FpML 4.0 - Messaging Component Definitions

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1 Global Complex Types

1.1 AdditionalData

1.1.1 Description:

1.1.2 Contents:

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

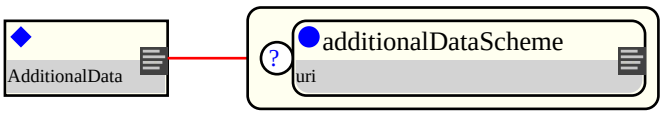
•

1.1.3 Used by:

- Complex type: MessageRejected
- Complex type: Reason

1.1.4 Derived Types:

1.1.5 Figure:



1.1.6 Schema Fragment:

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

1.2 ConversationId

1.2.1 Description:

1.2.2 Contents:

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

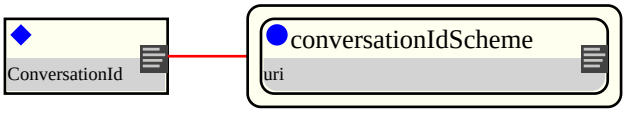
•

1.2.3 Used by:

- Complex type: MessageHeader
- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.2.4 Derived Types:

1.2.5 Figure:



1.2.6 Schema Fragment:

```
<xsd:complexType name="ConversationId">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="conversationIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.3 Message

1.3.1 Description:

A type defining the basic structure of all FpML messages which is refined by its derived types.

1.3.2 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.

header (exactly one occurrence; of the type MessageHeader) The generic definition of header in the Message type contains all the possible header information items and is specialised by restriction in derived classes.

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

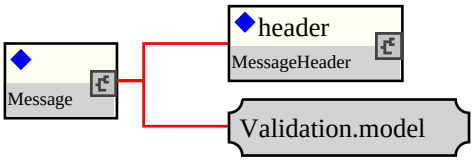
1.3.3 Used by:

- Complex type: NotificationMessage
- Complex type: RequestMessage
- Complex type: ResponseMessage

1.3.4 Derived Types:

- Complex type: NotificationMessage
- Complex type: RequestMessage
- Complex type: ResponseMessage

1.3.5 Figure:



1.3.6 Schema Fragment:

```
<xsd:complexType name="Message" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of all FpML messages which is
      refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:element name="header" type="MessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The generic definition of header in the Message type
              contains all the possible header information items and is
              specialised by restriction in derived classes.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 MessageAddress

1.4.1 Description:

The data type used for identifying a message address. It includes a partyIdScheme for keeping the type backward compatible with the PartyId complex type. In the next major version, partyIdScheme attribute will be replaced by a messageAddressScheme attribute.

1.4.2 Contents:

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

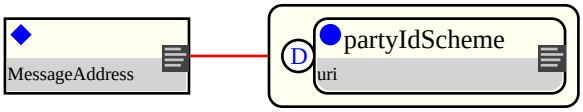
•

1.4.3 Used by:

- Complex type: MessageHeader
- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.4.4 Derived Types:

1.4.5 Figure:



1.4.6 Schema Fragment:

```
<xsd:complexType name="MessageAddress">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for identifying a message address. It includes
      a partyIdScheme for keeping the type backward compatible with the
      PartyId complex type. In the next major version, partyIdScheme
      attribute will be replaced by a messageAddressScheme attribute.
    </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>
```

1.5 MessageHeader

1.5.1 Description:

A type defining the content model for a generic message header that is refined by its derived classes.

1.5.2 Contents:

conversationId (zero or one occurrence; of the type ConversationId) A unique identifier created by the initiator of a conversation allowing a group of message exchanges to be recognized as related.

messageId (exactly one occurrence; of the type MessageId) A unique identifier (within its coding scheme) assigned to the message by its creating party.

inReplyTo (zero or one occurrence; of the type MessageId) A copy of the unique message identifier (within it own coding scheme) to which this message is responding.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipent of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

dsig:Signature (zero or more occurrences;

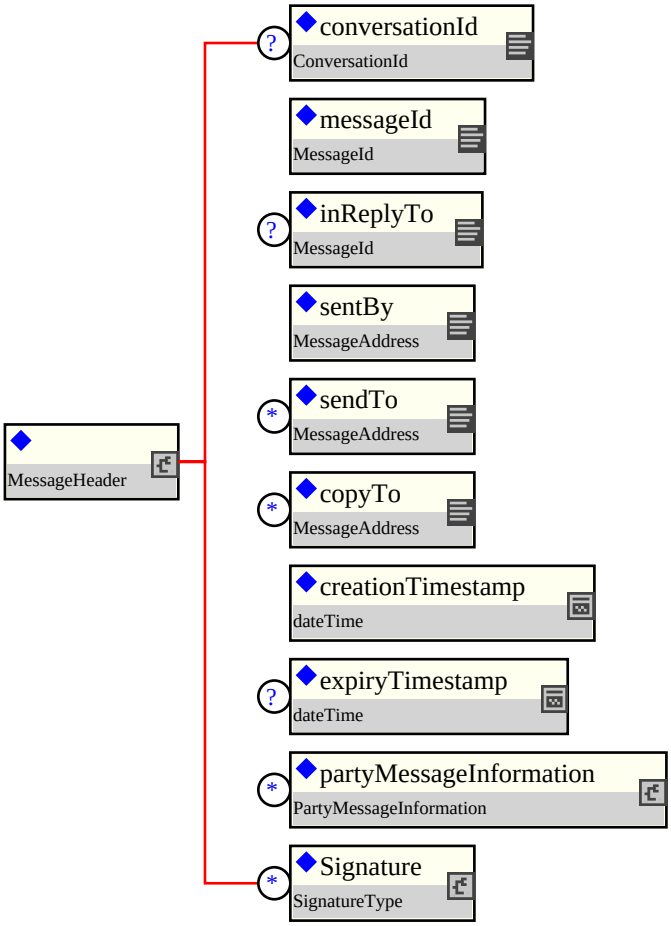
1.5.3 Used by:

- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader
- Complex type: Message

1.5.4 Derived Types:

- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.5.5 Figure:



1.5.6 Schema Fragment:

```
<xsd:complexType name="MessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a generic message header
      that is refined by its derived classes.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier created by the initiator of a
          conversation allowing a group of message exchanges to be
          recognized as related.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="messageId" type="MessageId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) assigned to
          the message by its creating party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A copy of the unique message identifier (within it own coding
          scheme) to which this message is responding.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sentBy" type="MessageAddress">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier (within its coding scheme) for the
          originator of a message instance.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) indicating an
          intended recipent of a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within the specified coding scheme)
          giving the details of some party to whom a copy of this
          message will be sent for reference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creationTimestamp" type="xsd:dateTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date and time (on the source system) when this message
          instance was created.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date and time (on the source system) when this message
          instance will be considered expired.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0" ma
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional message information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
```

1.6 MessageId

1.6.1 Description:

The data type use for message identifiers.

1.6.2 Contents:

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

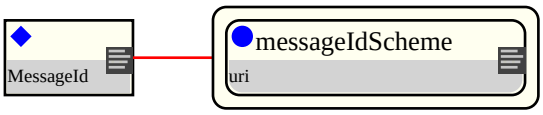
•

1.6.3 Used by:

- Complex type: MessageHeader
- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.6.4 Derived Types:

1.6.5 Figure:



1.6.6 Schema Fragment:

```
<xsd:complexType name="MessageId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type use for message identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="messageIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.7 MessageRejected

1.7.1 Description:

A type defining the content for a standard message sent when a recipient cannot interpret or process an earlier message.

1.7.2 Contents:

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

- A type defining the basic content for a message sent to inform another system that some 'business event' has occured. Notifications are not expected to be replied to.

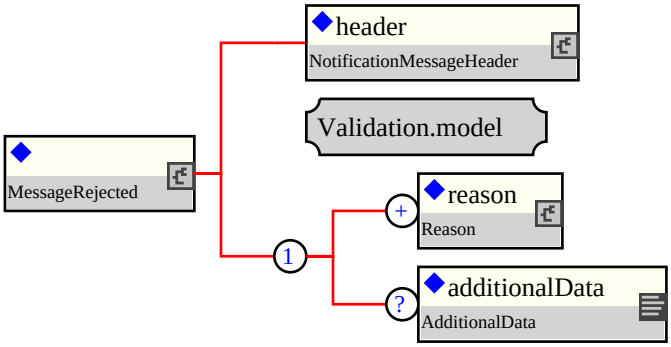
reason (one or more occurrences; of the type Reason) An instance of the Reason type used to record the nature of any errors associated with a message.

additionalData (zero or one occurrence; of the type AdditionalData) Any string of additional data that may help the message processor, for example in a rejection message this might contain a code value or the text of the original request (within a CDATA section).

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Figure:



1.7.6 Schema Fragment:

```
<xsd:complexType name="MessageRejected">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content for a standard message sent when a
      recipient cannot interpret or process an earlier message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="reason" type="Reason" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of the Reason type used to record the nature
              of any errors associated with a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalData" type="AdditionalData" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

```
            Any string of additional data that may help the message
            processor, for example in a rejection message this might
            contain a code value or the text of the original request
            (within a CDATA section).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
 </xsd:complexContent>
</xsd:complexType>
```

1.8 NotificationMessage

1.8.1 Description:

A type defining the basic content for a message sent to inform another system that some 'business event' has occured. Notifications are not expected to be replied to.

1.8.2 Contents:

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

header (exactly one occurrence; of the type NotificationMessageHeader) Overrides the definition of header in the Message type to make it specific to NotificationMessage instances.

