FpML - Doc 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

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1 Global Simple Types

1.1 QueryParameterValue

1.1.1 Description:

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

1.1.2 Contents:

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

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Schema Fragment:

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

2 Global Complex Types

2.1 Allocation

2.1.1 Description:

2.1.2 Contents:

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

Either

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

Or

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

Either

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

Or

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

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

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

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

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

2.1.3 Used by:

- Complex type: Allocations

2.1.4 Derived Types:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:complexType name="Allocation">
  <xsd:sequence>
    <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Unique ID for the allocation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="AccountReferenceOrPartyReference.model"/>
    <xsd:choice>
      <xsd:element name="allocatedFraction" type="xsd:decimal">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The fractional allocation (0.45 = 45%) of the notional and
            "block" fees to this particular client subaccount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="allocatedNotional" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional allocation (amount and currency) to this
            particular client account.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:group ref="AllocationContent.model"/>
  </xsd:sequence>
</xsd:complexType>
```

2.2 Allocations

2.2.1 Description:

2.2.2 Contents:

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

2.2.3 Used by:

- Complex type: RequestAllocation
- Complex type: Trade

2.2.4 Derived Types:

2.2.5 Figure:

2.2.6 Schema Fragment:

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

2.3 AllocationTradeIdentifier

2.3.1 Description:

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

2.3.2 Contents:

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

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

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

2.3.3 Used by:

2.3.4 Derived Types:

2.3.5 Figure:

2.3.6 Schema Fragment:

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

2.4 Amendment

2.4.1 Description:

An event type that defines the content of an Amendment transaction.

2.4.2 Contents:

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

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

trade (exactly one occurrence; of the type Trade)

amendmentTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Amendment transaction

amendmentEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Amendment becomes effective

payment (zero or one occurrence; of the type Payment) A payment for the right to amend the trade.

2.4.3 Used by:

- Complex type: AmendmentConfirmed
- Complex type: RequestAmendmentConfirmation
- Complex type: TradeAmendmentRequest
- Complex type: TradeAmendmentResponse

2.4.4 Derived Types:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:complexType name="Amendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Amendment
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:group ref="AmendmentDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to amend the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.5 Approval

2.5.1 Description:

A specific approval state in the workflow.

2.5.2 Contents:

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

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

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

2.5.3 Used by:

- Complex type: Approvals

2.5.4 Derived Types:

2.5.5 Figure:

2.5.6 Schema Fragment:

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

2.6 Approvals

2.6.1 Description:

2.6.2 Contents:

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

2.6.3 Used by:

2.6.4 Derived Types:

2.6.5 Figure:

2.6.6 Schema Fragment:

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

2.7 BestFitTrade

2.7.1 Description:

A type used to record the differences between the current trade and another indicated trade.

2.7.2 Contents:

tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) The identifier for the trade compared against.

differences (zero or more occurrences; of the type TradeDifference) An optional set of detailed difference records.

2.7.3 Used by:

- Complex type: TradeMismatched

2.7.4 Derived Types:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:complexType name="BestFitTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to record the differences between the current trade
      and another indicated trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeIdentifier" type="TradeIdentifier">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The identifier for the trade compared against.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An optional set of detailed difference records.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.8 BlockTradeIdentifier

2.8.1 Description:

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

2.8.2 Contents:

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

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

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

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

2.8.3 Used by:

- Complex type: RequestAllocation

2.8.4 Derived Types:

2.8.5 Figure:

2.8.6 Schema Fragment:

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

2.9 ChangeContract

2.9.1 Description:

Abstract base class for changes to a Contract.

2.9.2 Contents:

contractReference (exactly one occurrence; of the type ContractReference) Identification of the Contract which is subject to change.

date (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the change.

effectiveDate (exactly one occurrence; of the type xsd:date) The date on which the change becomes effective.

payment (zero or one occurrence; of the type Payment) Payment for the right to change the Contract.

2.9.3 Used by:

- Complex type: ChangeContractSize
- Complex type: ContractTermination

2.9.4 Derived Types:

- Complex type: ChangeContractSize
- Complex type: ContractTermination

2.9.5 Figure:

2.9.6 Schema Fragment:

```
<xsd:complexType name="ChangeContract" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for changes to a Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract which is subject to change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="date" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the change becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the right to change the Contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.10 ChangeContractSize

2.10.1 Description:

Represent a change in Contract Size

2.10.2 Contents:

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

- Abstract base class for changes to a Contract.

2.10.3 Used by:

- Complex type: ContractIncreased
- Complex type: ContractPartialTermination

2.10.4 Derived Types:

2.10.5 Figure:

2.10.6 Schema Fragment:

```
<xsd:complexType name="ChangeContractSize">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represent a change in Contract Size
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract">
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="changeInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional Amount
                changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Notional amount after the Change
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
        <xsd:sequence>
          <xsd:element name="changeInNumberOfOptions" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of
                Options changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Number of Options after the Change.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
        <xsd:sequence>
          <xsd:element name="changeInNumberOfUnits" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of Units
                changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNumberOfUnits" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Number of Units
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:choice>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.11 Collateral

2.11.1 Description:

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

2.11.2 Contents:

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

2.11.3 Used by:

- Complex type: Contract
- Complex type: Trade

2.11.4 Derived Types:

2.11.5 Figure:

2.11.6 Schema Fragment:

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

2.12 Contract

2.12.1 Description:

Definition of a Financial Contract.

2.12.2 Contents:

header (exactly one occurrence; of the type ContractHeader) Contract header containing identification and other information which is independent of the type of financial product which is the subject of this contract.

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

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

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

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

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

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

governingLaw (zero or one occurrence; of the type GoverningLaw) Governing Law applicable to this Contract

2.12.3 Used by:

- Complex type: ContractCreated

2.12.4 Derived Types:

2.12.5 Figure:

2.12.6 Schema Fragment:

```
<xsd:complexType name="Contract">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Definition of a Financial Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="header" type="ContractHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Contract header containing identification and other
          information which is independent of the type of financial
          product which is the subject of this contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the
          contract, e.g. broker commissions, where one or more of the
          parties involved are not principal parties involved in the
          contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obiligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Governing Law applicable to this Contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.13 ContractHeader

2.13.1 Description:

Contract header containing identification and other information which is independent of the type of financial product.

2.13.2 Contents:

identifier (one or more occurrences; of the type ContractIdentifier) Identification of the Contract. Each party to the contract may assign multiple identifiers.

information (zero or more occurrences; of the type ContractInformation) Information regarding the Contract from the perspective of the party referenced.

contractDate (exactly one occurrence; of the type IdentifiedDate) Corresponds to the trade date. This element will be renamed tradeDate in the next major version (5.0) of FpML.

2.13.3 Used by:

- Complex type: Contract

2.13.4 Derived Types:

2.13.5 Figure:

2.13.6 Schema Fragment:

```
<xsd:complexType name="ContractHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract header containing identification and other information
      which is independent of the type of financial product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract. Each party to the contract
          may assign multiple identifiers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="information" type="ContractInformation" minOccurs="0" maxOccurs="unbound
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information regarding the Contract from the perspective of
          the party referenced.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Corresponds to the trade date. This element will be renamed
          tradeDate in the next major version (5.0) of FpML.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.14 ContractId

2.14.1 Description:

A contact id identifier allocated by a party. FpML does not define the domain values associated with this element.

2.14.2 Contents:

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

-

2.14.3 Used by:

- Complex type: ContractIdentifier
- Complex type: VersionedContractId

2.14.4 Derived Types:

2.14.5 Figure:

2.14.6 Schema Fragment:

```
<xsd:complexType name="ContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A contact id identifier allocated by a party. FpML does not
      define the domain values associated with this element.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.15 ContractIdentifier

2.15.1 Description:

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

2.15.2 Contents:

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

Either

contractId (one or more occurrences; of the type ContractId) A contract id which is not version aware.

Or

versionedContractId (one or more occurrences; of the type VersionedContractId) A contract id which is version aware.

2.15.3 Used by:

- Complex type: ContractHeader
- Complex type: ContractReference

2.15.4 Derived Types:

2.15.5 Figure:

2.15.6 Schema Fragment:

```
<xsd:complexType name="ContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contract identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has allocated
          the contract identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where the legal activity is to agree a contract of variation
          then the business process should be to modify a contract.
          This is a contract in its own right and not a version of a
          previous contract. Where the business process is to replace
          and supersede a contract then you have a new contract and a
          contract version should not be used
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="contractId" type="ContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is not version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="versionedContractId" type="VersionedContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
```

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

2.16 ContractInformation

2.16.1 Description:

A type defining additional contract information issued by the indicated party. This type will typically be used as an extension point for contract processing information, in the same way that an extension point is provided for trade processing information.

