex type: AllocationCancelled
- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier
- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: PartyTradeIdentifiers
- Complex type: TradeAmendment
- Complex type: TradeHeader
- Complex type: TradeIdentifyingItems
- Complex type: TradeValuationItem

2.20.4 Derived Types:

- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier

2.20.5 Figure:



2.20.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining one or more trade identifiers allocated to the
      trade by a party. A link identifier allows the trade to be
      associated with other related trades, e.g. trades forming part of
      a larger structured transaction. It is expected that for external
      communication of trade there will be only one tradeId sent in the
      document per party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeIdentifier">
      <xsd:sequence>
        <xsd:element name="linkId" type="LinkId" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A link identifier allowing the trade to be associated
              with other related trades, e.g. the linkId may contain a
              tradeId for an associated trade or several related trades
              may be given the same linkId. FpML does not define the
              domain values associated with this element. Note that the
              domain values for this element are not strictly an
              enumerated list.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.21 PartyTradeIdentifiers

2.21.1 Description:

A type containing multiple partyTradeIdentifier.

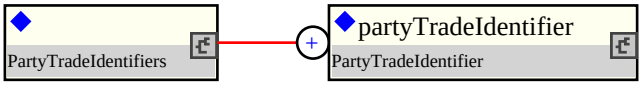
2.21.2 Contents:

partyTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier)

2.21.3 Used by:

2.21.4 Derived Types:

2.21.5 Figure:



2.21.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type containing multiple partyTradeIdentifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded"/
  </xsd:sequence>
</xsd:complexType>
```

2.22 PartyTradeInformation

2.22.1 Description:

A type defining additional information that may be recorded against a trade.

2.22.2 Contents:

partyReference (exactly one occurrence; of the type Reference) Identifies that party that has ownership of this information.

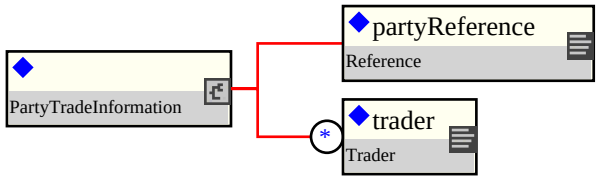
trader (zero or more occurrences; of the type Trader) Identifies the person or persons who assumed the role of trader for this trade.

2.22.3 Used by:

- Complex type: TradeHeader

2.22.4 Derived Types:

2.22.5 Figure:



2.22.6 Schema Fragment:

```
<xsd:complexType name="PartyTradeInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trader" type="Trader" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the person or persons who assumed the role of
          trader for this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.23 PaymentDetail

2.23.1 Description:

2.23.2 Contents:

Either

adjustablePaymentDate (exactly one occurrence; of the type AdjustableDate2) A fixed amount payment date that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day. The applicable business day convention and business day are those specified in the dateAdjustments element within the generalTerms component. ISDA 2003 Term: Fixed Rate Payer Payment Date

Or

adjustedPaymentDate (exactly one occurrence; of the type xsd:date) The adjusted payment date. This date should already be adjusted for any applicable business day convention. This component is not intended for use in trade confirmation but may be specified to allow the fee structure to also serve as a cashflow type component.

Either

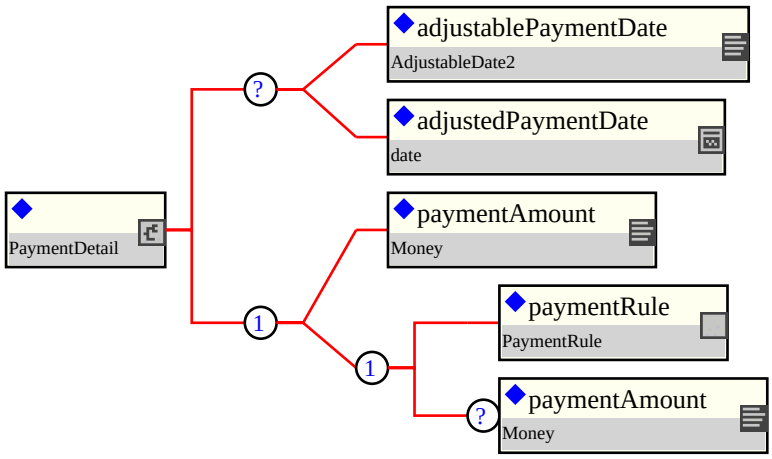
paymentAmount (exactly one occurrence; of the type Money) A fixed payment amount.

2.23.3 Used by:

- Complex type: IndependentAmount

2.23.4 Derived Types:

2.23.5 Figure:



2.23.6 Schema Fragment:

```
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is not
            a business day. The applicable business day convention and
            business day are those specified in the dateAdjustments
```

```
            element within the generalTerms component. ISDA 2003 Term:
            Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation but
            may be specified to allow the fee structure to also serve
            as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="paymentAmount" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed payment amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:sequence>
        <xsd:element name="paymentRule" type="PaymentRule">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A type defining the calculation rule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fixed payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

2.24 PaymentRule

2.24.1 Description:

The abstract base type from which all calculation rules of the independent amount must be derived.

2.24.2 Contents:

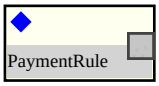
2.24.3 Used by:

- Complex type: PercentageRule
- Complex type: PaymentDetail

2.24.4 Derived Types:

- Complex type: PercentageRule

2.24.5 Figure:



2.24.6 Schema Fragment:

```
<xsd:complexType name="PaymentRule" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all calculation rules of the
      independent amount must be derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
```

2.25 PercentageRule

2.25.1 Description:

A type defining a content model for a calculation rule defined as percentage of the notional amount.

2.25.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type PaymentRule)

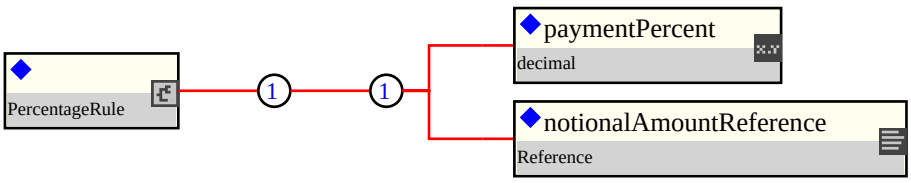
- The abstract base type from which all calculation rules of the independent amount must be derived.

paymentPercent (exactly one occurrence; of the type xsd:decimal) A percentage of the notional amount.
notionalAmountReference (exactly one occurrence; of the type Reference) A reference to the notional amount.

2.25.3 Used by:

2.25.4 Derived Types:

2.25.5 Figure:



2.25.6 Schema Fragment:

```
<xsd:complexType name="PercentageRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for a calculation rule defined as
      percentage of the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A percentage of the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmountReference" type="Reference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.26 Portfolio

2.26.1 Description:

A type representing an arbitary grouping of trade references.

2.26.2 Contents:

partyPortfolioName (zero or one occurrence; of the type PartyPortfolioName) The name of the portfolio together with the party that gave the name.

tradeId (zero or more occurrences; of the type TradeId)

portfolio (zero or more occurrences; of the type Portfolio) An arbitary grouping of trade references (and possibly other portfolios).

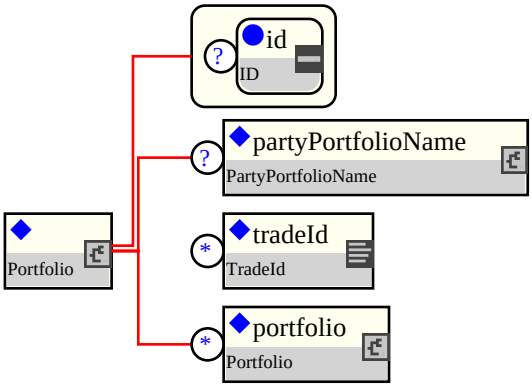
2.26.3 Used by:

- Element: portfolio
- Complex type: QueryPortfolio
- Complex type: DataDocument
- Complex type: Portfolio

2.26.4 Derived Types:

- Complex type: QueryPortfolio

2.26.5 Figure:



2.26.6 Schema Fragment:

```
<xsd:complexType name="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an arbitary grouping of trade references.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type="PartyPortfolioName" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the portfolio together with the party that gave
          the name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          An arbitary grouping of trade references (and possibly other
          portfolios).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.27 PortfolioName

2.27.1 Description:

The data type used for portfolio names.

2.27.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

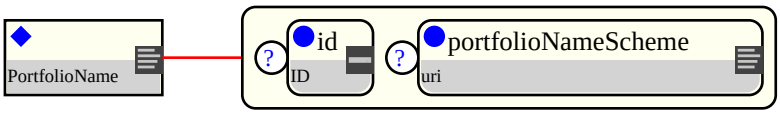
•

2.27.3 Used by:

- Complex type: PartyPortfolioName

2.27.4 Derived Types:

2.27.5 Figure:



2.27.6 Schema Fragment:

```
<xsd:complexType name="PortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for portfolio names.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="portfolioNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.28 QueryParameter

2.28.1 Description:

A type representing criteria for defining a query portfolio. The criteria are made up of a QueryParameterId, QueryParameterValue and QueryParameterOperator.

2.28.2 Contents:

queryParameterId (exactly one occurrence; of the type QueryParameterId)

queryParameterValue (zero or one occurrence; of the type xsd:normalizedString)

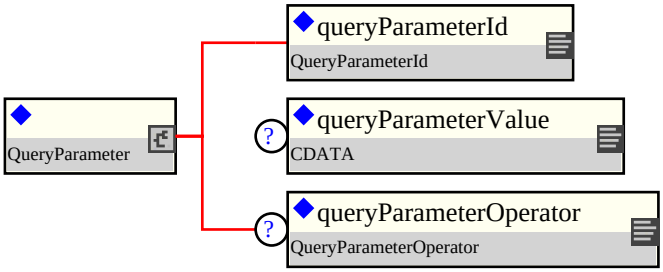
queryParameterOperator (zero or one occurrence; of the type QueryParameterOperator)

2.28.3 Used by:

- Complex type: QueryPortfolio

2.28.4 Derived Types:

2.28.5 Figure:



2.28.6 Schema Fragment:

```
<xsd:complexType name="QueryParameter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing criteria for defining a query portfolio. The
      criteria are made up of a QueryParameterId, QueryParameterValue
      and QueryParameterOperator.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="queryParameterId" type="QueryParameterId"/>
    <xsd:element name="queryParameterValue" type="xsd:normalizedString" minOccurs="0"/>
    <xsd:element name="queryParameterOperator" type="QueryParameterOperator" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
```

2.29 QueryParameterId

2.29.1 Description:

A type representing an identifier for a parameter describing a query portfolio. An identifier can be anything from a product name like swap to a termination date.