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

1.8.3 Used by:

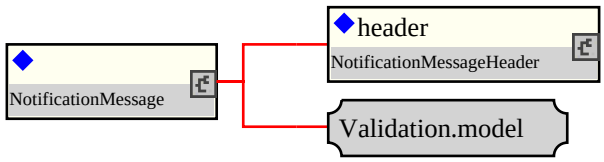
- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: CreditEventNotification
- Complex type: IncreaseConfirmed
- Complex type: MessageRejected
- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationCreated
- Complex type: NovationMatched
- Complex type: NovationStatusNotification
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- Complex type: TerminationCreated
- Complex type: TradeAffirmation
- Complex type: TradeAlleged
- Complex type: TradeAmended
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNovated
- Complex type: TradeUnmatched
- Complex type: ValuationReport

1.8.4 Derived Types:

- Complex type: AllocationAmended
- Complex type: AllocationCancelled
- Complex type: AllocationCreated
- Complex type: AmendmentConfirmed
- Complex type: CancelTradeCashflows
- Complex type: CreditEventNotification

- Complex type: IncreaseConfirmed
- Complex type: MessageRejected
- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationCreated
- Complex type: NovationMatched
- Complex type: NovationStatusNotification
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- Complex type: TerminationCreated
- Complex type: TradeAffirmation
- Complex type: TradeAlleged
- Complex type: TradeAmended
- Complex type: TradeCancelled
- Complex type: TradeCashflowsAsserted
- Complex type: TradeConfirmed
- Complex type: TradeCreated
- Complex type: TradeMatched
- Complex type: TradeMismatched
- Complex type: TradeNovated
- Complex type: TradeUnmatched
- Complex type: ValuationReport

1.8.5 Figure:



1.8.6 Schema Fragment:

```
<xsd:complexType name="NotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content for a message sent to inform
      another system that some 'business event' has occured.
      Notifications are not expected to be replied to.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="NotificationMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type to
              make it specific to NotificationMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 NotificationMessageHeader

1.9.1 Description:

A type that refines the generic message header to match the requirements of a NotificationMessage.

1.9.2 Contents:

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

conversationId (zero or one occurrence; of the type ConversationId) A unique identifier created by the initiator of a conversation allowing a group of message exchanges to be recognized as related.

messageId (exactly one occurrence; of the type MessageId) A unique identifier (within its coding scheme) assigned to the message by its creating party.

inReplyTo (zero or one occurrence; of the type MessageId) A copy of the unique message identifier (within it own coding scheme) to which this message is responding.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipent of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

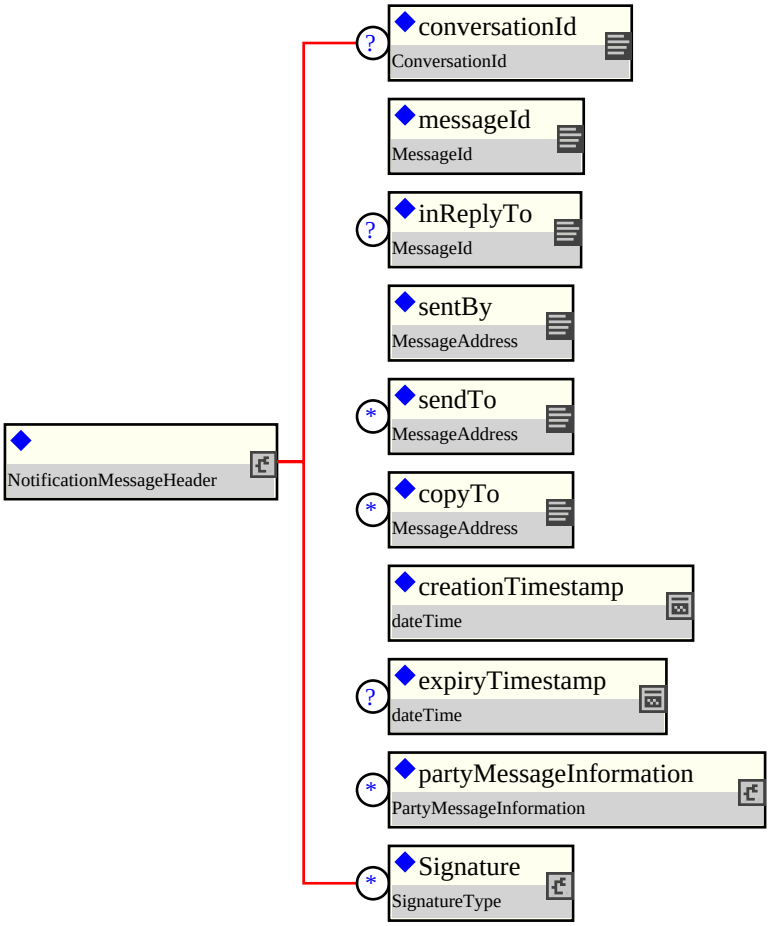
dsig:Signature (zero or more occurrences;

1.9.3 Used by:

- Complex type: NotificationMessage

1.9.4 Derived Types:

1.9.5 Figure:



1.9.6 Schema Fragment:

```
<xsd:complexType name="NotificationMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that refines the generic message header to match the
      requirements of a NotificationMessage.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to be
              recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within it own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for the
              originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) indicating
              an intended recipent of a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within the specified coding scheme)
              giving the details of some party to whom a copy of this
              message will be sent for reference.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creationTimestamp" type="xsd:dateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance was created.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance will be considered expired.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional message information that may be provided by
              each involved party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
```

1.10 PartyMessageInformation

1.10.1 Description:

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

1.10.2 Contents:

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

1.10.3 Used by:

- Complex type: MessageHeader
- Complex type: NotificationMessageHeader
- Complex type: RequestMessageHeader
- Complex type: ResponseMessageHeader

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="PartyMessageInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a message.
    </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:sequence>
</xsd:complexType>
```

