



Financial products Markup Language

FpML 4.2 - Post-trade Processes Component Definitions

Version: 4.2

This Version:

<http://www.fpml.org/spec/fpml-4-2-11-tr-5>

Latest Version:

<http://www.fpml.org/spec/fpml-4-2-11-tr-5>

Previous Version:

<https://www.fpml.org/spec/rec-fpml-4-2-2007-05-14/>

Errata For This Version:

<http://www.fpml.org/spec/errata/fpml-4-2-11-tr-5-errata.html>

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 AllocationAmended

1.2.1 Description:

A notification to inform downstream systems when a system that acts as source of trade information detects that an allocation has been modified.

1.2.2 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.

amendment (one or more occurrences; of the type TradeAmendment)

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

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="AllocationAmended">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A notification to inform downstream systems when a system that
      acts as source of trade information detects that an allocation
      has been modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="TradeAmendment" maxOccurs="unbounded"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.3 AllocationCancelled

1.3.1 Description:

A notification to inform downstream systems when a system that acts as source of trade information detects that an allocation has been cancelled.

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.

Either

trade (exactly one occurrence; of the type Trade)

Or

partyTradeIdentifier (exactly one occurrence; of the type PartyTradeIdentifier)

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

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="AllocationCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A notification to inform downstream systems when a system that
      acts as source of trade information detects that an allocation
      has been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:choice maxOccurs="unbounded">
          <xsd:element name="trade" type="Trade"/>
          <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier"/>
        </xsd:choice>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 AllocationCreated

1.4.1 Description:

A notification to inform downstream systems when a system that acts as source of trade information detects that a new allocation has been created.

1.4.2 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 (one or more occurrences; of the type Trade)

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

1.4.3 Used by:

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="AllocationCreated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A notification to inform downstream systems when a system that
      acts as source of trade information detects that a new allocation
      has been created.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade" maxOccurs="unbounded" />
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded" />
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.5 AmendmentConfirmed

1.5.1 Description:

A message generated when an Amendment is determined to be confirmed.

1.5.2 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.

amendment (exactly one occurrence; of the type Amendment)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="AmendmentConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message generated when an Amendment is determined to be
      confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.6 BankruptcyEvent

1.6.1 Description:

1.6.2 Contents:

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

•

1.6.3 Used by:

- Element: bankruptcy

1.6.4 Derived Types:

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="BankruptcyEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 ContractCancelled

1.7.1 Description:

Notification that a Contract has been subject to Cancellation

1.7.2 Contents:

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

- Abstract base class for Contract notification messages that require Contract Reference only

1.7.3 Used by:

1.7.4 Derived Types:

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="ContractCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been subject to Cancellation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ContractReferenceMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.8 ContractCreated

1.8.1 Description:

Notification that a Contract has been Created

1.8.2 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.

tradeReference (zero or one occurrence; of the type PartyTradeIdentifiers)

contract (exactly one occurrence; of the type Contract)

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

1.8.3 Used by:

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="ContractCreated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been Created
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="tradeReference" type="PartyTradeIdentifiers" minOccurs="0"/>
        <xsd:element name="contract" type="Contract"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 ContractFullTermination

1.9.1 Description:

Notification that a Contract has been subject to Full Termination

1.9.2 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.

termination (exactly one occurrence; of the type ContractTermination)

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

1.9.3 Used by:

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="ContractFullTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been subject to Full Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="ContractTermination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.10 ContractIncreased

1.10.1 Description:

Notification that a Contract has been Increased

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.

increase (exactly one occurrence; of the type ChangeContractSize)

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

1.10.3 Used by:

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="ContractIncreased">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been Increased
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="ChangeContractSize"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.11 ContractNovated

1.11.1 Description:

Notification that a Contract has been Novated

1.11.2 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 ContractNovation)

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

1.11.3 Used by:

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="ContractNovated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been Novated
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="novation" type="ContractNovation"/>
        <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.12 ContractPartialTermination

1.12.1 Description:

Notification that a Contract has been subject to Partial Termination

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.

termination (exactly one occurrence; of the type ChangeContractSize)

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

1.12.3 Used by:

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="ContractPartialTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Notification that a Contract has been subject to Partial
      Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="ChangeContractSize"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.13 CreditEvent

1.13.1 Description:

1.13.2 Contents:

1.13.3 Used by:

- Element: creditEvent
- Complex type: BankruptcyEvent
- Complex type: FailureToPayEvent
- Complex type: ObligationAccelerationEvent
- Complex type: ObligationDefaultEvent
- Complex type: RepudiationMoratoriumEvent
- Complex type: RestructuringEvent

1.13.4 Derived Types:

- Complex type: BankruptcyEvent
- Complex type: FailureToPayEvent
- Complex type: ObligationAccelerationEvent
- Complex type: ObligationDefaultEvent
- Complex type: RepudiationMoratoriumEvent
- Complex type: RestructuringEvent