2.16.2 Contents:

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

2.16.3 Used by:

- Complex type: ContractHeader

2.16.4 Derived Types:

2.16.5 Figure:

2.16.6 Schema Fragment:

```
<xsd:complexType name="ContractInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional contract information issued by the
      indicated party. This type will typically be used as an extension
      point for contract processing information, in the same way that
      an extension point is provided for trade processing information.
    </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>
```

2.17 ContractNovation

2.17.1 Description:

Details of the Contract Novation

2.17.2 Contents:

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationContractDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a Contract. If this element is not specified, the novationContractDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Contract being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

Or

novatedNumberOfUnits (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the “new transaction” without requiring reference back to the “old transaction”. In the case of interest rate products there are potentially 2 “first period start dates” to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

payment (zero or one occurrence; of the type Payment) Payment for the Novation.

2.17.3 Used by:

- Complex type: ContractNovated

2.17.4 Derived Types:

2.17.5 Figure:

2.17.6 Schema Fragment:

```
<xsd:complexType name="ContractNovation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Details of the Contract Novation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="ContractNovationDetails.model"/>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the Novation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.18 ContractReference

2.18.1 Description:

A type which contains identifiers to a single contract, which are assigned by parties to the contract.

2.18.2 Contents:

identifier (one or more occurrences; of the type ContractIdentifier) A contract identifier which is assigned by a party to the contract.

2.18.3 Used by:

- Complex type: ChangeContract
- Complex type: ContractReferenceMessage

2.18.4 Derived Types:

2.18.5 Figure:

2.18.6 Schema Fragment:

```
<xsd:complexType name="ContractReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type which contains identifiers to a single contract, which are
      assigned by parties to the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contract identifier which is assigned by a party to the
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.19 ContractTermination

2.19.1 Description:

Contract Termination Details.

2.19.2 Contents:

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

- Abstract base class for changes to a Contract.

2.19.3 Used by:

- Complex type: ContractFullTermination

2.19.4 Derived Types:

2.19.5 Figure:

2.19.6 Schema Fragment:

```
<xsd:complexType name="ContractTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Termination Details.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract"/>
  </xsd:complexContent>
</xsd:complexType>
```

2.20 CreditDerivativesNotices

2.20.1 Description:

2.20.2 Contents:

creditEvent (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Credit Event Notice Delivered Under Old Transaction and Deemed Delivered Under New Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

publiclyAvailableInformation (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Notice of Publicly Available Information Delivered Under Old Transaction and Deemed Delivered Under New Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

physicalSettlement (exactly one occurrence; of the type xsd:boolean) This element corresponds to the Notice of Intended Physical Settlement Delivered Under Old Transaction under the EXHIBIT C to 2004 ISDA Novation Definitions.

2.20.3 Used by:

2.20.4 Derived Types:

2.20.5 Figure:

2.20.6 Schema Fragment:

```
<xsd:complexType name="CreditDerivativesNotices">
  <xsd:sequence>
    <xsd:element name="creditEvent" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Credit Event Notice Delivered
          Under Old Transaction and Deemed Delivered Under New
          Transaction under the EXHIBIT C to 2004 ISDA Novation
          Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Publicly Available
          Information Delivered Under Old Transaction and Deemed
          Delivered Under New Transaction under the EXHIBIT C to 2004
          ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="physicalSettlement" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Intended Physical
          Settlement Delivered Under Old Transaction under the EXHIBIT
          C to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.21 DataDocument

2.21.1 Description:

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

2.21.2 Contents:

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

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

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

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

2.21.3 Used by:

- Complex type: ValuationDocument

2.21.4 Derived Types:

- Complex type: ValuationDocument

2.21.5 Figure:

2.21.6 Schema Fragment:

```
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible with
      older FpML releases and which can be used to contain sets of data
      without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:group ref="Validation.model"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded"
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  An arbitary grouping of trade references (and
                  possibly other portfolios).
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref="event" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A business event.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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>
```

2.22 Document

2.22.1 Description:

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

2.22.2 Contents:

2.22.3 Used by:

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

2.22.4 Derived Types:

- Complex type: DataDocument
- Complex type: Message

2.22.5 Figure:

2.22.6 Schema Fragment:

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

2.23 Event

2.23.1 Description:

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

2.23.2 Contents:

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

2.23.3 Used by:

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

2.23.4 Derived Types:

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

2.23.5 Figure:

2.23.6 Schema Fragment:

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

2.24 EventId

2.24.1 Description:

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

2.24.2 Contents:

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

-

2.24.3 Used by:

- Complex type: Event

2.24.4 Derived Types:

2.24.5 Figure:

2.24.6 Schema Fragment:

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

2.25 ExecutionDateTime

2.25.1 Description:

A type defining the trade execution date time and the source of it. For use inside containing types which already have a Reference to a Party that has assigned this trade execution date time.

2.25.2 Contents:

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

-

2.25.3 Used by:

- Complex type: PartyTradeInformation

2.25.4 Derived Types:

2.25.5 Figure:

2.25.6 Schema Fragment:

```
<xsd:complexType name="ExecutionDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the trade execution date time and the source of
      it. For use inside containing types which already have a
      Reference to a Party that has assigned this trade execution date
      time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:dateTime">
      <xsd:attribute name="executionDateTimeScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Identification of the source (e.g. clock id) generating the
            execution date time.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.26 FirstPeriodStartDate

2.26.1 Description:

2.26.2 Contents:

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

-

2.26.3 Used by:

2.26.4 Derived Types:

2.26.5 Figure:

2.26.6 Schema Fragment:

```
<xsd:complexType name="FirstPeriodStartDate">
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="href" use="required" type="xsd:IDREF" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

2.27 Increase

2.27.1 Description:

An event type that defines the content of an Increase transaction.

2.27.2 Contents:

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

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

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.

increaseTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Increase transaction

increaseEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Increase becomes effective

payment (zero or one occurrence; of the type Payment) A payment for the right to increase the trade.

2.27.3 Used by:

- Complex type: IncreaseConfirmed
- Complex type: RequestIncreaseConfirmation
- Complex type: TradeIncreaseRequest
- Complex type: TradeIncreaseResponse

2.27.4 Derived Types:

2.27.5 Figure:

2.27.6 Schema Fragment:

```
<xsd:complexType name="Increase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Increase
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="IncreaseDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to increase the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2.28 IndependentAmount

2.28.1 Description:

2.28.2 Contents:

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

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

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

2.28.3 Used by:

- Complex type: Collateral

2.28.4 Derived Types:

2.28.5 Figure:

2.28.6 Schema Fragment:

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

2.29 LinkId

2.29.1 Description:

The data type used for link identifiers.

2.29.2 Contents:

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

-

2.29.3 Used by:

- Complex type: PartyTradeIdentifier

2.29.4 Derived Types:

2.29.5 Figure:

2.29.6 Schema Fragment:

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

2.30 PartyPortfolioName

2.30.1 Description:

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

2.30.2 Contents:

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

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

2.30.3 Used by:

- Complex type: Portfolio

2.30.4 Derived Types:

2.30.5 Figure:

2.30.6 Schema Fragment:

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

2.31 PartyRole

2.31.1 Description:

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

2.31.2 Contents:

Either

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

Or

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

2.31.3 Used by:

- Complex type: TradeSide

2.31.4 Derived Types:

2.31.5 Figure:

2.31.6 Schema Fragment:

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

2.32 PartyTradeIdentifier

2.32.1 Description:

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

2.32.2 Contents:

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

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

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

2.32.3 Used by:

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

2.32.4 Derived Types:

- Complex type: AllocationTradeIdentifier
- Complex type: BlockTradeIdentifier

2.32.5 Figure:

2.32.6 Schema Fragment:

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

2.33 PartyTradeIdentifiers

2.33.1 Description:

A type containing multiple partyTradeIdentifier.

2.33.2 Contents:

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

2.33.3 Used by:

- Complex type: ContractCreated
- Complex type: PositionConstituent

2.33.4 Derived Types:

2.33.5 Figure:

2.33.6 Schema Fragment:

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

2.34 PartyTradeInformation

2.34.1 Description:

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

2.34.2 Contents:

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

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

executionDateTime (zero or one occurrence; of the type ExecutionDateTime) Trade execution date time provided by the owner of the party trade information.

2.34.3 Used by:

- Complex type: TradeHeader

2.34.4 Derived Types:

2.34.5 Figure:

2.34.6 Schema Fragment:

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

2.35 PaymentDetail

2.35.1 Description:

2.35.2 Contents:

Either

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

Or

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

Or

paymentDate (exactly one occurrence; of the type AdjustableOrRelativeDate) Payment date.