2.29.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

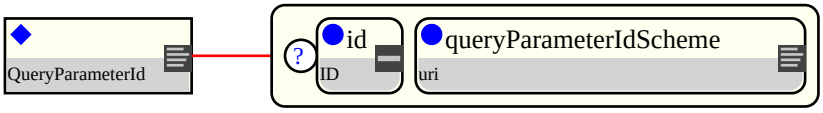
•

2.29.3 Used by:

- Complex type: QueryParameter

2.29.4 Derived Types:

2.29.5 Figure:



2.29.6 Schema Fragment:

```
<xsd:complexType name="QueryParameterId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an identifier for a parameter describing a
      query portfolio. An identifier can be anything from a product
      name like swap to a termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.30 QueryParameterOperator

2.30.1 Description:

A type representing an operator describing the relationship of a value to its corresponding identifier for a parameter describing a query portfolio. Possible relationships include equals, not equals, less than, greater than. Possible operators are listed in the queryParameterOperatorScheme.

2.30.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

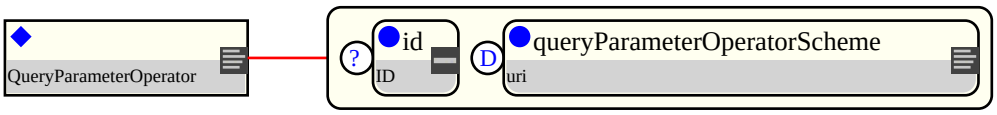
•

2.30.3 Used by:

- Complex type: QueryParameter

2.30.4 Derived Types:

2.30.5 Figure:



2.30.6 Schema Fragment:

```
<xsd:complexType name="QueryParameterOperator">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an operator describing the relationship of a
      value to its corresponding identifier for a parameter describing
      a query portfolio. Possible relationships include equals, not
      equals, less than, greater than. Possible operators are listed in
      the queryParameterOperatorScheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://www.
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.31 QueryPortfolio

2.31.1 Description:

A type representing a portfolio obtained by querying the set of trades held in a repository. It contains trades matching the intersection of all criteria specified using one or more queryParameters or trades matching the union of two or more child queryPortfolios.

2.31.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Portfolio)

- A type representing an arbitary grouping of trade references.

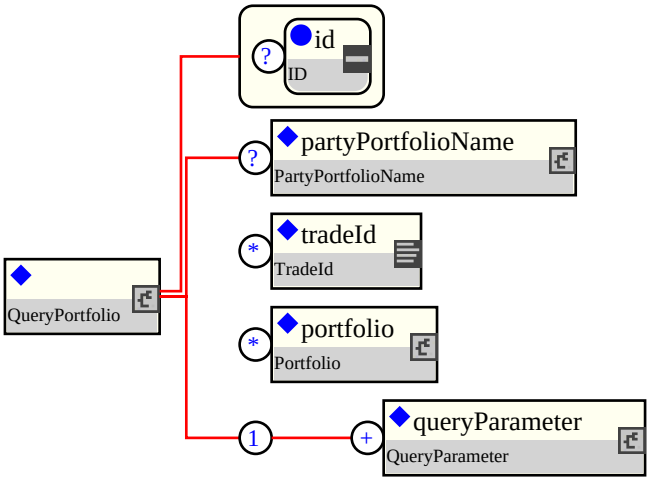
queryParameter (one or more occurrences; of the type QueryParameter)

2.31.3 Used by:

- Element: queryPortfolio

2.31.4 Derived Types:

2.31.5 Figure:



2.31.6 Schema Fragment:

```
<xsd:complexType name="QueryPortfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a portfolio obtained by querying the set of
      trades held in a repository. It contains trades matching the
      intersection of all criteria specified using one or more
      queryParameters or trades matching the union of two or more child
      queryPortfolios.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Portfolio">
      <xsd:sequence>
        <xsd:element name="queryParameter" type="QueryParameter" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.32 Strategy

2.32.1 Description:

A type defining a group of products making up a single trade.

2.32.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Product)

- The base type which all FpML products extend.

premiumProductReference (zero or one occurrence; of the type Reference) Indicates which product within a strategy represents the premium payment.

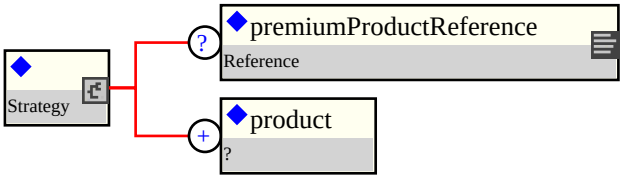
product (one or more occurrences; of the type Product) An abstract element used as a place holder for the substituting product elements.

2.32.3 Used by:

- Element: strategy

2.32.4 Derived Types:

2.32.5 Figure:



2.32.6 Schema Fragment:

```
<xsd:complexType name="Strategy">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a group of products making up a single trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="premiumProductReference" type="Reference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates which product within a strategy represents the
              premium payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="product" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.33 Trade

2.33.1 Description:

A type definiting an FpML trade.

2.33.2 Contents:

tradeHeader (exactly one occurrence; of the type TradeHeader) The information on the trade which is not product specific, e.g. trade date.

product (exactly one occurrence; of the type Product) An abstract element used as a place holder for the substituting product elements.

otherPartyPayment (zero or more occurrences; of the type Payment) Other fees or additional payments associated with the trade, e.g. broker commissions, where one or more of the parties involved are not principal parties involved in the trade.

brokerPartyReference (zero or more occurrences; of the type Reference) Identifies that party (or parties) that brokered this trade.

calculationAgent (zero or one occurrence; of the type CalculationAgent) The ISDA Calculation Agent responsible for performing duties associated with an optional early termination.

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located.

collateral (zero or one occurrence; of the type Collateral) Defines collateral obiligations of a Party

documentation (zero or one occurrence; of the type Documentation) Defines the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master agreement) and the date it was signed.

governingLaw (zero or one occurrence; of the type GoverningLaw) TBA

allocations (zero or one occurrence; of the type Allocations) "Short-form" representation of allocations in which the key block economics are stated once within the trade structure, and the allocation data is contained in this allocations structure.

