



**Financial products Markup Language**

## **FpML 4.2 - Trade Execution Component Definitions**

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## ***1 Global Complex Types***

## 1.1 BestFitTrade

### 1.1.1 Description:

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

### 1.1.2 Contents:

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

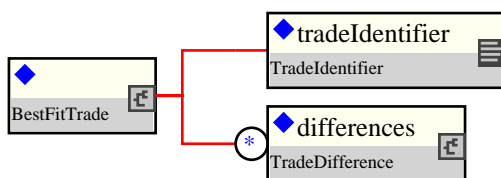
**differences** (zero or more occurrences; of the type TradeDifference) An optional set of detailed difference records.

### 1.1.3 Used by:

- Complex type: TradeMismatched

### 1.1.4 Derived Types:

### 1.1.5 Figure:



### 1.1.6 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>
```



## 1.2 CancelTradeConfirmation

### 1.2.1 Description:

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

### 1.2.2 Contents:

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

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

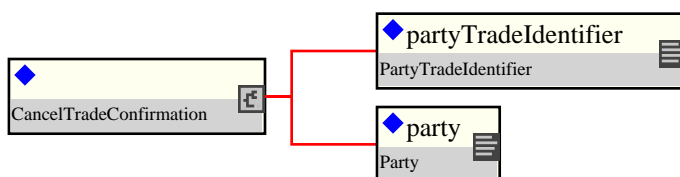
**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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

### 1.2.3 Used by:

### 1.2.4 Derived Types:

### 1.2.5 Figure:



### 1.2.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeConfirmation process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</complexType>
```

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

## 1.3 CancelTradeMatch

### 1.3.1 Description:

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

### 1.3.2 Contents:

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

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

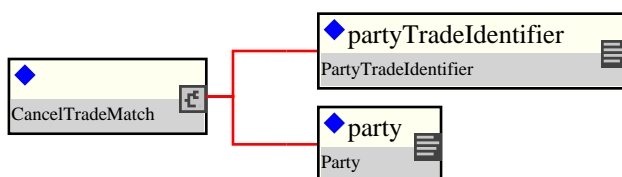
**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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

### 1.3.3 Used by:

### 1.3.4 Derived Types:

### 1.3.5 Figure:



### 1.3.6 Schema Fragment:

```
<xsd:complexType name="CancelTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that a
      previously requested TradeMatch process be cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</complexType>
```

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

## 1.4 ConfirmationCancelled

### 1.4.1 Description:

A type defining the content model for the message generated in response to a CancelConfirmation request under normal circumstances.

### 1.4.2 Contents:

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

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

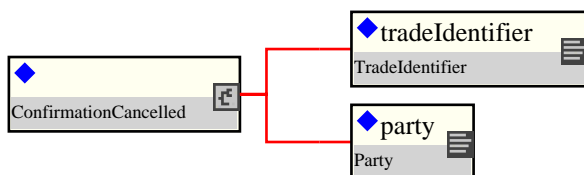
**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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

### 1.4.3 Used by:

### 1.4.4 Derived Types:

### 1.4.5 Figure:



### 1.4.6 Schema Fragment:

```
<xsd:complexType name="ConfirmationCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for the message generated in
      reponse to a CancelConfirmation request under normal
      circumstances.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

## 1.5 ConfirmTrade

### 1.5.1 Description:

A type defining the content model for a message that indicates acceptance of a previously matched trade.

### 1.5.2 Contents:

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

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

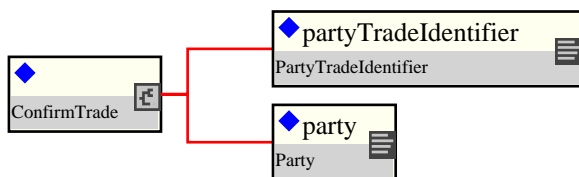
**partyTradeIdentifier** (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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

### 1.5.3 Used by:

### 1.5.4 Derived Types:

### 1.5.5 Figure:



### 1.5.6 Schema Fragment:

```
<xsd:complexType name="ConfirmTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      acceptance of a previously matched trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the trade
              by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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



## 1.6 ModifyTradeConfirmation

### 1.6.1 Description:

A type defining the content model for a message requesting that the details of a trade previously sent for confirmation be changed.