Either

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

2.35.3 Used by:

- Complex type: IndependentAmount

2.35.4 Derived Types:

2.35.5 Figure:

2.35.6 Schema Fragment:

```
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2" fpml-annotation:deprecat
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is not
            a business day. The applicable business day convention and
            business day are those specified in the dateAdjustments
            element within the generalTerms component. ISDA 2003 Term:
            Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date" fpml-annotation:deprecated="true"
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation but
            may be specified to allow the fee structure to also serve
            as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Payment date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
```

```
      <xsd:element name="paymentAmount" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed payment amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:sequence>
        <xsd:element name="paymentRule" type="PaymentRule">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A type defining the calculation rule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fixed payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

2.36 PaymentRule

2.36.1 Description:

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

2.36.2 Contents:

2.36.3 Used by:

- Complex type: PercentageRule
- Complex type: PaymentDetail

2.36.4 Derived Types:

- Complex type: PercentageRule

2.36.5 Figure:

2.36.6 Schema Fragment:

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

2.37 PercentageRule

2.37.1 Description:

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

2.37.2 Contents:

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

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

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

notionalAmountReference (exactly one occurrence; of the type NotionalAmountReference) A reference to the notional amount.

2.37.3 Used by:

2.37.4 Derived Types:

2.37.5 Figure:

2.37.6 Schema Fragment:

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

2.38 Portfolio

2.38.1 Description:

A type representing an arbitary grouping of trade references.

2.38.2 Contents:

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

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

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

2.38.3 Used by:

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

2.38.4 Derived Types:

- Complex type: QueryPortfolio

2.38.5 Figure:

2.38.6 Schema Fragment:

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

2.39 PortfolioName

2.39.1 Description:

The data type used for portfolio names.

2.39.2 Contents:

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

-

2.39.3 Used by:

- Complex type: PartyPortfolioName

2.39.4 Derived Types:

2.39.5 Figure:

2.39.6 Schema Fragment:

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

2.40 QueryParameter

2.40.1 Description:

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

2.40.2 Contents:

queryParameterId (exactly one occurrence; of the type QueryParameterId)

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

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

2.40.3 Used by:

- Complex type: QueryPortfolio

2.40.4 Derived Types:

2.40.5 Figure:

2.40.6 Schema Fragment:

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

2.41 QueryParameterId

2.41.1 Description:

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

2.41.2 Contents:

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

-

2.41.3 Used by:

- Complex type: QueryParameter

2.41.4 Derived Types:

2.41.5 Figure:

2.41.6 Schema Fragment:

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

2.42 QueryParameterOperator

2.42.1 Description:

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

2.42.2 Contents:

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

-

2.42.3 Used by:

- Complex type: QueryParameter

2.42.4 Derived Types:

2.42.5 Figure:

2.42.6 Schema Fragment:

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

2.43 QueryPortfolio

2.43.1 Description:

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

2.43.2 Contents:

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

- A type representing an arbitary grouping of trade references.

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

2.43.3 Used by:

- Element: queryPortfolio
- Complex type: RequestedPositions

2.43.4 Derived Types:

2.43.5 Figure:

2.43.6 Schema Fragment:

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

2.44 Strategy

2.44.1 Description:

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

2.44.2 Contents:

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

- The base type which all FpML products extend.

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

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

2.44.3 Used by:

- Element: strategy

2.44.4 Derived Types:

2.44.5 Figure:

2.44.6 Schema Fragment:

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

2.45 Trade

2.45.1 Description:

A type defining an FpML trade.

2.45.2 Contents:

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

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

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

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

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

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

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

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

governingLaw (zero or one occurrence; of the type GoverningLaw) Identification of the law governing the transaction.

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

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

2.45.3 Used by:

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

- Complex type: TradeCreated
- Complex type: TradeValuationItem

2.45.4 Derived Types:

2.45.5 Figure:

2.45.6 Schema Fragment:

```
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the trade,
          e.g. broker commissions, where one or more of the parties
          involved are not principal parties involved in the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="PartyReference" minOccurs="0" maxOccurs="unb
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obiligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the law governing the transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          "Short-form" representation of allocations in which the key
          block economics are stated once within the trade structure,
          and the allocation data is contained in this allocations
          structure.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
```

```
          The parties to the Trade are grouped into Trade Sides. Each
          Trade has as many as two sides. Each side is a buyer or
          receiver of each leg or stream.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
```

2.46 TradeDifference

2.46.1 Description:

A type used to record the details of a difference between two business objects/

2.46.2 Contents:

differenceType (exactly one occurrence; of the type DifferenceTypeEnum) The type of difference that exists.

differenceSeverity (exactly one occurrence; of the type DifferenceSeverityEnum) An indication of the severity of the difference.

element (exactly one occurrence; of the type xsd:string) The name of the element affected.

basePath (zero or one occurrence; of the type xsd:string) XPath to the element in the base object.

baseValue (zero or one occurrence; of the type xsd:string) The value of the element in the base object.

otherPath (zero or one occurrence; of the type xsd:string) XPath to the element in the other object.

otherValue (zero or one occurrence; of the type xsd:string) Value of the element in the other trade.

missingElement (zero or more occurrences; of the type xsd:string) Element(s) that are missing in the other trade.

extraElement (zero or more occurrences; of the type xsd:string) Element(s) that are extraneous in the other object.

message (exactly one occurrence; of the type xsd:string) A human readable description of the problem.

2.46.3 Used by:

- Complex type: BestFitTrade
- Complex type: PositionProposedMatch
- Complex type: TradeCashflowsProposedMatch
- Complex type: TradeMatched

2.46.4 Derived Types:

2.46.5 Figure:

2.46.6 Schema Fragment:

```
<xsd:complexType name="TradeDifference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used to record the details of a difference between two
      business objects/
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="differenceType" type="DifferenceTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The type of difference that exists.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="differenceSeverity" type="DifferenceSeverityEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An indication of the severity of the difference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="element" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the element affected.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="basePath" type="xsd:string" minOccurs="0">
```

```
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          XPath to the element in the base object.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="baseValue" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The value of the element in the base object.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherPath" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          XPath to the element in the other object.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherValue" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Value of the element in the other trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="missingElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element(s) that are missing in the other trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="extraElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Element(s) that are extraneous in the other object.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="message" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A human readable description of the problem.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

2.47 TradeHeader

2.47.1 Description:

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

2.47.2 Contents:

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

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

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

2.47.3 Used by:

- Complex type: Trade

2.47.4 Derived Types:

2.47.5 Figure:

2.47.6 Schema Fragment:

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

2.48 TradeId

2.48.1 Description:

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

2.48.2 Contents:

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

-

2.48.3 Used by:

- Complex type: Portfolio
- Complex type: TradeIdentifier
- Complex type: VersionedTradeId

2.48.4 Derived Types:

2.48.5 Figure:

2.48.6 Schema Fragment:

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

2.49 TradeIdentifier

2.49.1 Description:

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

2.49.2 Contents:

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

Either

tradeId (exactly one occurrence; of the type TradeId)

Or

versionedTradeId (exactly one occurrence; of the type VersionedTradeId)

2.49.3 Used by:

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

2.49.4 Derived Types:

- Complex type: PartyTradeIdentifier

2.49.5 Figure:

2.49.6 Schema Fragment:

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

2.50 Trader

2.50.1 Description:

2.50.2 Contents:

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

-

2.50.3 Used by:

- Complex type: PartyTradeInformation

2.50.4 Derived Types:

2.50.5 Figure:

2.50.6 Schema Fragment:

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

2.51 TradeSide

2.51.1 Description:

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

2.51.2 Contents:

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

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

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

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

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

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

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

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

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

2.51.3 Used by:

- Complex type: Trade

2.51.4 Derived Types:

2.51.5 Figure:

2.51.6 Schema Fragment:

```
<xsd:complexType name="TradeSide">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties to the trade form into sides. Each side has defined
      roles in the lifecyle of the trade fulfilled by parties. Each
      party role is given in the likely order they would be filled
      during the lifecycle of a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
```

```
<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Agency relations occur when one Party undertakes one role and
    another undertakes a different role. For example a Fund would
    be Beneficiary, use a Fund Manager as Orderer, use a trading
    firm as Introducer, and a broker as Executor, but give up
    Clearing to their prime broker. All roles always exist. An
    absent element means the role isn't stated.
  </xsd:documentation>
</xsd:annotation>
<xsd:element name="orderer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party placing the order. This could be a fund manager
      acting on behalf of a client, or a hedge fund acting on it's
      own behalf. This is the role with the investment discretion.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="introducer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Party that can relay an order directly to the trading floor
      at a firm. This is potentially a different firm, but may be
      the same as that taking the order. In effect the introducer
      is the first dealer to take the order. The reason an
      introducing dealer may forward a trade is sometime because it
      doesn't have the capacity to execute effectively but does
      have the relationship with the Orderer. Introducing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Introducing Firm.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="executor" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Party executing or striking the trade. Executing Party is
      an industry standard term. This is semantically equivalent to
      the FIX and ISO20022 Executing Firm or Trader.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="confirmer" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party that undertakes the confirmation process for this
      Trade Side. The confirmer essentially manages the matching
      and affirmation of trades. This is often the creditor or is
      increasingly outsourced to service providers such as
      Swapswire.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditor" type="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The party whose name appears on the contract as being
      responsible for credit of the trade. This is the party in the
      Trade Side the credit risk is against. For example if a hedge
      fund was to trade in the name of it's prime broker, then the
      prime broker would be the creditor.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="calculater" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The calculater is the Party that calculates, negotiates, and
      agrees the values to be paid at each payment date.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settler" type="PartyRole" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The Settler is the party that makes the payments.
      Increasingly this is a service that can be externalized from
      the other roles. An example of a settlement service provide
      is SwapClear.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