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="CreditEvent"/>
```

1.14 CreditEventNoticeDocument

1.14.1 Description:

An event type that records the occurrence of a credit event notice.

1.14.2 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.

affectedTransactions (zero or one occurrence; of the type AffectedTransactions) Trades affected by this event.

referenceEntity (exactly one occurrence; of the type LegalEntity)

creditEvent (exactly one occurrence; of the type CreditEvent)

publiclyAvailableInformation (zero or more occurrences; of the type Resource) A public information source, e.g. a particular newspaper or electronic news service, that may publish relevant information used in the determination of whether or not a credit event has occurred.

notifyingPartyReference (exactly one occurrence; of the type PartyReference)

notifiedPartyReference (exactly one occurrence; of the type PartyReference)

creditEventNoticeDate (exactly one occurrence; of the type xsd:date)

creditEventDate (exactly one occurrence; of the type xsd:date)

1.14.3 Used by:

- Element: creditEventNotice
- Complex type: CreditEventNotification

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="CreditEventNoticeDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that records the occurrence of a credit event
      notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:element name="affectedTransactions" type="AffectedTransactions" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Trades affected by this event.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="referenceEntity" type="LegalEntity"/>
        <xsd:element ref="creditEvent"/>
        <xsd:element name="publiclyAvailableInformation" type="Resource" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A public information source, e.g. a particular newspaper
              or electronic news service, that may publish relevant
              information used in the determination of whether or not a
              credit event has occurred.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notifyingPartyReference" type="PartyReference"/>
        <xsd:element name="notifiedPartyReference" type="PartyReference"/>
        <xsd:element name="creditEventNoticeDate" type="xsd:date"/>
        <xsd:element name="creditEventDate" type="xsd:date"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

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

1.15 CreditEventNotification

1.15.1 Description:

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.

creditEventNotice (exactly one occurrence; of the type CreditEventNoticeDocument)

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

1.15.3 Used by:

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="CreditEventNotification">
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="creditEventNotice" type="CreditEventNoticeDocument"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.16 FailureToPayEvent

1.16.1 Description:

1.16.2 Contents:

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

•

1.16.3 Used by:

- Element: failureToPay

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="FailureToPayEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.17 IncreaseConfirmed

1.17.1 Description:

A message generated when an Increase is determined to be confirmed.

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.

increase (exactly one occurrence; of the type Increase)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.17.3 Used by:

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="IncreaseConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message generated when an Increase is determined to be
      confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.18 Language

1.18.1 Description:

The data type used for indicating the language of the resource, described using the ISO 639-2/T Code

1.18.2 Contents:

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

-

1.18.3 Used by:

- Complex type: Resource

1.18.4 Derived Types:

1.18.5 Figure:

1.18.6 Schema Fragment:

```
<xsd:complexType name="Language">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for indicating the language of the resource,
      described using the ISO 639-2/T Code
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="languageScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```

1.19 MimeType

1.19.1 Description:

The type that indicates the type of media used to store the content. MimeType is used to determine the software product(s) that can read the content. MIME types are described in RFC 2046.

1.19.2 Contents:

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

•

1.19.3 Used by:

- Complex type: Resource

1.19.4 Derived Types:

1.19.5 Figure:

1.19.6 Schema Fragment:

```
<xsd:complexType name="MimeType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type that indicates the type of media used to store the
      content. MimeType is used to determine the software product(s)
      that can read the content. MIME types are described in RFC 2046.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="mimeTypeScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.20 NovateTrade

1.20.1 Description:

1.20.2 Contents:

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

- Abstract base class for all Novation Request Messages.

1.20.3 Used by:

1.20.4 Derived Types:

1.20.5 Figure:

1.20.6 Schema Fragment:

```
<xsd:complexType name="NovateTrade">
  <xsd:complexContent>
    <xsd:extension base="NovationRequestMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.21 Novation

1.21.1 Description:

An event type that records the occurrence of a novation

1.21.2 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)

1.21.3 Used by:

1.21.4 Derived Types:

1.21.5 Figure:

1.21.6 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>
```

1.22 NovationAlleged

1.22.1 Description:

1.22.2 Contents:

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

- Abstract base class for all Novation Notification Messages.

1.22.3 Used by:

1.22.4 Derived Types:

1.22.5 Figure:

1.22.6 Schema Fragment:

```
<xsd:complexType name="NovationAlleged">  
  <xsd:complexContent>  
    <xsd:extension base="NovationNotificationMessage" />  
  </xsd:complexContent>  
</xsd:complexType>
```

1.23 NovationConfirmed

1.23.1 Description:

1.23.2 Contents:

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

- Abstract base class for all Novation Notification Messages.

1.23.3 Used by:

1.23.4 Derived Types:

1.23.5 Figure:

1.23.6 Schema Fragment:

```
<xsd:complexType name="NovationConfirmed">  
  <xsd:complexContent>  
    <xsd:extension base="NovationNotificationMessage" />  
  </xsd:complexContent>  
</xsd:complexType>
```

1.24 NovationConsentGranted

1.24.1 Description:

Response message that should be sent by the receiving parties if they agree with the novation. The transferee or transferor party may include the details of a payment representing the market value of the transaction.

1.24.2 Contents:

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

- Abstract base class for all Novation Response Messages.

1.24.3 Used by:

1.24.4 Derived Types:

1.24.5 Figure:

1.24.6 Schema Fragment:

```
<xsd:complexType name="NovationConsentGranted">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Response message that should be sent by the receiving parties if
      they agree with the novation. The transferee or transferor party
      may include the details of a payment representing the market
      value of the transaction.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NovationResponseMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.25 NovationConsentRefused

1.25.1 Description:

Response message that should be sent by the transferee or remaining party if they cannot perform the requested novation.

