



**Financial products Markup Language**

## **FpML - Post-trade Processes Component Definitions**

## ***Version: 4.3***

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### **Document built**

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

## 1.1 AffectedTransactions

### 1.1.1 Description:

### 1.1.2 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.

### 1.1.3 Used by:

- Complex type: CreditEventNoticeDocument

### 1.1.4 Derived Types:

### 1.1.5 Figure:



### 1.1.6 Schema Fragment:

```
<xsd:complexType name="AffectedTransactions">
  <xsd:group ref="TradeOrTradeReference.model" maxOccurs="unbounded" />
</xsd:complexType>
```

## 1.2 Novation

### 1.2.1 Description:

An event type that records the occurrence of a novation

### 1.2.2 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.

**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.

**novationTradeDate** (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a trade. If this element is not specified, the novationTradeDate 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 Transaction being novated.

Or

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

**remainingTrade** (zero or one occurrence; of the type Trade) This element contains a description of the remaining portion of a partially novated trade.

**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.

Either

**contractualSupplement** (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

Or

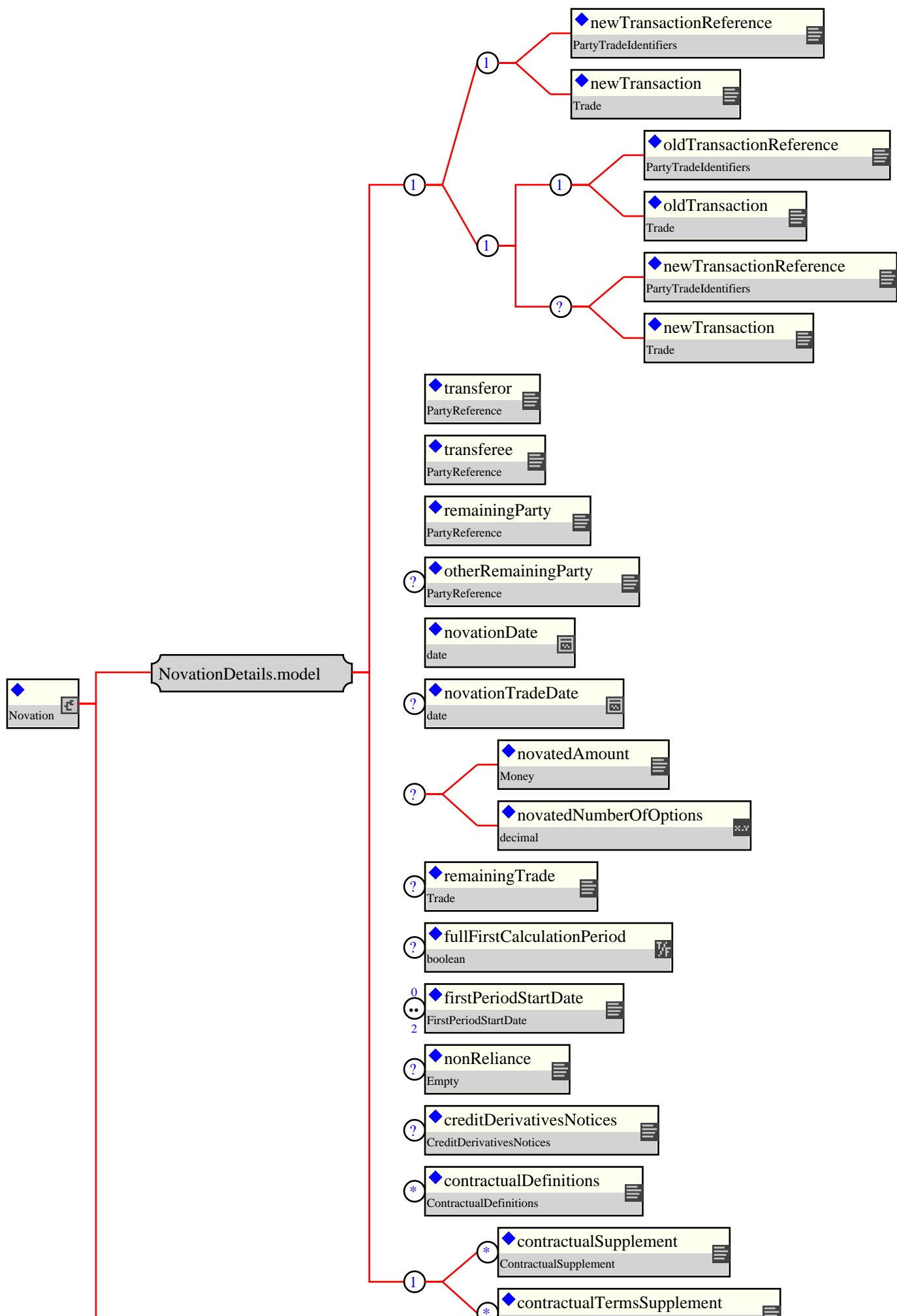
**contractualTermsSupplement** (zero or more occurrences; of the type ContractualTermsSupplement) A contractual supplement (such as those published by ISDA) that will apply to the trade.

