



Financial products Markup Language

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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.

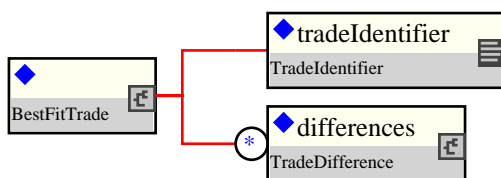
differences (zero or more occurrences; of the type TradeDifference) An optional set of detailed difference records.

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.

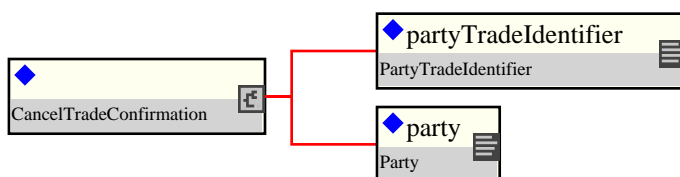
partyTradeIdentifier (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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.

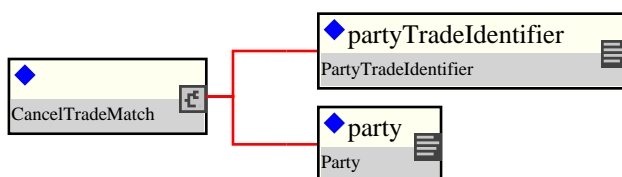
partyTradeIdentifier (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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>
</xsd: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.

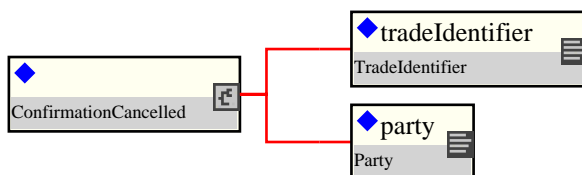
tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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.

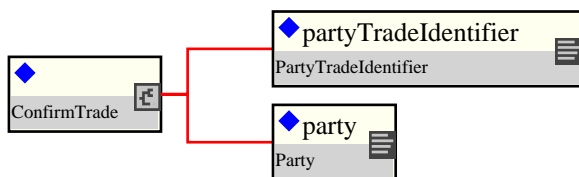
partyTradeIdentifier (exactly one occurrence; of the type PartyTradeIdentifier) The trade reference identifier(s) allocated to the trade by the parties involved.

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.

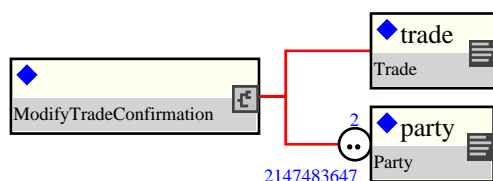
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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.

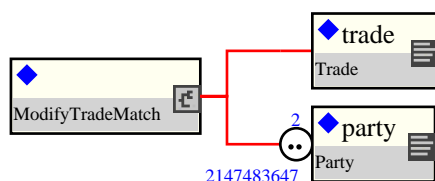
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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.

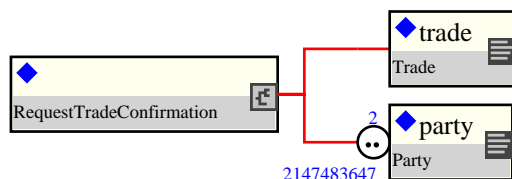
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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.

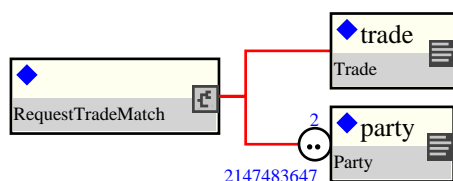
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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.

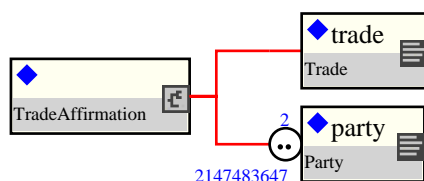
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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.

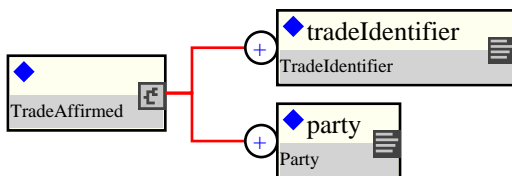
tradeIdentifier (one or more occurrences; of the type TradeIdentifier) An instance of a unique trade identifier.

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>

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.

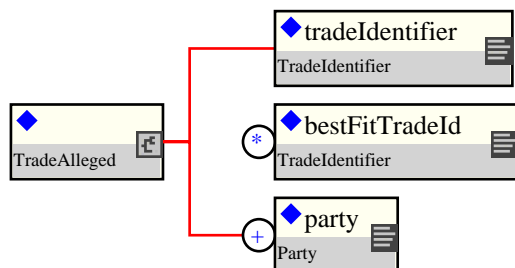
bestFitTradeId (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

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.