1.25.2 Contents:

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

- Abstract base class for all Novation Response Messages.

reason (zero or one occurrence; of the type Reason)

1.25.3 Used by:

1.25.4 Derived Types:

1.25.5 Figure:

1.25.6 Schema Fragment:

```
<xsd:complexType name="NovationConsentRefused">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Response message that should be sent by the transferee or
      remaining party if they cannot perform the requested novation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NovationResponseMessage">
      <xsd:sequence>
        <xsd:element name="reason" type="Reason" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.26 NovationConsentRequest

1.26.1 Description:

A request message that passes details of the previously negotiated transaction that the transferor wishes to novate as well as describing the identity and roles of each party. As the same message is sent to both the transferee and remaining party it must contain the complete description of the underlying transaction (rather than just a reference) as the transferee will not have record of it.

1.26.2 Contents:

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

- Abstract base class for all Novation Request Messages.

1.26.3 Used by:

1.26.4 Derived Types:

1.26.5 Figure:

1.26.6 Schema Fragment:

```
<xsd:complexType name="NovationConsentRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message that passes details of the previously
      negotiated transaction that the transferor wishes to novate as
      well as describing the identity and roles of each party. As the
      same message is sent to both the transferee and remaining party
      it must contain the complete description of the underlying
      transaction (rather than just a reference) as the transferee will
      not have record of it.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NovationRequestMessage"/>
  </xsd:complexContent>
</xsd:complexType>
```


1.27 NovationMatched

1.27.1 Description:

1.27.2 Contents:

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

- Abstract base class for all Novation Notification Messages.

1.27.3 Used by:

1.27.4 Derived Types:

1.27.5 Figure:

1.27.6 Schema Fragment:

```
<xsd:complexType name="NovationMatched">
  <xsd:complexContent>
    <xsd:extension base="NovationNotificationMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.28 NovationNotificationMessage

1.28.1 Description:

Abstract base class for all Novation Notification Messages.

1.28.2 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)

1.28.3 Used by:

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

1.28.4 Derived Types:

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

1.28.5 Figure:

1.28.6 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>
```

1.29 NovationRequestMessage

1.29.1 Description:

Abstract base class for all Novation Request Messages.

1.29.2 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)

1.29.3 Used by:

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

1.29.4 Derived Types:

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

1.29.5 Figure:

1.29.6 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>
```

1.30 NovationResponseMessage

1.30.1 Description:

Abstract base class for all Novation Response Messages.

1.30.2 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.

1.30.3 Used by:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

1.30.4 Derived Types:

- Complex type: NovationConsentGranted
- Complex type: NovationConsentRefused

1.30.5 Figure:

1.30.6 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>
```

1.31 ObligationAccelerationEvent

1.31.1 Description:

1.31.2 Contents:

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

•

1.31.3 Used by:

- Element: obligationAcceleration

1.31.4 Derived Types:

1.31.5 Figure:

1.31.6 Schema Fragment:

```
<xsd:complexType name="ObligationAccelerationEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.32 ObligationDefaultEvent

1.32.1 Description:

1.32.2 Contents:

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

•

1.32.3 Used by:

- Element: obligationDefault

1.32.4 Derived Types:

1.32.5 Figure:

1.32.6 Schema Fragment:

```
<xsd:complexType name="ObligationDefaultEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```

1.33 PartialTerminationAmount

1.33.1 Description:

1.33.2 Contents:

1.33.3 Used by:

1.33.4 Derived Types:

1.33.5 Figure:

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

1.34 RepudiationMoratoriumEvent

1.34.1 Description:

1.34.2 Contents:

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

•

1.34.3 Used by:

- Element: repudiationMoratorium

1.34.4 Derived Types:

1.34.5 Figure:

1.34.6 Schema Fragment:

```
<xsd:complexType name="RepudiationMoratoriumEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
```


1.35 RequestAllocation

1.35.1 Description:

Message used in order to initiate the allocation process.

1.35.2 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.

blockTradeIdentifier (exactly one occurrence; of the type BlockTradeIdentifier)

allocations (exactly one occurrence; of the type Allocations)

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

1.35.3 Used by:

1.35.4 Derived Types:

1.35.5 Figure:

1.35.6 Schema Fragment:

```
<xsd:complexType name="RequestAllocation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Message used in order to initiate the allocation process.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="blockTradeIdentifier" type="BlockTradeIdentifier"/>
        <xsd:element name="allocations" type="Allocations"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.36 RequestAmendmentConfirmation

1.36.1 Description:

A message for requesting that the contained amendment be put forward for matching and confirmation.

1.36.2 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.

amendment (exactly one occurrence; of the type Amendment)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.36.3 Used by:

1.36.4 Derived Types:

1.36.5 Figure:

1.36.6 Schema Fragment:

```
<xsd:complexType name="RequestAmendmentConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message for requesting that the contained amendment be put
      forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.37 RequestIncreaseConfirmation

1.37.1 Description:

A message for requesting that the contained increase be put forward for matching and confirmation.

1.37.2 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.

increase (exactly one occurrence; of the type Increase)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.37.3 Used by:

1.37.4 Derived Types:

1.37.5 Figure:

1.37.6 Schema Fragment:

```
<xsd:complexType name="RequestIncreaseConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message for requesting that the contained increase be put
      forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.38 RequestNovationConfirmation

1.38.1 Description:

1.38.2 Contents:

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

- Abstract base class for all Novation Request Messages.