**payment** (zero or one occurrence; of the type Payment)

### 1.2.3 Used by:

### 1.2.4 Derived Types:

### 1.2.5 Figure:



### 1.2.6 Schema Fragment:

```
<xsd:complexType name="Novation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that records the occurrence of a novation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="NovationDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.3 NovationNotificationMessage

### 1.3.1 Description:

Abstract base class for all Novation Notification Messages.

### 1.3.2 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.

**novation** (exactly one occurrence; of the type Novation)

**party** (one or more occurrences; of the type Party)

### 1.3.3 Used by:

- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationMatched
- Complex type: TradeNovated

### 1.3.4 Derived Types:

- Complex type: NovationAlleged
- Complex type: NovationConfirmed
- Complex type: NovationMatched
- Complex type: TradeNovated

### 1.3.5 Figure:



### 1.3.6 Schema Fragment:

```
<xsd:complexType name="NovationNotificationMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Notification Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:group ref="NovationMessage.model" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.4 NovationRequestMessage

### 1.4.1 Description:

Abstract base class for all Novation Request Messages.

### 1.4.2 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.

**novation** (exactly one occurrence; of the type Novation)

**party** (one or more occurrences; of the type Party)

### 1.4.3 Used by:

- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestNovationConfirmation

### 1.4.4 Derived Types:

- Complex type: NovateTrade
- Complex type: NovationConsentRequest
- Complex type: RequestNovationConfirmation

### 1.4.5 Figure:



### 1.4.6 Schema Fragment:

```
<xsd:complexType name="NovationRequestMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Request Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:group ref="NovationMessage.model"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.5 NovationResponseMessage

### 1.5.1 Description:

Abstract base class for all Novation Response Messages.

### 1.5.2 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.

### 1.5.3 Used by:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

### 1.5.4 Derived Types:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

### 1.5.5 Figure:



### 1.5.6 Schema Fragment:

```
<xsd:complexType name="NovationResponseMessage" abstract="true">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Abstract base class for all Novation Response Messages.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:sequence minOccurs="0">
          <xsd:group ref="NovationMessage.model" />
        </xsd:sequence>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

## 1.6 PartialTerminationAmount

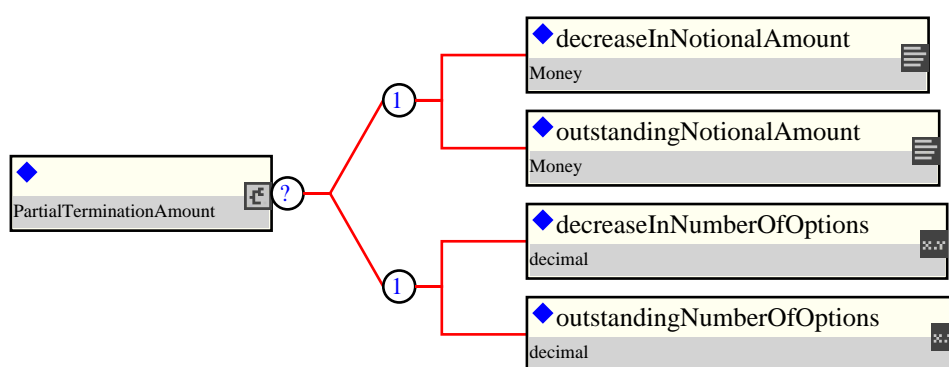
### 1.6.1 Description:

### 1.6.2 Contents:

### 1.6.3 Used by:

### 1.6.4 Derived Types:

### 1.6.5 Figure:



### 1.6.6 Schema Fragment:

```
<xsd:complexType name="PartialTerminationAmount">
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:sequence>
        <xsd:element name="decreaseInNotionalAmount" type="Money">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Notional
              decreases due to the Partial Termination 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 Partial
              Termination.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
      <xsd:sequence>
        <xsd:element name="decreaseInNumberOfOptions" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the fixed amount by which the Number of Options
              decreases due to the Partial Termination 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 Partial
              Termination.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:choice>
  </xsd:sequence>
</xsd:complexType>
```

```
        </xsd:sequence>
      </xsd:choice>
    </xsd:sequence>
  </xsd:complexType>
```



## 1.7 Termination

### 1.7.1 Description:

An event type that defines the content of a Termination transaction.

### 1.7.2 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.

**terminationTradeDate** (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Termination transaction.

**terminationEffectiveDate** (exactly one occurrence; of the type xsd:date) The date on which the Termination becomes effective.

Either

**full** (exactly one occurrence; of the type Empty) The use of the Full element indicates that this is a Full Termination.

Or

**partial** (exactly one occurrence; of the type PartialTerminationAmount) The use of the Partial element indicates that this is a Partial Termination.

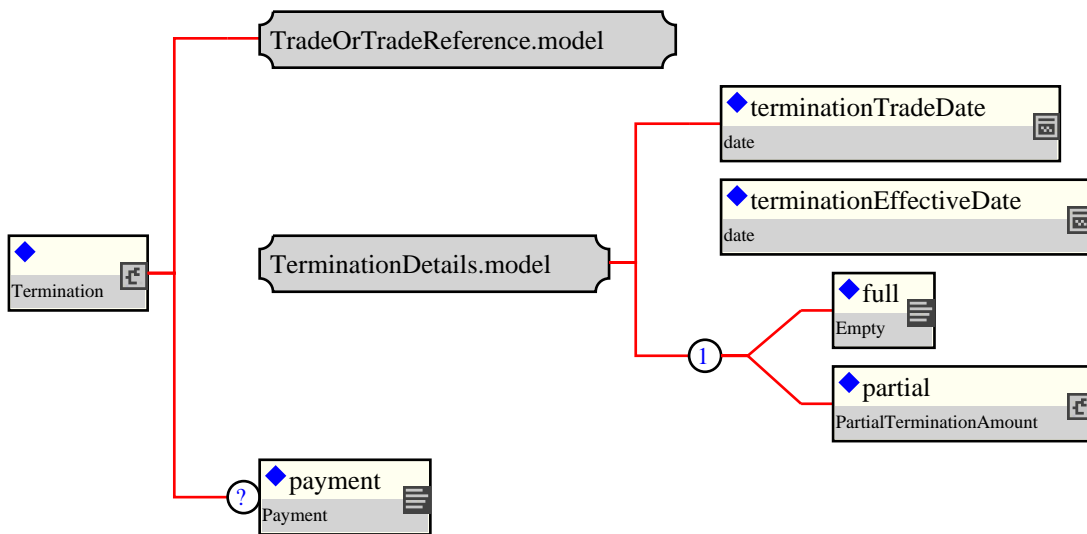
**payment** (zero or one occurrence; of the type Payment) A payment for the right to terminate the trade.