1.11 ProblemLocation

1.11.1 Description:

1.11.2 Contents:

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

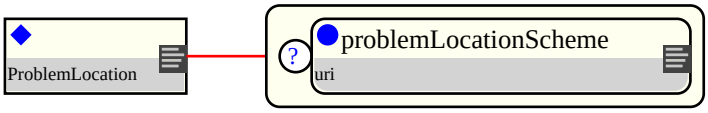
•

1.11.3 Used by:

- Complex type: Reason

1.11.4 Derived Types:

1.11.5 Figure:



1.11.6 Schema Fragment:

```
<xsd:complexType name="ProblemLocation">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="problemLocationScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.12 Reason

1.12.1 Description:

A type defining a content model for describing the nature and possible location of a error within a previous message.

1.12.2 Contents:

reasonCode (exactly one occurrence; of the type ReasonCode) A machine interpretable error code.

location (zero or one occurrence; of the type ProblemLocation) A value indicating the location of the problem within the subject message.

description (zero or one occurrence; of the type xsd:string) Plain English text describing the associated error condition

validationRuleId (zero or one occurrence; of the type Validation) A reference identifying a rule within a validation scheme

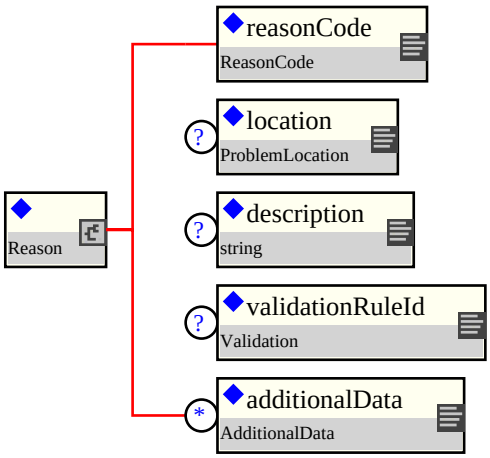
additionalData (zero or more occurrences; of the type AdditionalData) Any string of additional data that may help the message processor, for example in a rejection message this might contain a code value or the text of any one of the messages (within a CDATA section).

1.12.3 Used by:

- Complex type: MessageRejected

1.12.4 Derived Types:

1.12.5 Figure:



1.12.6 Schema Fragment:

```
<xsd:complexType name="Reason">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for describing the nature and
      possible location of a error within a previous message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="reasonCode" type="ReasonCode">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A machine interpretable error code.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="location" type="ProblemLocation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A value indicating the location of the problem within the
          subject message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Plain English text describing the associated error condition
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="validationRuleId" type="Validation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference identifying a rule within a validation scheme
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0" maxOccurs="unbounded
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Any string of additional data that may help the message
          processor, for example in a rejection message this might
          contain a code value or the text of any one of the messages
          (within a CDATA section).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.13 ReasonCode

1.13.1 Description:

Defines a list of machine interpretable error codes.

1.13.2 Contents:

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

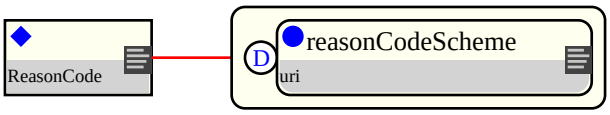
•

1.13.3 Used by:

- Complex type: Reason

1.13.4 Derived Types:

1.13.5 Figure:



1.13.6 Schema Fragment:

```
<xsd:complexType name="ReasonCode">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a list of machine interpretable error codes.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="reasonCodeScheme" type="xsd:anyURI" default="http://www.fpml.org/coo
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.14 RequestMessage

1.14.1 Description:

A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

1.14.2 Contents:

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

header (exactly one occurrence; of the type RequestMessageHeader) Overrides the definition of header in the Message type to make it specific to RequestMessage instances.

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

1.14.3 Used by:

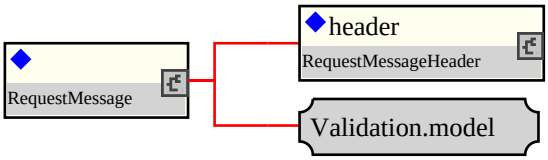
- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestNovationConfirmation
- Complex type: RequestQuote
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation
- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TradeAmendmentRequest
- Complex type: TradeIncreaseRequest
- Complex type: TradeTerminationRequest

1.14.4 Derived Types:

- Complex type: CancelTradeConfirmation
- Complex type: CancelTradeMatch
- Complex type: ConfirmTrade
- Complex type: ModifyTradeConfirmation
- Complex type: ModifyTradeMatch
- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- Complex type: RequestNovationConfirmation
- Complex type: RequestQuote
- Complex type: RequestTerminationConfirmation
- Complex type: RequestTradeConfirmation

- Complex type: RequestTradeMatch
- Complex type: RequestTradeStatus
- Complex type: RequestValuationReport
- Complex type: TradeAmendmentRequest
- Complex type: TradeIncreaseRequest
- Complex type: TradeTerminationRequest

1.14.5 Figure:



1.14.6 Schema Fragment:

```
<xsd:complexType name="RequestMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content of a message that requests the
      receiver to perform some business operation determined by the
      message type and its content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="RequestMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type to
              make it specific to RequestMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
```

1.15 RequestMessageHeader

1.15.1 Description:

A type refining the generic message header content to make it specific to request messages.

1.15.2 Contents:

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

conversationId (zero or one occurrence; of the type ConversationId) A unique identifier created by the initiator of a conversation allowing a group of message exchanges to be recognized as related.

messageId (exactly one occurrence; of the type MessageId) A unique identifier (within its coding scheme) assigned to the message by its creating party.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipent of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

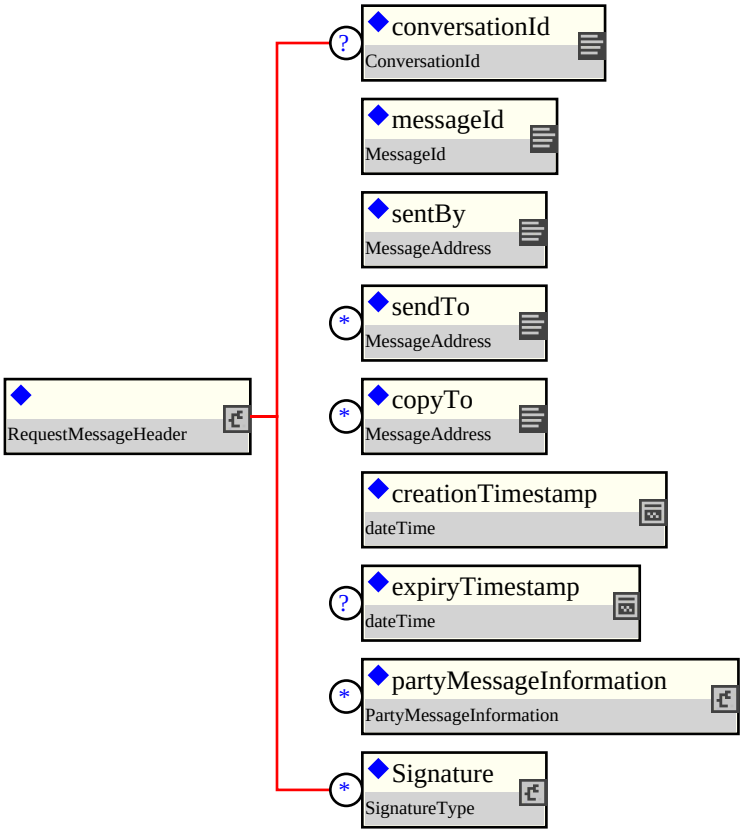
dsig:Signature (zero or more occurrences;

1.15.3 Used by:

- Complex type: RequestMessage

1.15.4 Derived Types:

1.15.5 Figure:



1.15.6 Schema Fragment:

```
<xsd:complexType name="RequestMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header content to make it
      specific to request messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to be
              recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for the
              originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
```

```
            A unique identifier (within its coding scheme) indicating
            an intended recipent of a message.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A unique identifier (within the specified coding scheme)
            giving the details of some party to whom a copy of this
            message will be sent for reference.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="creationTimestamp" type="xsd:dateTime">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date and time (on the source system) when this
            message instance was created.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The date and time (on the source system) when this
            message instance will be considered expired.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Additional message information that may be provided by
            each involved party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:restriction>
</xsd:complexContent>
</xsd:complexType>
```

1.16 RequestTradeStatus

1.16.1 Description:

A type defining the content model for a message allowing one party to query the status of one or many trades previously sent to another party.

1.16.2 Contents:

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

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

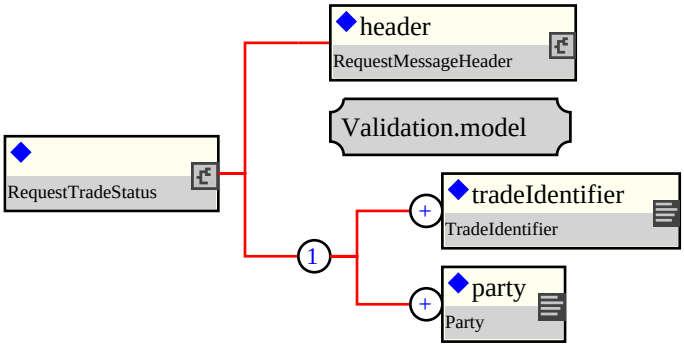
tradeIdentifier (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

party (one 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.

1.16.3 Used by:

1.16.4 Derived Types:

1.16.5 Figure:



1.16.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party to query the status of one or many trades previously sent
      to another party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" 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>
```

1.17 ResponseMessage

1.17.1 Description:

A type refining the generic message content model to make it specific to response messages.

1.17.2 Contents:

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

header (exactly one occurrence; of the type ResponseMessageHeader) Overrides the definition of header in the Message type to make it specific to ResponseMessage instances.