```
    <xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that suffers the economic effect of the trade. This
          is usually referred to as the primary Principal in FIX and
          ISO20022 - which is slightly confusing in that there are
          potentially many Princiapal/Agency relationships. The
          beneficiary may be distinct from the creditor - an example is
          a Hedge Fund trading in the name of it's Prime Broker.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Accountants for the trade. There are potentially many
          accountants. This is known in FIX and ISO20022 for Collective
          Investment Vehicles as the Third Party Administrator (TPA),
          however all trades for all parties have at least one party
          accounting for the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
```

2.52 Validation

2.52.1 Description:

A reference identifying a rule within a validation scheme.

2.52.2 Contents:

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

-

2.52.3 Used by:

- Complex type: Reason

2.52.4 Derived Types:

2.52.5 Figure:

2.52.6 Schema Fragment:

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

2.53 VersionedContractId

2.53.1 Description:

Contract Id with Version Support

2.53.2 Contents:

contractId (exactly one occurrence; of the type ContractId)

version (exactly one occurrence; of the type xsd:nonNegativeInteger) The version number

effectiveDate (zero or one occurrence; of the type IdentifiedDate) Optionally it is possible to specify a version effective date when a versionId is supplied.

2.53.3 Used by:

- Complex type: ContractIdentifier

2.53.4 Derived Types:

2.53.5 Figure:

2.53.6 Schema Fragment:

```
<xsd:complexType name="VersionedContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractId" type="ContractId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the contract id. The contractId is versioned
          and not the contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
```

2.54 VersionedTradeId

2.54.1 Description:

Trade Id with Version Support

2.54.2 Contents:

tradeId (exactly one occurrence; of the type TradeId)

version (exactly one occurrence; of the type xsd:nonNegativeInteger) The version number

effectiveDate (zero or one occurrence; of the type IdentifiedDate) Optionally it is possible to specify a version effective date when a versionId is supplied.

2.54.3 Used by:

- Complex type: TradeIdentifier

2.54.4 Derived Types:

2.54.5 Figure:

2.54.6 Schema Fragment:

```
<xsd:complexType name="VersionedTradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trade Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeId" type="TradeId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the trade id. The tradeId is versioned and not
          the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
```

3 Global Elements

3.1 event

3.1.1 Description:

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

3.1.2 Contents:

Element event is defined by the complex type Event

3.1.3 Used by:

- Complex type: DataDocument

3.1.4 Substituted by:

- Element: creditEventNotice

3.1.5 Figure:

3.1.6 Schema Fragment:

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

3.2 strategy

3.2.1 Description:

A strategy product.

3.2.2 Contents:

Element strategy is defined by the complex type Strategy

3.2.3 Used by:

3.2.4 Substituted by:

3.2.5 Figure:

3.2.6 Schema Fragment:

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

4 Groups

4.1 AccountReferenceOrPartyReference.model

4.1.1 Description:

4.1.2 Contents:

Either

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

Or

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

4.1.3 Used by:

- Complex type: Allocation

4.1.4 Figure:

4.1.5 Schema Fragment:

```
<xsd:group name="AccountReferenceOrPartyReference.model">
  <xsd:choice>
    <xsd:element name="accountReference" type="AccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the subaccount definition in the Party list.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.2 AllocationContent.model

4.2.1 Description:

4.2.2 Contents:

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

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

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

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

4.2.3 Used by:

- Complex type: Allocation

4.2.4 Figure:

4.2.5 Schema Fragment:

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

4.3 AmendmentDetails.model

4.3.1 Description:

4.3.2 Contents:

amendmentTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Amendment transaction

amendmentEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Amendment becomes effective

4.3.3 Used by:

- Complex type: Amendment

4.3.4 Figure:

4.3.5 Schema Fragment:

```
<xsd:group name="AmendmentDetails.model">
  <xsd:sequence>
    <xsd:element name="amendmentTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Amendment
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amendmentEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Amendment becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.4 CalculationAgent.model

4.4.1 Description:

4.4.2 Contents:

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

calculationAgentBusinessCenter (zero or one occurrence; of the type BusinessCenter) The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirm does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.

4.4.3 Used by:

- Complex type: Contract
- Complex type: Trade

4.4.4 Figure:

4.4.5 Schema Fragment:

```
<xsd:group name="CalculationAgent.model">
  <xsd:sequence>
    <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent responsible for performing duties
          associated with an optional early termination
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city in which the office through which ISDA Calculation
          Agent is acting for purposes of the transaction is located
          The short-form confirm for a trade that is executed under a
          Sovereign or Asia Pacific Master Confirmation Agreement ( MCA
          ), does not need to specify the Calculation Agent. However,
          the confirm does need to specify the Calculation Agent City.
          This is due to the fact that the MCA sets the value for
          Calculation Agent but does not set the value for Calculation
          Agent City.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.5 ContractNovationDetails.model

4.5.1 Description:

Model group with Contract Novation element content.

4.5.2 Contents:

transferor (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferor (outgoing party) in the novation. The Transferor means a party which transfers by novation to a Transferee all of its rights, liabilities, duties and obligations with respect to a Remaining Party. In a four-way novation the party referenced is Transferor 1 which transfers by novation to Transferee 1 all of its rights, liabilities, duties and obligations with respect to Transferor 2. ISDA 2004 Novation Term: Transferor (three-way novation) or Transferor 1 (four-way novation).

transferee (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Transferee (incoming party) in the novation. Transferee means a party which accepts by way of novation all rights, liabilities, duties and obligations of a Transferor with respect to a Remaining Party. In a four-way novation the party referenced is Transferee 1 which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 1. ISDA 2004 Novation Term: Transferee (three-way novation) or Transferee 1 (four-way novation).

remainingParty (exactly one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. In a three-way novation the party referenced is the Remaining Party in the novation. Remaining Party means a party which consents to a Transferor's transfer by novation and the acceptance thereof by the Transferee of all of the Transferor's rights, liabilities, duties and obligations with respect to such Remaining Party under and with respect of the Novated Amount of a transaction. In a four-way novation the party referenced is Transferor 2 per the ISDA definition and acts in the role of a Transferor. Transferor 2 transfers by novation to Transferee 2 all of its rights, liabilities, duties and obligations with respect to Transferor 1. ISDA 2004 Novation Term: Remaining Party (three-way novation) or Transferor 2 (four-way novation).

otherRemainingParty (zero or one occurrence; of the type PartyReference) A pointer style reference to a party identifier defined elsewhere in the document. This element is not applicable in a three-way novation and should be omitted. In a four-way novation the party referenced is Transferee 2. Transferee 2 means a party which accepts by way of novation the rights, liabilities, duties and obligations of Transferor 2. ISDA 2004 Novation Term: Transferee 2 (four-way novation).

novationDate (exactly one occurrence; of the type xsd:date) Specifies the date that one party's legal obligations with regard to a trade are transferred to another party. It corresponds to the Novation Date section of the 2004 ISDA Novation Definitions, section 1.16.

novationContractDate (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a Contract. If this element is not specified, the novationContractDate will be deemed to be the novationDate. It corresponds to the Novation Trade Date section of the 2004 ISDA Novation Definitions, section 1.17.

Either

novatedAmount (exactly one occurrence; of the type Money) The amount which represents the portion of the Old Contract being novated.

Or

novatedNumberOfOptions (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

Or

novatedNumberOfUnits (exactly one occurrence; of the type xsd:decimal) The number of options which represent the portion of the Old Contract being novated.

fullFirstCalculationPeriod (zero or one occurrence; of the type xsd:boolean) This element corresponds to the applicability of the Full First Calculation Period as defined in the 2004 ISDA Novation Definitions, section 1.20.

firstPeriodStartDate (zero or one occurrence; of the type FirstPeriodStartDate) Element that is used to be able to make sense of the “new transaction” without requiring reference back to the “old transaction”. In the case of interest rate products there are potentially 2 “first period start dates” to reference – one with respect to each party to the new transaction. For Credit Default Swaps there is just the one with respect to the party that is the fixed rate payer.

nonReliance (zero or one occurrence; of the type Empty) This element corresponds to the non-Reliance section in the 2004 ISDA Novation Definitions, section 2.1 (c) (i). The element appears in the instance document when non-Reliance is applicable.

creditDerivativesNotices (zero or one occurrence; of the type CreditDerivativesNotices) This element should be specified if one or more of either a Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party. The type of notice or notices that have been delivered should be indicated by setting the relevant boolean element value(s) to true. The absence of the element means that no Credit Event Notice, Notice of Publicly Available Information, Notice of Physical Settlement or Notice of Intended Physical Settlement, as applicable, has been delivered by or to the Transferor or the Remaining Party.

contractualDefinitions (zero or more occurrences; of the type ContractualDefinitions) The definitions (such as those published by ISDA) that will define the terms of the novation transaction.

contractualTermsSupplement (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

