



Financial products Markup Language

FpML - Main Component Definitions

Version: 4.4

This Version:

<http://www.fpml.org/spec/fpml-4-4-7-tr-1>

Latest Version:

<http://www.fpml.org/spec/fpml-4-4-7-tr-1>

Previous Version:

<http://www.fpml.org/spec/fpml-4-4-5-lcwg-1/>

Errata For This Version:

<http://www.fpml.org/spec/fpml-4-4-7-tr-1/html/fpml-4-4-errata.html>

Document built

Copyright (c) 1999 - 2008 by International Swaps and Derivatives Association, Inc.

Financial Products Markup Language is subject to the FpML® Public License.

FpML® is a registered trademark of the International Swaps and Derivatives Association, Inc.

A copy of this license is available at <http://www.fpml.org/license/license.html>

The FpML specifications provided are without warranty of any kind, either expressed or implied, including, without limitation, warranties that FpML, or the FpML specifications are free of defects, merchantable, fit for a particular purpose or non-infringing. The entire risk as to the quality and performance of the specifications is with you. Should any of the FpML specifications prove defective in any respect, you assume the cost of any necessary servicing or repair. Under no circumstances and under no legal theory, whether tort (including negligence), contract, or otherwise, shall ISDA, any of its members, or any distributor of documents or software containing any of the FpML specifications, or any supplier of any of such parties, be liable to you or any other person for any indirect, special, incidental, or consequential damages of any character including, without limitation, damages for loss of goodwill, work stoppage, computer failure or malfunction, or any and all other commercial damages or losses, even if such party shall have been informed of the possibility of such damages.

Table Of Contents

1	Global Complex Types	5
1.1	ValuationDocument	6
1.1.1	Description:	6
1.1.2	Contents:	6
1.1.3	Used by:	6
1.1.4	Derived Types:	6
1.1.5	Figure:	6
1.1.6	Schema Fragment:	6
2	Global Elements	7
2.1	FpML	8
2.1.1	Description:	8
2.1.2	Contents:	8
2.1.3	Used by:	8
2.1.4	Substituted by:	8
2.1.5	Figure:	8
2.1.6	Schema Fragment:	8
3	Schema listing	9

1 Global Complex Types

1.1 ValuationDocument

1.1.1 Description:

A type defining a content model that includes valuation (pricing and risk) data without expressing any processing intention.

1.1.2 Contents:

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

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

market (zero or more occurrences; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

valuationSet (zero or more occurrences; of the type ValuationSet)

1.1.3 Used by:

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="ValuationDocument">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining a content model that includes valuation (pricing
      and risk) data without expressing any processing intention.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="DataDocument">
      <xsd:sequence>
        <xsd:element ref="market" minOccurs="0" maxOccurs="unbounded"/>
        <xsd:element ref="valuationSet" minOccurs="0" maxOccurs="unbounded"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 FpML

2.1.1 Description:

The FpML element forms the root for any conforming FpML instance document. The actual structure of the document is determined by setting the 'type' attribute to an appropriate derived subtype of the complex type Document.

2.1.2 Contents:

Element FpML is defined by the complex type Document

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="FpML" type="Document">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The FpML element forms the root for any conforming FpML instance
      document. The actual structure of the document is determined by
      setting the 'type' attribute to an appropriate derived subtype of
      the complex type Document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```


3 Schema listing

```
<xsd:schema ecore:nsPrefix="fpml" ecore:package="org.fpml" ecore:documentRoot="FpML" targetNameSpace="http://www.fpml.org/FpML-4">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      products
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-fx-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-ird-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-egd-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-return-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-cd-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-bond-option-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-correlation-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-dividend-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-variance-swaps-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-loan-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      business process messaging
    </xsd:documentation>
  </xsd:annotation>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      pre-trade
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-pretrade-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      negotiation and execution
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-tradeexec-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-negotiation-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-execution-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-allocation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      notification
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-trade-notification-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-contract-notification-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      confirmation
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-confirmation-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-posttrade-confirmation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      reporting and settlement
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-credit-event-notification-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-reporting-4-4.xsd"/>
  <xsd:include schemaLocation="fpml-reconciliation-4-4.xsd"/>
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      miscellaneous
    </xsd:documentation>
  </xsd:annotation>
  <xsd:include schemaLocation="fpml-matching-status-4-4.xsd"/>
  <xsd:complexType name="ValuationDocument">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining a content model that includes valuation
        (pricing and risk) data without expressing any processing
        intention.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="DataDocument">
        <xsd:sequence>
          <xsd:element ref="market" minOccurs="0" maxOccurs="unbounded"/>
          <xsd:element ref="valuationSet" minOccurs="0" maxOccurs="unbounded"/>
        </xsd:sequence>
      </xsd:extension>
    </complexContent>
  </xsd:complexType>
</xsd:schema>
```

```
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="FpML" type="Document">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The FpML element forms the root for any conforming FpML
      instance document. The actual structure of the document is
      determined by setting the 'type' attribute to an appropriate
      derived subtype of the complex type Document.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>
```