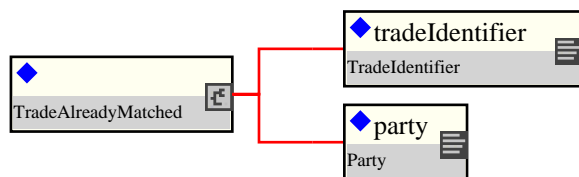
tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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.

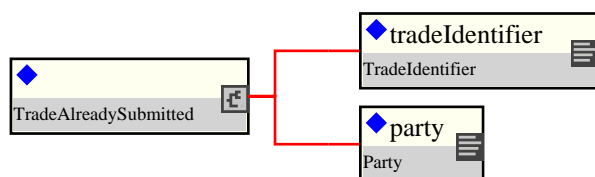
tradeIdentifier (exactly one occurrence; of the type TradeIdentifier) An instance of a unique trade identifier.

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.

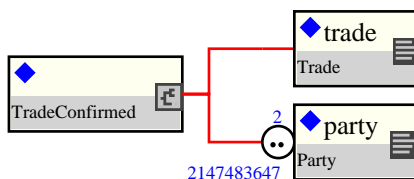
trade (exactly one occurrence; of the type Trade) The root element in an FpML trade document.

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>
</xsd: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.

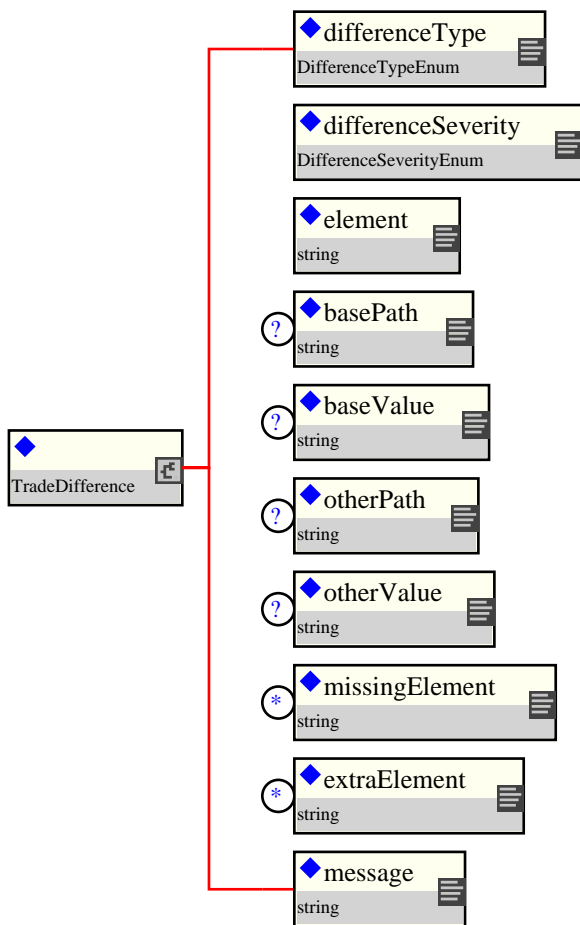
message (exactly one occurrence; of the type xsd:string) A human readable description of the problem.

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.

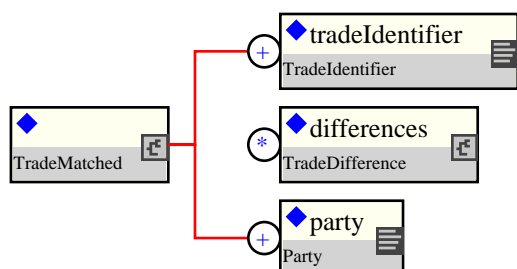
differences (zero or more occurrences; of the type TradeDifference)

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.

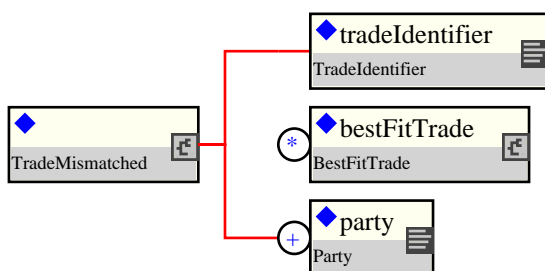
bestFitTrade (zero or more occurrences; of the type BestFitTrade)

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.

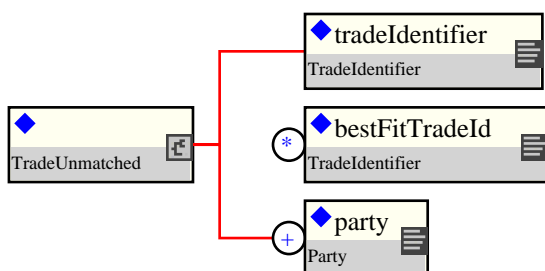
bestFitTradeId (zero or more occurrences; of the type TradeIdentifier) A trade identifier for a transaction that closely resembles the characteristics of the trade under consideration.

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>

```

```

<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>

```



```

    </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>

```

```

<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>

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</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>

```