### 1.6.2 Contents:

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

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

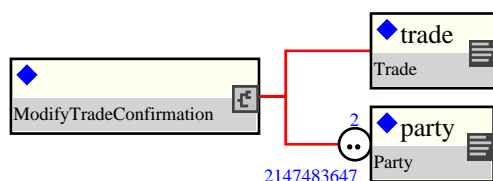
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.6.3 Used by:

### 1.6.4 Derived Types:

### 1.6.5 Figure:



### 1.6.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the details of a trade previously sent for confirmation be
      changed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

## 1.7 ModifyTradeMatch

### 1.7.1 Description:

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

### 1.7.2 Contents:

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

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

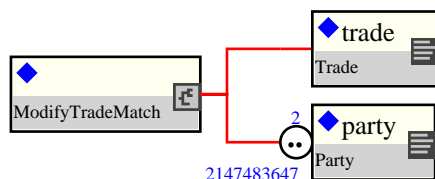
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.7.3 Used by:

### 1.7.4 Derived Types:

### 1.7.5 Figure:



### 1.7.6 Schema Fragment:

```
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

## 1.8 RequestTradeConfirmation

### 1.8.1 Description:

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

### 1.8.2 Contents:

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

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

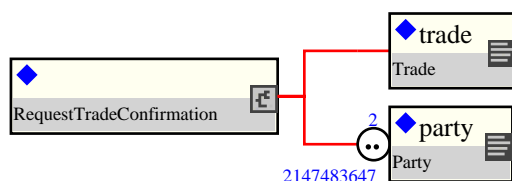
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.8.3 Used by:

### 1.8.4 Derived Types:

### 1.8.5 Figure:



### 1.8.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</complexType>
```

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

## 1.9 RequestTradeMatch

### 1.9.1 Description:

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

### 1.9.2 Contents:

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

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

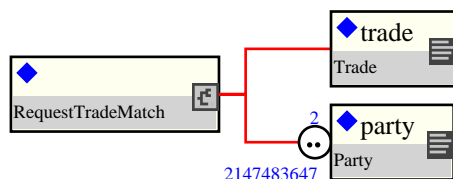
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.9.3 Used by:

### 1.9.4 Derived Types:

### 1.9.5 Figure:



### 1.9.6 Schema Fragment:

```
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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



## 1.10 TradeAffirmation

### 1.10.1 Description:

A type defining the content model for a message that indicates that a trade is considered affirmed by the sender.

### 1.10.2 Contents:

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

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

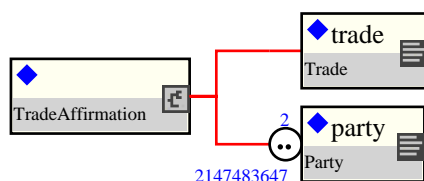
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.10.3 Used by:

### 1.10.4 Derived Types:

### 1.10.5 Figure:



### 1.10.6 Schema Fragment:

```
<xsd:complexType name="TradeAffirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      that a trade is considered affirmed by the sender.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

## 1.11 TradeAffirmed

### 1.11.1 Description:

A type defining the content model for a message generated when a party confirms that a trade is affirmed.

### 1.11.2 Contents:

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

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

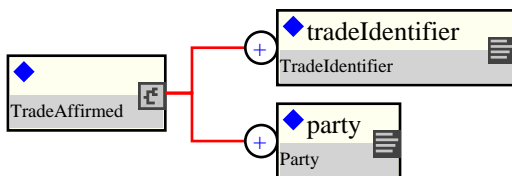
**tradeIdentifier** (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

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

### 1.11.3 Used by:

### 1.11.4 Derived Types:

### 1.11.5 Figure:



### 1.11.6 Schema Fragment:

```
<xsd:complexType name="TradeAffirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message generated when a
      party confirms that a trade is affirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

</xsd:complexType>

## 1.12 TradeAlleged

### 1.12.1 Description:

A type defining the content model for a message sent by a confirmation provider when it believes that one party has been tardy in providing its side of a transaction.

### 1.12.2 Contents:

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

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

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

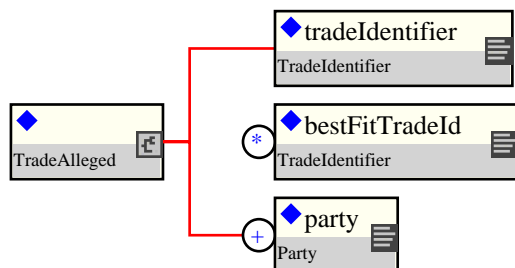
**bestFitTradeId** (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

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

### 1.12.3 Used by:

### 1.12.4 Derived Types:

### 1.12.5 Figure:



### 1.12.6 Schema Fragment:

```
<xsd:complexType name="TradeAlleged">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has been
      tardy in providing its side of a transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A trade identifier for a transaction that closely
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="1" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a minimum,
              the principal parties involved in the swap or forward rate
              agreement. Other parties paying or receiving fees, commissions
              etc. must also be specified if referenced in other party
              payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        resembles the characteristics of the trade under
        consideration.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties obligated to make payments from time to time
            during the term of the trade. This will include, at a
            minimum, the principal parties involved in the swap or
            forward rate agreement. Other parties paying or receiving
            fees, commissions etc. must also be specified if
            referenced in other party payments.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.13 TradeAlreadyMatched

### 1.13.1 Description:

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

### 1.13.2 Contents:

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

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

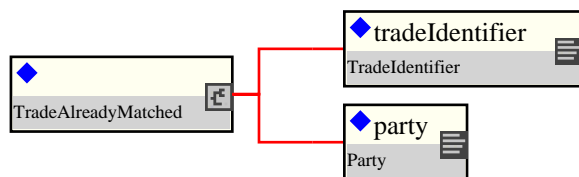
**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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

### 1.13.3 Used by:

### 1.13.4 Derived Types:

### 1.13.5 Figure:



### 1.13.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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



## 1.14 TradeAlreadySubmitted

### 1.14.1 Description:

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

### 1.14.2 Contents:

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

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

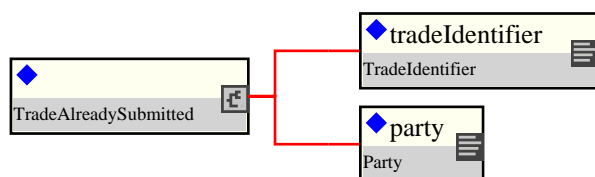
**tradeIdentifier** (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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

### 1.14.3 Used by:

### 1.14.4 Derived Types:

### 1.14.5 Figure:



### 1.14.6 Schema Fragment:

```
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

## 1.15 TradeConfirmed

### 1.15.1 Description:

A type defining the content model of a message generated when a trade is determined to be confirmed.

### 1.15.2 Contents:

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

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

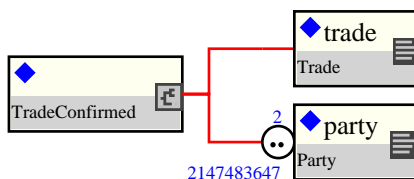
**trade** (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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

### 1.15.3 Used by:

### 1.15.4 Derived Types:

### 1.15.5 Figure:



### 1.15.6 Schema Fragment:

```
<xsd:complexType name="TradeConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
              forward rate agreement. Other parties paying or receiving
              fees, commissions etc. must also be specified if
              referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </complexContent>
</complexType>
```

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

## 1.16 TradeDifference

### 1.16.1 Description:

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

### 1.16.2 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.

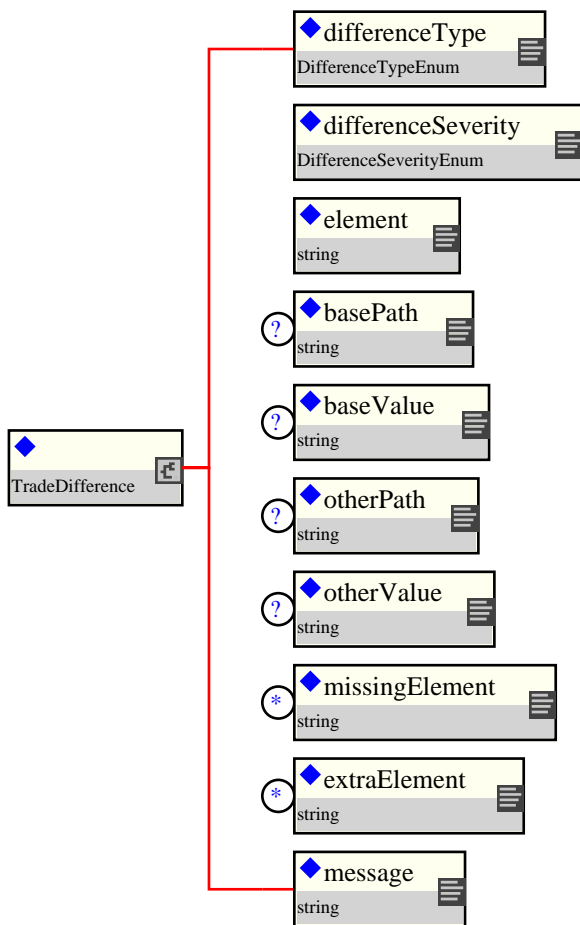
**message** (exactly one occurrence; of the type xsd:string) A human readable description of the problem.

### 1.16.3 Used by:

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

### 1.16.4 Derived Types:

### 1.16.5 Figure:



### 1.16.6 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">
          The value of the element in the other object.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="missingElement" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the element that is missing.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="extraElement" type="xsd:string" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The name of the element that is extra.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="message" type="xsd:string">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          A message describing the difference.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

    </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>

