ISDA – FpML 4.8 – Messaging Object Model   [classification by business event]

FpML xsi:type=...

Message Abst.   ...

Request For Quote
- RequestQuote
- (RequestQuote Response)
- Quote
- AcceptQuote
- QuoteAlready Expired
- QuoteUpdated
- (QuoteAcceptance Confirmed)
- @ TradeExecution

fpml-pretrade.xsd
@ fpml-trade-notification.xsd

Trade Affirmation
- TradeAffirmation
- TradeAffirmed
- TradeAlready Affirmed

fpml-confirmation.xsd

Trade Confirmation
- ~ RequestTrade Confirmation
- * TradeAlready Submitted
- ! RequestTrade Match
- $ TradeMatched
- ! TradeAlready Matched
- $ TradeMismatched
- $ TradeUnmatched
- ! ModifyTradeMatch
- ! ConfirmTrade
- ~ TradeConfirmed
- ~ TradeAlready Confirmed
- ~ ModifyTrade Confirmation
- * TradeNotFound
- ! CancelTradeMatch
- ~ CancelTrade Confirmation
- ~ Confirmation Cancelled
- * TradeAlready Cancelled
- $ TradeAlleged

* fpml-msg.xsd
~ fpml-confirmation.xsd
$ fpml-matching-status.xsd
! fpml-tradeexec.xsd

Trade Status Inquiry
- RequestTrade Status
- TradeStatus

fpml-msg.xsd

Novations
- # NovationConsent Request
- # NovationConsent Granted
- # NotationConsent Refused
- ^ RequestNovation Confirmation
- ^ NovationAlleged
- $ NovationMatched
- ^ NovationConfirmed
- % NovateTrade
- % TradeNovated

^ # $ %

fpml-posttrade-confirmation.xsd
fpml-posttrade-negociation.xsd
fpml-matching-status.xsd
fpml-posttrade-execution.xsd

Note: all novation messages
extend abstract base types:
 - NovationRequestMessage
 - NovationResponseMessage
 - NovationNotificationMessage

Terminations
- # TradeTermination Request
- # TradeTermination Response
- ^ RequestTermination Confirmation
- ^ Termination Confirmed
- * TradeAlready Terminated

^ # *
fpml-posttrade-confirmation.xsd
fpml-posttrade-negociation.xsd
fpml-msg.xsd

Increases
- # TradeIncrease Request
- # TradeIncrease Response
- ^ RequestIncrease Confirmation
- ^ Increase Confirmed

^ #
fpml-posttrade-confirmation.xsd
fpml-posttrade-negociation.xsd

Amendments
- # TradeAmendment Request
- # TradeAmendment Response
- ^ RequestAmendment Confirmation
- ^ Amendment Confirmed
- @ (TradeAmended)
- @ TradeExecution Modified

^ # @
fpml-posttrade-confirmation.xsd
fpml-posttrade-negociation.xsd
fpml-trade-notification.xsd

Allocations
- RequestAllocation
- AllocationCreated
- Allocation Amended
- Allocation Cancelled

fpml-allocation.xsd

Cashflow Matching
- = TradeCashflows Asserted
- = TradeCashflows MatchResult
- = CancelTrade Cashflows
- = RequestPortfolio
- = PositionsAsserted
- = Positions Acknowledged
- = Positions MatchResults
- & RequestPosition Report
- & PositionReport
- & RequestValuation Report
- & ValuationReport

= &
fpml-reconciliation.xsd
fpml-reporting.xsd

Contract Notifications
- + ContractCreated
- + ContractIncreased
- + ContractIncreased Cancelled
- + ContractNovated
- + ContractNovated Cancelled
- + ContractCancelled
- + ContractFull Termination
- + ContractFull TerminationCancelled
- + ContractPartial Termination
- + ContractPartial TerminationCancelled
- + ContractAmended
- + ContractAmended Cancelled
- + ContractChanged
- + ContractChanged Cancelled
- @ (TradeCreated)
- @ TradeExecution
- @ (TradeCancelled)
- @ TradeExecution Cancelled

+ fpml-contract-notification.xsd
@ fpml-trade-notification.xsd

Loan Notifications

Abst. **LoanContract Notice**
- DrawdownNotice
- InterestPayment Notice

FacilityNotice Abs
- OneOffFeeNotice
- OnGoingFeeNotice
- RepaymentNotice
- LcIssuance Notice
- LcBalance Notice
- LcTermination Notice
- LcAmendment Notice
- PricingChange Notice

fpml-loan.xsd

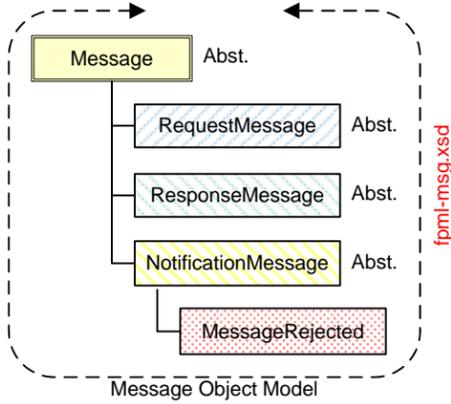## Legend:

Symbol	Meaning
Business Event	Business Event
RequestMessage	Request Message
ResponseMessage	Response Message
NotificationMessage	Notification Message
(deprecated)	Deprecated Message replaced by ReplacementMessage
ReplacementMessage	
MessageRejected	Notification Message (rejected)
TradeErrorResponse	Response Message of type TradeErrorResponse (extends ResponseMessage)
AbstractMessage Abst.	Abstract Type
BaseMessage / ExtendedMessage	ExtendedMessage is extending base type BaseMessage

Message Object Model

Message Abst.
- RequestMessage Abst.
- ResponseMessage Abst.
- NotificationMessage Abst.
  - MessageRejected

fpml-msg.xsd

Other Messages
- CreditEvent Notification

fpml-credit-event-notification.xsd