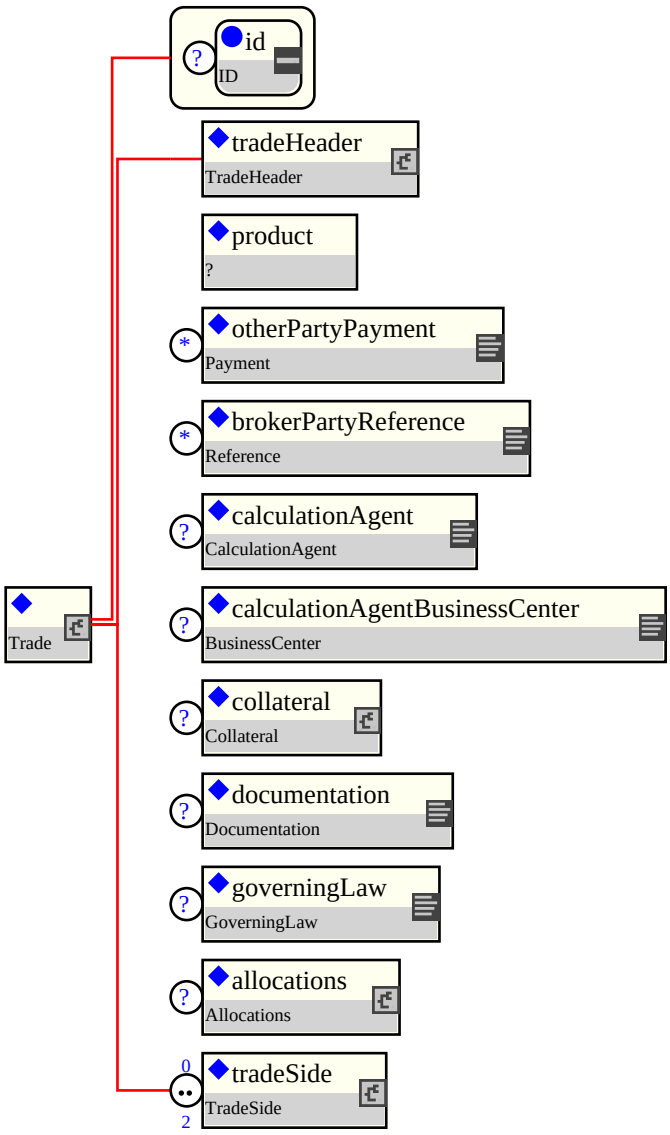
tradeSide (zero or one occurrence; of the type TradeSide) The parties to the Trade are grouped into Trade Sides. Each Trade has as many as two sides. Each side is a buyer or receiver of each leg or stream.

2.33.3 Used by:

- Complex type: AcceptQuote
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: Amendment
- Complex type: DataDocument
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: QuoteAcceptanceConfirmed
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: TradeAffirmation
- Complex type: TradeAmended
- Complex type: TradeAmendment
- Complex type: TradeCancelled
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeValuationItem

2.33.4 Derived Types:

2.33.5 Figure:



2.33.6 Schema Fragment:

```
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type definiting an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the trade,
          e.g. broker commissions, where one or more of the parties
          involved are not principal parties involved in the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="Reference" minOccurs="0" maxOccurs="unbounde
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent responsible for performing duties
          associated with an optional early termination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city in which the office through which ISDA Calculation
          Agent is acting for purposes of the transaction is located.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obiligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          TBA
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          "Short-form" representation of allocations in which the key
          block economics are stated once within the trade structure,
          and the allocation data is contained in this allocations
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The parties to the Trade are grouped into Trade Sides. Each
          Trade has as many as two sides. Each side is a buyer or
          receiver of each leg or stream.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.34 TradeHeader

2.34.1 Description:

A type defining trade related information which is not product specific.

2.34.2 Contents:

partyTradeIdentifier (one or more occurrences; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

partyTradeInformation (zero or more occurrences; of the type PartyTradeInformation) Additional trade information that may be provided by each involved party.

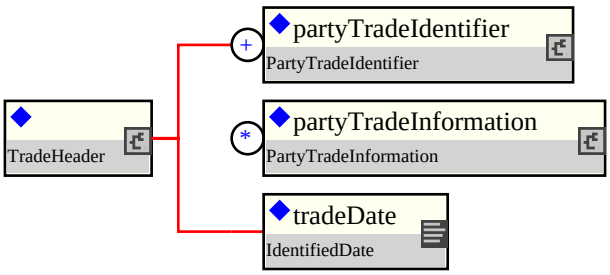
tradeDate (exactly one occurrence; of the type IdentifiedDate) The trade date.

2.34.3 Used by:

- Complex type: Trade

2.34.4 Derived Types:

2.34.5 Figure:



2.34.6 Schema Fragment:

```
<xsd:complexType name="TradeHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining trade related information which is not product
      specific.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade reference identifier(s) allocated to the trade by
          the parties involved.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyTradeInformation" type="PartyTradeInformation" minOccurs="0" maxOcc
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional trade information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade date.
        </xsd:documentation>
      </xsd:annotation>
```

```
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.35 TradeId

2.35.1 Description:

A trade reference identifier allocated by a party. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.