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

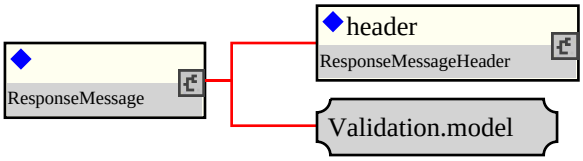
1.17.3 Used by:

- Complex type: AcceptQuote
- Complex type: ConfirmationCancelled
- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteAlreadyExpired
- Complex type: QuoteUpdated
- Complex type: RequestQuoteResponse
- Complex type: TradeAffirmed
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmendmentResponse
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeIncreaseResponse
- Complex type: TradeNotFound
- Complex type: TradeStatus
- Complex type: TradeTerminationResponse

1.17.4 Derived Types:

- Complex type: AcceptQuote
- Complex type: ConfirmationCancelled
- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused
- Complex type: QuoteAcceptanceConfirmed
- Complex type: QuoteAlreadyExpired
- Complex type: QuoteUpdated
- Complex type: RequestQuoteResponse
- Complex type: TradeAffirmed
- Complex type: TradeAlreadyMatched
- Complex type: TradeAlreadySubmitted
- Complex type: TradeAmendmentResponse
- Complex type: TradeCashflowsMatchResult
- Complex type: TradeIncreaseResponse
- Complex type: TradeNotFound
- Complex type: TradeStatus
- Complex type: TradeTerminationResponse

1.17.5 Figure:



1.17.6 Schema Fragment:

```
<xsd:complexType name="ResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message content model to make it
      specific to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type to
              make it specific to ResponseMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 ResponseMessageHeader

1.18.1 Description:

A type refining the generic message header to make it specific to response messages.

1.18.2 Contents:

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

conversationId (zero or one occurrence; of the type ConversationId) A unique identifier created by the initiator of a conversation allowing a group of message exchanges to be recognized as related.

messageId (exactly one occurrence; of the type MessageId) A unique identifier (within its coding scheme) assigned to the message by its creating party.

inReplyTo (exactly one occurrence; of the type MessageId) A copy of the unique message identifier (within it own coding scheme) to which this message is responding.

sentBy (exactly one occurrence; of the type MessageAddress) The unique identifier (within its coding scheme) for the originator of a message instance.

sendTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within its coding scheme) indicating an intended recipent of a message.

copyTo (zero or more occurrences; of the type MessageAddress) A unique identifier (within the specified coding scheme) giving the details of some party to whom a copy of this message will be sent for reference.

creationTimestamp (exactly one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance was created.

expiryTimestamp (zero or one occurrence; of the type xsd:dateTime) The date and time (on the source system) when this message instance will be considered expired.

partyMessageInformation (zero or more occurrences; of the type PartyMessageInformation) Additional message information that may be provided by each involved party.

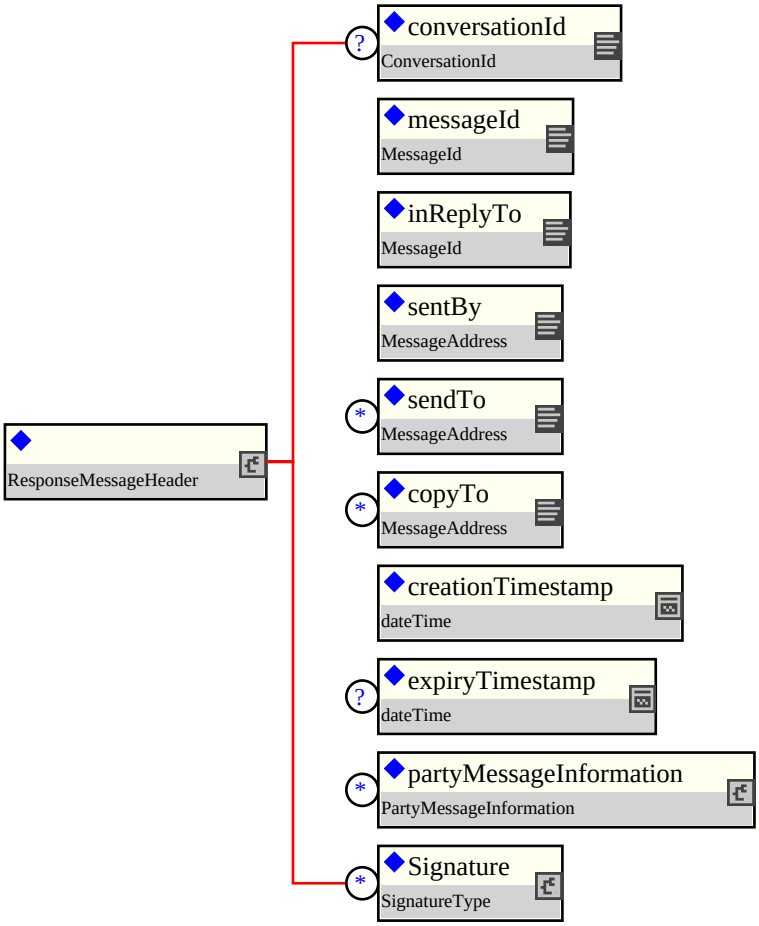
dsig:Signature (zero or more occurrences;

1.18.3 Used by:

- Complex type: ResponseMessage

1.18.4 Derived Types:

1.18.5 Figure:



1.18.6 Schema Fragment:

```
<xsd:complexType name="ResponseMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header to make it specific to
      response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to be
              recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within it own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for the
              originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) indicating
              an intended recipent of a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within the specified coding scheme)
              giving the details of some party to whom a copy of this
              message will be sent for reference.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creationTimestamp" type="xsd:dateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance was created.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance will be considered expired.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional message information that may be provided by
              each involved party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
```

1.19 TradeNotFound

1.19.1 Description:

A type defining the content model of a response message generated when an operation as requested on a trade unknown to the service.

1.19.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

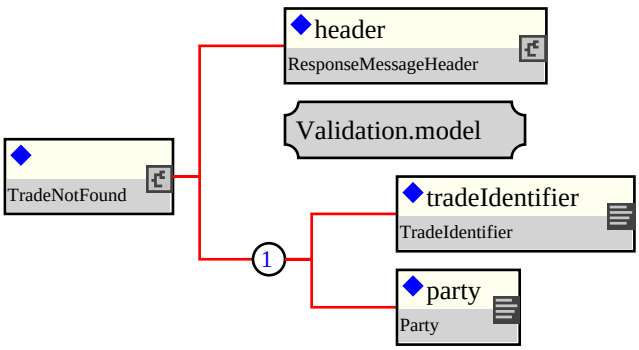
tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

party (exactly one occurrence; 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.

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Figure:



1.19.6 Schema Fragment:

```
<xsd:complexType name="TradeNotFound">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a response message generated
      when an operation as requested on a trade unknown to the service.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <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>
```

1.20 TradeStatus

1.20.1 Description:

A type defining the content model for a message normally generated in response to a RequestTradeStatus request.

1.20.2 Contents:

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

- A type refining the generic message content model to make it specific to response messages.

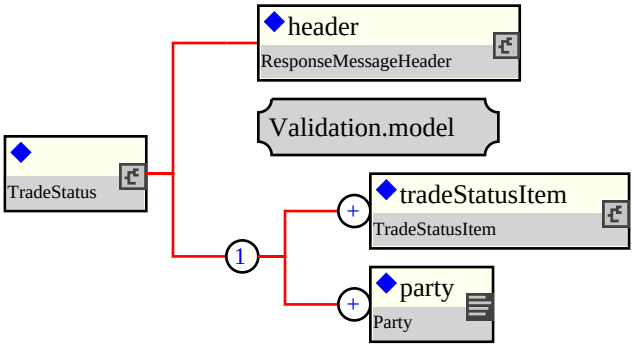
tradeStatusItem (one or more occurrences; of the type TradeStatusItem) A collection of data values describing the state of the given trade.

party (one 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.

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Figure:



1.20.6 Schema Fragment:

```
<xsd:complexType name="TradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestTradeStatus request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeStatusItem" type="TradeStatusItem" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" 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>
```

1.21 TradeStatusItem

1.21.1 Description:

A type used in trade status enquiry messages which relates a trade identifier to its current status value.

1.21.2 Contents:

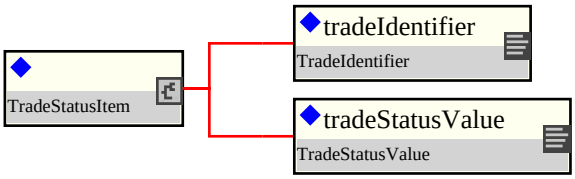
tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.
tradeStatusValue (exactly one occurrence; of the type TradeStatusValue) The trade status value.

1.21.3 Used by:

- Complex type: TradeStatus

1.21.4 Derived Types:

1.21.5 Figure:



1.21.6 Schema Fragment:

```
<xsd:complexType name="TradeStatusItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade status enquiry messages which relates a
      trade identifier to its current status value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeStatusValue" type="TradeStatusValue">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade status value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.22 TradeStatusValue

1.22.1 Description:

The type used to hold TradeStatusScheme values.