4.5.3 Used by:

- Complex type: ContractNovation

4.5.4 Figure:

4.5.5 Schema Fragment:

```
<xsd:group name="ContractNovationDetails.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Model group with Contract Novation element content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the new
            contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="newContractReference" type="ContractReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new Contract between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newContract" type="Contract">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new Contract between the transferee and the
              remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
      <xsd:sequence>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the old
            contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:choice>
          <xsd:element name="oldContractReference" type="ContractReference">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Indicates a reference to the original contract between
                the transferor and the remaining party.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="oldContract" type="Contract">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Indicates the original Contract between the transferor
                and the remaining party.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
        <xsd:choice minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Choice between identification and representation of the
              new contract.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:element name="newContractReference" type="ContractReference"/>
          <xsd:element name="newContract" type="Contract"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="transferor" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the party
          referenced is the Transferor (outgoing party) in the
          novation. The Transferor means a party which transfers by
          novation to a Transferee all of its rights, liabilities,
          duties and obligations with respect to a Remaining Party. In
          a four-way novation the party referenced is Transferor 1
          which transfers by novation to Transferee 1 all of its
          rights, liabilities, duties and obligations with respect to
          Transferor 2. ISDA 2004 Novation Term: Transferor (three-way
          novation) or Transferor 1 (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="transferee" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the party
          referenced is the Transferee (incoming party) in the
          novation. Transferee means a party which accepts by way of
          novation all rights, liabilities, duties and obligations of a
          Transferor with respect to a Remaining Party. In a four-way
          novation the party referenced is Transferee 1 which accepts
          by way of novation the rights, liabilities, duties and
          obligations of Transferor 1. ISDA 2004 Novation Term:
          Transferee (three-way novation) or Transferee 1 (four-way
          novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="remainingParty" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the party
          referenced is the Remaining Party in the novation. Remaining
          Party means a party which consents to a Transferor's transfer
          by novation and the acceptance thereof by the Transferee of
          all of the Transferor's rights, liabilities, duties and
          obligations with respect to such Remaining Party under and
          with respect of the Novated Amount of a transaction. In a
          four-way novation the party referenced is Transferor 2 per
          the ISDA definition and acts in the role of a Transferor.
          Transferor 2 transfers by novation to Transferee 2 all of its
          rights, liabilities, duties and obligations with respect to
          Transferor 1. ISDA 2004 Novation Term: Remaining Party
          (three-way novation) or Transferor 2 (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. This element is not applicable in
          a three-way novation and should be omitted. In a four-way
          novation the party referenced is Transferee 2. Transferee 2
          means a party which accepts by way of novation the rights,
          liabilities, duties and obligations of Transferor 2. ISDA
          2004 Novation Term: Transferee 2 (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
```

```
</xsd:element>
<xsd:element name="novationDate" type="xsd:date">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date that one party's legal obligations with
      regard to a trade are transferred to another party. It
      corresponds to the Novation Date section of the 2004 ISDA
      Novation Definitions, section 1.16.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="novationContractDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      Contract. If this element is not specified, the
      novationContractDate will be deemed to be the novationDate.
      It corresponds to the Novation Trade Date section of the 2004
      ISDA Novation Definitions, section 1.17.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice for expressing the novated amount as either a money
      amount, number of options, or number of units, according the
      the financial product which is being novated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old Contract
        being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfUnits" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the applicability of the Full
      First Calculation Period as defined in the 2004 ISDA Novation
      Definitions, section 1.20.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOccur
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element that is used to be able to make sense of the “new
      transaction” without requiring reference back to the “old
      transaction”. In the case of interest rate products there are
      potentially 2 “first period start dates” to reference – one
      with respect to each party to the new transaction. For Credit
      Default Swaps there is just the one with respect to the party
      that is the fixed rate payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the non-Reliance section in the
      2004 ISDA Novation Definitions, section 2.1 (c) (i). The
      element appears in the instance document when non-Reliance is
```

```
          applicable.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element should be specified if one or more of either a
          Credit Event Notice, Notice of Publicly Available
          Information, Notice of Physical Settlement or Notice of
          Intended Physical Settlement, as applicable, has been
          delivered by or to the Transferor or the Remaining Party. The
          type of notice or notices that have been delivered should be
          indicated by setting the relevant boolean element value(s) to
          true. The absence of the element means that no Credit Event
          Notice, Notice of Publicly Available Information, Notice of
          Physical Settlement or Notice of Intended Physical
          Settlement, as applicable, has been delivered by or to the
          Transferor or the Remaining Party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" max
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The definitions (such as those published by ISDA) that will
          define the terms of the novation transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs=
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contractual supplement (such as those published by ISDA)
          that will apply to the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
```

4.6 ContractOrContractReference.model

4.6.1 Description:

Choice between identification and representation of the contract.

4.6.2 Contents:

Either

contract (exactly one occurrence; of the type Contract) An element that allows the full details of the contract to be used as a mechanism for identifying the contract

Or

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

4.6.3 Used by:

4.6.4 Figure:

4.6.5 Schema Fragment:

```
<xsd:group name="ContractOrContractReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="contract" type="Contract">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the contract to be
          used as a mechanism for identifying the contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container since an individual contract can be referenced by
          two or more different partyTradeIdentifier elements - each
          allocated by a different party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.7 IncreaseDetails.model

4.7.1 Description:

4.7.2 Contents:

increaseTradeDate (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Increase transaction

increaseEffectiveDate (exactly one occurrence; of the type xsd:date) The date on which the Increase becomes effective

4.7.3 Used by:

- Complex type: Increase

4.7.4 Figure:

4.7.5 Schema Fragment:

```
<xsd:group name="IncreaseDetails.model">
  <xsd:sequence>
    <xsd:element name="increaseTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Increase
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="increaseEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Increase becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="increaseInNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Notional
              increases due to the Increase transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Notional amount after the Increase.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="increaseInNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Number of Options
              increases due to the Increase transaction.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the Number of Options after the Increase.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

4.8 TradeOrTradeReference.model

4.8.1 Description:

Choice between identification and representation of trade execution.

4.8.2 Contents:

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.

4.8.3 Used by:

- Complex type: AffectedTransactions
- Complex type: Increase
- Complex type: Termination
- Complex type: TradeErrorResponse
- Complex type: TradeNotFound

4.8.4 Figure:

4.8.5 Schema Fragment:

```
<xsd:group name="TradeOrTradeReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of trade
      execution.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="trade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the trade to be
          used as a mechanism for identifying the trade for which the
          post-trade event pertains
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container since an individual trade can be referenced by
          two or more different partyTradeIdentifier elements - each
          allocated by a different party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
```

4.9 Validation.model

4.9.1 Description:

4.9.2 Contents:

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

4.9.3 Used by:

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

4.9.4 Figure:

4.9.5 Schema Fragment:

```
<xsd:group name="Validation.model">
  <xsd:sequence>
    <xsd:element name="validation" type="Validation" minOccurs="0" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

5 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetName
  <xsd:include schemaLocation="fpml-shared-4-3.xsd"/>
  <xsd:simpleType name="QueryParameterValue">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type representing a value corresponding to an identifier for
        a parameter describing a query portfolio.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:restriction base="xsd:string"/>
  </xsd:simpleType>
  <xsd:complexType name="Allocation">
    <xsd:sequence>
      <xsd:element name="allocationTradeId" type="PartyTradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Unique ID for the allocation.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:group ref="AccountReferenceOrPartyReference.model"/>
      <xsd:choice>
        <xsd:element name="allocatedFraction" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The fractional allocation (0.45 = 45%) of the notional
              and "block" fees to this particular client subaccount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="allocatedNotional" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional allocation (amount and currency) to this
              particular client account.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
      <xsd:group ref="AllocationContent.model"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="Allocations">
    <xsd:sequence>
      <xsd:element name="allocation" type="Allocation" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="AllocationTradeIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This type is used to identify that a trade id is referring to a
        bock trade.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="PartyTradeIdentifier">
        <xsd:sequence>
          <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade id of the block trade. This is used by each
                one of the allocated trades to reference the block
                trade.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="Amendment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An event type that defines the content of an Amendment
        transaction.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Event">
        <xsd:sequence>
          <xsd:element name="trade" type="Trade"/>
          <xsd:group ref="AmendmentDetails.model"/>
          <xsd:element name="payment" type="Payment" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                A payment for the right to amend the trade.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="Approval">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A specific approval state in the workflow.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="type" type="xsd:normalizedString">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The type of approval (e.g. "Credit").
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="status" type="xsd:normalizedString">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The current state of approval (.e.g preapproved, pending
            approval, etc.)
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="approver" type="xsd:normalizedString" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The full name or identifiying ID of the relevant approver.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="Approvals">
    <xsd:sequence>
      <xsd:element name="approval" type="Approval" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="BestFitTrade">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type used to record the differences between the current trade
        and another indicated trade.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="tradeIdentifier" type="TradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The identifier for the trade compared against.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An optional set of detailed difference records.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="BlockTradeIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This type is used to identify that a trade id is referring to a
        bock trade.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="PartyTradeIdentifier">
```

```
      <xsd:sequence>
        <xsd:element name="allocationTradeId" type="PartyTradeIdentifier" minOccurs="0" maxOc
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the allocated trade. This is used by
              the block trade to reference the allocated trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="blockTradeId" type="PartyTradeIdentifier" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade id of the parent trade for N-level
              allocations. This element is only used to model N-level
              allocations in which the trade acts as block and
              allocated trade at the same time.This basically means
              the ability to allocate a block trade to multiple
              allocation trades, and then allocate these in turn to
              other allocation trades (and so on if desired).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ChangeContract" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for changes to a Contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract which is subject to change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="date" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the change.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="effectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the change becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the right to change the Contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ChangeContractSize">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Represent a change in Contract Size
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract">
      <xsd:choice>
        <xsd:sequence>
          <xsd:element name="changeInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional
                Amount changes
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>
```