### 1.7.3 Used by:

- Complex type: RequestTerminationConfirmation
- Complex type: TerminationConfirmed
- Complex type: TradeTerminationRequest
- Complex type: TradeTerminationResponse

### 1.7.4 Derived Types:

### 1.7.5 Figure:



### 1.7.6 Schema Fragment:

```

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

```

## 1.8 TradeAmendment

### 1.8.1 Description:

A type describing the original trade and the amended trade.

### 1.8.2 Contents:

Either

**originalTrade** (exactly one occurrence; of the type Trade) The entire original trade details.

Or

**originalTradeIdentifier** (one or more occurrences; of the type PartyTradeIdentifier) The trade id of the original trade details.

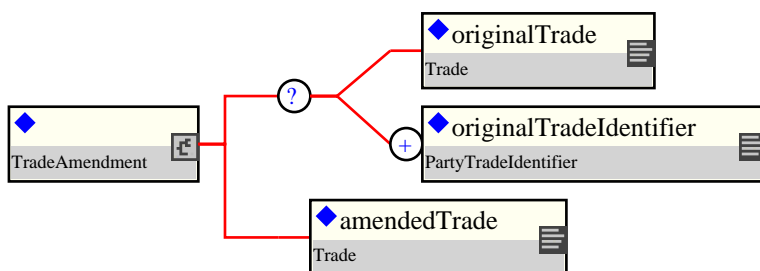
**amendedTrade** (exactly one occurrence; of the type Trade) The representation of the amended trade.

### 1.8.3 Used by:

- Complex type: AllocationAmended

### 1.8.4 Derived Types:

### 1.8.5 Figure:



### 1.8.6 Schema Fragment:

```
<xsd:complexType name="TradeAmendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the original trade and the amended trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalTrade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The entire original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="originalTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbound">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade id of the original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="amendedTrade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The representation of the amended trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

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

## ***2 Groups***

## 2.1 NovationDetails.model

### 2.1.1 Description:

### 2.1.2 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.

**novationTradeDate** (zero or one occurrence; of the type xsd:date) Specifies the date the parties agree to assign or novate a trade. If this element is not specified, the novationTradeDate 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 Transaction being novated.

Or

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

**remainingTrade** (zero or one occurrence; of the type Trade) This element contains a description of the remaining portion of a partially novated trade.

**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.

Either

**contractualSupplement** (zero or more occurrences; of the type ContractualSupplement) DEPRECATED - This element will be removed in the next major version of FpML. The element contractualTermsSupplement should be used instead. Definition: A contractual supplement (such as those published by ISDA) that will apply to the trade.

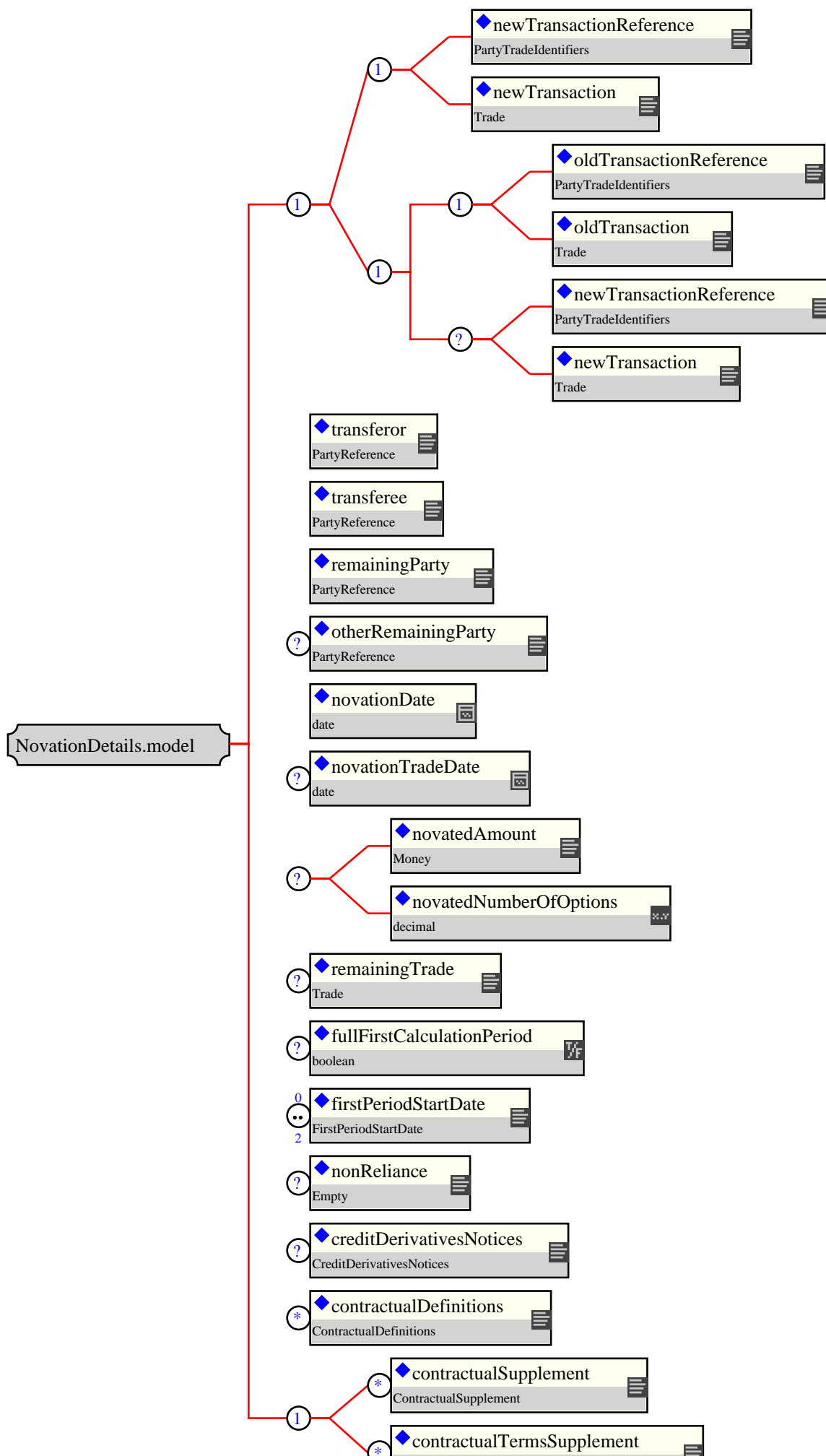
Or

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

### 2.1.3 Used by:

- Complex type: Novation

### 2.1.4 Figure:





## 2.1.5 Schema Fragment:

```
<xsd:group name="NovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new transaction between the
              transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newTransaction" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new transaction between the transferee and
              the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:choice>
    <xsd:sequence>
      <xsd:choice>
        <xsd:element name="oldTransactionReference" type="PartyTradeIdentifiers">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the original trade between the
              transferor and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="oldTransaction" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the original trade between the transferor and
              the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the new transaction between
            the transferee and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="newTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the new transaction between the transferee
            and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </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="novationTradeDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a trade. If this element is not specified, the novationTradeDate 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 minOccurs="0">
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old Transaction 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 Transaction being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>

```

```

</xsd:element>
</xsd:choice>
<xsd:element name="remainingTrade" type="Trade" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This element contains a description of the remaining portion
      of a partially novated trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<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" maxOccurs="1">
  <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" maxOccurs="1">
  <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" maxOccurs="1">
  <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:choice>
<xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      DEPRECATED - This element will be removed in the next major
      version of FpML. The element contractualTermsSupplement
      should be used instead. Definition: A contractual
      supplement (such as those published by ISDA) that will
      apply to the trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
  <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:choice>
</xsd:sequence>
</xsd:group>
```

## 2.2 NovationMessage.model

### 2.2.1 Description:

### 2.2.2 Contents:

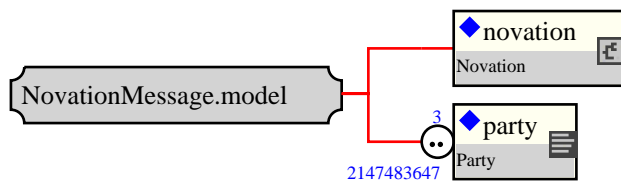
**novation** (exactly one occurrence; of the type Novation)

**party** (one or more occurrences; of the type Party)

### 2.2.3 Used by:

- Complex type: NovationNotificationMessage
- Complex type: NovationRequestMessage
- Complex type: NovationResponseMessage

### 2.2.4 Figure:



### 2.2.5 Schema Fragment:

```
<xsd:group name="NovationMessage.model">
  <xsd:sequence>
    <xsd:element name="novation" type="Novation"/>
    <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
  </xsd:sequence>
</xsd:group>
```

## 2.3 TerminationDetails.model

### 2.3.1 Description:

### 2.3.2 Contents:

**terminationTradeDate** (exactly one occurrence; of the type xsd:date) The date on which the the parties enter into the Termination transaction.

**terminationEffectiveDate** (exactly one occurrence; of the type xsd:date) The date on which the Termination becomes effective.

Either

**full** (exactly one occurrence; of the type Empty) The use of the Full element indicates that this is a Full Termination.

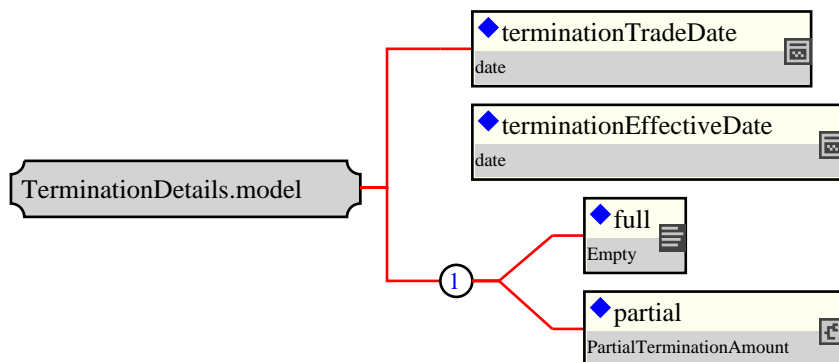
Or

**partial** (exactly one occurrence; of the type PartialTerminationAmount) The use of the Partial element indicates that this is a Partial Termination.

### 2.3.3 Used by:

- Complex type: Termination

### 2.3.4 Figure:



### 2.3.5 Schema Fragment:

```
<xsd:group name="TerminationDetails.model">
  <xsd:sequence>
    <xsd:element name="terminationTradeDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the the parties enter into the Termination
          transaction.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="terminationEffectiveDate" type="xsd:date">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The date on which the Termination becomes effective.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:choice>
      <xsd:element name="full" type="Empty">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The use of the Full element indicates that this is a Full
            Termination.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="partial" type="PartialTerminationAmount">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The use of the Partial element indicates that this is a Partial
            Termination.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
  </xsd:sequence>
</xsd:group>
```