2.35.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

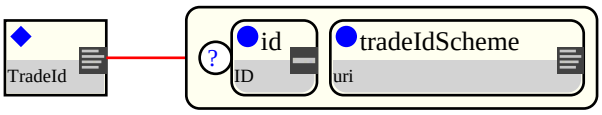
•

2.35.3 Used by:

- Complex type: Portfolio
- Complex type: TradeIdentifier

2.35.4 Derived Types:

2.35.5 Figure:



2.35.6 Schema Fragment:

```
<xsd:complexType name="TradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A trade reference identifier allocated by a party. FpML does not
      define the domain values associated with this element. Note that
      the domain values for this element are not strictly an enumerated
      list.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.36 TradeIdentifier

2.36.1 Description:

A type defining a trade identifier issued by the indicated party.

2.36.2 Contents:

partyReference (exactly one occurrence; of the type Reference) A pointer style reference to a party identifier defined elsewhere in the document. The party referenced has allocated the trade identifier.

tradeId (one or more occurrences; of the type TradeId)

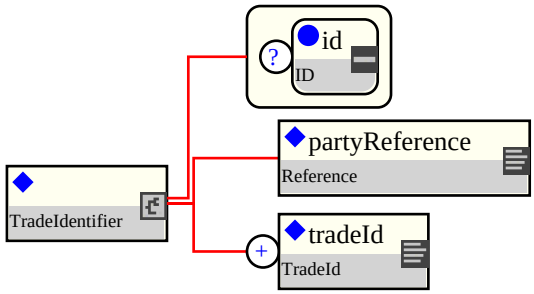
2.36.3 Used by:

- Complex type: PartyTradeIdentifier
- Complex type: BestFitTrade
- Complex type: ConfirmationCancelled
- Complex type: RequestTradeStatus
- Complex type: TradeAffirmed
- Complex type: TradeAlleged
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeCancelled
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNotFound
- Complex type: TradeStatusItem
- Complex type: TradeUnmatched

2.36.4 Derived Types:

- Complex type: PartyTradeIdentifier

2.36.5 Figure:



2.36.6 Schema Fragment:

```
<xsd:complexType name="TradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a trade identifier issued by the indicated party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.37 Trader

2.37.1 Description:

2.37.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

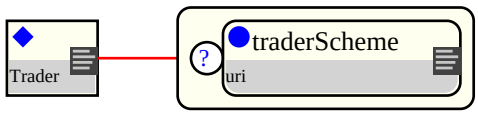
•

2.37.3 Used by:

- Complex type: PartyTradeInformation

2.37.4 Derived Types:

2.37.5 Figure:



2.37.6 Schema Fragment:

```
<xsd:complexType name="Trader">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="traderScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.38 TradeSide

2.38.1 Description:

The parties to the trade form into sides. Each side has defined roles in the lifecyle of the trade fulfilled by parties. Each party role is given in the likely order they would be filled during the lifecycle of a trade.

2.38.2 Contents:

orderer (zero or one occurrence; of the type PartyRole) The Party placing the order. This could be a fund manager acting on behalf of a client, or a hedge fund acting on it's own behalf. This is the role with the investment discretion.

introducer (zero or one occurrence; of the type PartyRole) Party that can relay an order directly to the trading floor at a firm. This is potentially a different firm, but may be the same as that taking the order. In effect the introducer is the first dealer to take the order. The reason an introducing dealer may forward a trade is sometime because it doesn't have the capacity to execute effectively but does have the relationship with the Orderer. Introducing Party is an industry standard term. This is semantically equivalent to the FIX and ISO20022 Introducing Firm.

executor (zero or one occurrence; of the type PartyRole) The Party executing or striking the trade. Executing Party is an industry standard term. This is semantically equivalent to the FIX and ISO20022 Executing Firm or Trader.

confirmer (zero or one occurrence; of the type PartyRole) The party that undertakes the confirmation process for this Trade Side. The confirmer essentially manages the matching and affirmation of trades. This is often the creditor or is increasingly outsourced to service providers such as Swapswire.

creditor (exactly one occurrence; of the type PartyRole) The party whose name appears on the contract as being responsible for credit of the trade. This is the party in the Trade Side the credit risk is against. For example if a hedge fund was to trade in the name of it's prime broker, then the prime broker would be the creditor.

calculater (zero or one occurrence; of the type PartyRole) The calculater is the Party that calculates, negotiates, and agrees the values to be paid at each payment date.

settler (zero or one occurrence; of the type PartyRole) The Settler is the party that makes the payments. Increasingly this is a service that can be externalized from the other roles. An example of a settlement service provide is SwapClear.

beneficiary (zero or one occurrence; of the type PartyRole) The party that suffers the economic effect of the trade. This is usually referred to as the primary Principal in FIX and ISO20022 - which is slightly confusing in that there are potentially many Princiapal/Agency relationships. The beneficiary may be distinct from the creditor - an example is a Hedge Fund trading in the name of it's Prime Broker.

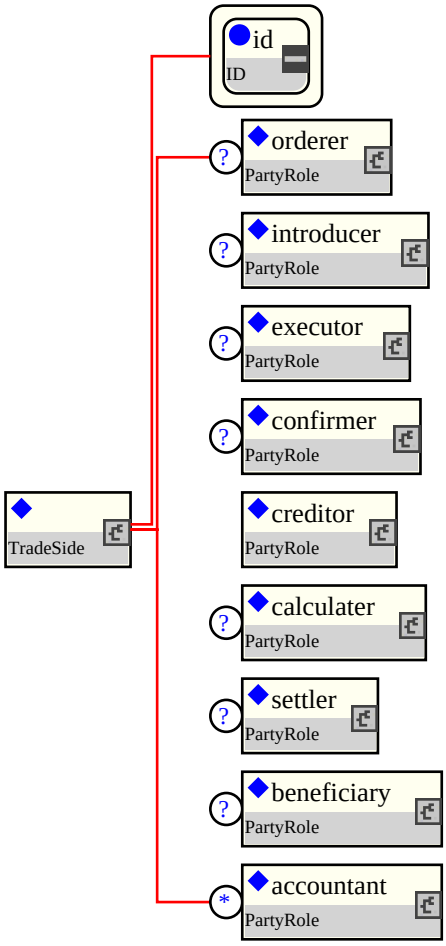
accountant (zero or more occurrences; of the type PartyRole) The Accountants for the trade. There are potentially many accountants. This is known in FIX and ISO20022 for Collective Investment Vehicles as the Third Party Administrator (TPA), however all trades for all parties have at least one party accounting for the trade.

2.38.3 Used by:

- Complex type: Trade

2.38.4 Derived Types:

2.38.5 Figure:



2.38.6 Schema Fragment:

```
<xsd:complexType name="TradeSide">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties to the trade form into sides. Each side has defined
      roles in the lifecyle of the trade fulfilled by parties. Each
      party role is given in the likely order they would be filled
      during the lifecycle of a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Agency relations occur when one Party undertakes one role and
        another undertakes a different role. For example a Fund would
        be Beneficiary, use a Fund Manager as Orderer, use a trading
        firm as Introducer, and a broker as Executor, but give up
        Clearing to their prime broker. All roles always exist. An
        absent element means the role isn't stated.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="orderer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Party placing the order. This could be a fund manager
          acting on behalf of a client, or a hedge fund acting on it's
          own behalf. This is the role with the investment discretion.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="introducer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Party that can relay an order directly to the trading floor
```

```
      at a firm. This is potentially a different firm, but may be
      the same as that taking the order. In effect the introducer
      is the first dealer to take the order. The reason an
      introducing dealer may forward a trade is sometime because it
      doesn't have the capacity to execute effectively but does
      have the relationship with the Orderer. Introducing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Introducing Firm.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="executor" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party executing or striking the trade. Executing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Executing Firm or Trader.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that undertakes the confirmation process for this
      Trade Side. The confirmer essentially manages the matching
      and affirmation of trades. This is often the creditor or is
      increasingly outsourced to service providers such as
      Swapswire.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditor" type="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party whose name appears on the contract as being
      responsible for credit of the trade. This is the party in the
      Trade Side the credit risk is against. For example if a hedge
      fund was to trade in the name of it's prime broker, then the
      prime broker would be the creditor.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculater" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculater is the Party that calculates, negotiates, and
      agrees the values to be paid at each payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settler" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Settler is the party that makes the payments.
      Increasingly this is a service that can be externalized from
      the other roles. An example of a settlement service provide
      is SwapClear.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that suffers the economic effect of the trade. This
      is usually referred to as the primary Principal in FIX and
      ISO20022 - which is slightly confusing in that there are
      potentially many Principapal/Agency relationships. The
      beneficiary may be distinct from the creditor - an example is
      a Hedge Fund trading in the name of it's Prime Broker.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Accountants for the trade. There are potentially many
      accountants. This is known in FIX and ISO20022 for Collective
      Investment Vehicles as the Third Party Administrator (TPA),
      however all trades for all parties have at least one party
      accounting for the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

```
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
```

2.39 Validation

2.39.1 Description:

A reference identifying a rule within a validation scheme.

2.39.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type xsd:normalizedString)

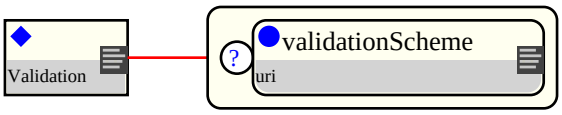
•

2.39.3 Used by:

- Complex type: Reason

2.39.4 Derived Types:

2.39.5 Figure:



2.39.6 Schema Fragment:

```
<xsd:complexType name="Validation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference identifying a rule within a validation scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="validationScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

3 Global Simple Types

3.1 QueryParameterValue

3.1.1 Description:

A type representing a value corresponding to an identifier for a parameter describing a query portfolio.

3.1.2 Contents:

Inherited element(s): (This definition restricts the content defined by the type xsd:string)

3.1.3 Used by:

3.1.4 Derived Types:

3.1.5 Schema Fragment:

```
<xsd:simpleType name="QueryParameterValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a value corresponding to an identifier for a
      parameter describing a query portfolio.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:restriction base="xsd:string"/>
</xsd:simpleType>
```

4 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-shared-4-2.xsd"/>
  <xsd:simpleType name="QueryParameterValue">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type representing a value corresponding to an identifier for
        a parameter describing a query portfolio.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:string"/>
  </xsd:simpleType>
  <xsd:complexType name="Account">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A generic account that represents any party's account at
        another party. Parties may be identified by the account at
        another party.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:sequence maxOccurs="unbounded">
        <xsd:element name="accountId" type="AccountId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An account identifier. For example an Account number.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="accountName" type="xsd:normalizedString" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The name by which the account is known.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:element name="accountBeneficiary" type="Reference" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A reference to the party beneficiary of the account.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" use="required">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier for the account within the document.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:attribute>
  </xsd:complexType>
  <xsd:complexType name="AccountId">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The data type used for party identifiers.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="accountIdScheme" type="xsd:anyURI">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The identifier scheme used with this accountId. A unique
              URI to determine the authoritative issuer of these
              identifiers.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:attribute>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="Allocation">
    <xsd:sequence>
      <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Unique ID for the allocation.
          </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="accountReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference to the subaccount definition in the Party list.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partyReference" type="Reference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Reference to the party definition.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="allocatedFraction" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fractional allocation (0.45 = 45%) of the notional
            and "block" fees to this particular client subaccount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="allocatedNotional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional allocation (amount and currency) to this
            particular client account.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The sum that must be posted upfront to collateralize
          against counterparty credit risk.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditChargeAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Special credit fee assessed to certain institutions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approvals" type="Approvals" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container for approval states in the workflow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties
          and intended to govern the allocated trade between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Allocations">
  <xsd:sequence>
    <xsd:element name="allocation" type="Allocation" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="AllocationTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      bock trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
```

```
      <xsd:sequence>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the block trade. This is used by each
              one of the allocated trades to reference the block
              trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Approval">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A specific approval state in the workflow.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="type" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of approval (e.g. "Credit").
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="status" type="xsd:normalizedString">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The current state of approval (.e.g preapproved, pending
          approval, etc.)
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approver" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The full name or identifiying ID of the relevant approver.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Approvals">
  <xsd:sequence>
    <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="BlockTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This type is used to identify that a trade id is referring to a
      bock trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PartyTradeIdentifier">
      <xsd:sequence>
        <xsd:element name="allocationTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOc
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the allocated trade. This is used by
              the block trade to reference the allocated trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the parent trade for N-level
              allocations. This element is only used to model N-level
              allocations in which the trade acts as block and
              allocated trade at the same time.This basically means
              the ability to allocate a block trade to multiple
              allocation trades, and then allocate these in turn to
              other allocation trades (and so on if desired).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
```

```
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Collateral">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the obligations of the counterparty subject
      to credit support requirements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="independentAmount" type="IndependentAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Independent Amount is an amount that usually less
          creditworthy counterparties are asked to provide. It can
          either be a fixed amount or a percentage of the
          Transaction's value. The Independent Amount can be: (i)
          transferred before any trading between the parties occurs
          (as a deposit at a third party's account or with the
          counterparty) or (ii) callable after trading has occurred
          (typically because a downgrade has occurred). In situation
          (i), the Independent Amount is not included in the
          calculation of Exposure, but in situation (ii), it is
          included in the calculation of Exposure. Thus, for
          situation (ii), the Independent Amount may be transferred
          along with any collateral call. Independent Amount is a
          defined term in the ISDA Credit Support Annex. ("with
          respect to a party, the amount specified as such for that
          party in Paragraph 13; if no amount is specified, zero")
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible
      with older FpML releases and which can be used to contain sets
      of data without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:group ref="Validation.model"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  An arbitary grouping of trade references (and
                  possibly other portfolios).
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref="event" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A business event.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
```

```
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Document" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all FpML compliant messages
      and documents must be derived.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attributeGroup ref="StandardAttributes.atts"/>
</xsd:complexType>
<xsd:complexType name="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of FpML business events; it
      is refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EventId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event reference identifier allocated by a party. FpML does
      not define the domain values associated with this element. Note
      that the domain values for this element are not strictly an
      enumerated list.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="eventIdScheme" use="required" type="xsd:anyURI"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentDetail" type="PaymentDetail" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container element allowing a schedule of payments
          associated with the Independent Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LinkId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for link identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="linkIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Party">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining party information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyId" type="PartyId" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

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          A party identifier, e.g. a S.W.I.F.T. bank identifier code
          (BIC).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyName" type="xsd:normalizedString" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the party. A free format string. FpML does not
          define usage rules for this element.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="Account" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Accounts serviced by this party. These are not accounts
          where this party is beneficiary, but instead where they are
          provided and by this party to the beneficiary party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The id uniquely identifying the Party within the document.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:complexType>
<xsd:complexType name="PartyId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for party identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="partyIdScheme" type="xsd:anyURI" default="http://www.fpml.org/ext/
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PartyPortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to represent a portfolio name for a particular party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="portfolioName" type="PortfolioName" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic party role type. This can be extended to provide
      specialization of roles.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The party fulfilling this role can be identified either
        directly, or indirectly via the account used to fulfil this
        role.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="party" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party fulfilling this role.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the account fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining one or more trade identifiers allocated to the
      trade by a party. A link identifier allows the trade to be
      associated with other related trades, e.g. trades forming part
      of a larger structured transaction. It is expected that for
      external communication of trade there will be only one tradeId
      sent in the document per party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeIdentifier">
      <xsd:sequence>
        <xsd:element name="linkId" type="LinkId" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A link identifier allowing the trade to be associated
              with other related trades, e.g. the linkId may contain
              a tradeId for an associated trade or several related
              trades may be given the same linkId. FpML does not
              define the domain values associated with this element.
              Note that the domain values for this element are not
              strictly an enumerated list.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type containing multiple partyTradeIdentifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PartyTradeInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this
          information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trader" type="Trader" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the person or persons who assumed the role of
          trader for this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2">
        <xsd:annotation>
```

```
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is
            not a business day. The applicable business day
            convention and business day are those specified in the
            dateAdjustments element within the generalTerms
            component. ISDA 2003 Term: Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation
            but may be specified to allow the fee structure to also
            serve as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
      <xsd:element name="paymentAmount" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed payment amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:sequence>
        <xsd:element name="paymentRule" type="PaymentRule">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A type defining the calculation rule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fixed payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentRule" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all calculation rules of the
      independent amount must be derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="PercentageRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for a calculation rule defined
      as percentage of the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A percentage of the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmountReference" type="Reference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
```

```
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an arbitary grouping of trade references.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type="PartyPortfolioName" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the portfolio together with the party that gave
          the name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An arbitary grouping of trade references (and possibly
          other portfolios).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for portfolio names.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="portfolioNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing criteria for defining a query portfolio.
      The criteria are made up of a QueryParameterId,
      QueryParameterValue and QueryParameterOperator.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="queryParameterId" type="QueryParameterId"/>
    <xsd:element name="queryParameterValue" type="xsd:normalizedString" minOccurs="0"/>
    <xsd:element name="queryParameterOperator" type="QueryParameterOperator" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="QueryParameterId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an identifier for a parameter describing a
      query portfolio. An identifier can be anything from a product
      name like swap to a termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameterOperator">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an operator describing the relationship of
      a value to its corresponding identifier for a parameter
      describing a query portfolio. Possible relationships include
      equals, not equals, less than, greater than. Possible operators
      are listed in the queryParameterOperatorScheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
```

