



Financial products Markup Language

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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:string)

•

1.1.3 Used by:

- 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:string">
      <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

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.

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: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:

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.

1.5.3 Used by:

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

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" abstract="true">
  <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: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: 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 occurred. 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:group ref="Exception.model"/>
      </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 occurred. Notifications are not expected to be replied to.

1.8.2 Contents:

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

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

header (exactly one occurrence; of the type NotificationMessageHeader)

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: ContractCreated
- Complex type: ContractFullTermination
- Complex type: ContractIncreased
- Complex type: ContractNovated
- Complex type: ContractPartialTermination
- Complex type: ContractReferenceMessage
- Complex type: CreditEventNotification
- Complex type: IncreaseConfirmed
- Complex type: MessageRejected
- Complex type: NovationNotificationMessage
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- 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: 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: ContractCreated
- Complex type: ContractFullTermination
- Complex type: ContractIncreased
- Complex type: ContractNovated
- Complex type: ContractPartialTermination
- Complex type: ContractReferenceMessage
- Complex type: CreditEventNotification
- Complex type: IncreaseConfirmed
- Complex type: MessageRejected
- Complex type: NovationNotificationMessage
- Complex type: PositionReport
- Complex type: TerminationConfirmed
- 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: 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 occurred.
      Notifications are not expected to be replied to.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="NotificationMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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 inherits the content defined by the type MessageHeader)

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

inReplyTo (zero or one occurrence; of the type MessageId) A copy of the unique message identifier (within its 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 recipient 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:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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 PartyReference) Identifies that party that has ownership of this information.

1.10.3 Used by:

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="PartyReference">
      <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: NovationConsentRefused

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/cod" />
    </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 inherits the content defined by the type Message)

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

header (exactly one occurrence; of the type RequestMessageHeader)

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: NovationRequestMessage
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- 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: NovationRequestMessage
- Complex type: RequestAllocation
- Complex type: RequestAmendmentConfirmation
- Complex type: RequestIncreaseConfirmation
- 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:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="RequestMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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 inherits the content defined by the type MessageHeader)

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

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 recipient 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:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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) An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc.

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">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make payments
              from time to time during the term of the trade, but may
              include other parties involved in, or incidental to, the
              trade, such as parties acting in the role of novation
              transferor/transferee, broker, calculation agent, etc.
            </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 inherits the content defined by the type Message)

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

header (exactly one occurrence; of the type ResponseMessageHeader)

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

1.17.3 Used by:

- Complex type: AcceptQuote
- Complex type: ConfirmationCancelled
- Complex type: NovationResponseMessage
- 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: TradeErrorResponse
- 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: NovationResponseMessage
- 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: TradeErrorResponse
- 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:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader" />
        <xsd:group ref="Validation.model" />
      </xsd:sequence>
    </xsd:extension>
  </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 inherits the content defined by the type MessageHeader)

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

inReplyTo (exactly one occurrence; of the type MessageId) A copy of the unique message identifier (within its 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 recipient 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:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.19 TradeAlreadyCancelled

1.19.1 Description:

An error response message indicating that a trade has already been cancelled.

1.19.2 Contents:

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

- An abstract trade error response message containing a single trade or trade reference.

1.19.3 Used by:

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

1.20 TradeAlreadySubmitted

1.20.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has repeated a request to confirm a trade.

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.

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 relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </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 relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
              be specified if referenced in otherPartyPayments. It may
              also service an account of a party that is party to the
              trade, but is not itself a party to the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.21 TradeAlreadyTerminated

1.21.1 Description:

An error response message indicating that a trade has already been terminated.

1.21.2 Contents:

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

- An abstract trade error response message containing a single trade or trade reference.

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse" />
  </xsd:complexContent>
</xsd:complexType>
```

1.22 TradeErrorResponse

1.22.1 Description:

An abstract trade error response message containing a single trade or trade reference.

1.22.2 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.

Either

trade (exactly one occurrence; of the type Trade) 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

Or

tradeReference (exactly one occurrence; of the type PartyTradeIdentifiers) A container since an individual trade can be referenced by two or more different partyTradeIdentifier elements - each allocated by a different party.

party (one or more occurrences; of the type Party) The parties relating to the trade. These will include, at a minimum, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, accountant, confirmation agent etc. In particular, parties paying or receiving fees, commissions etc. must be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

1.22.3 Used by:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

1.22.4 Derived Types:

- Complex type: TradeAlreadyAffirmed
- Complex type: TradeAlreadyCancelled
- Complex type: TradeAlreadyConfirmed
- Complex type: TradeAlreadyTerminated

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single trade
      or trade reference.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties relating to the trade. These will include, at
              a minimum, the principal parties obligated to make
              payments from time to time during the term of the trade,
              but may include other parties involved in, or incidental
              to, the trade, such as parties acting in the role of
              novation transferor/transferee, broker, calculation
              agent, accountant, confirmation agent etc. In particular,
              parties paying or receiving fees, commissions etc. must
```

be specified if referenced in otherPartyPayments. It may also service an account of a party that is party to the trade, but is not itself a party to the trade.

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

1.23 TradeNotFound

1.23.1 Description:

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

1.23.2 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.

Either

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

party (exactly one occurrence; of the type Party) An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc.

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 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:choice>
          <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:group ref="TradeOrTradeReference.model"/>
        </xsd:choice>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make payments
              from time to time during the term of the trade, but may
              include other parties involved in, or incidental to, the
              trade, such as parties acting in the role of novation
              transferor/transferee, broker, calculation agent, etc.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.24 TradeStatus

1.24.1 Description:

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

1.24.2 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) An entity having a role in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of novation transferor/transferee, broker, calculation agent, etc.