```

## 1.17 TradeMatched

### 1.17.1 Description:

A type defining the content model for a message indicating that a correlation has been made between two transactions.

### 1.17.2 Contents:

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

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

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

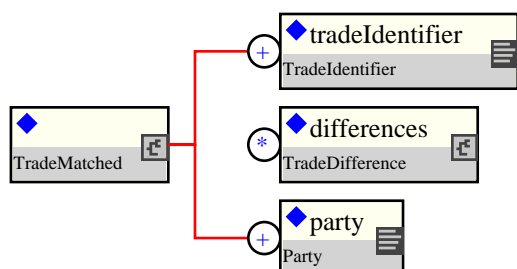
**differences** (zero or more occurrences; of the type TradeDifference)

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

### 1.17.3 Used by:

### 1.17.4 Derived Types:

### 1.17.5 Figure:



### 1.17.6 Schema Fragment:

```
<xsd:complexType name="TradeMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message indicating that a
      correlation has been made between two transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```



minimum, the principal parties involved in the swap or forward rate agreement. Other parties paying or receiving fees, commissions etc. must also be specified if referenced in other party payments.

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

## 1.18 TradeMismatched

### 1.18.1 Description:

A type defining the content model of a message generated when a trade is determined to be mismatched.

### 1.18.2 Contents:

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

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

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

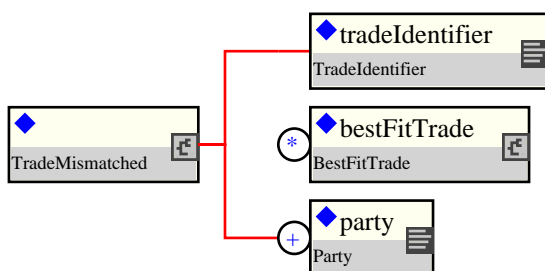
**bestFitTrade** (zero or more occurrences; of the type BestFitTrade)

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

### 1.18.3 Used by:

### 1.18.4 Derived Types:

### 1.18.5 Figure:



### 1.18.6 Schema Fragment:

```
<xsd:complexType name="TradeMismatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be mismatched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTrade" type="BestFitTrade" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a
              minimum, the principal parties involved in the swap or
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        forward rate agreement. Other parties paying or receiving
        fees, commissions etc. must also be specified if
        referenced in other party payments.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 1.19 TradeUnmatched

### 1.19.1 Description:

A type defining the content model of a message generated when a trade is determined to be unmatched.

### 1.19.2 Contents:

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

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

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

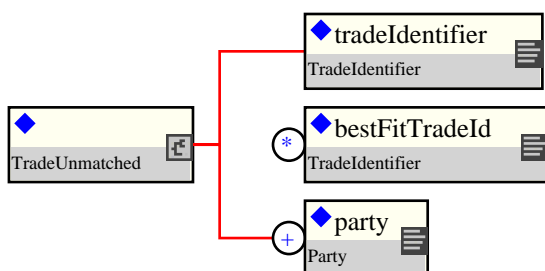
**bestFitTradeId** (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

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

### 1.19.3 Used by:

### 1.19.4 Derived Types:

### 1.19.5 Figure:



### 1.19.6 Schema Fragment:

```
<xsd:complexType name="TradeUnmatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be unmatched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A trade identifier for a transaction that closely
              resembles the characteristics of the trade under
              consideration.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="1" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to time
              during the term of the trade. This will include, at a minimum,
              the principal parties involved in the swap or forward rate
              agreement. Other parties paying or receiving fees, commissions
              etc. must also be specified if referenced in other party
              payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