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

```
    <xsd:element name="header" type="ContractHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Contract header containing identification and other
          information which is independent of the type of financial
          product which is the subject of this contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the
          contract, e.g. broker commissions, where one or more of the
          parties involved are not principal parties involved in the
          contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obiligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Governing Law applicable to this Contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractHeader">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract header containing identification and other information
      which is independent of the type of financial product.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the Contract. Each party to the contract
          may assign multiple identifiers.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="information" type="ContractInformation" minOccurs="0" maxOccurs="unbou
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Information regarding the Contract from the perspective of
          the party referenced.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractDate" type="IdentifiedDate">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Corresponds to the trade date. This element will be renamed
          tradeDate in the next major version (5.0) of FpML.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractId">
  <xsd:annotation>
```

```
    <xsd:documentation xml:lang="en">
      A contact id identifier allocated by a party. FpML does not
      define the domain values associated with this element.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="contractIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ContractIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a contract identifier issued by the indicated
      party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the contract identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Where the legal activity is to agree a contract of
          variation then the business process should be to modify a
          contract. This is a contract in its own right and not a
          version of a previous contract. Where the business process
          is to replace and supersede a contract then you have a new
          contract and a contract version should not be used
        </xsd:documentation>
      </xsd:annotation>
      <xsd:element name="contractId" type="ContractId" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is not version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="versionedContractId" type="VersionedContractId" maxOccurs="unbounde
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A contract id which is version aware.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="ContractInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional contract information issued by the
      indicated party. This type will typically be used as an
      extension point for contract processing information, in the
      same way that an extension point is provided for trade
      processing information.
    </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="ContractNovation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Details of the Contract Novation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="ContractNovationDetails.model"/>
    <xsd:element name="payment" type="Payment" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Payment for the Novation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractReference">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type which contains identifiers to a single contract, which
      are assigned by parties to the contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="identifier" type="ContractIdentifier" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contract identifier which is assigned by a party to the
          contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ContractTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Termination Details.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ChangeContract"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditDerivativesNotices">
  <xsd:sequence>
    <xsd:element name="creditEvent" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Credit Event Notice
          Delivered Under Old Transaction and Deemed Delivered Under
          New Transaction under the EXHIBIT C to 2004 ISDA Novation
          Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="publiclyAvailableInformation" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Publicly
          Available Information Delivered Under Old Transaction and
          Deemed Delivered Under New Transaction under the EXHIBIT C
          to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="physicalSettlement" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          This element corresponds to the Notice of Intended Physical
          Settlement Delivered Under Old Transaction under the
          EXHIBIT C to 2004 ISDA Novation Definitions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="DataDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that is backwards compatible
      with older FpML releases and which can be used to contain sets
      of data without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
```

```
    <xsd:extension base="Document">
      <xsd:sequence>
        <xsd:group ref="Validation.model"/>
        <xsd:choice>
          <xsd:sequence>
            <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  The root element in an FpML trade document.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
            <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounde
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  An arbitary grouping of trade references (and
                  possibly other portfolios).
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
          <xsd:sequence>
            <xsd:element ref="event" maxOccurs="unbounded">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  A business event.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:sequence>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              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="Document" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all FpML compliant messages
      and documents must be derived.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attributeGroup ref="VersionAttributes.atts"/>
</xsd:complexType>
<xsd:complexType name="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the basic structure of FpML business events; it
      is refined by its derived types.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="eventId" type="EventId" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en"/>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EventId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event reference identifier allocated by a party. FpML does
      not define the domain values associated with this element. Note
      that the domain values for this element are not strictly an
      enumerated list.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="eventIdScheme" use="required" type="xsd:anyURI"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ExecutionDateTime">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the trade execution date time and the source of
      it. For use inside containing types which already have a
      Reference to a Party that has assigned this trade execution
      date time.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:dateTime">
      <xsd:attribute name="executionDateTimeScheme" type="xsd:anyURI">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Identification of the source (e.g. clock id) generating
            the execution date time.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:attribute>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="FirstPeriodStartDate">
  <xsd:simpleContent>
    <xsd:extension base="xsd:date">
      <xsd:attribute name="href" use="required" type="xsd:IDREF" ecore:reference="Party"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="Increase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of an Increase
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="IncreaseDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to increase the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="IndependentAmount">
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="paymentDetail" type="PaymentDetail" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container element allowing a schedule of payments
          associated with the Independent Amount.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="LinkId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for link identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="linkIdScheme" type="xsd:anyURI" use="required"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="PartyPortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type to represent a portfolio name for a particular party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="portfolioName" type="PortfolioName" maxOccurs="unbounded"/>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PartyRole">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A generic party role type. This can be extended to provide
      specialization of roles.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The party fulfilling this role can be identified either
        directly, or indirectly via the account used to fulfil this
        role.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="party" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the party fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="account" type="AccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A reference to the account fulfilling this role.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifier">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining one or more trade identifiers allocated to the
      trade by a party. A link identifier allows the trade to be
      associated with other related trades, e.g. trades forming part
      of a larger structured transaction. It is expected that for
      external communication of trade there will be only one tradeId
      sent in the document per party.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="TradeIdentifier">
      <xsd:sequence>
        <xsd:element name="linkId" type="LinkId" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A link identifier allowing the trade to be associated
              with other related trades, e.g. the linkId may contain
              a tradeId for an associated trade or several related
              trades may be given the same linkId. FpML does not
              define the domain values associated with this element.
              Note that the domain values for this element are not
              strictly an enumerated list.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="PartyTradeIdentifiers">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type containing multiple partyTradeIdentifier.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounde
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PartyTradeInformation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining additional information that may be recorded
      against a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party that has ownership of this
          information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trader" type="Trader" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies the person or persons who assumed the role of
          trader for this trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="executionDateTime" type="ExecutionDateTime" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Trade execution date time provided by the owner of the
          party trade information.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentDetail">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="adjustablePaymentDate" type="AdjustableDate2" fpml-annotation:deprec
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed amount payment date that shall be subject to
            adjustment in accordance with the applicable business day
            convention if it would otherwise fall on a day that is
            not a business day. The applicable business day
            convention and business day are those specified in the
            dateAdjustments element within the generalTerms
            component. ISDA 2003 Term: Fixed Rate Payer Payment Date
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="adjustedPaymentDate" type="xsd:date" fpml-annotation:deprecated="tru
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The adjusted payment date. This date should already be
            adjusted for any applicable business day convention. This
            component is not intended for use in trade confirmation
            but may be specified to allow the fee structure to also
            serve as a cashflow type component.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="paymentDate" type="AdjustableOrRelativeDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Payment date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice>
```

```
      <xsd:element name="paymentAmount" type="Money">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A fixed payment amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:sequence>
        <xsd:element name="paymentRule" type="PaymentRule">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A type defining the calculation rule.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="paymentAmount" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A fixed payment amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="PaymentRule" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The abstract base type from which all calculation rules of the
      independent amount must be derived.
    </xsd:documentation>
  </xsd:annotation>
</xsd:complexType>
<xsd:complexType name="PercentageRule">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model for a calculation rule defined
      as percentage of the notional amount.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="PaymentRule">
      <xsd:sequence>
        <xsd:element name="paymentPercent" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A percentage of the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notionalAmountReference" type="NotionalAmountReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A reference to the notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an arbitary grouping of trade references.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyPortfolioName" type="PartyPortfolioName" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the portfolio together with the party that gave
          the name.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeId" type="TradeId" minOccurs="0" maxOccurs="unbounded"/>
    <xsd:element name="portfolio" type="Portfolio" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An arbitary grouping of trade references (and possibly
          other portfolios).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="PortfolioName">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for portfolio names.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="id" type="xsd:ID"/>
      <xsd:attribute name="portfolioNameScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameter">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing criteria for defining a query portfolio.
      The criteria are made up of a QueryParameterId,
      QueryParameterValue and QueryParameterOperator.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="queryParameterId" type="QueryParameterId"/>
    <xsd:element name="queryParameterValue" type="xsd:normalizedString" minOccurs="0"/>
    <xsd:element name="queryParameterOperator" type="QueryParameterOperator" minOccurs="0"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="QueryParameterId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an identifier for a parameter describing a
      query portfolio. An identifier can be anything from a product
      name like swap to a termination date.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterIdScheme" type="xsd:anyURI" use="required"/>
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryParameterOperator">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing an operator describing the relationship of
      a value to its corresponding identifier for a parameter
      describing a query portfolio. Possible relationships include
      equals, not equals, less than, greater than. Possible operators
      are listed in the queryParameterOperatorScheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="queryParameterOperatorScheme" type="xsd:anyURI" default="http://ww
      <xsd:attribute name="id" type="xsd:ID"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="QueryPortfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type representing a portfolio obtained by querying the set of
      trades held in a repository. It contains trades matching the
      intersection of all criteria specified using one or more
      queryParameters or trades matching the union of two or more
      child queryPortfolios.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Portfolio">