1.24.3 Used by:

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 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">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make payments
              from time to time during the term of the trade, but may
              include other parties involved in, or incidental to, the
              trade, such as parties acting in the role of novation
              transferor/transferee, broker, calculation agent, etc.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.25 TradeStatusItem

1.25.1 Description:

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

1.25.2 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.

1.25.3 Used by:

- Complex type: TradeStatus

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 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>
```

1.26 TradeStatusValue

1.26.1 Description:

The type used to hold TradeStatusScheme values.

1.26.2 Contents:

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

•

1.26.3 Used by:

- Complex type: TradeStatusItem

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 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 Groups

2.1 Exception.model

2.1.1 Description:

A model group which has exception elements.

2.1.2 Contents:

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).

2.1.3 Used by:

- Complex type: MessageRejected

2.1.4 Figure:

2.1.5 Schema Fragment:

```
<xsd:group name="Exception.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which has exception elements.
    </xsd:documentation>
  </xsd:annotation>
  <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:group>
```

2.2 MessageHeader.model

2.2.1 Description:

2.2.2 Contents:

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 recipient 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;

2.2.3 Used by:

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

2.2.4 Figure:

2.2.5 Schema Fragment:

```
<xsd:group name="MessageHeader.model">
  <xsd:sequence>
    <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 recipient 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:sequence>
</xsd:group>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyMessageInformation" type="PartyMessageInformation" minOccurs="0" maxOccurs="unbounded">
      <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:group>
```

3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org" >
  <xsd:import namespace="http://www.w3.org/2000/09/xmldsig#" schemaLocation="xmldsig-core-schema.xsd"/>
  <xsd:include schemaLocation="fpml-doc-4-3.xsd"/>
  <xsd:complexType name="AdditionalData">
    <xsd:simpleContent>
      <xsd:extension base="xsd:string">
        <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: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" abstract="true">
    <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: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:group ref="Exception.model"/>
            </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 occurred.
            Notifications are not expected to be replied to.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="Message">
            <xsd:sequence>
                <xsd:element name="header" type="NotificationMessageHeader"/>
                <xsd:group ref="Validation.model"/>
            </xsd:sequence>
        </xsd:extension>
    </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:extension base="MessageHeader">
            <xsd:sequence>
                <xsd:element name="inReplyTo" type="MessageId" minOccurs="0">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            A copy of the unique message identifier (within its own
                            coding scheme) to which this message is responding.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
                <xsd:group ref="MessageHeader.model"/>
            </xsd:sequence>
        </xsd:extension>
    </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="PartyReference">
            <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:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="RequestMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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:extension base="MessageHeader">
    <xsd:sequence>
      <xsd:group ref="MessageHeader.model"/>
    </xsd:sequence>
  </xsd:extension>
</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">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, etc.
            </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:extension base="Message">
      <xsd:sequence>
        <xsd:element name="header" type="ResponseMessageHeader"/>
        <xsd:group ref="Validation.model"/>
      </xsd:sequence>
    </xsd:extension>
  </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:extension base="MessageHeader">
      <xsd:sequence>
        <xsd:element name="inReplyTo" type="MessageId">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A copy of the unique message identifier (within its own
              coding scheme) to which this message is responding.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="MessageHeader.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```

```

    </xsd:extension>
  </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:choice>
          <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:group ref="TradeOrTradeReference.model"/>
        </xsd:choice>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, etc.
            </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">
              An entity having a role in a trade lifecycle. For
              example, the principal parties obligated to make
              payments from time to time during the term of the
              trade, but may include other parties involved in, or
              incidental to, the trade, such as parties acting in the
              role of novation transferor/transferee, broker,
              calculation agent, etc.
            </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:group name="Exception.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A model group which has exception elements.
    </xsd:documentation>
  </xsd:annotation>
  <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:group>
<xsd:group name="MessageHeader.model">
  <xsd:sequence>
    <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 recipient 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:sequence>
</xsd:group>

```

```

<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:group>
<xsd:complexType name="TradeErrorResponse" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract trade error response message containing a single
      trade or trade reference.
    </xsd:documentation>
  </xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="ResponseMessage">
    <xsd:sequence>
      <xsd:group ref="TradeOrTradeReference.model"/>
      <xsd:element name="party" type="Party" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties relating to the trade. These will include,
            at a minimum, the principal parties obligated to make
            payments from time to time during the term of the
            trade, but may include other parties involved in, or
            incidental to, the trade, such as parties acting in the
            role of novation transferor/transferee, broker,
            calculation agent, accountant, confirmation agent etc.
            In particular, parties paying or receiving fees,
            commissions etc. must be specified if referenced in
            otherPartyPayments. It may also service an account of a
            party that is party to the trade, but is not itself a
            party to the trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </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 relating to the trade. These will include,
      at a minimum, the principal parties obligated to make
      payments from time to time during the term of the
      trade, but may include other parties involved in, or
      incidental to, the trade, such as parties acting in the
      role of novation transferor/transferee, broker,
      calculation agent, accountant, confirmation agent etc.
      In particular, parties paying or receiving fees,
      commissions etc. must be specified if referenced in
      otherPartyPayments. It may also service an account of a
      party that is party to the trade, but is not itself a
      party to the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyTerminated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An error response message indicating that a trade has already
      been terminated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeErrorResponse"/>
  </xsd:complexContent>
</xsd:complexType>
</xsd:schema>

```