1.38.3 Used by:

1.38.4 Derived Types:

1.38.5 Figure:

1.38.6 Schema Fragment:

```
<xsd:complexType name="RequestNovationConfirmation">
  <xsd:complexContent>
    <xsd:extension base="NovationRequestMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.39 RequestTerminationConfirmation

1.39.1 Description:

A message for requesting that the contained termination be put forward for matching and confirmation.

1.39.2 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.

termination (exactly one occurrence; of the type Termination)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.39.3 Used by:

1.39.4 Derived Types:

1.39.5 Figure:

1.39.6 Schema Fragment:

```
<xsd:complexType name="RequestTerminationConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message for requesting that the contained termination be put
      forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="Termination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.40 Resource

1.40.1 Description:

Describes the resource that contains the media representation of a business event. For example, can describe a file or a URL that represents the event.

1.40.2 Contents:

resourceId (exactly one occurrence; of the type ResourceId) The unique identifier of the resource within the event.

language (zero or one occurrence; of the type Language) Indicates the language of the resource, described using the ISO 639-2/T Code.

sizeInBytes (zero or one occurrence; of the type xsd:decimal) Indicates the size of the resource in bytes. It could be used by the end user to estimate the download time and storage needs.

length (zero or one occurrence; of the type ResourceLength) Indicates the length of the resource. For example, if the resource were a PDF file, the length would be in pages.

mimeType (exactly one occurrence; of the type MimeType) Indicates the type of media used to store the content. mimeType is used to determine the software product(s) that can read the content. MIME Types are described in RFC 2046.

name (zero or one occurrence; of the type xsd:normalizedString) The name of the resource.

comments (zero or one occurrence; of the type xsd:string) Any additional comments that are deemed necessary. For example, which software version is required to open the document? Or, how does this resource relate to the others for this event?

url (zero or one occurrence; of the type xsd:anyURI) Indicates the URL at which the resource can be found.

1.40.3 Used by:

- Complex type: CreditEventNoticeDocument

1.40.4 Derived Types:

1.40.5 Figure:

1.40.6 Schema Fragment:

```
<xsd:complexType name="Resource">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Describes the resource that contains the media representation of
      a business event. For example, can describe a file or a URL that
      represents the event.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="resourceId" type="ResourceId">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The unique identifier of the resource within the event.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="language" type="Language" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates the language of the resource, described using the
          ISO 639-2/T Code.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="sizeInBytes" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Indicates the size of the resource in bytes. It could be used
          by the end user to estimate the download time and storage
          needs.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

```

    </xsd:annotation>
</xsd:element>
<xsd:element name="length" type="ResourceLength" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the length of the resource. For example, if the
      resource were a PDF file, the length would be in pages.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mimeType" type="MimeType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the type of media used to store the content.
      mimeType is used to determine the software product(s) that
      can read the content. MIME Types are described in RFC 2046.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="name" type="xsd:normalizedString" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The name of the resource.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="comments" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Any additional comments that are deemed necessary. For
      example, which software version is required to open the
      document? Or, how does this resource relate to the others for
      this event?
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="url" type="xsd:anyURI" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the URL at which the resource can be found.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>

```

1.41 ResourceId

1.41.1 Description:

The data type used for resource identifiers.

1.41.2 Contents:

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

•

1.41.3 Used by:

- Complex type: Resource

1.41.4 Derived Types:

1.41.5 Figure:

1.41.6 Schema Fragment:

```
<xsd:complexType name="ResourceId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for resource identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="resourceIdScheme" type="xsd:anyURI" />
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
```


1.42 ResourceLength

1.42.1 Description:

The type that indicates the length of the resource.

1.42.2 Contents:

lengthUnit (exactly one occurrence; of the type LengthUnitEnum) The length unit of the resource. For example, pages (pdf, text documents) or time (audio, video files).

lengthValue (exactly one occurrence; of the type xsd:decimal) The length value of the resource.

1.42.3 Used by:

- Complex type: Resource

1.42.4 Derived Types:

1.42.5 Figure:

1.42.6 Schema Fragment:

```
<xsd:complexType name="ResourceLength">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type that indicates the length of the resource.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="lengthUnit" type="LengthUnitEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The length unit of the resource. For example, pages (pdf,
            text documents) or time (audio, video files).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="lengthValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The length value of the resource.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.43 RestructuringEvent

1.43.1 Description:

1.43.2 Contents:

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

- **partialExerciseAmount** (zero or one occurrence; of the type Money)

1.43.3 Used by:

- Element: restructuring

1.43.4 Derived Types:

1.43.5 Figure:

1.43.6 Schema Fragment:

```
<xsd:complexType name="RestructuringEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent">
      <xsd:sequence>
        <xsd:element name="partialExerciseAmount" type="Money" minOccurs="0"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.44 Termination

1.44.1 Description:

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

1.44.2 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.

1.44.3 Used by:

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

1.44.4 Derived Types:

1.44.5 Figure:

1.44.6 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>
```

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

1.45 TerminationConfirmed

1.45.1 Description:

A message generated when a Termination is determined to be confirmed.