```
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties obligated to make payments from time to time
            during the term of the trade. This will include, at a
            minimum, the principal parties involved in the swap or
            forward rate agreement. Other parties paying or receiving
            fees, commissions etc. must also be specified if
            referenced in other party payments.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

## 2 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-msg-4-2.xsd"/>
  <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="CancelTradeConfirmation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeConfirmation process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The parties obligated to make payments from time to
                time during the term of the trade. This will include,
                at a minimum, the principal parties involved in the
                swap or forward rate agreement. Other parties paying or
                receiving fees, commissions etc. must also be specified
                if referenced in other party payments.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CancelTradeMatch">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message requesting that
        a previously requested TradeMatch process be cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The trade reference identifier(s) allocated to the
                trade by the parties involved.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party">
```

```

        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties obligated to make payments from time to
            time during the term of the trade. This will include,
            at a minimum, the principal parties involved in the
            swap or forward rate agreement. Other parties paying or
            receiving fees, commissions etc. must also be specified
            if referenced in other party payments.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ConfirmationCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for the message generated in
      reponse to a CancelConfirmation request under normal
      circumstances.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ConfirmTrade">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      acceptance of a previously matched trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The trade reference identifier(s) allocated to the
              trade by the parties involved.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

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<xsd:complexType name="ModifyTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the details of a trade previously sent for confirmation be
      changed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ModifyTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content of a message requesting that the
      details of a trade previously sent for matching be modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching and
      confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>

```



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    </xsd:annotation>
  </xsd:element>
  <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The parties obligated to make payments from time to
        time during the term of the trade. This will include,
        at a minimum, the principal parties involved in the
        swap or forward rate agreement. Other parties paying or
        receiving fees, commissions etc. must also be specified
        if referenced in other party payments.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTradeMatch">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message requesting that
      the contained trade be put forward for matching.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAffirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message that indicates
      that a trade is considered affirmed by the sender.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

</xsd:complexType>
<xsd:complexType name="TradeAffirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message generated when
      a party confirms that a trade is affirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlleged">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has been
      tardy in providing its side of a transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A trade identifier for a transaction that closely
              resembles the characteristics of the trade under
              consideration.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadyMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>

```

```

</xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="ResponseMessage">
    <xsd:sequence>
      <xsd:element name="tradeIdentifier" type="TradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An instance of a unique trade identifier.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="party" type="Party">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties obligated to make payments from time to
            time during the term of the trade. This will include,
            at a minimum, the principal parties involved in the
            swap or forward rate agreement. Other parties paying or
            receiving fees, commissions etc. must also be specified
            if referenced in other party payments.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAlreadySubmitted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message sent by a
      confirmation provider when it believes that one party has
      repeated a request to confirm a trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The root element in an FpML trade document.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to

```

```

        time during the term of the trade. This will include,
        at a minimum, the principal parties involved in the
        swap or forward rate agreement. Other parties paying or
        receiving fees, commissions etc. must also be specified
        if referenced in other party payments.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="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:sequence>
</xsd:complexType>

```

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<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="TradeMatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message indicating that
      a correlation has been made between two transactions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="differences" type="TradeDifference" minOccurs="0" maxOccurs="unbounded">
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeMismatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be mismatched.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeIdentifier" type="TradeIdentifier">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade identifier.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="bestFitTrade" type="BestFitTrade" minOccurs="0" maxOccurs="unbounded">
        </xsd:element>
        <xsd:element name="party" type="Party" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parties obligated to make payments from time to
              time during the term of the trade. This will include,
              at a minimum, the principal parties involved in the
              swap or forward rate agreement. Other parties paying or
              receiving fees, commissions etc. must also be specified
              if referenced in other party payments.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeUnmatched">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model of a message generated when a
      trade is determined to be unmatched.
    </xsd:documentation>
  </xsd:annotation>

```

```

</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="NotificationMessage">
    <xsd:sequence>
      <xsd:element name="tradeIdentifier" type="TradeIdentifier">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            An instance of a unique trade identifier.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="bestFitTradeId" type="TradeIdentifier" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A trade identifier for a transaction that closely
            resembles the characteristics of the trade under
            consideration.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="party" type="Party" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parties obligated to make payments from time to
            time during the term of the trade. This will include,
            at a minimum, the principal parties involved in the
            swap or forward rate agreement. Other parties paying or
            receiving fees, commissions etc. must also be specified
            if referenced in other party payments.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
</xsd:schema>

```