1.22.2 Contents:

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

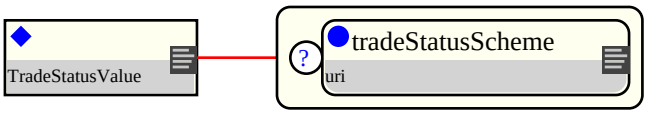
•

1.22.3 Used by:

- Complex type: TradeStatusItem

1.22.4 Derived Types:

1.22.5 Figure:



1.22.6 Schema Fragment:

```
<xsd:complexType name="TradeStatusValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type used to hold TradeStatusScheme values.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeStatusScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:import namespace="http://www.w3.org/2000/09/xmldsig#" schemaLocation="xmldsig-core-schem
  <xsd:include schemaLocation="fpml-doc-4-2.xsd"/>
  <xsd:complexType name="AdditionalData">
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="additionalDataScheme" type="xsd:anyURI" use="optional"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="ConversationId">
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="conversationIdScheme" type="xsd:anyURI" use="required"/>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="Message" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the basic structure of all FpML messages which
        is refined by its derived types.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Document">
        <xsd:sequence>
          <xsd:element name="header" type="MessageHeader">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The generic definition of header in the Message type
                contains all the possible header information items and
                is specialised by restriction in derived classes.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:group ref="Validation.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="MessageAddress">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The data type used for identifying a message address. It
        includes a partyIdScheme for keeping the type backward
        compatible with the PartyId complex type. In the next major
        version, partyIdScheme attribute will be replaced by a
        messageAddressScheme attribute.
      </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="MessageHeader">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a generic message header
        that is refined by its derived classes.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A unique identifier created by the initiator of a
            conversation allowing a group of message exchanges to be
            recognized as related.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="messageId" type="MessageId">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A unique identifier (within its coding scheme) assigned to
            the message by its creating party.
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A copy of the unique message identifier (within it own
          coding scheme) to which this message is responding.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sentBy" type="MessageAddress">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier (within its coding scheme) for the
          originator of a message instance.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within its coding scheme) indicating
          an intended recipent of a message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A unique identifier (within the specified coding scheme)
          giving the details of some party to whom a copy of this
          message will be sent for reference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creationTimestamp" type="xsd:dateTime">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date and time (on the source system) when this message
          instance was created.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date and time (on the source system) when this message
          instance will be considered expired.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Additional message information that may be provided by each
          involved party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="MessageId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type use for message identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="messageIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MessageRejected">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content for a standard message sent when a
      recipient cannot interpret or process an earlier message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
```

```
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="reason" type="Reason" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of the Reason type used to record the
              nature of any errors associated with a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="additionalData" type="AdditionalData" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Any string of additional data that may help the message
              processor, for example in a rejection message this
              might contain a code value or the text of the original
              request (within a CDATA section).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content for a message sent to inform
      another system that some 'business event' has occured.
      Notifications are not expected to be replied to.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="NotificationMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type
              to make it specific to NotificationMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NotificationMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type that refines the generic message header to match the
      requirements of a NotificationMessage.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to
              be recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within it own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for
              the originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme)
              indicating an intended recipent of a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within the specified coding
              scheme) giving the details of some party to whom a copy
              of this message will be sent for reference.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creationTimestamp" type="xsd:dateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance was created.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance will be considered expired.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs=
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional message information that may be provided by
              each involved party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartyMessageInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a message.
    </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:sequence>
</xsd:complexType>
<xsd:complexType name="ProblemLocation">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="problemLocationScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Reason">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
```

```
      A type defining a content model for describing the nature and
      possible location of a error within a previous message.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="reasonCode" type="ReasonCode">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A machine interpretable error code.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="location" type="ProblemLocation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A value indicating the location of the problem within the
          subject message.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="description" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Plain English text describing the associated error
          condition
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="validationRuleId" type="Validation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference identifying a rule within a validation scheme
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="additionalData" type="AdditionalData" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Any string of additional data that may help the message
          processor, for example in a rejection message this might
          contain a code value or the text of any one of the messages
          (within a CDATA section).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ReasonCode">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Defines a list of machine interpretable error codes.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="reasonCodeScheme" type="xsd:anyURI" default="http://www.fpml.org/c
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="RequestMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic content of a message that requests
      the receiver to perform some business operation determined by
      the message type and its content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="RequestMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type
              to make it specific to RequestMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
```

```
</xsd:complexType>
<xsd:complexType name="RequestMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header content to make it
      specific to request messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to
              be recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for
              the originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme)
              indicating an intended recipent of a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within the specified coding
              scheme) giving the details of some party to whom a copy
              of this message will be sent for reference.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creationTimestamp" type="xsd:dateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance was created.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance will be considered expired.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs=
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional message information that may be provided by
              each involved party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeStatus">
```

```
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party to query the status of one or many trades previously sent
      to another party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" 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="ResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message content model to make it
      specific to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Overrides the definition of header in the Message type
              to make it specific to ResponseMessage instances.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
      <xsd:attributeGroup ref="StandardAttributes.atts"/>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ResponseMessageHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type refining the generic message header to make it specific
      to response messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:restriction base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="conversationId" type="ConversationId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier created by the initiator of a
              conversation allowing a group of message exchanges to
              be recognized as related.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="messageId" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme) assigned
              to the message by its creating party.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within it own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sentBy" type="MessageAddress">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The unique identifier (within its coding scheme) for
              the originator of a message instance.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="sendTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within its coding scheme)
              indicating an intended recipent of a message.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="copyTo" type="MessageAddress" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A unique identifier (within the specified coding
              scheme) giving the details of some party to whom a copy
              of this message will be sent for reference.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="creationTimestamp" type="xsd:dateTime">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance was created.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="expiryTimestamp" type="xsd:dateTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date and time (on the source system) when this
              message instance will be considered expired.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs=
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Additional message information that may be provided by
              each involved party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="dsig:Signature" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:restriction>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeNotFound">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a response message
      generated when an operation as requested on a trade unknown to
      the service.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <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="TradeStatus">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestTradeStatus request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeStatusItem" type="TradeStatusItem" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" 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="TradeStatusItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade status enquiry messages which relates a
      trade identifier to its current status value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An instance of a unique trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeStatusValue" type="TradeStatusValue">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade status value.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="TradeStatusValue">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type used to hold TradeStatusScheme values.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="tradeStatusScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
```

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