1.45.2 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.

termination (exactly one occurrence; of the type Termination)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.45.3 Used by:

1.45.4 Derived Types:

1.45.5 Figure:

1.45.6 Schema Fragment:

```
<xsd:complexType name="TerminationConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message generated when a Termination is determined to be
      confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="Termination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.46 TradeAmended

1.46.1 Description:

This message is DEPRECATED and should not be used in new implementations. See ContractCreated. A notification to inform downstream systems when a system that acts as source of trade information detects that a trade has been modified.

1.46.2 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)

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

1.46.3 Used by:

1.46.4 Derived Types:

1.46.5 Figure:

1.46.6 Schema Fragment:

```
<xsd:complexType name="TradeAmended">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This message is DEPRECATED and should not be used in new
      implementations. See ContractCreated. A notification to inform
      downstream systems when a system that acts as source of trade
      information detects that a trade has been modified.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.47 TradeAmendment

1.47.1 Description:

A type describing the original trade and the amended trade.

1.47.2 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.

1.47.3 Used by:

- Complex type: AllocationAmended

1.47.4 Derived Types:

1.47.5 Figure:

1.47.6 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>
```

1.48 TradeAmendmentRequest

1.48.1 Description:

A request message for requesting an Amendment.

1.48.2 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.

amendment (exactly one occurrence; of the type Amendment)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.48.3 Used by:

1.48.4 Derived Types:

1.48.5 Figure:

1.48.6 Schema Fragment:

```
<xsd:complexType name="TradeAmendmentRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting an Amendment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


1.49 TradeAmendmentResponse

1.49.1 Description:

A response to the request for an Amendment.

1.49.2 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.

amendment (exactly one occurrence; of the type Amendment)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.49.3 Used by:

1.49.4 Derived Types:

1.49.5 Figure:

1.49.6 Schema Fragment:

```
<xsd:complexType name="TradeAmendmentResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for an Amendment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.50 TradeCancelled

1.50.1 Description:

This message is DEPRECATED and should not be used in new implementations. See ContractCancelled. A notification to inform downstream systems when a system that acts as source of trade information detects that a trade has been cancelled.

1.50.2 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.

Either

tradeIdentifier (one or more occurrences; of the type TradeIdentifier)

Or

trade (exactly one occurrence; of the type Trade)

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

1.50.3 Used by:

1.50.4 Derived Types:

1.50.5 Figure:

1.50.6 Schema Fragment:

```
<xsd:complexType name="TradeCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This message is DEPRECATED and should not be used in new
      implementations. See ContractCancelled. A notification to inform
      downstream systems when a system that acts as source of trade
      information detects that a trade has been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:choice>
          <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded"/>
          <xsd:element name="trade" type="Trade"/>
        </xsd:choice>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.51 TradeCreated

1.51.1 Description:

This message is DEPRECATED and should not be used in new implementations. See ContractCreated. A notification to inform downstream systems when a system that acts as source of trade information detects that a new trade has been created.

1.51.2 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)

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

1.51.3 Used by:

1.51.4 Derived Types:

1.51.5 Figure:

1.51.6 Schema Fragment:

```
<xsd:complexType name="TradeCreated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This message is DEPRECATED and should not be used in new
      implementations. See ContractCreated. A notification to inform
      downstream systems when a system that acts as source of trade
      information detects that a new trade has been created.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.52 TradeIncreaseRequest

1.52.1 Description:

A request message for requesting an Increase.

1.52.2 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.

increase (exactly one occurrence; of the type Increase)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.52.3 Used by:

1.52.4 Derived Types:

1.52.5 Figure:

1.52.6 Schema Fragment:

```
<xsd:complexType name="TradeIncreaseRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting an Increase.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.53 TradeIncreaseResponse

1.53.1 Description:

A response to the request for an Increase.

1.53.2 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.

increase (exactly one occurrence; of the type Increase)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.53.3 Used by:

1.53.4 Derived Types:

1.53.5 Figure:

1.53.6 Schema Fragment:

```
<xsd:complexType name="TradeIncreaseResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for an Increase.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.54 TradeNovated

1.54.1 Description:

1.54.2 Contents:

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

- Abstract base class for all Novation Notification Messages.

1.54.3 Used by:

1.54.4 Derived Types:

1.54.5 Figure:

1.54.6 Schema Fragment:

```
<xsd:complexType name="TradeNovated">
  <xsd:complexContent>
    <xsd:extension base="NovationNotificationMessage" />
  </xsd:complexContent>
</xsd:complexType>
```

1.55 TradeTerminationRequest

1.55.1 Description:

A request message for requesting a Termination.

1.55.2 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.

termination (exactly one occurrence; of the type Termination)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.55.3 Used by:

1.55.4 Derived Types:

1.55.5 Figure:

1.55.6 Schema Fragment:

```
<xsd:complexType name="TradeTerminationRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting a Termination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="Termination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.56 TradeTerminationResponse

1.56.1 Description:

A response to the request for Termination.

1.56.2 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.

termination (exactly one occurrence; of the type Termination)

party (one or more occurrences; of the type Party) One party element for each of the principal parties and any other party that is referenced.