      <xsd:sequence>
        <xsd:element name="queryParameter" type="QueryParameter" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
<xsd:complexType name="Strategy">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a group of products making up a single trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:element name="premiumProductReference" type="ProductReference" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates which product within a strategy represents
              the premium payment.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element ref="product" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Trade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining an FpML trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeHeader" type="TradeHeader">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The information on the trade which is not product specific,
          e.g. trade date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="product"/>
    <xsd:element name="otherPartyPayment" type="Payment" minOccurs="0" maxOccurs="unbounded"
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Other fees or additional payments associated with the
          trade, e.g. broker commissions, where one or more of the
          parties involved are not principal parties involved in the
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="brokerPartyReference" type="PartyReference" minOccurs="0" maxOccurs="u
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identifies that party (or parties) that brokered this
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:group ref="CalculationAgent.model"/>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines collateral obiligations of a Party
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="documentation" type="Documentation" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Defines the definitions that govern the document and should
          include the year and type of definitions referenced, along
          with any relevant documentation (such as master agreement)
          and the date it was signed.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="governingLaw" type="GoverningLaw" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Identification of the law governing the transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="allocations" type="Allocations" minOccurs="0">
      <xsd:annotation>
```

```
          <xsd:documentation xml:lang="en">
            "Short-form" representation of allocations in which the key
            block economics are stated once within the trade structure,
            and the allocation data is contained in this allocations
            structure.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeSide" type="TradeSide" minOccurs="0" maxOccurs="2">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties to the Trade are grouped into Trade Sides. Each
            Trade has as many as two sides. Each side is a buyer or
            receiver of each leg or stream.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
    <xsd:attribute name="id" type="xsd:ID"/>
  </xsd:complexType>
  <xsd:complexType name="TradeDifference">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type used to record the details of a difference between two
        business objects/
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="differenceType" type="DifferenceTypeEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The type of difference that exists.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="differenceSeverity" type="DifferenceSeverityEnum">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An indication of the severity of the difference.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="element" type="xsd:string">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The name of the element affected.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="basePath" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            XPath to the element in the base object.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="baseValue" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The value of the element in the base object.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="otherPath" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            XPath to the element in the other object.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="otherValue" type="xsd:string" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Value of the element in the other trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="missingElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded"
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Element(s) that are missing in the other trade.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="extraElement" type="xsd:string" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Element(s) that are extraneous in the other object.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="message" type="xsd:string">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A human readable description of the problem.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="TradeHeader">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining trade related information which is not product
        specific.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbounde
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade reference identifier(s) allocated to the trade by
            the parties involved.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partyTradeInformation" type="PartyTradeInformation" minOccurs="0" max
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Additional trade information that may be provided by each
            involved party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeDate" type="IdentifiedDate">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade date.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="TradeId">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A trade reference identifier allocated by a party. FpML does
        not define the domain values associated with this element. Note
        that the domain values for this element are not strictly an
        enumerated list.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
      <xsd:extension base="xsd:normalizedString">
        <xsd:attribute name="tradeIdScheme" type="xsd:anyURI" use="required"/>
        <xsd:attribute name="id" type="xsd:ID" fpml-annotation:deprecated="true" fpml-annotati
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              DEPRECATED
            </xsd:documentation>
          </xsd:annotation>
        </xsd:attribute>
      </xsd:extension>
    </xsd:simpleContent>
  </xsd:complexType>
  <xsd:complexType name="TradeIdentifier">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a trade identifier issued by the indicated
        party.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="partyReference" type="PartyReference">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
```

```
          A pointer style reference to a party identifier defined
          elsewhere in the document. The party referenced has
          allocated the trade identifier.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice maxOccurs="unbounded">
      <xsd:element name="tradeId" type="TradeId"/>
      <xsd:element name="versionedTradeId" type="VersionedTradeId"/>
    </xsd:choice>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID"/>
</xsd:complexType>
<xsd:complexType name="Trader">
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="traderScheme" type="xsd:anyURI" use="optional"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="TradeSide">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parties to the trade form into sides. Each side has defined
      roles in the lifecyle of the trade fulfilled by parties. Each
      party role is given in the likely order they would be filled
      during the lifecycle of a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Agency relations occur when one Party undertakes one role and
        another undertakes a different role. For example a Fund would
        be Beneficiary, use a Fund Manager as Orderer, use a trading
        firm as Introducer, and a broker as Executor, but give up
        Clearing to their prime broker. All roles always exist. An
        absent element means the role isn't stated.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:element name="orderer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Party placing the order. This could be a fund manager
          acting on behalf of a client, or a hedge fund acting on
          it's own behalf. This is the role with the investment
          discretion.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="introducer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Party that can relay an order directly to the trading floor
          at a firm. This is potentially a different firm, but may be
          the same as that taking the order. In effect the introducer
          is the first dealer to take the order. The reason an
          introducing dealer may forward a trade is sometime because
          it doesn't have the capacity to execute effectively but
          does have the relationship with the Orderer. Introducing
          Party is an industry standard term. This is semantically
          equivalent to the FIX and ISO20022 Introducing Firm.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="executor" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Party executing or striking the trade. Executing Party
          is an industry standard term. This is semantically
          equivalent to the FIX and ISO20022 Executing Firm or
          Trader.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="confirmer" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that undertakes the confirmation process for this
          Trade Side. The confirmer essentially manages the matching
          and affirmation of trades. This is often the creditor or is
          increasingly outsourced to service providers such as
          Swapswire.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditor" type="PartyRole">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party whose name appears on the contract as being
          responsible for credit of the trade. This is the party in
          the Trade Side the credit risk is against. For example if a
          hedge fund was to trade in the name of it's prime broker,
          then the prime broker would be the creditor.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculater" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The calculater is the Party that calculates, negotiates,
          and agrees the values to be paid at each payment date.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settler" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Settler is the party that makes the payments.
          Increasingly this is a service that can be externalized
          from the other roles. An example of a settlement service
          provide is SwapClear.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="beneficiary" type="PartyRole" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The party that suffers the economic effect of the trade.
          This is usually referred to as the primary Principal in FIX
          and ISO20022 - which is slightly confusing in that there
          are potentially many Princiapal/Agency relationships. The
          beneficiary may be distinct from the creditor - an example
          is a Hedge Fund trading in the name of it's Prime Broker.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="accountant" type="PartyRole" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The Accountants for the trade. There are potentially many
          accountants. This is known in FIX and ISO20022 for
          Collective Investment Vehicles as the Third Party
          Administrator (TPA), however all trades for all parties
          have at least one party accounting for the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:attribute name="id" type="xsd:ID" use="required"/>
</xsd:complexType>
<xsd:complexType name="Validation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A reference identifying a rule within a validation scheme.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="validationScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="VersionedContractId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Contract Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="contractId" type="ContractId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the contract id. The contractId is versioned
          and not the contract.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="VersionedTradeId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Trade Id with Version Support
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="tradeId" type="TradeId"/>
    <xsd:group ref="VersionHistory.model">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The version of the trade id. The tradeId is versioned and
          not the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:group>
  </xsd:sequence>
</xsd:complexType>
<xsd:attributeGroup name="VersionAttributes.atts">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Set of attributes that define versioning information.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:attribute name="version" use="required">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Indicate which version of the FpML Schema an FpML message
        adheres to.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleType>
      <xsd:restriction base="xsd:token">
        <xsd:enumeration value="4-0"/>
        <xsd:enumeration value="4-1"/>
        <xsd:enumeration value="4-2"/>
        <xsd:enumeration value="4-3"/>
      </xsd:restriction>
    </xsd:simpleType>
  </xsd:attribute>
  <xsd:attribute name="expectedBuild" type="xsd:positiveInteger">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This optional attribute can be supplied by a message creator
        in an FpML instance to specify which build number of the
        schema was used to define the message when it was generated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
  <xsd:attribute name="actualBuild" fixed="12" type="xsd:positiveInteger">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The specific build number of this schema version. This
        attribute is not included in an instance document. Instead,
        it is supplied by the XML parser when the document is
        validated against the FpML schema and indicates the build
        number of the schema file. Every time FpML publishes a change
        to the schema, validation rules, or examples within a version
        (e.g., version 4.2) the actual build number is incremented.
        If no changes have been made between releases within a
        version (i.e. from Trial Recommendation to Recommendation)
        the actual build number stays the same.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:attribute>
</xsd:attributeGroup>
<xsd:element name="event" type="Event" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An abstract global element used as a basis for substition of
      event types
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="strategy" type="Strategy" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A strategy product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:group name="AccountReferenceOrPartyReference.model">
  <xsd:choice>
    <xsd:element name="accountReference" type="AccountReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the subaccount definition in the Party list.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partyReference" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Reference to the party definition.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
<xsd:group name="AllocationContent.model">
  <xsd:sequence>
    <xsd:element name="collateral" type="Collateral" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The sum that must be posted upfront to collateralize
          against counterparty credit risk.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="creditChargeAmount" type="Money" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Special credit fee assessed to certain institutions.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="approvals" type="Approvals" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container for approval states in the workflow.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="masterConfirmationDate" type="xsd:date" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date of the confirmation executed between the parties
          and intended to govern the allocated trade between those
          parties.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="AmendmentDetails.model">
  <xsd:sequence>
    <xsd:element name="amendmentTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Amendment
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="amendmentEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Amendment becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="CalculationAgent.model">
  <xsd:sequence>
    <xsd:element name="calculationAgent" type="CalculationAgent" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The ISDA Calculation Agent responsible for performing
          duties associated with an optional early termination
        </xsd:documentation>
```