```
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="partial" type="PartialTerminationAmount">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The use of the Partial element indicates that this is a
          Partial Termination.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:choice>
</xsd:sequence>
</xsd:group>
```

### 3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4" >
  <xsd:include schemaLocation="fpml-msg-4-3.xsd"/>
  <xsd:complexType name="AffectedTransactions">
    <xsd:group ref="TradeOrTradeReference.model" maxOccurs="unbounded"/>
  </xsd:complexType>
  <xsd:complexType name="Novation">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        An event type that records the occurrence of a novation
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="Event">
        <xsd:sequence>
          <xsd:group ref="NovationDetails.model"/>
          <xsd:element name="payment" type="Payment" minOccurs="0"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationNotificationMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Notification Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:group ref="NovationMessage.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationRequestMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Request Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="RequestMessage">
        <xsd:sequence>
          <xsd:group ref="NovationMessage.model"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="NovationResponseMessage" abstract="true">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Abstract base class for all Novation Response Messages.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="ResponseMessage">
        <xsd:sequence>
          <xsd:sequence minOccurs="0">
            <xsd:group ref="NovationMessage.model"/>
          </xsd:sequence>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PartialTerminationAmount">
    <xsd:sequence>
      <xsd:choice minOccurs="0">
        <xsd:sequence>
          <xsd:element name="decreaseInNotionalAmount" type="Money">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                Specifies the fixed amount by which the Notional
                decreases due to the Partial Termination 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 Partial
        Termination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
<xsd:sequence>
  <xsd:element name="decreaseInNumberOfOptions" type="xsd:decimal">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Specifies the fixed amount by which the Number of
        Options decreases due to the Partial Termination
        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 Partial
        Termination.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:choice>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="Termination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that defines the content of a Termination
      transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:group ref="TradeOrTradeReference.model"/>
        <xsd:group ref="TerminationDetails.model"/>
        <xsd:element name="payment" type="Payment" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A payment for the right to terminate the trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAmendment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type describing the original trade and the amended trade.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice minOccurs="0">
      <xsd:element name="originalTrade" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The entire original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="originalTradeIdentifier" type="PartyTradeIdentifier" maxOccurs="unbo
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The trade id of the original trade details.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:element name="amendedTrade" type="Trade">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The representation of the amended trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>

```

```

<xsd:group name="NovationDetails.model">
  <xsd:sequence>
    <xsd:choice>
      <xsd:choice>
        <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates a reference to the new transaction between
              the transferee and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="newTransaction" type="Trade">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Indicates the new transaction between the transferee
              and the remaining party.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
    <xsd:choice>
      <xsd:element name="oldTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the original trade between
            the transferor and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="oldTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the original trade between the transferor
            and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:choice>
    <xsd:choice minOccurs="0">
      <xsd:element name="newTransactionReference" type="PartyTradeIdentifiers">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates a reference to the new transaction between
            the transferee and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="newTransaction" type="Trade">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Indicates the new transaction between the transferee
            and the remaining party.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </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="novationTradeDate" type="xsd:date" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Specifies the date the parties agree to assign or novate a
      trade. If this element is not specified, the
      novationTradeDate 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 minOccurs="0">
  <xsd:element name="novatedAmount" type="Money">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The amount which represents the portion of the Old
        Transaction 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 Transaction being novated.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>

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    </xsd:element>
  </xsd:choice>
  <xsd:element name="remainingTrade" type="Trade" minOccurs="0">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        This element contains a description of the remaining
        portion of a partially novated trade.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <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" maxOccurs="1">
    <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" maxOccurs="1">
    <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" maxOccurs="1">
    <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:choice>
    <xsd:element name="contractualSupplement" type="ContractualSupplement" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          DEPRECATED - This element will be removed in the next
          major version of FpML. The element
          contractualTermsSupplement should be used instead.
          Definition: A contractual supplement (such as those
          published by ISDA) that will apply to the trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="contractualTermsSupplement" type="ContractualTermsSupplement" minOccurs="0" maxOccurs="1">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">

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        A contractual supplement (such as those published by
        ISDA) that will apply to the trade.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:choice>
</xsd:sequence>
</xsd:group>
<xsd:group name="NovationMessage.model">
    <xsd:sequence>
        <xsd:element name="novation" type="Novation"/>
        <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
    </xsd:sequence>
</xsd:group>
<xsd:group name="TerminationDetails.model">
    <xsd:sequence>
        <xsd:element name="terminationTradeDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the the parties enter into the
                    Termination transaction.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="terminationEffectiveDate" type="xsd:date">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The date on which the Termination becomes effective.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:choice>
            <xsd:element name="full" type="Empty">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The use of the Full element indicates that this is a Full
                        Termination.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
            <xsd:element name="partial" type="PartialTerminationAmount">
                <xsd:annotation>
                    <xsd:documentation xml:lang="en">
                        The use of the Partial element indicates that this is a
                        Partial Termination.
                    </xsd:documentation>
                </xsd:annotation>
            </xsd:element>
        </xsd:choice>
    </xsd:sequence>
</xsd:group>
</xsd:schema>

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