1.56.3 Used by:

1.56.4 Derived Types:

1.56.5 Figure:

1.56.6 Schema Fragment:

```
<xsd:complexType name="TradeTerminationResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for Termination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="Termination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```


2 Global Elements

2.1 bankruptcy

2.1.1 Description:

2.1.2 Contents:

Element bankruptcy is defined by the complex type BankruptcyEvent

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="bankruptcy" type="BankruptcyEvent" substitutionGroup="creditEvent"/>
```

2.2 creditEvent

2.2.1 Description:

2.2.2 Contents:

Element creditEvent is defined by the complex type CreditEvent

2.2.3 Used by:

- Complex type: CreditEventNoticeDocument

2.2.4 Substituted by:

- Element: bankruptcy
- Element: failureToPay
- Element: obligationAcceleration
- Element: obligationDefault
- Element: repudiationMoratorium
- Element: restructuring

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="creditEvent" type="CreditEvent" abstract="true"/>
```

2.3 creditEventNotice

2.3.1 Description:

A global element used to hold CENs

2.3.2 Contents:

Element creditEventNotice is defined by the complex type CreditEventNoticeDocument

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="creditEventNotice" type="CreditEventNoticeDocument" substitutionGroup="event">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A global element used to hold CENs
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 failureToPay

2.4.1 Description:

2.4.2 Contents:

Element failureToPay is defined by the complex type FailureToPayEvent

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="failureToPay" type="FailureToPayEvent" substitutionGroup="creditEvent"/>
```

2.5 obligationAcceleration

2.5.1 Description:

2.5.2 Contents:

Element obligationAcceleration is defined by the complex type ObligationAccelerationEvent

2.5.3 Used by:

2.5.4 Substituted by:

2.5.5 Figure:

2.5.6 Schema Fragment:

```
<xsd:element name="obligationAcceleration" type="ObligationAccelerationEvent" substitutionGroup="obligationAccelerationEvent"/>
```

2.6 obligationDefault

2.6.1 Description:

2.6.2 Contents:

Element obligationDefault is defined by the complex type ObligationDefaultEvent

2.6.3 Used by:

2.6.4 Substituted by:

2.6.5 Figure:

2.6.6 Schema Fragment:

```
<xsd:element name="obligationDefault" type="ObligationDefaultEvent" substitutionGroup="creditEv
```

2.7 repudiationMoratorium

2.7.1 Description:

2.7.2 Contents:

Element repudiationMoratorium is defined by the complex type RepudiationMoratoriumEvent

2.7.3 Used by:

2.7.4 Substituted by:

2.7.5 Figure:

2.7.6 Schema Fragment:

```
<xsd:element name="repudiationMoratorium" type="RepudiationMoratoriumEvent" substitutionGroup="
```


2.8 restructuring

2.8.1 Description:

2.8.2 Contents:

Element restructuring is defined by the complex type RestructuringEvent

2.8.3 Used by:

2.8.4 Substituted by:

2.8.5 Figure:

2.8.6 Schema Fragment:

```
<xsd:element name="restructuring" type="RestructuringEvent" substitutionGroup="creditEvent"/>
```

3 Groups

3.1 NovationDetails.model

3.1.1 Description:

3.1.2 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.

3.1.3 Used by:

- Complex type: Novation

3.1.4 Figure:

3.1.5 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: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:choice>
  </xsd:sequence>
</xsd:group>
```

```

    </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 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">
    <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>
```

3.2 NovationMessage.model

3.2.1 Description:

3.2.2 Contents:

novation (exactly one occurrence; of the type Novation)

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

3.2.3 Used by:

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

3.2.4 Figure:

3.2.5 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>
```


3.3 TerminationDetails.model

3.3.1 Description:

3.3.2 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.

3.3.3 Used by:

- Complex type: Termination

3.3.4 Figure:

3.3.5 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>
```

4 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified">
  <xsd:include schemaLocation="fpml-msg-4-2.xsd"/>
  <xsd:include schemaLocation="fpml-doc-4-2.xsd"/>
  <xsd:include schemaLocation="fpml-shared-4-2.xsd"/>
  <xsd:complexType name="AffectedTransactions">
    <xsd:group ref="TradeOrTradeReference.model" maxOccurs="unbounded"/>
  </xsd:complexType>
  <xsd:complexType name="AllocationCreated">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A notification to inform downstream systems when a system that
        acts as source of trade information detects that a new
        allocation has been created.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:element name="trade" type="Trade" maxOccurs="unbounded"/>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="AllocationAmended">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A notification to inform downstream systems when a system that
        acts as source of trade information detects that an allocation
        has been modified.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:element name="amendment" type="TradeAmendment" maxOccurs="unbounded"/>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="AllocationCancelled">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A notification to inform downstream systems when a system that
        acts as source of trade information detects that an allocation
        has been cancelled.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:choice maxOccurs="unbounded">
            <xsd:element name="trade" type="Trade"/>
            <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier"/>
          </xsd:choice>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="AmendmentConfirmed">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A message generated when an Amendment is determined to be
        confirmed.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:element name="amendment" type="Amendment"/>
          <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                One party element for each of the principal parties and
                any other party that is referenced.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
</xsd:schema>
```

```

        </xsd:element>
    </xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="BankruptcyEvent">
    <xsd:complexContent>
        <xsd:extension base="CreditEvent"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractCancelled">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Notification that a Contract has been subject to Cancellation
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="ContractReferenceMessage"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractCreated">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Notification that a Contract has been Created
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="tradeReference" type="PartyTradeIdentifiers" minOccurs="0"/>
                <xsd:element name="contract" type="Contract"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractFullTermination">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Notification that a Contract has been subject to Full
            Termination
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="termination" type="ContractTermination"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractIncreased">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Notification that a Contract has been Increased
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="increase" type="ChangeContractSize"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractNovated">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Notification that a Contract has been Novated
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="novation" type="ContractNovation"/>
                <xsd:element name="party" type="Party" minOccurs="3" maxOccurs="unbounded"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ContractPartialTermination">