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      </xsd:annotation>
    </xsd:element>
    <xsd:element name="calculationAgentBusinessCenter" type="BusinessCenter" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The city in which the office through which ISDA Calculation
          Agent is acting for purposes of the transaction is located
          The short-form confirm for a trade that is executed under a
          Sovereign or Asia Pacific Master Confirmation Agreement (
          MCA ), does not need to specify the Calculation Agent.
          However, the confirm does need to specify the Calculation
          Agent City. This is due to the fact that the MCA sets the
          value for Calculation Agent but does not set the value for
          Calculation Agent City.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="ContractNovationDetails.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Model group with Contract Novation element content.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the
            new contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:element name="newContractReference" type="ContractReference">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new Contract between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newContract" type="Contract">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new Contract between the transferee and
              the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
      <xsd:sequence>
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Choice between identification and representation of the
            old contract.
          </xsd:documentation>
        </xsd:annotation>
        <xsd:choice>
          <xsd:element name="oldContractReference" type="ContractReference">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Indicates a reference to the original contract
                between the transferor and the remaining party.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="oldContract" type="Contract">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Indicates the original Contract between the
                transferor and the remaining party.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:choice>
        <xsd:choice minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Choice between identification and representation of the
              new contract.
            </xsd:documentation>
          </xsd:annotation>
          <xsd:element name="newContractReference" type="ContractReference"/>
          <xsd:element name="newContract" type="Contract"/>
        </xsd:choice>
      </xsd:sequence>
    </xsd:choice>
    <xsd:element name="transferor" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the
          party referenced is the Transferor (outgoing party) in the
          novation. The Transferor means a party which transfers by
          novation to a Transferee all of its rights, liabilities,
          duties and obligations with respect to a Remaining Party.
          In a four-way novation the party referenced is Transferor 1
          which transfers by novation to Transferee 1 all of its
          rights, liabilities, duties and obligations with respect to
          Transferor 2. ISDA 2004 Novation Term: Transferor
          (three-way novation) or Transferor 1 (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="transferee" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the
          party referenced is the Transferee (incoming party) in the
          novation. Transferee means a party which accepts by way of
          novation all rights, liabilities, duties and obligations of
          a Transferor with respect to a Remaining Party. In a
          four-way novation the party referenced is Transferee 1
          which accepts by way of novation the rights, liabilities,
          duties and obligations of Transferor 1. ISDA 2004 Novation
          Term: Transferee (three-way novation) or Transferee 1
          (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="remainingParty" type="PartyReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. In a three-way novation the
          party referenced is the Remaining Party in the novation.
          Remaining Party means a party which consents to a
          Transferor's transfer by novation and the acceptance
          thereof by the Transferee of all of the Transferor's
          rights, liabilities, duties and obligations with respect to
          such Remaining Party under and with respect of the Novated
          Amount of a transaction. In a four-way novation the party
          referenced is Transferor 2 per the ISDA definition and acts
          in the role of a Transferor. Transferor 2 transfers by
          novation to Transferee 2 all of its rights, liabilities,
          duties and obligations with respect to Transferor 1. ISDA
          2004 Novation Term: Remaining Party (three-way novation) or
          Transferor 2 (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="otherRemainingParty" type="PartyReference" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A pointer style reference to a party identifier defined
          elsewhere in the document. This element is not applicable
          in a three-way novation and should be omitted. In a
          four-way novation the party referenced is Transferee 2.
          Transferee 2 means a party which accepts by way of novation
          the rights, liabilities, duties and obligations of
          Transferor 2. ISDA 2004 Novation Term: Transferee 2
          (four-way novation).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="novationDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Specifies the date that one party's legal obligations with
          regard to a trade are transferred to another party. It
          corresponds to the Novation Date section of the 2004 ISDA
          Novation Definitions, section 1.16.
        </xsd:documentation>
      </xsd:annotation>
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</xsd:element>
<xsd:element name="novationContractDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      Contract. If this element is not specified, the
      novationContractDate will be deemed to be the novationDate.
      It corresponds to the Novation Trade Date section of the
      2004 ISDA Novation Definitions, section 1.17.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:choice>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice for expressing the novated amount as either a money
      amount, number of options, or number of units, according
      the the financial product which is being novated.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old
        Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="novatedNumberOfUnits" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The number of options which represent the portion of the
        Old Contract being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="fullFirstCalculationPeriod" type="xsd:boolean" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the applicability of the Full
      First Calculation Period as defined in the 2004 ISDA
      Novation Definitions, section 1.20.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="firstPeriodStartDate" type="FirstPeriodStartDate" minOccurs="0" maxOcc
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Element that is used to be able to make sense of the “new
      transaction” without requiring reference back to the “old
      transaction”. In the case of interest rate products there
      are potentially 2 “first period start dates” to reference –
      one with respect to each party to the new transaction. For
      Credit Default Swaps there is just the one with respect to
      the party that is the fixed rate payer.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="nonReliance" type="Empty" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element corresponds to the non-Reliance section in the
      2004 ISDA Novation Definitions, section 2.1 (c) (i). The
      element appears in the instance document when non-Reliance
      is applicable.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="creditDerivativesNotices" type="CreditDerivativesNotices" minOccurs="
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element should be specified if one or more of either a
      Credit Event Notice, Notice of Publicly Available
      Information, Notice of Physical Settlement or Notice of
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          Intended Physical Settlement, as applicable, has been
          delivered by or to the Transferor or the Remaining Party.
          The type of notice or notices that have been delivered
          should be indicated by setting the relevant boolean element
          value(s) to true. The absence of the element means that no
          Credit Event Notice, Notice of Publicly Available
          Information, Notice of Physical Settlement or Notice of
          Intended Physical Settlement, as applicable, has been
          delivered by or to the Transferor or the Remaining Party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualDefinitions" type="ContractualDefinitions" minOccurs="0" ma
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The definitions (such as those published by ISDA) that will
          define the terms of the novation transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccur
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A contractual supplement (such as those published by ISDA)
          that will apply to the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:group>
<xsd:group name="ContractOrContractReference.model">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Choice between identification and representation of the
      contract.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="contract" type="Contract">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          An element that allows the full details of the contract to
          be used as a mechanism for identifying the contract
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractReference" type="ContractReference">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A container since an individual contract can be referenced
          by two or more different partyTradeIdentifier elements -
          each allocated by a different party.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:group>
<xsd:group name="IncreaseDetails.model">
  <xsd:sequence>
    <xsd:element name="increaseTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Increase
          transaction
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="increaseEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Increase becomes effective
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:sequence>
        <xsd:element name="increaseInNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Notional
              increases due to the Increase transaction.
            </xsd:documentation>
          </xsd:annotation>
```

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          </xsd:element>
          <xsd:element name="outstandingNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Notional amount after the Increase.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
        <xsd:sequence>
          <xsd:element name="increaseInNumberOfOptions" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Number of
                Options increases due to the Increase transaction.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="outstandingNumberOfOptions" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the Number of Options after the Increase.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:choice>
    </xsd:sequence>
  </xsd:group>
  <xsd:group name="TradeOrTradeReference.model">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Choice between identification and representation of trade
        execution.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
      <xsd:element name="trade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An element that allows the full details of the trade to be
            used as a mechanism for identifying the trade for which the
            post-trade event pertains
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A container since an individual trade can be referenced by
            two or more different partyTradeIdentifier elements - each
            allocated by a different party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:group>
  <xsd:group name="Validation.model">
    <xsd:sequence>
      <xsd:element name="validation" type="Validation" minOccurs="0" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:group>
</xsd:schema>
```