FpML - Trade Execution Component Definitions

Version: 4.3

This Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2

Latest Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2

Previous Version:

https://www.fpml.org/spec/fpml-4-3-12-rec-1/

Errata For This Version:

http://www.fpml.org/spec/fpml-4-3-13-rec-2/html/fpml-4-3-errata.html

Document built

Table Of Contents

1 Global Complex Types

1.1 CancelTradeMatch

1.1.1 Description:

A type defining the content model for a message requesting that a previously requested TradeMatch process be cancelled.

1.1.2 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.

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

party (exactly one occurrence; of the type Party) A legal entity or a subdivision of a legal entity.

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeMatch process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles 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. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 ModifyTradeMatch

1.2.1 Description:

A type defining the content of a message requesting that the details of a trade previously sent for matching be modified.

1.2.2 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.

trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles 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. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 RequestTradeMatch

1.3.1 Description:

A type defining the content model for a message requesting that the contained trade be put forward for matching.

1.3.2 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.

trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

party (one or more occurrences; of the type Party) A legal entity or a subdivision of a legal entity.

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles 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. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 TradeAlreadyMatched

1.4.1 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.

1.4.2 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) A legal entity or a subdivision of a legal entity.

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyMatched">
  <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">
              A legal entity or a subdivision of a legal entity.
            </xsd:documentation>
            <xsd:documentation xml:lang="en">
              Parties can perform multiple roles 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. In FpML roles are defined in multiple places
              within a document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Schema listing

```xml
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetName
  <xsd:include schemaLocation="fpml-msg-4-3.xsd"/>
  <xsd:complexType name="CancelTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeMatch process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A legal entity or a subdivision of a legal entity.
              </xsd:documentation>
              <xsd:documentation xml:lang="en">
                Parties can perform multiple roles 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. In FpML roles are defined in
                multiple places within a document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="ModifyTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content of a message requesting that the
        details of a trade previously sent for matching be modified.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="trade" type="Trade">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The root element in an FpML trade document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A legal entity or a subdivision of a legal entity.
              </xsd:documentation>
              <xsd:documentation xml:lang="en">
                Parties can perform multiple roles 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. In FpML roles are defined in
                multiple places within a document.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
```

```xml
    <xsd:complexType name="RequestTradeMatch">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A type defining the content model for a message requesting that
          the contained trade be put forward for matching.
        </xsd:documentation>
      </xsd:annotation>
      <xsd:complexContent>
        <xsd:extension base="RequestMessage">
          <xsd:sequence>
            <xsd:element name="trade" type="Trade">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A legal entity or a subdivision of a legal entity.
                </xsd:documentation>
                <xsd:documentation xml:lang="en">
                  Parties can perform multiple roles 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. In FpML roles are defined in
                  multiple places within a document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:extension>
      </xsd:complexContent>
    </xsd:complexType>
    <xsd:complexType name="TradeAlreadyMatched">
      <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">
                  A legal entity or a subdivision of a legal entity.
                </xsd:documentation>
                <xsd:documentation xml:lang="en">
                  Parties can perform multiple roles 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. In FpML roles are defined in
                  multiple places within a document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:extension>
      </xsd:complexContent>
    </xsd:complexType>
</xsd:schema>
```