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    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://ww
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryPortfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a portfolio obtained by querying the set of
      trades held in a repository. It contains trades matching the
      intersection of all criteria specified using one or more
      queryParameters or trades matching the union of two or more
      child queryPortfolios.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Portfolio">
      <xsd:sequence>
        <xsd:element name="queryParameter" type="QueryParameter" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Strategy">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a group of products making up a single trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="premiumProductReference" type="Reference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates which product within a strategy represents
              the premium payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="product" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type definiting an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the
          trade, e.g. broker commissions, where one or more of the
          parties involved are not principal parties involved in the
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="Reference" minOccurs="0" maxOccurs="unbour
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

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          The ISDA Calculation Agent responsible for performing
          duties associated with an optional early termination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city in which the office through which ISDA Calculation
          Agent is acting for purposes of the transaction is located.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          TBA
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          "Short-form" representation of allocations in which the key
          block economics are stated once within the trade structure,
          and the allocation data is contained in this allocations
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The parties to the Trade are grouped into Trade Sides. Each
          Trade has as many as two sides. Each side is a buyer or
          receiver of each leg or stream.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="TradeHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining trade related information which is not product
      specific.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounded
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade reference identifier(s) allocated to the trade by
          the parties involved.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyTradeInformation" type="PartyTradeInformation" minOccurs="0" maxO
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional trade information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
```

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    <xsd:element name="tradeDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A trade reference identifier allocated by a party. FpML does
      not define the domain values associated with this element. Note
      that the domain values for this element are not strictly an
      enumerated list.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="TradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a trade identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="Reference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Trader">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="traderScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="TradeSide">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties to the trade form into sides. Each side has defined
      roles in the lifecyle of the trade fulfilled by parties. Each
      party role is given in the likely order they would be filled
      during the lifecycle of a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Agency relations occur when one Party undertakes one role and
        another undertakes a different role. For example a Fund would
        be Beneficiary, use a Fund Manager as Orderer, use a trading
        firm as Introducer, and a broker as Executor, but give up
        Clearing to their prime broker. All roles always exist. An
        absent element means the role isn't stated.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="orderer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Party placing the order. This could be a fund manager
          acting on behalf of a client, or a hedge fund acting on
          it's own behalf. This is the role with the investment
          discretion.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
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<xsd:element name="introducer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Party that can relay an order directly to the trading floor
      at a firm. This is potentially a different firm, but may be
      the same as that taking the order. In effect the introducer
      is the first dealer to take the order. The reason an
      introducing dealer may forward a trade is sometime because
      it doesn't have the capacity to execute effectively but
      does have the relationship with the Orderer. Introducing
      Party is an industry standard term. This is semantically
      equivalent to the FIX and ISO20022 Introducing Firm.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="executor" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party executing or striking the trade. Executing Party
      is an industry standard term. This is semantically
      equivalent to the FIX and ISO20022 Executing Firm or
      Trader.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that undertakes the confirmation process for this
      Trade Side. The confirmer essentially manages the matching
      and affirmation of trades. This is often the creditor or is
      increasingly outsourced to service providers such as
      Swapswire.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditor" type="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party whose name appears on the contract as being
      responsible for credit of the trade. This is the party in
      the Trade Side the credit risk is against. For example if a
      hedge fund was to trade in the name of it's prime broker,
      then the prime broker would be the creditor.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculater" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculater is the Party that calculates, negotiates,
      and agrees the values to be paid at each payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settler" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Settler is the party that makes the payments.
      Increasingly this is a service that can be externalized
      from the other roles. An example of a settlement service
      provide is SwapClear.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that suffers the economic effect of the trade.
      This is usually referred to as the primary Principal in FIX
      and ISO20022 - which is slightly confusing in that there
      are potentially many Principal/Agency relationships. The
      beneficiary may be distinct from the creditor - an example
      is a Hedge Fund trading in the name of it's Prime Broker.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Accountants for the trade. There are potentially many
      accountants. This is known in FIX and ISO20022 for
      Collective Investment Vehicles as the Third Party
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            Administrator (TPA), however all trades for all parties
            have at least one party accounting for the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID" use="required"/>
  </xsd:complexType>
  <xsd:complexType name="Validation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A reference identifying a rule within a validation scheme.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="validationScheme" type="xsd:anyURI"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:attributeGroup name="StandardAttributes.atts">
    <xsd:attribute name="version" use="required">
      <xsd:simpleType>
        <xsd:restriction base="xsd:token">
          <xsd:enumeration value="4-0"/>
          <xsd:enumeration value="4-1"/>
          <xsd:enumeration value="4-2"/>
        </xsd:restriction>
      </xsd:simpleType>
    </xsd:attribute>
  </xsd:attributeGroup>
  <xsd:element name="event" type="Event" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An abstract global element used as a basis for substition of
        event types
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="strategy" type="Strategy" substitutionGroup="product">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A strategy product.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:group name="TradeOrTradeReference.model">
    <xsd:choice>
      <xsd:element name="trade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An element that allows the full details of the trade to be
            used as a mechanism for identifying the trade for which the
            post-trade event pertains
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A container since an individual trade can be referenced by
            two or more different partyTradeIdentifier elements - each
            allocated by a different party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:group>
  <xsd:group name="Validation.model">
    <xsd:sequence>
      <xsd:element name="validation" type="Validation" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:group>
</xsd:schema>
```