```

```

<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Notification that a Contract has been subject to Partial
    Termination
  </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
  <xsd:extension base="NotificationMessage">
    <xsd:sequence>
      <xsd:element name="termination" type="ChangeContractSize"/>
      <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditEvent"/>
<xsd:complexType name="CreditEventNoticeDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An event type that records the occurrence of a credit event
      notice.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Event">
      <xsd:sequence>
        <xsd:element name="affectedTransactions" type="AffectedTransactions" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Trades affected by this event.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="referenceEntity" type="LegalEntity"/>
        <xsd:element ref="creditEvent"/>
        <xsd:element name="publiclyAvailableInformation" type="Resource" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A public information source, e.g. a particular
              newspaper or electronic news service, that may publish
              relevant information used in the determination of
              whether or not a credit event has occurred.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notifyingPartyReference" type="PartyReference"/>
        <xsd:element name="notifiedPartyReference" type="PartyReference"/>
        <xsd:element name="creditEventNoticeDate" type="xsd:date"/>
        <xsd:element name="creditEventDate" type="xsd:date"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="CreditEventNotification">
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="creditEventNotice" type="CreditEventNoticeDocument"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="FailureToPayEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="IncreaseConfirmed">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message generated when an Increase is determined to be
      confirmed.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and

```

```

        any other party that is referenced.
    </xsd:documentation>
</xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Language">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The data type used for indicating the language of the resource,
            described using the ISO 639-2/T Code
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="languageScheme" type="xsd:anyURI" />
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="MimeType">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The type that indicates the type of media used to store the
            content. MimeType is used to determine the software product(s)
            that can read the content. MIME types are described in RFC
            2046.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:simpleContent>
        <xsd:extension base="xsd:normalizedString">
            <xsd:attribute name="mimeTypeScheme" type="xsd:anyURI" />
        </xsd:extension>
    </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="NovateTrade">
    <xsd:complexContent>
        <xsd:extension base="NovationRequestMessage" />
    </xsd:complexContent>
</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="NovationAlleged">
    <xsd:complexContent>
        <xsd:extension base="NovationNotificationMessage" />
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NovationConfirmed">
    <xsd:complexContent>
        <xsd:extension base="NovationNotificationMessage" />
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NovationConsentGranted">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Response message that should be sent by the receiving parties
            if they agree with the novation. The transferee or transferor
            party may include the details of a payment representing the
            market value of the transaction.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NovationResponseMessage" />
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NovationConsentRefused">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Response message that should be sent by the transferee or

```

```

        remaining party if they cannot perform the requested novation.
    </xsd:documentation>
</xsd:annotation>
<xsd:complexContent>
    <xsd:extension base="NovationResponseMessage">
        <xsd:sequence>
            <xsd:element name="reason" type="Reason" minOccurs="0"/>
        </xsd:sequence>
    </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NovationConsentRequest">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A request message that passes details of the previously
            negotiated transaction that the transferor wishes to novate as
            well as describing the identity and roles of each party. As the
            same message is sent to both the transferee and remaining party
            it must contain the complete description of the underlying
            transaction (rather than just a reference) as the transferee
            will not have record of it.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NovationRequestMessage"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="NovationMatched">
    <xsd:complexContent>
        <xsd:extension base="NovationNotificationMessage"/>
    </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="ObligationAccelerationEvent">
    <xsd:complexContent>
        <xsd:extension base="CreditEvent"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="ObligationDefaultEvent">
    <xsd:complexContent>

```

```

    <xsd:extension base="CreditEvent"/>
  </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="RepudiationMoratoriumEvent">
  <xsd:complexContent>
    <xsd:extension base="CreditEvent"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestAllocation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Message used in order to initiate the allocation process.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="blockTradeIdentifier" type="BlockTradeIdentifier"/>
        <xsd:element name="allocations" type="Allocations"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestAmendmentConfirmation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A message for requesting that the contained amendment be put
      forward for matching and confirmation.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>

```

```

        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestIncreaseConfirmation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A message for requesting that the contained increase be put
            forward for matching and confirmation.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="RequestMessage">
            <xsd:sequence>
                <xsd:element name="increase" type="Increase"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            One party element for each of the principal parties and
                            any other party that is referenced.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestNovationConfirmation">
    <xsd:complexContent>
        <xsd:extension base="NovationRequestMessage"/>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="RequestTerminationConfirmation">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A message for requesting that the contained termination be put
            forward for matching and confirmation.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="RequestMessage">
            <xsd:sequence>
                <xsd:element name="termination" type="Termination"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            One party element for each of the principal parties and
                            any other party that is referenced.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="Resource">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            Describes the resource that contains the media representation
            of a business event. For example, can describe a file or a URL
            that represents the event.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
        <xsd:element name="resourceId" type="ResourceId">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    The unique identifier of the resource within the event.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="language" type="Language" minOccurs="0">
            <xsd:annotation>
                <xsd:documentation xml:lang="en">
                    Indicates the language of the resource, described using the
                    ISO 639-2/T Code.
                </xsd:documentation>
            </xsd:annotation>
        </xsd:element>
        <xsd:element name="sizeInBytes" type="xsd:decimal" minOccurs="0">

```



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<xsd:annotation>
  <xsd:documentation xml:lang="en">
    Indicates the size of the resource in bytes. It could be
    used by the end user to estimate the download time and
    storage needs.
  </xsd:documentation>
</xsd:annotation>
</xsd:element>
<xsd:element name="length" type="ResourceLength" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the length of the resource. For example, if the
      resource were a PDF file, the length would be in pages.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="mimeType" type="MimeType">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the type of media used to store the content.
      mimeType is used to determine the software product(s) that
      can read the content. MIME Types are described in RFC 2046.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="name" type="xsd:normalizedString" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The name of the resource.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="comments" type="xsd:string" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Any additional comments that are deemed necessary. For
      example, which software version is required to open the
      document? Or, how does this resource relate to the others
      for this event?
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="url" type="xsd:anyURI" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Indicates the URL at which the resource can be found.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ResourceId">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The data type used for resource identifiers.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:simpleContent>
    <xsd:extension base="xsd:normalizedString">
      <xsd:attribute name="resourceIdScheme" type="xsd:anyURI"/>
    </xsd:extension>
  </xsd:simpleContent>
</xsd:complexType>
<xsd:complexType name="ResourceLength">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The type that indicates the length of the resource.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="lengthUnit" type="LengthUnitEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The length unit of the resource. For example, pages (pdf,
          text documents) or time (audio, video files).
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="lengthValue" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The length value of the resource.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>

```

```

        </xsd:annotation>
    </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RestructuringEvent">
    <xsd:complexContent>
        <xsd:extension base="CreditEvent">
            <xsd:sequence>
                <xsd:element name="partialExerciseAmount" type="Money" minOccurs="0"/>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</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="TerminationConfirmed">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            A message generated when a Termination is determined to be
            confirmed.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="termination" type="Termination"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
                    <xsd:annotation>
                        <xsd:documentation xml:lang="en">
                            One party element for each of the principal parties and
                            any other party that is referenced.
                        </xsd:documentation>
                    </xsd:annotation>
                </xsd:element>
            </xsd:sequence>
        </xsd:extension>
    </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAmended">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            This message is DEPRECATED and should not be used in new
            implementations. See ContractCreated. A notification to inform
            downstream systems when a system that acts as source of trade
            information detects that a trade has been modified.
        </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
        <xsd:extension base="NotificationMessage">
            <xsd:sequence>
                <xsd:element name="trade" type="Trade"/>
                <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
            </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>

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<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="unbounded">
      <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:complexType name="TradeAmendmentRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting an Amendment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeAmendmentResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for an Amendment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="amendment" type="Amendment"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeCancelled">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This message is DEPRECATED and should not be used in new
      implementations. See ContractCancelled. A notification to
      inform downstream systems when a system that acts as source of
      trade information detects that a trade has been cancelled.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:choice>

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        <xsd:element name="tradeIdentifier" type="TradeIdentifier" maxOccurs="unbounded"/>
        <xsd:element name="trade" type="Trade"/>
      </xsd:choice>
      <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeCreated">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      This message is DEPRECATED and should not be used in new
      implementations. See ContractCreated. A notification to inform
      downstream systems when a system that acts as source of trade
      information detects that a new trade has been created.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="trade" type="Trade"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeIncreaseRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting an Increase.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeIncreaseResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for an Increase.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="increase" type="Increase"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeNovated">
  <xsd:complexContent>
    <xsd:extension base="NovationNotificationMessage"/>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeTerminationRequest">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A request message for requesting a Termination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">

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<xsd:sequence>
  <xsd:element name="termination" type="Termination"/>
  <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        One party element for each of the principal parties and
        any other party that is referenced.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeTerminationResponse">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A response to the request for Termination.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="ResponseMessage">
      <xsd:sequence>
        <xsd:element name="termination" type="Termination"/>
        <xsd:element name="party" type="Party" minOccurs="2" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              One party element for each of the principal parties and
              any other party that is referenced.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:element name="bankruptcy" type="BankruptcyEvent" substitutionGroup="creditEvent"/>
<xsd:element name="creditEvent" type="CreditEvent" abstract="true"/>
<xsd:element name="creditEventNotice" type="CreditEventNoticeDocument" substitutionGroup="event">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A global element used to hold CENs
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="failureToPay" type="FailureToPayEvent" substitutionGroup="creditEvent"/>
<xsd:element name="obligationAcceleration" type="ObligationAccelerationEvent" substitutionGroup="creditEvent"/>
<xsd:element name="obligationDefault" type="ObligationDefaultEvent" substitutionGroup="creditEvent"/>
<xsd:element name="repudiationMoratorium" type="RepudiationMoratoriumEvent" substitutionGroup="creditEvent"/>
<xsd:element name="restructuring" type="RestructuringEvent" substitutionGroup="creditEvent"/>
<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>

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        <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">

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```

<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 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="2">
  <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">

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<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>
<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 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:sequence>
  <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>
```